QUARTERLY STATEMENT

of the

RADIAN GUARANTY INC.

of

WAYNE

in the

STATE OF PENNSYLVANIA

to the

INSURANCE DEPARTMENT

of the

state of

PENNSYLVANIA

2026

For the Quarter Ended
September 30, 2026

Property and Casualty

2026

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026
OF THE CONDITION AND AFFAIRS OF THE

RADIAN GUARANTY INC.

NAIC Group Code	0766, (Current)	0766 (Prior)	NAIC Company Code	33790	Employer's ID Number 23-2018130
Organized under the Laws of	PA		State of Domicile or Port of Entry	PA	
Country of Domicile	US				
Incorporated/Organized	09/23/1976		Commenced Business	04/12/1977	
Statutory Home Office	550 East Swedesford Road, Suite 350		Wayne, PA, US 19087		
Main Administrative Office	550 East Swedesford Road, Suite 350				
	Wayne, PA, US 19087		800-523-1988 (Telephone Number)		
Mail Address	550 East Swedesford Road, Suite 350		Wayne, PA, US 19087		
Primary Location of Books and Records	550 East Swedesford Road, Suite 350				
	Wayne, PA, US 19087		215-231-1225 (Telephone Number)		
Internet Website Address	WWW.RADIAN.COM				
Statutory Statement Contact	Colleen Marie Monti		215-231-1225 (Telephone Number)		
	radiancompliance@radian.com (E-Mail Address)		215-231-2835 (Fax Number)		

OFFICERS

Stephen Keleher, Co-Head (President) Mortgage Insurance	Elizabeth A. Diffley, Corporate Secretary
Meghan Bartholomew, Co-Head (President) Mortgage Insurance	Daniel Kobell#, Chief Financial Officer

DIRECTORS OR TRUSTEES

Mary Creedon Dickerson	Daniel Kobell
Edward Hoffman	Robert Quigley
Michael Weinbach#	Stephen Keleher#
Meghan Bartholomew#	

State of Pennsylvania
County of Chester SS

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

x	x	x
Stephen Keleher	Meghan Bartholomew	Elizabeth A. Diffley
Co-Head (President) Mortgage Insurance	Co-Head (President) Mortgage Insurance	Corporate Secretary

Subscribed and sworn to before me
this 2nd day of
November 2026

x Angela W. Stan

Commonwealth of Pennsylvania – Notary Seal
Angela W. Stan, Notary Public
Chester County
My Commission Expires May 15, 2029
Commission Number 1177821

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

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	5,475,616,421	–	5,475,616,421	5,415,765,169
2.	Stocks:				
	2.1 Preferred stocks	–	–	–	–
	2.2 Common stocks	5,125,710	–	5,125,710	2,956,522
3.	Mortgage loans on real estate:				
	3.1 First liens	–	–	–	–
	3.2 Other than first liens	–	–	–	–
4.	Real estate:				
	4.1 Properties occupied by the company (less $.....0 encumbrances)	–	–	–	–
	4.2 Properties held for the production of income (less $.....0 encumbrances)	–	–	–	–
	4.3 Properties held for sale (less $.....0 encumbrances)	2,397,915	–	2,397,915	5,656,338
5.	Cash ($.....14,898,544), cash equivalents ($.....28,479,397) and short-term investments ($.....0)	43,377,941	–	43,377,941	101,437,002
6.	Contract loans (including $.....0 premium notes)	–	–	–	–
7.	Derivatives	–	–	–	–
8.	Other invested assets	697,176,227	75,252	697,100,975	695,773,455
9.	Receivables for securities	–	–	–	–
10.	Securities lending reinvested collateral assets	79,904,744	–	79,904,744	43,887,975
11.	Aggregate write-ins for invested assets	–	–	–	–
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,303,598,958	75,252	6,303,523,706	6,265,476,462
13.	Title plants less $.....0 charged off (for Title insurers only)	–	–	–	–
14.	Investment income due and accrued	43,110,555	–	43,110,555	35,298,209
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	52,842,404	–	52,842,404	39,353,243
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	5,350,192	5,350,192	–	–
	15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	–	–	–	–
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,318,931	–	4,318,931	1,787,653
	16.2 Funds held by or deposited with reinsured companies	–	–	–	–
	16.3 Other amounts receivable under reinsurance contracts	6,476,186	–	6,476,186	–
17.	Amounts receivable relating to uninsured plans	–	–	–	–
18.1	Current federal and foreign income tax recoverable and interest thereon	573,858	–	573,858	4,067,314
18.2	Net deferred tax asset	32,537,844	20,244,291	12,293,553	10,626,185
19.	Guaranty funds receivable or on deposit	–	–	–	–
20.	Electronic data processing equipment and software	5,796,591	–	5,796,591	9,432,456
21.	Furniture and equipment, including health care delivery assets ($.....0)	48,908	48,908	–	–
22.	Net adjustment in assets and liabilities due to foreign exchange rates	–	–	–	–
23.	Receivables from parent, subsidiaries and affiliates	–	–	–	–
24.	Health care ($.....0) and other amounts receivable	–	–	–	–
25.	Aggregate write-ins for other-than-invested assets	47,177,892	4,877,487	42,300,406	40,236,751
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,501,832,320	30,596,130	6,471,236,189	6,406,278,273
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	–	–	–	–
28.	Total (Lines 26 and 27)	6,501,832,320	30,596,130	6,471,236,189	6,406,278,273
Details of Write-Ins					
1101.		–	–	–	–
1102.		–	–	–	–
1103.		–	–	–	–
1198.	Summary of remaining write-ins for Line 11 from overflow page	–	–	–	–
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	–	–	–	–
2501.	Prepaid expenses	4,877,487	4,877,487	–	–
2502.	Miscellaneous receivable	42,300,406	–	42,300,406	40,236,751
2503.		–	–	–	–
2598.	Summary of remaining write-ins for Line 25 from overflow page	–	–	–	–
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	47,177,892	4,877,487	42,300,406	40,236,751

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $.....162,190,586)	360,084,899	339,223,185
2.	Reinsurance payable on paid losses and loss adjustment expenses	–	–
3.	Loss adjustment expenses	14,632,564	13,531,328
4.	Commissions payable, contingent commissions and other similar charges	10,150	19,700
5.	Other expenses (excluding taxes, licenses and fees)	26,990,713	26,982,178
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,679,983	3,557,125
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	–	–
7.2	Net deferred tax liability	–	–
8.	Borrowed money $.....99,772,000 and interest thereon $.....337,580	100,109,580	41,368,103
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....38,550,435 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	84,890,756	97,718,913
10.	Advance premium	–	–
11.	Dividends declared and unpaid:		
	11.1 Stockholders	–	–
	11.2 Policyholders	–	–
12.	Ceded reinsurance premiums payable (net of ceding commissions)	13,940,937	10,893,191
13.	Funds held by company under reinsurance treaties	133,529,418	123,865,844
14.	Amounts withheld or retained by company for account of others	264,589	410,936
15.	Remittances and items not allocated	–	–
16.	Provision for reinsurance (including $.....0 certified)	–	–
17.	Net adjustments in assets and liabilities due to foreign exchange rates	–	–
18.	Drafts outstanding	–	–
19.	Payable to parent, subsidiaries and affiliates	22,063,090	12,827,909
20.	Derivatives	–	–
21.	Payable for securities	1,550,000	–
22.	Payable for securities lending	79,904,744	43,887,975
23.	Liability for amounts held under uninsured plans	–	–
24.	Capital notes $.....0 and interest thereon $.....0	–	–
25.	Aggregate write-ins for liabilities	5,076,487,486	5,045,876,840
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	5,917,138,909	5,760,163,227
27.	Protected cell liabilities	–	–
28.	Total liabilities (Lines 26 and 27)	5,917,138,909	5,760,163,227
29.	Aggregate write-ins for special surplus funds	–	–
30.	Common capital stock	2,500,000	2,500,000
31.	Preferred capital stock	–	–
32.	Aggregate write-ins for other-than-special surplus funds	–	–
33.	Surplus notes	–	–
34.	Gross paid in and contributed surplus	297,500,000	297,500,000
35.	Unassigned funds (surplus)	254,097,280	346,115,046
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $.....0)	–	–
	36.2 0 shares preferred (value included in Line 31 $.....0)	–	–
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	554,097,280	646,115,046
38.	Totals (Page 2, Line 28, Col. 3)	6,471,236,189	6,406,278,273
Details of Write-Ins			
2501.	Contingency reserve	5,069,644,716	5,037,288,615
2502.	Deferred ceding commissions	6,842,770	8,588,225
2503.		–	–
2598.	Summary of remaining write-ins for Line 25 from overflow page	–	–
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	5,076,487,486	5,045,876,840
2901.		–	–
2902.		–	–
2903.		–	–
2998.	Summary of remaining write-ins for Line 29 from overflow page	–	–
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	–	–
3201.		–	–
3202.		–	–
3203.		–	–
3298.	Summary of remaining write-ins for Line 32 from overflow page	–	–
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	–	–

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 $.....779,162,433)	803,609,303	783,879,463	1,050,424,585
	1.2. Assumed (written $.....0)	–	–	–
	1.3. Ceded (written $.....84,429,589)	96,048,302	83,446,807	114,155,219
	1.4 Net (written $.....694,732,844)	707,561,001	700,432,656	936,269,366
Deductions:				
2.	Losses incurred (current accident year $163,473,290):			
	2.1 Direct	104,265,451	54,450,074	80,122,078
	2.2 Assumed	–	–	–
	2.3 Ceded	22,367,679	12,036,807	17,479,791
	2.4 Net	81,897,772	42,413,267	62,642,287
3.	Loss adjustment expenses incurred	4,110,088	3,886,777	5,257,079
4.	Other underwriting expenses incurred	208,041,024	227,598,235	297,851,092
5.	Aggregate write-ins for underwriting deductions	–	–	–
6.	Total underwriting deductions (Lines 2 through 5)	294,048,884	273,898,279	365,750,458
7.	Net income of protected cells	–	–	–
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	413,512,117	426,534,377	570,518,908
	Investment Income			
9.	Net investment income earned	164,584,936	152,756,547	203,631,895
10.	Net realized capital gains (losses) less capital gains tax of $.....0	(10,265,910)	(6,629,519)	(10,628,838)
11.	Net investment gain (loss) (Lines 9 + 10)	154,319,027	146,127,028	193,003,057
	Other Income			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....0)	–	–	–
13.	Finance and service charges not included in premiums	–	–	–
14.	Aggregate write-ins for miscellaneous income	(40,624)	(74,137)	567,836
15.	Total other income (Lines 12 through 14)	(40,624)	(74,137)	567,836
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	567,790,520	572,587,267	764,089,800
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)	567,790,520	572,587,267	764,089,800
19.	Federal and foreign income taxes incurred	112,753,987	22,244,725	28,645,601
20.	Net income (Line 18 minus Line 19) (to Line 22)	455,036,533	550,342,542	735,444,199
	Capital and Surplus Account			
21.	Surplus as regards policyholders, December 31 prior year	646,115,046	722,860,645	722,860,645
22.	Net income (from Line 20)	455,036,533	550,342,542	735,444,199
23.	Net transfers (to) from Protected Cell accounts	–	–	–
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....4,777	17,969	(44,782)	(59,192)
25.	Change in net unrealized foreign exchange capital gain (loss)	–	–	–
26.	Change in net deferred income tax	138,319	(96,439,561)	(130,844,933)
27.	Change in nonadmitted assets	145,514	87,910,101	118,998,447
28.	Change in provision for reinsurance	–	–	–
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	–	(200,000,000)	(200,000,000)
	33.2. Transferred to capital (stock dividend)	–	–	–
	33.3. Transferred from capital	–	–	–
34.	Net remittances from or (to) home office	–	–	–
35.	Dividends to stockholders	(515,000,000)	(400,000,000)	(594,500,000)
36.	Change in treasury stock	–	–	–
37.	Aggregate write-ins for gains and losses in surplus	(32,356,101)	(3,606,811)	(5,784,120)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(92,017,766)	(61,838,511)	(76,745,600)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	554,097,280	661,022,135	646,115,046
Details of Write-Ins				
0501.		–	–	–
0502.		–	–	–
0503.		–	–	–
0598.	Summary of remaining write-ins for Line 5 from overflow page	–	–	–
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	–	–	–
1401.	Miscellaneous income	(40,624)	(74,137)	567,836
1402.		–	–	–
1403.		–	–	–
1498.	Summary of remaining write-ins for Line 14 from overflow page	–	–	–
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	(40,624)	(74,137)	567,836
3701.	Contingency reserve - additions	(353,780,500)	(350,216,328)	(468,134,683)
3702.	Contingency reserve - reestablished due to ceded reserve assessment	(37,412,206)	(3,239,850)	(4,115,260)
3703.	Contingency reserve - 10-year releases	358,836,605	349,849,367	466,465,823
3798.	Summary of remaining write-ins for Line 37 from overflow page	–	–	–
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	(32,356,101)	(3,606,811)	(5,784,120)

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	687,322,509	697,049,823	931,626,574
2.	Net investment income	153,447,978	152,030,893	201,538,140
3.	Miscellaneous income	(40,624)	(74,137)	567,836
4.	Total (Lines 1 to 3)	840,729,864	849,006,579	1,133,732,550
5.	Benefit and loss related payments	64,747,466	21,124,209	33,607,050
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	–	–	–
7.	Commissions, expenses paid and aggregate write-ins for deductions	206,236,991	232,350,159	303,960,032
8.	Dividends paid to policyholders	–	–	–
9.	Federal and foreign income taxes paid (recovered) net of $.....(3,392,523) tax on capital gains (losses)	109,260,531	33,263,926	21,084,423
10.	Total (Lines 5 through 9)	380,244,988	286,738,294	358,651,505
11.	Net cash from operations (Line 4 minus Line 10)	460,484,875	562,268,285	775,081,045
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,119,595,729	620,742,074	1,169,872,349
	12.2 Stocks	9,376,407	10,222,104	13,183,905
	12.3 Mortgage loans	–	–	–
	12.4 Real estate	9,753,636	11,306,716	13,791,042
	12.5 Other invested assets	1,177,556	301,681	1,320,275
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	–	9,188	(26,493)
	12.7 Miscellaneous proceeds	1,550,000	3,469	150,832
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,141,453,327	642,585,232	1,198,291,910
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,434,079,057	832,305,233	954,034,006
	13.2 Stocks	31,409,990	12,771,704	12,865,705
	13.3 Mortgage loans	–	–	–
	13.4 Real estate	8,323,934	14,402,307	18,369,863
	13.5 Other invested assets	432,000	180,000	581,388,798
	13.6 Miscellaneous applications	–	–	–
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,474,244,982	859,659,244	1,566,658,372
14.	Net increase/(decrease) in contract loans and premium notes	–	–	–
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(332,791,655)	(217,074,012)	(368,366,462)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	–	–	–
	16.2 Capital and paid in surplus, less treasury stock	–	(179,242,280)	(179,242,280)
	16.3 Borrowed funds	58,741,477	14,756,914	(4,636,740)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	–	–	–
	16.5 Dividends to stockholders	248,704,189	255,459,745	308,711,230
	16.6 Other cash provided (applied)	4,210,430	10,592,428	1,857,258
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(185,752,282)	(409,352,683)	(490,732,993)
	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)	(58,059,061)	(64,158,410)	(84,018,410)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	101,437,002	185,455,412	185,455,412
	19.2 End of period (Line 18 plus Line 19.1)	43,377,941	121,297,003	101,437,002

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

20.0001.	Line 12.1 Bonds - reclassification	3,833,315	–	380,850
20.0002.	Line 13.1 Bonds - reclassification	(3,833,315)	–	(380,850)
20.0003.	Line 12.1 Bonds - transfer	1,479,413	–	–
20.0004.	Line 13.1 Bonds - transfer	(1,479,413)	–	–
20.0005.	Line 12.5 - Other invested assets - investment transfer	–	–	(8,148,000)
20.0006.	Line 13.1 Bonds - investment transfer	–	–	8,148,000
20.0007.	Line 2 Net investment income - return of capital to Parent	–	338,457	338,457
20.0008.	Line 2 Net investment income - for market value adjustment of company owned life insurance	–	(1,437,877)	–
20.0009.	Line 2 Net investment Income - dividend to Parent	1,248,774	253,104	1,970,574
20.0010.	Line 2 Net investment income - intercompany note to Parent	–	–	3,487,772
20.0011.	Line 3 Miscellaneous income - for market value adjustment of company owned life insurance	–	1,437,877	–
20.0012.	Line 12.2 Stocks - dividend to Parent	19,974,256	–	–
20.0013.	Line 12.1 Bonds - return of capital to Parent	–	20,419,263	20,419,263
20.0014.	Line 12.1 Bonds - dividend to Parent	245,072,781	44,437,121	283,818,196
20.0015.	Line 12.1 Bonds - intercompany note to Parent	–	–	24,903,431
20.0016.	Line 13.5 Other invested assets - intercompany note to Parent	–	–	(28,391,203)
20.0017.	Line 16.2 Capital and paid in surplus - return of capital to Parent	–	(20,757,720)	(20,757,720)
20.0018.	Line 16.5 Dividends to stockholders - dividend to Parent	(266,295,811)	(44,690,225)	(285,788,770)

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Radian Guaranty Inc. (the "Company" or "Radian") are presented on the basis of accounting practices prescribed or permitted by the Pennsylvania Insurance Department ("PID") and the National Association of Insurance Commissioners ("NAIC") *Accounting Practices and Procedures* ("NAIC SAP") manuals.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the PID is shown below:

	SSAP #	F/S Page	F/S Line #	09/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 455,036,533	$ 735,444,199
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 455,036,533	$ 735,444,199
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 554,097,280	$ 646,115,046
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 554,097,280	$ 646,115,046

B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

C. Accounting Policy

The Company uses the following accounting policies:

(1) Short-term investments - No Significant Changes

(2) Bonds, mandatory convertible securities, and SVO-identified investments per SSAP No. 26 - 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 scientific 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. Investments in NAIC identified bond exchange-traded fund ("ETF") instruments are reported at fair value.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - None

(5) Mortgage loans - None

(6) Loan-backed and structured securities - are amortized using the effective interest method and stated in accordance with the guidance provided in SSAP No. 43. All valuation adjustments are made using the retrospective method.

(7) Investments in subsidiaries, controlled and affiliated entities - None

(8) Investments in joint ventures, partnerships and limited liability companies - None

(9) Derivatives - None

(10) Investment income as a factor in the premium deficiency calculation - Not Applicable

(11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes

(12) Changes in capitalization policy - None

(13) Pharmaceutical rebate receivables - None

D. Going Concern

As of September 30, 2026, 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 Corrections of Errors - None

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

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A. Mortgage Loans, including Mezzanine Real Estate Loans - None

B. Debt Restructuring - None

C. Reverse Mortgages - None

Notes to the Financial Statements

5. Investments (Continued)

D. Asset-Backed Securities

(1) Sources of prepayment assumptions

Prepayment assumptions are determined using a combination of prepayment speeds from Mortgage Industry Advisory Corporation and Moody's cash flows.

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - None

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

All impaired securities (fair value is less than amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) are as follows:

a.	The aggregate amount of unrealized losses:	
	1. Less than 12 months	$ 31,779,708
	2. 12 months or longer	95,886,085
b.	The aggregate related fair value of securities with unrealized losses:	
	1. Less than 12 months	$ 940,593,482
	2. 12 months or longer	608,795,828

(5) Additional Information

Impairments due to deterioration in credit that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security are considered other-than-temporary. Other declines in fair value (for example, due to interest rate changes, sector credit rating changes or company-specific rating changes) that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security may also result in a conclusion that an other-than-temporary impairment has occurred. To the extent we determine that a security is deemed to be other-than-temporarily impaired, an impairment loss is recognized.

In evaluating whether a decline in value is other-than-temporary, the Company considers several factors, including, but not limited to, the following:

a.) the extent and the duration of the decline in value;

b.) the reasons for the decline in value (credit event, interest related or market fluctuations);

c.) the financial position and access to capital of the issuer, including the current and future impact of any specific events;

d.) the Company's intent to sell the security, or whether it is more likely than not the Company will be required to sell it before recovery; and

e.) the financial condition of and near term prospects of the issuer.

Debt security impairment is deemed other-than-temporary if:

a.) the Company either intends to sell the security, or the Company does not have the ability to retain the security for a period of time sufficient to recover the amortized cost basis; or

b.) the Company will be unable to collect cash flows sufficient to recover the amortized cost basis of the security.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Securities Lending Agreements

The Company requires a minimum of 102% and 105% of the fair value of the domestic and foreign securities, respectively, loaned at the outset of the contract as collateral. Cash collateral received is invested in short-term investments and the offsetting collateral liability is included in Collateral from Lending Activities. The fair value of the collateral is $79,904,744.

(2) The Company did not pledge any of its assets as collateral as of the reporting date.

Notes to the Financial Statements

5. Investments (Continued)

(3) Collateral received

(a) Aggregate amount collateral received

		Fair Value
1.	Securities Lending	
	(a) Open	$ 79,904,744
	(b) 30 days or less	–
	(c) 31 to 60 days	–
	(d) 61 to 90 days	–
	(e) Greater than 90 days	–
	(f) Subtotal (a+b+c+d+e)	$ 79,904,744
	(g) Securities received	–
	(h) Total collateral received (f+g)	$ 79,904,744
2.	Dollar Repurchase Agreement	
	(a) Open	$ –
	(b) 30 days or less	–
	(c) 31 to 60 days	–
	(d) 61 to 90 days	–
	(e) Greater than 90 days	–
	(f) Subtotal (a+b+c+d+e)	$ –
	(g) Securities received	–
	(h) Total collateral received (f+g)	$ –

(b) Fair value and portion sold or repledged

The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 79,904,744

(c) The Company reinvests the cash collateral into a constant NAV fund to minimize the risk related to potential decline in collateral value.

(4) The Company's securities lending program is administered by an unaffiliated agent, The Northern Trust Company. All reinvested collateral assets from the program are reported in aggregate on the Statement of Assets.

Notes to the Financial Statements

5. Investments (Continued)

(5) Collateral reinvestment

(a) Aggregate amount collateral reinvested

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open	$ 79,904,744	$ 79,904,744
(b) 30 days or less	–	–
(c) 31 to 60 days	–	–
(d) 61 to 90 days	–	–
(e) 91 to 120 days	–	–
(f) 121 to 180 days	–	–
(g) 181 to 365 days	–	–
(h) 1 to 2 years	–	–
(i) 2 to 3 years	–	–
(j) Greater than 3 years	–	–
(k) Subtotal (Sum of a through j)	$ 79,904,744	$ 79,904,744
(l) Securities received	–	–
(m) Total collateral reinvested (k+l)	$ 79,904,744	$ 79,904,744
2. Dollar Repurchase Agreement		
(a) Open	$ –	$ –
(b) 30 days or less	–	–
(c) 31 to 60 days	–	–
(d) 61 to 90 days	–	–
(e) 91 to 120 days	–	–
(f) 121 to 180 days	–	–
(g) 181 to 365 days	–	–
(h) 1 to 2 years	–	–
(i) 2 to 3 years	–	–
(j) Greater than 3 years	–	–
(k) Subtotal (Sum of a through j)	$ –	$ –
(l) Securities received	–	–
(m) Total collateral reinvested (k+l)	$ –	$ –

(b) Additional sources of liquidity - None

(6) Securities accepted as collateral

The Company has accepted securities as collateral that it is not permitted by contract or custom to repledge or sell. The fair value of the securities received as collateral was $4,458,170 as of September 30, 2026.

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date - None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

H. Repurchase Agreements Transactions Accounted for as a Sale - None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None

J. Real Estate

At September 30, 2026, the Company held forty-four Real Estate Owned properties (“REOs”) valued at $2,397,915. The REOs were acquired under the Company’s loss mitigation program.

(1) Impairment loss - None

(2) The properties are held with the intent to sell and are carried at the lower of the depreciated cost or fair value of the property, less the estimated cost to sell.

(3) Changes to a plan of sale for an investment in real estate - Not Applicable

(4) Retail land sales operations - None

(5) Participating mortgage loan features - None

K. Investments in Tax Credit Structures (tax credit investments) - None

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted, Current Year (1) Total General Account (G/A)	(2) G/A Supporting Protected Cell Account Activity	(3) Total Protected Cell Account Restricted Assets	(4) Protected Cell Account Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase / (Decrease) (5 - 6)
a. Subject to contractual obligation for which liability is not shown	$ –	$ –	$ –	$ –	$ –	$ –	$ –
b. Collateral held under security lending agreements	79,904,744	–	–	–	79,904,744	43,887,975	36,016,769
c. Subject to repurchase agreements	–	–	–	–	–	–	–
d. Subject to reverse repurchase agreements	–	–	–	–	–	–	–
e. Subject to dollar repurchase agreements	–	–	–	–	–	–	–
f. Subject to dollar reverse repurchase agreements	–	–	–	–	–	–	–
g. Placed under option contracts	–	–	–	–	–	–	–
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	–	–	–	–	–	–	–
i. FHLB capital stock	5,125,700	–	–	–	5,125,700	2,956,500	2,169,200
j. On deposit with states	4,140,706	–	–	–	4,140,706	4,147,248	(6,542)
k. On deposit with other regulatory bodies	–	–	–	–	–	–	–
l. Pledged as collateral to FHLB (including assets backing funding agreements)	109,540,067	–	–	–	109,540,067	46,681,843	62,858,224
m. Pledged as collateral not captured in other categories	–	–	–	–	–	–	–
n. Other restricted assets	–	–	–	–	–	–	–
o. Collateral assets received and on balance sheet	–	–	–	–	–	–	–
p. Assets held under modco reinsurance agreements	–	–	–	–	–	–	–
q. Assets held under funds withheld reinsurance agreements	–	–	–	–	–	–	–
r. Total restricted assets (Sum of a through q)	$ 198,711,217	$ –	$ –	$ –	$ 198,711,217	$ 97,673,566	$ 101,037,651

Restricted Asset Category	Current Year (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5 - 8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted Assets, %	(12) Amount Reported in General Interrogatories	(13) Difference from Note and Annual GI	(14) Annual GI Ref
a. Subject to contractual obligation for which liability is not shown	$ –	$ –	– %	– %	XXX	XXX	XXX
b. Collateral held under security lending agreements	–	79,904,744	1.23	1.24	XXX	XXX	25.04+25.05
c. Subject to repurchase agreements	–	–	–	–	XXX	XXX	26.21
d. Subject to reverse repurchase agreements	–	–	–	–	XXX	XXX	26.22
e. Subject to dollar repurchase agreements	–	–	–	–	XXX	XXX	26.23
f. Subject to dollar reverse repurchase agreements	–	–	–	–	XXX	XXX	26.24
g. Placed under option contracts	–	–	–	–	XXX	XXX	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	–	–	–	–	XXX	XXX	26.26
i. FHLB capital stock	–	5,125,700	0.08	0.08	XXX	XXX	26.27
j. On deposit with states	–	4,140,706	0.06	0.06	XXX	XXX	26.28
k. On deposit with other regulatory bodies	–	–	–	–	XXX	XXX	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	–	109,540,067	1.69	1.69	XXX	XXX	26.31
m. Pledged as collateral not captured in other categories	–	–	–	–	XXX	XXX	26.30
n. Other restricted assets	–	–	–	–	XXX	XXX	26.32
o. Collateral assets received and on balance sheet	–	–	–	–	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	–	–	–	–	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	–	–	–	–	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$ –	$ 198,711,217	3.06 %	3.07 %	XXX	XXX	XXX

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - None

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - None

Notes to the Financial Statements

5. Investments (Continued)

(4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements

Assets	(1) BACV Collateral	(2) BACV Modco	(3) BACV FWH	(4) Fair Value Collateral	(5) Fair Value Modco	(6) Fair Value FWH	(7) % of BACV to Total Assets (Admitted and Nonadmitted)	(8) % of BACV to Total Admitted Assets
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	– %	– %
b. Schedule D, Part 1, Section 1	0	0	0	0	0	0	–	–
c. Schedule D, Part 1, Section 2	0	0	0	0	0	0	–	–
d. Schedule D, Part 2, Section 1	0	0	0	0	0	0	–	–
e. Schedule D, Part 2, Section 2	0	0	0	0	0	0	–	–
f. Schedule B	0	0	0	0	0	0	–	–
g. Schedule A	0	0	0	0	0	0	–	–
h. Schedule BA, Part 1	0	0	0	0	0	0	–	–
i. Schedule DL, Part 1	0	0	0	0	0	0	–	–
j. Other	0	0	0	0	0	0	–	–
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	– %	– %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Protected Cell:								
m. Cash, Cash Equivalents and Short-Term Investments	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	– %	– %
n. Schedule D, Part 1, Section 1	0	0	0	0	0	0	–	–
o. Schedule D, Part 1, Section 2	0	0	0	0	0	0	–	–
p. Schedule D, Part 2, Section 1	0	0	0	0	0	0	–	–
q. Schedule D, Part 2, Section 2	0	0	0	0	0	0	–	–
r. Schedule B	0	0	0	0	0	0	–	–
s. Schedule A	0	0	0	0	0	0	–	–
t. Schedule BA, Part 1	0	0	0	0	0	0	–	–
u. Schedule DL, Part 1	0	0	0	0	0	0	–	–
v. Other	0	0	0	0	0	0	–	–
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	– %	– %
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Assets	(9) Book/Adjusted Carrying Value (BACV) FWH Including Modco	(10) Related Party Code 1	(11) 2	(12) 3	(13) 4	(14) 5	(15) 6
General Account:							
a. Cash, Cash Equivalents and Short-Term Investments	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b. Schedule D, Part 1, Section 1	0	0	0	0	0	0	0
c. Schedule D, Part 1, Section 2	0	0	0	0	0	0	0
d. Schedule D, Part 2, Section 1	0	0	0	0	0	0	0
e. Schedule D, Part 2, Section 2	0	0	0	0	0	0	0
f. Schedule B	0	0	0	0	0	0	0
g. Schedule A	0	0	0	0	0	0	0
h. Schedule BA, Part 1	0	0	0	0	0	0	0
i. Schedule DL, Part 1	0	0	0	0	0	0	0
j. Other	0	0	0	0	0	0	0
k. Total (a+b+c+d+e+f+g+h+i+j)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
l. Percentage to Total FWH Assets (including Modco)	– %	– %	– %	– %	– %	– %	– %
Protected Cell:							
m. Cash, Cash Equivalents and Short-Term Investments	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
n. Schedule D, Part 1, Section 1	0	0	0	0	0	0	0
o. Schedule D, Part 1, Section 2	0	0	0	0	0	0	0
p. Schedule D, Part 2, Section 1	0	0	0	0	0	0	0
q. Schedule D, Part 2, Section 2	0	0	0	0	0	0	0
r. Schedule B	0	0	0	0	0	0	0
s. Schedule A	0	0	0	0	0	0	0
t. Schedule BA, Part 1	0	0	0	0	0	0	0
u. Schedule DL, Part 1	0	0	0	0	0	0	0
v. Other	0	0	0	0	0	0	0
w. Total (m+n+o+p+q+r+s+t+u+v)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
x. Percentage to Total FWH Assets (including Modco)	– %	– %	– %	– %	– %	– %	– %

		(1) Amount	(2) % of Liability to Total Liabilities
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 79,904,744	1.35 %
z.	Recognized Obligation to Return Collateral Asset (Protected Cell)	$ –	– %
aa.	Recognized Obligation for Modco assets (General Account)	$ –	– %
bb.	Recognized Obligation for Modco assets (Protected Cell)	$ –	– %
cc.	Recognized Obligation for FWH (excluding Modco) assets (General Account)	$ –	– %
dd.	Recognized Obligation for FWH (excluding Modco) assets (Protected Cell)	$ –	– %

(5) Assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) - None

Notes to the Financial Statements

5. Investments (Continued)

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - None

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	1	–
(2) Aggregate amount of investment income	$ 187,272	$ –

R. Reporting Entity's Share of Cash Pool by Asset Type - None

S. Aggregate Collateral Loans by Qualifying Investment Collateral - None

6. Joint Ventures, Partnerships and Limited Liability Companies - None

7. Investment Income - No Significant Changes

8. Derivative Instruments - None

9. Income Taxes - No Significant Changes

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

A. Material Related Party Transaction Relationships - In December 2025, the Company and Radian Group Inc. ("Group" or "Parent") entered into an intercompany note (see 10B for details).

B. Detail of Related Party Transactions - In December 2025, Group entered into a $600 million intercompany note with the Company to pay for a portion of the cash consideration for Group's acquisition of Inigo Limited, a limited liability special insurance and reinsurance company, incorporated in England and Wales. The note, which was approved by the Pennsylvania Insurance Department subject to certain terms and conditions, has a 10-year term and bears interest at 6.50% per annum.

C. Transactions with related party who are not reported on Schedule Y - None

D. Amounts Due To or From Related Parties - At September 30, 2026 and December 31, 2025, the Company reported $0 and $0, respectively, as amounts due from its affiliates and $22,063,090 and $12,827,909, respectively, as amounts due to the Parent and affiliates. The terms of the settlement require that these amounts be settled within 45 days.

E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes

F. Guarantees or Contingencies - No Significant Changes

G. Nature of Relationships that Could Affect Operations - No Significant Changes

H. Amount Deducted for Investment in Upstream Company - None

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - None

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - None

K. Foreign Subsidiary Value Using CARVM - None

L. Downstream Holding Company Value Using Look-Through Method - None

M. All SCA Investments - None

N. Investment in Insurance SCAs - None

O. SCA and SSAP No. 48 Entity Loss Tracking - None

11. Debt

A. Debt, Including Capital Notes - None

B. FHLB (Federal Home Loan Bank) Agreements

(1) FHLB agreements - In August 2016, the Company became a member of the FHLB. Future borrowings may be used to provide low-cost, supplemental liquidity. As of September 30, 2026, the Company has determined its estimated maximum borrowing capacity as $1,617,809,048. The Company calculated this amount as 25% of admitted assets as of September 30, 2026.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1.	Current Year			
	(a) Membership stock - Class A	$ –	$ –	$ –
	(b) Membership stock - Class B	1,134,800	1,134,800	–
	(c) Activity stock	3,990,900	3,990,900	–
	(d) Excess stock	–	–	–
	(e) Aggregate total (a+b+c+d)	$ 5,125,700	$ 5,125,700	$ –
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 1,617,809,048		
2.	Prior Year-End			
	(a) Membership stock - Class A	$ –	$ –	$ –
	(b) Membership stock - Class B	1,308,200	1,308,200	–
	(c) Activity stock	1,648,300	1,648,300	–
	(d) Excess stock	–	–	–
	(e) Aggregate total (a+b+c+d)	$ 2,956,500	$ 2,956,500	$ –
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 1,601,569,568		

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

				Eligible for Redemption			
		(1)	(2)	(3)	(4)	(5)	(6)
	Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1.	Class A	$ –	$ –	$ –	$ –	$ –	$ –
2.	Class B	$ 1,134,800	$ 1,134,800	$ –	$ –	$ –	$ –

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and protected cell accounts total collateral pledged (Lines 2+3)	$ 103,903,446	$ 109,540,067	$ 99,772,000
2.	Current year general account total collateral pledged	103,903,446	109,540,067	99,772,000
3.	Current year protected cell accounts total collateral pledged	–	–	–
4.	Prior year-end total general and protected cell accounts total collateral pledged	43,339,718	46,681,843	41,207,000

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3)	$ 147,292,820	$ 150,036,656	$ 141,174,600
2.	Current year general account maximum collateral pledged	147,292,820	150,036,656	141,174,600
3.	Current year protected cell accounts maximum collateral pledged	–	–	–
4.	Prior year-end total general and protected cell accounts maximum collateral pledged	208,387,145	239,116,969	154,518,700

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ 99,772,000	$ 99,772,000	$ –	XXX
(b) Funding agreements	–	–	–	$ –
(c) Other	–	–	–	XXX
(d) Aggregate total (a+b+c)	$ 99,772,000	$ 99,772,000	$ –	$ –
2. Prior Year-end				
(a) Debt	$ 41,207,000	$ 41,207,000	$ –	XXX
(b) Funding agreements	–	–	–	$ –
(c) Other	–	–	–	XXX
(d) Aggregate total (a+b+c)	$ 41,207,000	$ 41,207,000	$ –	$ –

(b) Maximum amount during reporting period (current year)

	(1) Total (2+3)	(2) General Account	3 Protected Cell Accounts
1. Debt	$ 141,174,600	$ 141,174,600	$ –
2. Funding agreements	–	–	–
3. Other	–	–	–
4. Aggregate total (Lines 1+2+3)	$ 141,174,600	$ 141,174,600	$ –

(c) FHLB - Prepayment obligations

The Company has no outstanding prepayment obligations as of September 30, 2026

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding agreements	NO
3. Other	NO

C. Unused commitments and lines of credit for financing arrangements:

	Current Year		Prior Year	
	Unused Commitments	Unused Lines of Credit	Unused Commitments	Unused Lines of Credit
Short-Term (contracts terminating in 12 months or less)	$ –	$ –	$ –	$ –
Long-Term (contracts terminating in more than 12 months)	–	–	–	–
Total	$ –	$ –	$ –	$ –

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - None

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

A. Outstanding Shares - No Significant Changes

B. Dividend Rate of Preferred Stock - Not Applicable

C. Dividend Restrictions - No Significant Changes

D. Dividends paid

The Company paid ordinary dividends to the Parent totaling $515 million during 2026, comprised of $140 million in February 2026, $200 million in June 2026 and $175 million in August 2026, in the form of cash and investments.

The Company paid ordinary dividends to the Parent totaling $594.5 million during 2025, comprised of $200 million in May 2025, $200 million in August 2025, and $194.5 million in November 2025, in the form of cash and investments.

E. Company Profits Paid as Ordinary Dividends - None

F. Surplus Restrictions - No Significant Changes

G. Surplus Advances - None

H. Stock Held for Special Purposes - None

Notes to the Financial Statements

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations (Continued)

I. Changes in Special Surplus Funds - None

J. Unassigned Funds (Surplus) - No Significant Changes

K. Company-Issued Surplus Debentures or Similar Obligations - None

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - None

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - None

14. Liabilities, Contingencies and Assessments - No Significant Changes

15. Leases - No Significant Changes

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - None

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

A. Transfers of Receivables Reported as Sales - None

B. Transfer and Servicing of Financial Assets

(1) The Company engages in securities lending activities from which it generates net investment income from the lending of certain securities to other institutions. The Company's securities lending program is administered by an unaffiliated agent, the Northern Trust Company.

(2) The loaned securities remain a recorded asset of the Company. For any securities lending transactions, the Company policies require a minimum of 102% and 105% of the fair value of domestic and foreign securities, respectively, loaned at the outset of the contracts as collateral. Cash collateral received is invested into a constant Net Asset Value (“NAV”) fund to minimize the risk related to potential decline in collateral value. The offsetting liability is included in Payable for securities lending. All reinvested collateral assets from the program are reported in aggregate on the Statement of Assets.

(3) None

(4) Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continued involvement with the transferred financial assets - None

C. Wash Sales - None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - None

20. Fair Value Measurements

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A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds - Issuer Credit Obligateion	$ –	$ –	$ –	$ –	$ –
	Common stocks - industrial and miscellanous	–	5,125,700	–	–	5,125,700
	Common stocks - Closed End Funds	10	–	–	–	10
	Real estate acquired through claim settlement	–	–	2,397,915	–	2,397,915
	Total assets at fair value/NAV	$ 10	$ 5,125,700	$ 2,397,915	$ –	$ 7,523,625
b.	Liabilities at fair value					
	Total liabilities at fair value	$ –	$ –	$ –	$ –	$ –

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

	Description	Beginning balance as of 07/01/2026	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2026
a.	Assets										
	Real estate acquired through claim settlement	$ 3,773,873	$ –	$ –	$ (367,345)	$ –	$ 1,082,713	$ –	$ (2,091,326)	$ –	$ 2,397,915
	Total assets	$ 3,773,873	$ –	$ –	$ (367,345)	$ –	$ 1,082,713	$ –	$ (2,091,326)	$ –	$ 2,397,915
b.	Liabilities										
	Total liabilities	$ –	$ –	$ –	$ –	$ –	$ –	$ –	$ –	$ –	$ –

(3) Transfers between levels are recognized as of the end of the quarter in which the transfer occurs. There were no transfers between Levels 1 and 2.

(4) The common stock categorized within Level 2 is the letter stock of FHLB Pittsburgh. The FHLB capital stock and activity stock are carried at par, which approximates the fair value.

The real estate investment categorized within Level 3 was acquired through the Company's claim process. These assets are held with the intent to sell and are carried at the lower of the depreciated cost or fair value of the property, less the estimated cost to sell.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(5) Derivatives - None

B. Other Fair Value Disclosures - None

C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Issuer Credit Obligations (D-1.1)	$ 3,164,406,318	$ 3,494,641,347	$ 1,243,161,198	$ 1,921,245,120	$ –	$ –	$ –
Asset-backed Securties	1,854,043,516	1,980,975,075	–	1,854,043,516	–	–	–
Nonaffiliated common stock	5,125,710	5,125,710	10	5,125,700	–	–	–
Cash equivalents	28,479,397	28,479,397	28,479,397	–	–	–	–
Other invested assets	604,070,139	604,070,139	–	–	604,070,139	–	–
Real estate aquired through claim settlement	2,397,915	2,397,915	–	–	2,397,915	–	–
Securities lending reinvested collateral	79,904,744	79,904,744	79,904,744	–	–	–	–

D. Not Practicable to Estimate Fair Value - None

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

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures

- During the third quarter of 2026, Radian Guaranty agreed to terms on two quota share reinsurance arrangements, each with a separate panel of third-party reinsurance providers. Under these agreements, Radian Guaranty expects to cede 15% of eligible NIW issued from July 1, 2027, through June 30, 2028, which will increase total quota share coverage on such NIW during that period to 30%. The second agreement provides for the cession of 20% of eligible NIW issued from July 1, 2028, through June 30, 2029. In each case, coverage is subject to the terms and conditions of the applicable agreement.

  Radian Guaranty receives a ceding commission for ceded premiums earned pursuant to these transactions and is also entitled to receive a profit commission either quarterly or annually, depending on the terms of the particular agreement, provided that the Loss Ratio on the loans covered under the agreements generally remains below the applicable prescribed thresholds. Losses on the ceded risk up to these thresholds reduce Radian Guaranty's profit commission on a dollar-for-dollar basis.

- During the third quarter of 2026, Radian Guaranty entered into a Mortgage excess-of-loss ("XOL") reinsurance arrangement with a panel of highly rated third-party reinsurance providers. The agreement, which went into effect on September 1, 2026, secures approximately $125 million of XOL reinsurance coverage on certain policies written from January 1, 2023, through June 30, 2024.

- During the second quarter of 2026, Radian Guaranty also amended its 2022 quota share reinsurance agreement covering eligible NIW issued from January 1, 2022, through June 30, 2023. The amendment, which becomes effective on July 1, 2026, was executed with substantially all participants in the existing reinsurance panel and provides for a reduction in approximately 40% of Radian Guaranty's ongoing cost, while extending the agreement's early termination date.

- In December 2025, Radian Guaranty executed the 2025 XOL Agreement with a panel of third-party reinsurance providers. This reinsurance agreement provides for up to $373.0 million of aggregate excess-of-loss reinsurance coverage for the mortgage insurance losses on new defaults on an existing portfolio of eligible policies with RIF of $18.1 billion that originated between January 1, 2016, and September 30, 2021. Radian Guaranty retains a portion of the aggregate losses up to a specified amount, as well as any losses in excess of the outstanding reinsurance coverage amounts. The reinsurers provide coverage above the amount retained by Radian Guaranty up to the reinsurance coverage amount. The agreement is scheduled to terminate December 31, 2035. Radian Guaranty has the option, based on certain conditions, to terminate the agreement as of December 31, 2030, or at the end of any calendar quarter thereafter, which would result in Radian Guaranty reassuming the related RIF.

- During the second quarter of 2025, Radian Guaranty agreed to terms on three quota share reinsurance arrangements (collectively, the "New QSR Agreements"), each with its own panel of third-party reinsurance providers. Under the New QSR Agreements, starting July 1, 2025 (the "2025 QSR Agreement"), July 1, 2026 (the "2026 QSR Agreement") and July 1, 2027 (the "2027 QSR Agreement"), we expect to cede 30%, 30% and 15%, respectively, of NIW over three sequential one-year periods. Subject to certain conditions, the 2025 QSR Agreement covers NIW between July 1, 2025, and June 30, 2026; the 2026 QSR Agreement covers NIW between July 1, 2026, and June 30, 2027; and the 2027 QSR Agreement covers NIW between July 1, 2027, and June 30, 2028 (each of these sequential one-year periods being referred to herein as the "Fill-Up Period"). Radian Guaranty has the option to discontinue ceding new policies under each of the New QSR Agreements at the end of any calendar quarter.

  Radian Guaranty will receive a ceding commission for ceded premiums written pursuant to each of the New QSR Agreements. Additionally, for each of the New QSR Agreements, Radian Guaranty will receive a profit commission annually, provided that the loss ratio on the loans covered under the applicable agreement generally remains below the applicable prescribed thresholds. Losses on the ceded risk up to the applicable thresholds in each of the New QSR Agreements will reduce Radian Guaranty's profit commission on a dollar-for-dollar basis.

  Each New QSR Agreement will remain in effect for a period of 10 years from the end of the applicable Fill-Up Period, unless terminated earlier. Radian Guaranty has the option, based on certain conditions and subject to a termination fee, to terminate the 2025 QSR Agreement, the 2026 QSR Agreement and the 2027 QSR Agreement as of July 1, 2029, July 1, 2030, and July 1, 2031, respectively, or at the end of any calendar quarter thereafter, which would result in Radian Guaranty reassuming the related RIF in exchange for a net payment to the reinsurers calculated in accordance with the terms of the applicable agreement. Radian Guaranty also may terminate each of the New QSR Agreements prior to the scheduled termination date under certain other circumstances.

Notes to the Financial Statements

21. Other Items (Continued)

- In March 2025, the PID approved a $200.0 million return of capital from the Company to the Parent, which was paid in the form of cash and investments. This transfer was approved by the PID as an Extraordinary Distribution in the form of a return of paid-in-capital and resulted in a $200.0 million decrease in the Company's statutory policyholders' surplus.

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits - No Significant Changes

F. Subprime-Mortgage-Related Risk Exposure - No Significant Changes

G. Insurance-Linked Securities (ILS) Contracts - No Significant Changes

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

The Company is the beneficiary of insurance policies on the lives of certain of its current and past officers and employees. Valuation is based on the cash surrender value less applicable surrender charges. At September 30, 2026, the carrying value of the Company-owned life insurance totaled $93,009,188.

22. Events Subsequent - None

23. Reinsurance

A. Unsecured Reinsurance Recoverables - None

B. Reinsurance Recoverable in Dispute - None

C. Reinsurance Assumed and Ceded

(1) Maximum amount of return commission that would have been due reinsurers if all of the company's reinsurance was canceled or if the company's insurance assumed was canceled

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ –	$ –	$ –	$ –	$ –	$ –
b. All other	–	–	38,550,435	8,166,184	(38,550,435)	(8,166,184)
c. Total (a+b)	$ –	$ –	$ 38,550,435	$ 8,166,184	$ (38,550,435)	$ (8,166,184)
d. Direct unearned premium reserve			$ 123,441,191			

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

(3) Risks attributed to each of the company's protected cells - None

D. Uncollectible Reinsurance - None

E. Commutation of Ceded Reinsurance - None

F. Retroactive Reinsurance - None

G. Reinsurance Accounted for as a Deposit - None

H. Disclosures for the Transfer of Property and Casualty Run-Off Agreements - None

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - None

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - None

K. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

E. Calculation of Nonadmitted Retrospective Premium - Not Applicable

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

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

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

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

Notes to the Financial Statements

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

Reserves for incurred losses and loss adjustment expenses attributed to insured events of prior years increased by $21,962,950 from $352,754,513 at December 31, 2025 to $374,717,463 at September 30, 2026. The increase was the result of reserves established on new defaults, offset by claims closed by settlement, combined with a decrease related to positive reserve development on prior year defaults, primarily as a result of more favorable trends in cures than originally estimated. The increase in the Company's reserve for losses and loss adjustment expenses during 2026 was consistent with the natural seasoning of the portfolio given the increase in our insurance in force in recent years. The following table presents information relating to the liability for unpaid losses and related expenses at September 30, 2026 ($ in thousands):

Balance at January 1, 2026	$	352,755
Plus current year reserves		168,781
Less claims paid on prior year defaults		(62,698)
Less prior year development		(84,121)
Liability for unpaid losses and related expenses at September 30, 2026	$	374,717

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - None

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - None

30. Premium Deficiency Reserves - None

31. High Deductibles - None

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - None

33. Asbestos/Environmental Reserves - None

34. Subscriber Savings Accounts - None

35. Multiple Peril Crop Insurance - None

36. Financial Guaranty Insurance - None

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? NO

1.2 If yes, has the report been filed with the domiciliary state?

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? NO

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? YES
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? YES

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Divesture of Non-Insurance entities

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

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. 0000890926

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? NO

4.2 If yes, provide the name of 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? 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). 07/16/2025

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? N/A

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

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? NO

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? NO

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? NO

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 affiliates primary federal regulator.

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

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
(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? NO

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? NO

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? NO

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

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.) NO

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

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

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? NO

13.2 If yes, please complete the following:

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

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? NO

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

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

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 79,904,744

15.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 79,904,744

15.3 Total payable for securities lending reported on the liability page $ 79,904,744

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity`s offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? YES

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	101 Barclay St 4th Fl. New York, NY 10286
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60675
Citizen's Bank	P.O. Box 42001, Providence, RI 02940
CIBC Bank	120 South LaSalle Street, Chicago, IL 60603
Royal Bank of Canada	200 Vesey Street 8th Floor, Three World Financial, New York, NY 10281

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? NO

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

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

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

1 Name of Firm or Individual	2 Affiliation
Jason Lenzini	I
Goldman Sachs Asset Management	U
Fort Washington Investment Advisors	U
Blackrock Financial Management Inc	U
Goldman Sachs Private Equity Partners 2005, LP	U

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? YES

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? YES

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
107105	Blackrock Financial Management Inc	SEC	DS
107738	Goldman Sachs Asset Management	SEC	DS
107126	Fort Washington Investment Advisors	SEC	NO
107738	Goldman Sachs Private Equity Partners 2005, LP	SEC	DS

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

17.2 If no, list exceptions:

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

    Has the reporting entity self-designated 5GI securities per the criteria listed? NO

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

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

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

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

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? NO
   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? NO
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? NO

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? NO

4.2 If yes, complete the following schedule:

			Total Discount				Discount Taken During Period			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Total			–	–	–	–	–	–	–	–

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? NO

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? NO

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

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?

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

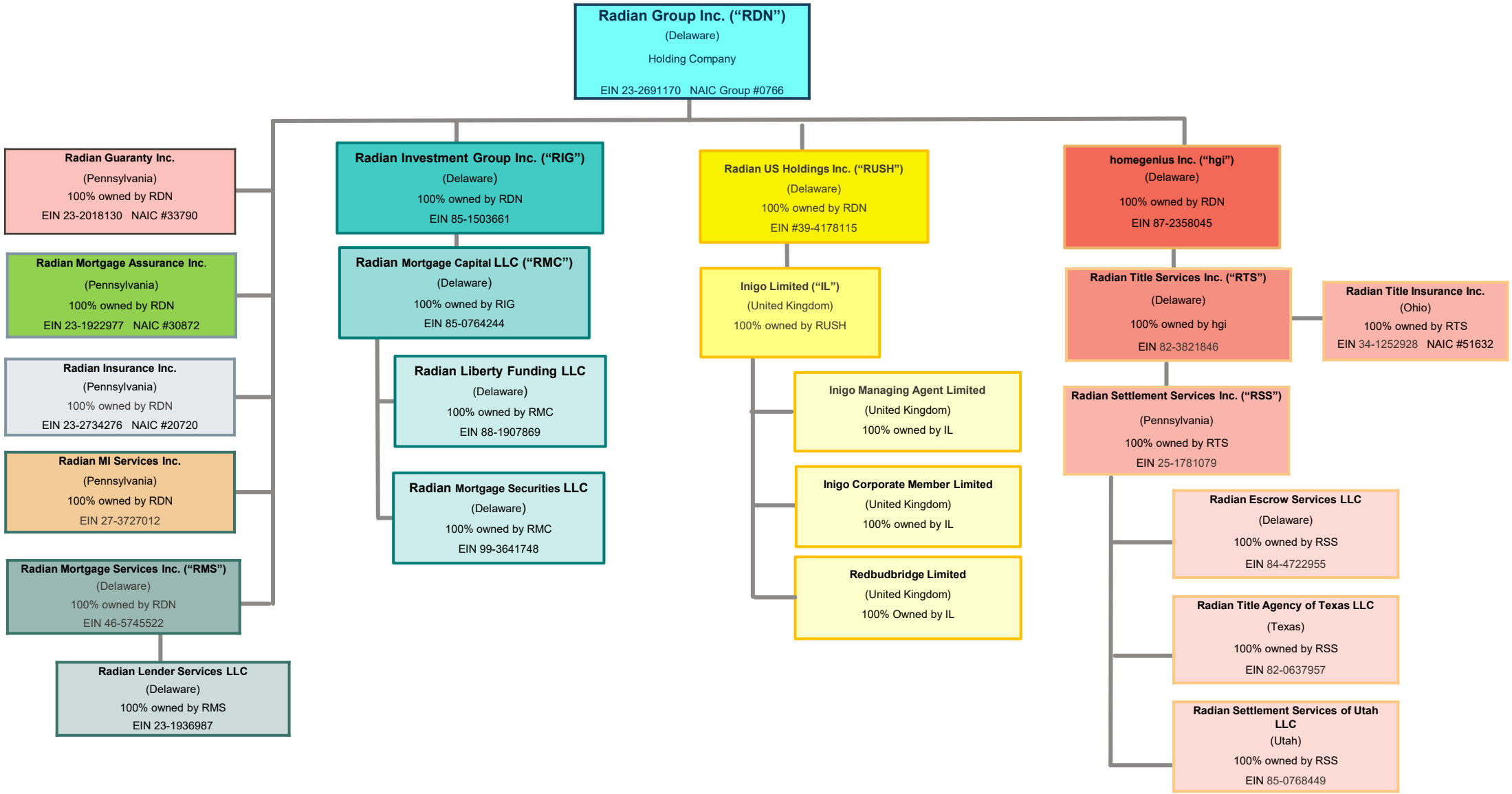
States, Etc.		1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	L	7,722,088	7,653,298	446,853	(5,583)	4,387,477	4,118,102
2. Alaska	AK	L	3,345,013	3,177,540	103,700	156,573	982,878	880,923
3. Arizona	AZ	L	21,186,604	21,584,494	2,204,999	545,308	12,061,109	10,512,023
4. Arkansas	AR	L	4,949,492	4,629,065	482,491	160,022	2,056,054	1,783,973
5. California	CA	L	55,748,583	56,975,672	4,552,395	1,589,273	35,944,348	34,415,159
6. Colorado	CO	L	27,787,596	25,479,028	3,006,649	659,365	12,666,424	9,194,705
7. Connecticut	CT	L	12,111,253	12,294,255	155,058	129,454	5,885,145	5,588,317
8. Delaware	DE	L	4,396,391	4,372,127	288,399	101,914	2,479,677	2,348,280
9. District of Columbia	DC	L	2,286,833	2,415,056	752,923	116,973	2,181,117	1,693,636
10. Florida	FL	L	48,860,588	48,472,890	4,568,393	1,767,469	34,451,667	29,707,617
11. Georgia	GA	L	19,638,490	19,203,890	2,073,824	300,697	12,990,240	11,369,428
12. Hawaii	HI	L	3,315,503	3,145,263	133,748	131,325	2,222,814	2,258,795
13. Idaho	ID	L	6,427,755	6,085,326	431,467	434,470	1,449,848	2,129,346
14. Illinois	IL	L	40,875,769	41,002,335	2,784,143	1,287,312	23,320,845	22,447,004
15. Indiana	IN	L	13,905,144	13,054,017	1,365,623	334,516	6,890,079	5,986,110
16. Iowa	IA	L	6,428,493	6,232,502	509,374	126,053	2,255,157	2,486,060
17. Kansas	KS	L	5,497,783	5,179,933	509,087	90,786	2,114,937	1,836,832
18. Kentucky	KY	L	7,326,642	7,032,660	283,278	199,056	2,504,399	2,561,379
19. Louisiana	LA	L	9,513,888	9,675,688	1,500,439	589,850	8,363,671	7,066,330
20. Maine	ME	L	2,861,486	2,528,088	151,309	–	946,583	967,380
21. Maryland	MD	L	27,572,953	27,234,757	1,681,968	651,316	17,121,315	14,162,205
22. Massachusetts	MA	L	14,877,672	13,794,993	40,867	251,783	7,129,771	6,335,065
23. Michigan	MI	L	18,996,974	18,119,122	1,611,582	650,328	7,633,114	7,587,602
24. Minnesota	MN	L	21,662,588	20,717,525	2,102,191	608,635	9,896,795	8,261,390
25. Mississippi	MS	L	2,999,505	2,956,225	567,515	68,412	2,086,608	1,835,217
26. Missouri	MO	L	13,253,618	12,294,409	1,601,790	257,224	4,122,715	4,303,374
27. Montana	MT	L	2,723,464	2,752,973	81,031	85,679	555,493	899,289
28. Nebraska	NE	L	4,525,936	4,192,522	176,983	79,881	1,392,041	1,377,481
29. Nevada	NV	L	8,963,801	9,973,654	1,300,067	150,885	6,445,557	5,107,422
30. New Hampshire	NH	L	2,807,413	2,954,001	–	–	887,436	890,058
31. New Jersey	NJ	L	23,817,284	25,277,653	529,043	557,561	15,445,011	14,956,020
32. New Mexico	NM	L	5,349,913	5,320,455	335,000	37,769	2,389,893	1,887,145
33. New York	NY	L	27,404,839	29,215,796	866,672	1,292,310	25,473,979	26,097,391
34. North Carolina	NC	L	21,226,739	20,878,576	1,709,436	83,623	8,967,843	8,444,436
35. North Dakota	ND	L	2,085,181	1,969,328	242,300	116,020	921,623	884,819
36. Ohio	OH	L	23,802,544	23,382,923	1,669,178	411,176	9,860,221	8,531,089
37. Oklahoma	OK	L	8,146,511	7,969,516	1,155,896	509,950	3,916,441	3,736,307
38. Oregon	OR	L	15,731,273	14,900,973	1,250,240	901,792	7,178,762	5,358,151
39. Pennsylvania	PA	L	27,239,660	26,624,150	1,028,364	494,723	12,021,273	11,454,306
40. Rhode Island	RI	L	2,872,530	2,661,148	–	28,124	1,433,881	1,176,329
41. South Carolina	SC	L	10,887,371	10,079,222	963,938	306,577	4,560,235	4,452,647
42. South Dakota	SD	L	1,867,501	1,818,929	413,268	–	673,969	671,033
43. Tennessee	TN	L	14,791,427	12,952,063	1,212,040	322,400	4,137,702	3,755,275
44. Texas	TX	L	87,808,152	85,016,068	21,097,774	4,908,446	56,178,645	46,648,789
45. Utah	UT	L	9,279,023	8,847,262	515,567	156,006	3,952,485	3,610,686
46. Vermont	VT	L	729,622	671,875	–	–	226,377	224,131
47. Virginia	VA	L	28,398,148	28,558,083	1,064,317	161,323	11,112,850	8,965,923
48. Washington	WA	L	28,587,508	26,588,427	2,496,615	237,459	10,849,774	8,285,832
49. West Virginia	WV	L	2,315,915	2,317,525	244,557	10,249	774,340	985,260
50. Wisconsin	WI	L	12,788,146	12,282,978	260,597	301,189	4,005,399	3,373,867
51. Wyoming	WY	L	1,293,244	1,307,194	121,958	–	349,634	726,496
52. American Samoa	AS	N	–	–	–	–	–	–
53. Guam	GU	L	170,583	152,305	–	–	6,757	25,200
54. Puerto Rico	PR	N	–	–	–	–	–	–
55. U.S. Virgin Islands	VI	N	–	–	–	–	–	–
56. Northern Mariana Islands	MP	N	–	–	–	–	–	–
57. Canada	CAN	N	–	–	–	–	–	–
58. Aggregate other alien	OT	XXX	–	–	–	–	–	–
59. Totals		XXX	779,162,433	763,975,758	72,644,906	22,355,672	417,862,408	374,361,634
Details of Write-Ins								
58001.		XXX	–	–	–	–	–	–
58002.		XXX	–	–	–	–	–	–
58003.		XXX	–	–	–	–	–	–
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	–	–	–	–	–	–
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX	–	–	–	–	–	–

(a) Active Status Counts

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 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 *
–		–	23-2691170	–	0000890926	New York Stock Exchange	Radian Group Inc.	DE	UDP			–			–
0766	Radian Guaranty Inc. & Affil	33790	23-2018130	3949632	00–		Radian Guaranty Inc.	PA	RE	Radian Group Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	27-3727012	–	00–		Radian MI Services Inc.	PA	IA	Radian Group Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	87-2358045	–	00–		homegenius Inc.	DE	NIA	Radian Group Inc.	Ownership	100.00	Radian Group Inc.		–
0766	Radian Guaranty Inc. & Affil	20720	23-2734276	–	00–		Radian Insurance Inc.	PA	IA	Radian Group Inc.	Ownership	100.00	Radian Group Inc.		–
0766	Radian Guaranty Inc. & Affil	30872	23-1922977	–	00–		Radian Mortgage Assurance Inc.	PA	IA	Radian Group Inc.	Ownership	100.00	Radian Group Inc.		–
–		–		–	00–		Inigo Limited	GBR	IA	Radian US Holdings Inc.	Ownership	100.00	Radian Group Inc.		–
–		–		–	00–		Inigo Managing Agent Limited	GBR	NIA	Inigo Limited	Ownership	100.00	Radian Group Inc.		–
–		–		–	00–		Inigo Corporate Member Limited	GBR	NIA	Inigo Limited	Ownership	100.00	Radian Group Inc.		–
–		–		–	00–		Redbudbridge Limited	GBR	NIA	Inigo Limited	Ownership	100.00	Radian Group Inc.		–
–		–	82-3821846	–	00–		Radian Title Services Inc.	DE	IA	homegenius Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	85-1503661	–	00–		Radian Investment Group Inc.	DE	NIA	Radian Group Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	39-4178115	–	00–		Radian US Holdings Inc.	DE	NIA	Radian Group Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	85-0764244	–	00–		Radian Mortgage Capital LLC	DE	NIA	Radian Investment Group Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	88-1907869	–	00–		Radian Liberty Funding LLC	DE	NIA	Radian Mortgage Capital LLC	Ownership	100.00	Radian Group Inc.		–
–		–	99-3641748	–	00–		Radian Mortgage Securities LLC	DE	NIA	Radian Mortgage Capital LLC	Ownership	100.00	Radian Group Inc.		–
–		–	25-1781079	–	00–		Radian Settlement Services, Inc.	PA	NIA	Radian Title Services Inc.	Ownership	100.00	Radian Group Inc.		–
0766	Radian Guaranty Inc. & Affil	51632	34-1252928	–	00–		Radian Title Insurance Inc.	OH	IA	Radian Title Services Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	46-5745522	–	00–		Radian Mortgage Services Inc.	DE	NIA	Radian Group Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	23-1936987	–	00–		Radian Lender Services LLC	DE	NIA	Radian Mortgage Services Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	82-0637957	–	00–		Radian Title Agency of Texas LLC	TX	NIA	Radian Settlement Services, Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	84-4722955	–	00–		Radian Escrow Services LLC	DE	NIA	Radian Settlement Services, Inc.	Ownership	100.00	Radian Group Inc.		–
–		–	85-0768449	–	00–		Radian Settlement Services of Utah LLC	UT	NIA	Radian Settlement Services, Inc.	Ownership	100.00	Radian Group Inc.		–

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	–	–	–	–
2.1	Allied lines	–	–	–	–
2.2	Multiple peril crop	–	–	–	–
2.3	Federal flood	–	–	–	–
2.4	Private crop	–	–	–	–
2.5	Private flood	–	–	–	–
3.	Farmowners multiple peril	–	–	–	–
4.	Homeowners multiple peril	–	–	–	–
5.1	Commercial multiple peril (non-liability portion)	–	–	–	–
5.2	Commercial multiple peril (liability portion)	–	–	–	–
6.	Mortgage guaranty	803,609,303	104,265,451	12.98	6.95
8.	Ocean marine	–	–	–	–
9.1	Inland marine	–	–	–	–
9.2	Pet insurance	–	–	–	–
10.	Financial guaranty	–	–	–	–
11.1	Medical professional liability - occurrence	–	–	–	–
11.2	Medical professional liability - claims made	–	–	–	–
12.	Earthquake	–	–	–	–
13.1	Comprehensive (hospital and medical) individual	–	–	–	–
13.2	Comprehensive (hospital and medical) group	–	–	–	–
14.	Credit accident and health	–	–	–	–
15.1	Vision only	–	–	–	–
15.2	Dental only	–	–	–	–
15.3	Disability income	–	–	–	–
15.4	Medicare supplement	–	–	–	–
15.5	Medicaid Title XIX	–	–	–	–
15.6	Medicare Title XVIII	–	–	–	–
15.7	Long-term care	–	–	–	–
15.8	Federal employees health benefits plan	–	–	–	–
15.9	Other health	–	–	–	–
16.	Workers' compensation	–	–	–	–
17.1	Other liability occurrence	–	–	–	–
17.2	Other liability-claims made	–	–	–	–
17.3	Excess workers' compensation	–	–	–	–
18.1	Products liability - occurrence	–	–	–	–
18.2	Products liability - claims made	–	–	–	–
19.1	Private passenger auto no-fault (personal injury protection)	–	–	–	–
19.2	Other private passenger auto liability	–	–	–	–
19.3	Commercial auto no-fault (personal injury protection)	–	–	–	–
19.4	Other commercial auto liability	–	–	–	–
21.1	Private passenger auto physical damage	–	–	–	–
21.2	Commercial auto physical damage	–	–	–	–
22.	Aircraft (all perils)	–	–	–	–
23.	Fidelity	–	–	–	–
24.	Surety	–	–	–	–
26.	Burglary and theft	–	–	–	–
27.	Boiler and machinery	–	–	–	–
28.	Credit	–	–	–	–
29.	International	–	–	–	–
30.	Warranty	–	–	–	–
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	–	–	–	–
35.	Totals	803,609,303	104,265,451	12.98	6.95
Details of Write-Ins					
3401.		–	–	–	–
3402.		–	–	–	–
3403.		–	–	–	–
3498.	Summary of remaining write-ins for Line 34 from overflow page	–	–	–	–
3499.	Summary of remaining write-ins for Line 34 from overflow page	–	–	–	–

PART 2 – DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	–	–	–
2.1	Allied lines	–	–	–
2.2	Multiple peril crop	–	–	–
2.3	Federal flood	–	–	–
2.4	Private crop	–	–	–
2.5	Private flood	–	–	–
3.	Farmowners multiple peril	–	–	–
4.	Homeowners multiple peril	–	–	–
5.1	Commercial multiple peril (non-liability portion)	–	–	–
5.2	Commercial multiple peril (liability portion)	–	–	–
6.	Mortgage guaranty	260,462,029	779,162,433	763,975,758
8.	Ocean marine	–	–	–
9.1	Inland marine	–	–	–
9.2	Pet insurance	–	–	–
10.	Financial guaranty	–	–	–
11.1	Medical professional liability - occurrence	–	–	–
11.2	Medical professional liability - claims made	–	–	–
12.	Earthquake	–	–	–
13.1	Comprehensive (hospital and medical) individual	–	–	–
13.2	Comprehensive (hospital and medical) group	–	–	–
14.	Credit accident and health	–	–	–
15.1	Vision only	–	–	–
15.2	Dental only	–	–	–
15.3	Disability income	–	–	–
15.4	Medicare supplement	–	–	–
15.5	Medicaid Title XIX	–	–	–
15.6	Medicare Title XVIII	–	–	–
15.7	Long-term care	–	–	–
15.8	Federal employees health benefits plan	–	–	–
15.9	Other health	–	–	–
16.	Workers' compensation	–	–	–
17.1	Other liability occurrence	–	–	–
17.2	Other liability-claims made	–	–	–
17.3	Excess workers' compensation	–	–	–
18.1	Products liability - occurrence	–	–	–
18.2	Products liability - claims made	–	–	–
19.1	Private passenger auto no-fault (personal injury protection)	–	–	–
19.2	Other private passenger auto liability	–	–	–
19.3	Commercial auto no-fault (personal injury protection)	–	–	–
19.4	Other commercial auto liability	–	–	–
21.1	Private passenger auto physical damage	–	–	–
21.2	Commercial auto physical damage	–	–	–
22.	Aircraft (all perils)	–	–	–
23.	Fidelity	–	–	–
24.	Surety	–	–	–
26.	Burglary and theft	–	–	–
27.	Boiler and machinery	–	–	–
28.	Credit	–	–	–
29.	International	–	–	–
30.	Warranty	–	–	–
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	–	–	–
35.	Totals	260,462,029	779,162,433	763,975,758
Details of Write-Ins				
3401.		–	–	–
3402.		–	–	–
3403.		–	–	–
3498.	Summary of remaining write-ins for Line 34 from overflow page	–	–	–
3499.	Summary of remaining write-ins for Line 34 from overflow page	–	–	–

PART 3 ($000 OMITTED)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year End Known Case Loss and LAE Reserves	2 Prior Year End IBNR Loss and LAE Reserves	3 Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2023 + Prior	44,103	9,516	53,619	5,053	7,222	12,275	944	4,583	29,289	34,816	(38,105)	31,578	(6,528)
2. 2024	74,604	13,397	88,001	9,096	15,902	24,999	14	4,706	31,634	36,354	(65,494)	38,846	(26,648)
3. Subtotals 2024 + prior	118,707	22,913	141,620	14,149	23,124	37,273	958	9,289	60,923	71,170	(103,599)	70,423	(33,176)
4. 2025	205,847	5,288	211,135	3,934	21,491	25,424	5	12,207	122,554	134,766	(201,908)	150,963	(50,945)
5. Subtotals 2025 + prior	324,553	28,201	352,755	18,083	44,615	62,698	963	21,496	183,477	205,936	(305,508)	221,387	(84,121)
6. 2026	XXX	XXX	XXX	XXX	1,347	1,347	XXX	1,772	167,010	168,781	XXX	XXX	XXX
7. Totals	324,553	28,201	352,755	18,083	45,962	64,045	963	23,268	350,487	374,717	(305,508)	221,387	(84,121)
											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
8. Prior year-end's surplus as regards policyholders	646,115										(94.13)%	785.02 %	(23.85)%
													Col. 13, Line 7 / Line 8
													(13.02)%

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

EXPLANATION:

1.
2.
3.
4.
5.

BARCODES:

1. 3379020264900000 3
2. 3379020264550000 3
3. 3379020263650000 3
4. 3379020265050000 3
5.

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	5,656,338	4,102,009
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	8,326,153	18,361,279
	2.2 Additional investment made after acquisition	(2,219)	8,584
3.	Current year change in encumbrances	–	–
4.	Total gain (loss) on disposals	(975,831)	(891,657)
5.	Deduct amounts received on disposals	9,753,636	13,791,042
6.	Total foreign exchange change in book / adjusted carrying value	–	–
7.	Deduct current year's other-than-temporary impairment recognized	852,891	2,132,835
8.	Deduct current year's depreciation	–	–
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,397,915	5,656,338
10.	Deduct total nonadmitted amounts	–	–
11.	Statement value at end of current period (Line 9 minus Line 10)	2,397,915	5,656,338

SCHEDULE B – VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	695,848,707	92,725,729
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	432,000	609,780,000
	2.2 Additional investment made after acquisition	–	–
3.	Capitalized deferred interest and other	2,076,803	2,853,346
4.	Accrual of discount	–	–
5.	Unrealized valuation increase / (decrease)	(3,727)	(112,086)
6.	Total gain (loss) on disposals	–	69,993
7.	Deduct amounts received on disposals	1,177,556	9,468,275
8.	Deduct amortization of premium, depreciation and proportional amortization	–	–
9.	Total foreign exchange change in book / adjusted carrying value	–	–
10.	Deduct current year's other-than-temporary impairment recognized	–	–
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	697,176,227	695,848,707
12.	Deduct total nonadmitted amounts	75,252	75,252
13.	Statement value at end of current period (Line 11 minus Line 12)	697,100,975	695,773,455

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	5,418,721,692	5,971,509,188
2.	Cost of bonds and stocks acquired	1,470,801,776	975,428,561
3.	Accrual of discount	4,883,305	7,605,878
4.	Unrealized valuation increase / (decrease)	26,472	37,159
5.	Total gain (loss) on disposals	(10,265,910)	(13,530,359)
6.	Deduct consideration for bonds and stocks disposed of	1,399,861,002	1,513,573,683
7.	Deduct amortization of premium	4,093,302	9,750,742
8.	Total foreign exchange change in book / adjusted carrying value	–	–
9.	Deduct current year's other-than-temporary impairment recognized	–	–
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	529,101	995,690
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,480,742,131	5,418,721,692
12.	Deduct total nonadmitted amounts	–	–
13.	Statement value at end of current period (Line 11 minus Line 12)	5,480,742,131	5,418,721,692

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)	3,166,338,464	186,237,687	117,408,252	(743,694)	3,218,666,005	3,166,338,464	3,234,424,205	3,090,730,283
2. NAIC 2 (a)	298,223,511	28,913,141	66,470,796	(448,714)	269,983,553	298,223,511	260,217,142	428,017,004
3. NAIC 3 (a)	–	–	–	–	–	–	–	1,071,628
4. NAIC 4 (a)	–	–	–	–	–	–	–	–
5. NAIC 5 (a)	–	–	–	–	–	–	–	–
6. NAIC 6 (a)	–	–	–	–	–	–	–	–
7. Total ICO	3,464,561,975	215,150,828	183,879,048	(1,192,408)	3,488,649,558	3,464,561,975	3,494,641,347	3,519,818,915
Asset-Backed Securities (ABS)								
8. NAIC 1	1,974,193,535	352,967,040	356,441,242	1,744,422	2,012,125,166	1,974,193,535	1,972,463,755	1,889,284,380
9. NAIC 2	11,440,024	23,289,637	26,270,193	51,852	7,604,018	11,440,024	8,511,319	6,661,874
10. NAIC 3	–	10,029,819	10,036,636	6,817	–	–	–	–
11. NAIC 4	–	11,637,615	11,638,210	595	–	–	–	–
12. NAIC 5	–	–	–	–	–	–	–	–
13. NAIC 6	–	–	–	–	–	–	–	–
14. Total ABS	1,985,633,559	397,924,110	404,386,281	1,803,686	2,019,729,185	1,985,633,559	1,980,975,074	1,895,946,254
Preferred Stock								
15. NAIC 1	–	–	–	–	–	–	–	–
16. NAIC 2	–	–	–	–	–	–	–	–
17. NAIC 3	–	–	–	–	–	–	–	–
18. NAIC 4	–	–	–	–	–	–	–	–
19. NAIC 5	–	–	–	–	–	–	–	–
20. NAIC 6	–	–	–	–	–	–	–	–
21. Total Preferred Stock	–	–	–	–	–	–	–	–
22. Total ICO, ABS, & Preferred Stock	5,450,195,534	613,074,938	588,265,329	611,277	5,508,378,743	5,450,195,534	5,475,616,421	5,415,765,169

(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 $ —; NAIC 2 $ —; NAIC 3 $ —; NAIC 4 $ —; NAIC 5 $ —; NAIC 6 $ —

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 Total	–	XXX	–	–	–

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	–	29,806,462
2.	Cost of short-term investments acquired	–	43,039,610
3.	Accrual of discount	–	301,281
4.	Unrealized valuation increase / (decrease)	–	–
5.	Total gain (loss) on disposals	–	15,419
6.	Deduct consideration received on disposals	–	73,121,383
7.	Deduct amortization of premium	–	41,389
8.	Total foreign exchange change in book / adjusted carrying value	–	–
9.	Deduct current year's other-than-temporary impairment recognized	–	–
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	–	–
11.	Deduct total nonadmitted amounts	–	–
12.	Statement value at end of current period (Line 10 minus Line 11)	–	–

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

NONE

(SI-05) Schedule DB - Part C - Section 1

NONE

(SI-06) Schedule DB - Part C - Section 2

NONE

(SI-07) Schedule DB - Verification

NONE

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	87,095,113	141,991,927
2.	Cost of cash equivalents acquired	1,805,306,527	5,316,793,189
3.	Accrual of discount	90,956	1,663,917
4.	Unrealized valuation increase / (decrease)	–	–
5.	Total gain (loss) on disposals	–	(41,912)
6.	Deduct consideration received on disposals	1,864,013,199	5,373,241,011
7.	Deduct amortization of premium	–	70,997
8.	Total foreign exchange change in book / adjusted carrying value	–	–
9.	Deduct current year's other-than-temporary impairment recognized	–	–
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	28,479,397	87,095,113
11.	Deduct total nonadmitted amounts	–	–
12.	Statement value at end of current period (Line 10 minus Line 11)	28,479,397	87,095,113

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Book / Adjusted Carrying Value Less Encumbrances	
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances		Additional Investment Made after Acquisition
Acquired by purchase								
216 WILD CHERRY LANE	LAFAYETTE	LA	07/16/2026		264,301	–	240,488	–
4598 N WORDSWORTH CIRCLE	COLORADO SPRINGS	CO	08/06/2026		405,868	–	313,088	–
7256 ROYAL OAK DR	SPRING HILL	FL	08/20/2026		412,585	–	353,925	–
0199999 – Acquired by purchase					1,082,753	–	907,500	–
0399999 – Totals					1,082,753	–	907,500	–

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book / Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book / Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property disposed																			
711 E 11TH ST N	NEWTON	IA	07/02/2026	ACHA C TEKE & NJEI NJOGHO JR.	135,752	(20)	135,752	–	–	–	–	–	135,732	108,750	–	(26,983)	(26,983)	–	1,080
3821 S MONEY ST	PAHRUMP	NV	07/28/2026	CHEN GAO	402,882	(4)	385,688	–	17,194	–	(17,194)	–	385,684	346,007	–	(39,677)	(39,677)	–	1,096
2437 PENNILYNN WAY	SAN ANTONIO	TX	07/31/2026	PHA SEANH IY & MINH NGUYEN	378,423	–	371,984	–	6,439	–	(6,439)	–	371,984	295,105	–	(76,879)	(76,879)	–	1,100
11948 64TH STREET EAST	PUYALLUP	WA	08/12/2026	WALTER & BETTY GILL	686,903	5,695	585,338	–	101,566	–	(101,566)	–	585,334	545,838	–	(39,496)	(39,496)	–	6,795
649 SUNSET WAY	GRANTS PASS	OR	09/11/2026	ZECHARIAH AKINPELU	284,465	2,630	249,563	–	34,902	–	(34,902)	–	249,563	246,514	–	(3,049)	(3,049)	–	3,730
216 WILD CHERRY LANE	LAFAYETTE	LA	09/28/2026	DENISE RENEE PETERSON	264,301	2,550	–	–	23,813	–	(23,813)	–	240,488	237,519	–	(2,969)	(2,969)	–	3,650
4598 N WORDSWORTH CIRCLE	COLORADO SPRINGS	CO	09/25/2026	DANIEL MCSHERRY & KELLY TUCKER	405,868	3,346	–	–	92,780	–	(92,780)	–	313,088	311,593	–	(1,494)	(1,494)	–	4,446
0199999 – Property disposed					2,558,594	14,197	1,728,324	–	276,695	–	(276,695)	–	2,281,871	2,091,325	–	(190,546)	(190,546)	–	21,897
0399999 – Totals					2,558,594	14,197	1,728,324	–	276,695	–	(276,695)	–	2,281,871	2,091,325	–	(190,546)	(190,546)	–	21,897

SCHEDULE B - PART 2

Showing All Mortgage Loans Acquired and Additions Made During the Current Quarter

NONE

1	Location		4	6	7	8	9
	2	3					
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 – Total Mortgages (sum of 0899999, 1699999, 2499999 and 3299999)						–	–	–

SCHEDULE B - PART 3

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

NONE

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

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 Administrative Symbol				Additional Investment Made After Acquisition			
CUSIP	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition		Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Any Other Class of Assets: Unaffiliated												
45804G-AC-1	INSURANCE PRIVATE CREDIT IV LLC		DE	INSURANCE PRIVATE CREDIT IV LLC		12/31/2024	–	48,000	–	–	–	–
6799999 – Any Other Class of Assets: Unaffiliated								48,000	–	–	–	XXX
7899999 – Subtotals: Unaffiliated								48,000	–	–	–	XXX
8099999 – Totals								48,000	–	–	–	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred, 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	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Any Other Class of Assets: Unaffiliated																			
000000-00-0	COMPANY OWNED LIFE INSURANCE	HARTFORD	CT	HARTFORD LIFE INSURANCE	11/16/200	09/30/2026	354,908	–	–	–	–	–	–	354,908	354,908	–	–	–	3,099
458042-AC-2	INSURANCE PRIVATE CREDIT II LLC		DE	INSURANCE PRIVATE CREDIT II LLC	06/07/2022	08/12/2026	78,378	–	–	–	–	–	–	78,378	78,378	–	–	–	7,442
6799999 – Any Other Class of Assets: Unaffiliated							433,286	–	–	–	–	–	–	433,286	433,286	–	–	–	10,541
7899999 – Subtotals: Unaffiliated							433,286	–	–	–	–	–	–	433,286	433,286	–	–	–	10,541
8099999 – Totals							433,286	–	–	–	–	–	–	433,286	433,286	–	–	–	10,541

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)								
91362*-AA-9	Mortgage Guaranty Ins Co Tax and Loss Bo	09/15/2026	Direct	XXX	4,580,000	4,580,000	–	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					4,580,000	4,580,000	–	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues								
20775D-X9-8	CONNECTICUT ST HEALTH & EDL FACS AUTH R	07/08/2026	Morgan Stanley	XXX	3,675,068	3,655,000	–	1.F FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					3,675,068	3,655,000	–	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
007903-BL-0	ADVANCED MICRO DEVICES, INC.	09/23/2026	Various	XXX	6,889,770	7,000,000	26,250	1.F FE
007903-BN-6	ADVANCED MICRO DEVICES, INC.	08/17/2026	Morgan Stanley	XXX	2,162,776	2,200,000	336	1.F FE
02079K-CS-4	ALPHABET INC.	08/06/2026	CHASE SECURITIES INC	XXX	4,550,570	4,575,000	–	1.C FE
023135-EE-2	AMAZON.COM INC	08/17/2026	Various	XXX	6,946,460	7,000,000	11,483	1.D FE
025816-DA-4	AMERICAN EXPRESS CO	09/15/2026	Morgan Stanley	XXX	2,823,390	3,000,000	15,838	1.F FE
032654-BK-0	ANALOG DEVICES, INC.	09/15/2026	Barclays Bank	XXX	996,500	1,000,000	–	1.F FE
05565E-DS-1	BMW US CAPITAL LLC	09/29/2026	RBC Dain Rauscher (US)	XXX	1,458,360	1,500,000	11,700	1.F FE
05724B-AM-1	BAKER HUGHES HOLDINGS LLC	09/09/2026	Merrill Lynch	XXX	3,861,480	4,000,000	41,083	1.G FE
05946K-AZ-4	BANCO BILBAO VIZCAYA ARGENTARIA SA	08/25/2026	BBVA SECURITIES INC	XXX	4,600,000	4,600,000	–	1.G FE
06368M-S6-2	BANK OF MONTREAL	09/10/2026	CREDIT USA	XXX	4,880,850	5,000,000	67,086	1.F FE
06406R-CG-0	BANK OF NEW YORK MELLON CORP	09/29/2026	BNP Paribas	XXX	969,390	1,000,000	7,605	1.D FE
11135F-BN-0	BROADCOM INC	08/17/2026	CHASE SECURITIES INC	XXX	2,373,660	3,000,000	24,699	1.G FE
11135F-CG-4	BROADCOM INC	09/10/2026	GOLDMAN	XXX	3,927,160	4,000,000	84,356	1.G FE
11135F-CL-3	BROADCOM INC	09/09/2026	TORONTO DOMINION SECURTIES (USA) INC	XXX	4,830,350	5,000,000	37,431	1.G FE
133434-AA-8	CAMERON LNG LLC	09/10/2026	Morgan Stanley	XXX	3,596,520	4,000,000	18,057	1.F FE
13607Q-7T-3	CANADIAN IMPERIAL BANK OF COMMERCE	09/23/2026	OPPENHEIMER & ASSOCIATES	XXX	5,225,000	5,225,000	–	1.F FE
26884T-BA-9	ERAC USA FINANCE LLC	09/29/2026	Various	XXX	3,904,170	4,000,000	78,856	1.G FE
29364W-BH-0	ENTERGY LOUISIANA LLC	09/10/2026	CHASE SECURITIES INC	XXX	5,141,420	6,000,000	33,422	1.F FE
30036F-AG-6	EVERGY KANSAS CENTRAL INC	09/10/2026	DBTC AMERICAS/PNC BANK, N.A.-S	XXX	3,768,530	3,770,000	–	1.F FE
38141G-D4-3	GOLDMAN SACHS GROUP INC	08/17/2026	CHASE SECURITIES INC	XXX	1,889,460	2,000,000	32,104	1.F FE
38141G-YB-4	GOLDMAN SACHS GROUP INC	09/10/2026	Montgomery	XXX	3,523,480	4,000,000	40,387	1.F FE
38141G-YJ-7	GOLDMAN SACHS GROUP INC	09/23/2026	Various	XXX	6,055,860	7,000,000	24,558	2.A FE
404280-FE-4	HSBC HOLDINGS PLC	09/10/2026	SALOMON BROTHERS INC	XXX	3,877,320	4,000,000	64,153	1.G FE
44891A-DR-5	HYUNDAI CAPITAL AMERICA	09/09/2026	TRUIST FINANCIAL CORP	XXX	1,992,260	2,000,000	48,300	1.G FE
45865V-AG-5	INTERCONTINENTAL EXCHANGE INC	08/11/2026	Montgomery	XXX	5,724,642	5,775,000	–	1.G FE
46647P-BJ-4	JPMORGAN CHASE & CO	09/09/2026	SALOMON BROTHERS INC	XXX	3,918,200	4,000,000	82,871	1.E FE
48128B-AT-8	JPMORGAN CHASE & CO	07/15/2026	CHASE SECURITIES INC	XXX	2,900,000	2,900,000	–	1.F FE
482480-AL-4	KLA CORP	09/10/2026	CHASE SECURITIES INC	XXX	3,876,960	4,000,000	28,933	1.F FE
571676-AZ-8	MARS INC	09/09/2026	DONALDSON LUFKIN & JENRETTE	XXX	2,958,570	3,000,000	3,750	1.F FE
57629T-CJ-4	MASSMUTUAL GLOBAL FUNDING II	09/23/2026	CHASE SECURITIES INC	XXX	5,288,817	5,300,000	–	1.B FE
617446-8P-7	MORGAN STANLEY	09/23/2026	Various	XXX	5,664,400	6,000,000	98,800	1.E FE
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN	09/09/2026	MARKET04	XXX	1,689,585	1,500,000	3,000	1.F FE
68233J-DL-5	ONCOR ELECTRIC DELIVERY COMPANY LLC	09/09/2026	SALOMON BROTHERS INC	XXX	2,915,730	3,000,000	64,875	1.F FE
701094-AW-4	PARKER-HANNIFIN CORP	09/08/2026	Barclays Bank	XXX	4,673,878	4,675,000	–	1.G FE
718172-DP-1	PHILIP MORRIS INTERNATIONAL INC	09/09/2026	Merrill Lynch	XXX	3,925,880	4,000,000	68,083	1.F FE
74464A-AH-4	PUBLIC STORAGE OPERATING CO	08/17/2026	GOLDMAN	XXX	1,263,548	1,300,000	5,207	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
756109-AX-2	REALTY INCOME CORPORATION	09/09/2026	Barclays Bank	XXX	2,780,160	3,000,000	14,896	1.G FE
78017D-AZ-1	ROYAL BANK OF CANADA	09/09/2026	Morgan Stanley	XXX	3,934,240	4,000,000	19,250	1.E FE
784710-AD-7	SSM HEALTH CARE CORPORATION	08/25/2026	JEFFERIES & COMPANY, INC.	XXX	10,000,000	10,000,000	–	1.E FE
79466L-AJ-3	SALESFORCE, INC.	09/29/2026	Morgan Stanley	XXX	1,687,100	2,000,000	8,125	1.F FE
797440-CH-5	SAN DIEGO GAS & ELECTRIC CO	08/17/2026	TRUIST FINANCIAL CORP	XXX	971,530	1,000,000	21,378	1.F FE
828807-DT-1	SIMON PROPERTY GROUP LP	09/10/2026	SALOMON BROTHERS INC	XXX	3,497,680	4,000,000	11,778	1.G FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC	07/27/2026	CHASE SECURITIES INC	XXX	9,494,000	9,494,000	–	1.E FE
87268L-AF-4	TR FINANCE LLC	09/10/2026	Barclays Bank	XXX	1,559,828	1,560,000	–	1.G FE
902613-AE-8	UBS GROUP AG	09/09/2026	DONALDSON LUFKIN & JENRETTE	XXX	1,739,920	2,000,000	3,375	1.F FE
91324P-EJ-7	UNITEDHEALTH GROUP INC	09/09/2026	Montgomery	XXX	2,855,160	3,000,000	40,250	1.F FE
95000U-2L-6	WELLS FARGO & CO	09/09/2026	Wachovia Bank	XXX	2,931,120	3,000,000	58,214	1.G FE
95000U-4J-9	WELLS FARGO & CO	09/15/2026	SALOMON BROTHERS INC	XXX	3,397,555	3,500,000	54,630	1.E FE
95040Q-AP-9	WELLTOWER OP LLC	09/10/2026	CHASE SECURITIES INC	XXX	7,076,360	8,000,000	33,917	1.G FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					186,969,599	194,874,000	1,289,035	XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					195,224,667	203,109,000	1,289,035	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					195,224,667	203,109,000	1,289,035	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					195,224,667	203,109,000	1,289,035	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)								
20753W-AE-6	CAS 2019-R07 1B1 - CMO/RMBS	08/19/2026	INTL FCStone Financial Inc.	XXX	3,522,146	3,507,895	16,676	4.C FE
20754J-AC-8	CAS 2019-R06 2B1 - CMO/RMBS	08/19/2026	INTL FCStone Financial Inc.	XXX	5,321,657	5,307,559	26,469	1.A
20754K-AJ-0	CAS 2021-R02 2B2 - CMO/RMBS	08/17/2026	Nomura International Trust Co	XXX	8,115,469	8,000,000	41,459	4.C FE
3133US-L2-5	FH SI2145 - RMBS	09/10/2026	Nomura International Trust Co	XXX	3,250,219	3,312,325	5,061	1.A
3137GA-BF-3	FHR 3726 QZ - CMO/RMBS	09/01/2026	Direct	XXX	96,646	96,646	–	1.A
3140Y6-PR-5	FN CC0431 - RMBS	08/31/2026	Morgan Stanley	XXX	4,725,733	4,761,444	–	1.A
31418F-XJ-1	FN MA6080 - RMBS	07/21/2026	SALOMON BROTHERS INC	XXX	5,001,239	5,020,064	16,106	1.A
31418F-ZK-6	FN MA6145 - RMBS	07/31/2026	SALOMON BROTHERS INC	XXX	10,624,693	10,725,243	3,277	1.A
31427T-XK-7	FH SL6081 - RMBS	08/31/2026	DAIWA SECURITIES AMERICA INC.	XXX	8,111,236	8,189,290	–	1.A
31427U-AQ-6	FH SL6314 - RMBS	09/10/2026	SALOMON BROTHERS INC	XXX	11,519,457	11,745,185	17,944	1.A
3142GV-CS-8	FH RJ4580 - RMBS	08/31/2026	Barclays Bank	XXX	2,037,788	2,050,846	–	1.A
3142GX-ZV-2	FH RJ7055 - RMBS	07/21/2026	Morgan Stanley	XXX	13,563,166	13,584,000	34,232	1.A
35564K-JP-5	STACR 2021-HQA3 M2 - CMO/RMBS	07/27/2026	Various	XXX	10,021,875	10,000,000	15,113	2.B FE
35564K-KK-4	STACR 2021-HQA3 B1 - CMO/RMBS	08/06/2026	INTL FCStone Financial Inc.	XXX	5,015,820	5,000,000	10,643	3.B FE
35564K-KL-2	STACR 2021-HQA3 B2 - CMO/RMBS	07/15/2026	Nomura International Trust Co	XXX	2,522,852	2,500,000	14,405	3.B FE
35564K-NE-5	STACR 2021-DNA7 B2 - CMO/RMBS	08/05/2026	Nomura International Trust Co	XXX	1,019,414	1,000,000	3,171	3.B FE
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					94,469,410	94,800,496	204,556	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)								
266895-AA-9	DURST 25151 A - CMBS	07/30/2026	Morgan Stanley	XXX	3,597,469	3,600,000	15,951	1.A FE
33767W-AJ-2	FKH 2021-SFR1 E1 - CMBS	07/14/2026	Wachovia Bank	XXX	12,210,762	12,250,000	11,381	1.C FE
33767W-AN-3	FKH 2021-SFR1 F1 - CMBS	07/14/2026	Wachovia Bank	XXX	1,471,733	1,476,000	1,859	2.A FE
45006H-AA-9	IRV 2025-200P A - CMBS	07/30/2026	TRUIST FINANCIAL CORP	XXX	6,372,000	6,400,000	29,179	1.A FE
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					23,651,964	23,726,000	58,369	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)								

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00177X-AE-4	AMMC 34 B - CLO	08/28/2026	RBC Dain Rauscher (US)	XXX	2,200,000	2,200,000	–	1.C FE
01750R-BA-7	ALLEG 5SR BR - CLO	07/14/2026	Morgan Stanley	XXX	2,100,000	2,100,000	–	1.C FE
04019H-BA-0	ARES 64R2 AR2 - CLO	09/16/2026	Morgan Stanley	XXX	5,006,500	5,000,000	10,867	1.A FE
050921-AX-3	AUDAX 7RR AR2 - CLO	07/16/2026	COWEN AND COMPANY, LLC	XXX	2,002,200	2,000,000	20,402	1.A FE
05876C-BJ-1	BALLY 20 AA3 - CLO	09/10/2026	TRUIST FINANCIAL CORP	XXX	10,008,000	10,000,000	77,380	1.A FE
08182N-AS-1	BSP 24RR ARR - CLO	07/23/2026	Morgan Stanley	XXX	1,201,200	1,200,000	3,589	1.A FE
08186A-BG-0	BSP 26RRR ARR - CLO	09/14/2026	SALOMON BROTHERS INC	XXX	10,014,000	10,000,000	5,555	1.A FE
09077L-AL-6	BGCLO 2 A1R - CLO	09/22/2026	Wachovia Bank	XXX	3,070,768	3,070,000	28,432	1.A FE
090971-AA-0	BGCLO 16 A1 - CLO	09/10/2026	Morgan Stanley	XXX	10,007,000	10,000,000	175,854	1.A FE
15032A-BC-0	CEDF V AR2 - CLO	07/23/2026	Barclays Bank	XXX	3,225,000	3,225,000	3,141	1.A FE
17181U-AL-2	CIFC 242R A1R - CLO	07/30/2026	RBC Dain Rauscher (US)	XXX	2,000,000	2,000,000	–	1.A FE
20588B-AJ-2	COVST 242R AR - CLO	09/30/2026	Deutsche Bank International	XXX	1,000,000	1,000,000	–	1.A FE
25254A-AA-5	DCLO 9 A - CLO	09/14/2026	SALOMON BROTHERS INC	XXX	10,007,000	10,000,000	77,571	1.A FE
28473C-AA-0	ELD 263 A1 - CLO	09/15/2026	Natixis	XXX	3,001,500	3,000,000	71,619	1.A FE
29005L-AA-5	ELM45 45 A1 - CLO	09/11/2026	Morgan Stanley	XXX	2,506,250	2,500,000	20,484	1.A FE
33884E-AQ-4	FLAT 28 A1R - CLO	09/14/2026	TRUIST FINANCIAL CORP	XXX	800,640	800,000	6,659	1.A FE
43134B-AL-8	HITR 5R A1R - CLO	08/14/2026	Montgomery	XXX	2,000,000	2,000,000	–	1.A FE
45804G-AA-5	INSURANCE PRIVATE CREDIT IV LLC Class A	08/13/2026	Capital Contribution	XXX	195,000	195,000	–	1.C FE
45804G-AB-3	INSURANCE PRIVATE CREDIT IV LLC Class B	08/13/2026	Capital Contribution	XXX	57,000	57,000	–	2.C FE
48250E-BQ-7	KKR 30R3 A1 - CLO	09/10/2026	SALOMON BROTHERS INC	XXX	4,503,375	4,500,000	30,662	1.A FE
48936K-AE-3	KLLM 15R BR - CLO	08/19/2026	Montgomery	XXX	2,000,000	2,000,000	–	1.C FE
61034C-AL-9	MCMML 16R AR - CLO	08/26/2026	BNP PARIBAS SECURITIES BOND	XXX	2,496,250	2,500,000	–	1.A FE
62425A-AE-4	MTNPT 2 B - CLO	08/14/2026	Montgomery	XXX	5,800,000	5,800,000	–	1.C FE
671000-AL-1	OCP 2021-21 AR - CLO	09/16/2026	CHASE SECURITIES INC	XXX	10,005,000	10,000,000	80,457	1.A FE
67128T-AC-6	OAKC 22R A1 - CLO	09/10/2026	SALOMON BROTHERS INC	XXX	11,167,840	11,150,000	10,770	1.A FE
67570M-AQ-3	OCP 2434R A1R - CLO	09/14/2026	SALOMON BROTHERS INC	XXX	10,014,000	10,000,000	16,545	1.A FE
67576P-BL-0	OCT42 42R3 AR3 - CLO	09/14/2026	SALOMON BROTHERS INC	XXX	10,014,000	10,000,000	5,574	1.A FE
68252P-AS-5	1988 CLO 5 LTD. 2026- FRN 15 JUL 2039 14	07/14/2026	SCOTIA MCLEOD INC	XXX	10,000,000	10,000,000	–	1.A FE
69703J-AJ-2	PLMRS 241R AR - CLO	09/14/2026	CHASE SECURITIES INC	XXX	10,021,500	10,000,000	85,989	1.A FE
69703Y-AA-8	PLMRS 2025-1 A1 - CLO	09/14/2026	Morgan Stanley	XXX	9,997,000	10,000,000	77,412	1.A FE
70019C-AN-5	PKBLU 245R A1R - CLO	08/07/2026	JEFFERIES & COMPANY, INC.	XXX	10,450,000	10,450,000	–	1.A FE
70806B-AA-2	PNTPK 13 A1 - CLO	08/25/2026	SCOTIA MCLEOD INC	XXX	1,500,000	1,500,000	–	1.A FE
75887X-BA-4	REG11 11R2 AR2 - CLO	09/10/2026	TRUIST FINANCIAL CORP	XXX	12,025,200	12,000,000	92,674	1.A FE
828085-AN-0	SPCLO 1 A1R - CLO	09/22/2026	HSBC SECURITIES	XXX	1,501,125	1,500,000	13,675	1.A FE
87167N-DL-6	SYMP 23RR AR2 - CLO	08/18/2026	Wachovia Bank	XXX	1,539,797	1,538,874	6,961	1.A FE
87268V-AA-3	TPGCLO 252 A1 - CLO	07/21/2026	DONALDSON LUFKIN & JENRETTE	XXX	2,501,250	2,500,000	347	1.A FE
87269P-AA-5	TPGCLO 264 A1 - CLO	07/27/2026	Montgomery	XXX	3,000,000	3,000,000	–	1.A FE
89531F-BN-6	TREST 171R3 1R3 - CLO	07/21/2026	SCOTIA MCLEOD INC	XXX	9,000,000	9,000,000	–	1.A FE
89532X-AS-6	TREST 7R A1R - CLO	09/14/2026	SALOMON BROTHERS INC	XXX	10,014,000	10,000,000	10,012	1.A FE
89533D-AU-4	TREST 8R A2R - CLO	09/14/2026	CHASE SECURITIES INC	XXX	2,001,000	2,000,000	27,203	1.A FE
89643B-AS-0	TRNTS 29R A1R - CLO	07/28/2026	OPPENHEIMER & ASSOCIATES	XXX	3,440,000	3,440,000	9,082	1.A FE
897921-AA-0	TFINS 263 A1 - CLO	06/25/2026	Montgomery	XXX	2,500,000	2,500,000	–	1.A FE
901397-AS-8	TWBRK 241R CR - CLO	07/31/2026	Morgan Stanley	XXX	1,320,000	1,320,000	–	1.F FE

SCHEDULE D - PART 3

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

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92892H-AE-0	VOYA 2026-1 A2 - CLO	09/16/2026	SCOTIA MCLEOD INC	XXX	399,800	400,000	7,893	1.A FE
93656F-AC-2	WWICK 5 A2 - CLO	09/14/2026	SCOTIA MCLEOD INC	XXX	500,740	500,000	4,222	1.A FE
1099999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					218,113,935	217,945,874	981,031	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)								
10807W-AA-1	BLAST 2026-3 A1 - ABS	07/21/2026	HARRIS NESBITT CORP BONDS	XXX	4,000,000	4,000,000	–	1.C FE
36265U-AA-5	GMREV 221 A - ABS	09/23/2026	DONALDSON LUFKIN & JENRETTE	XXX	5,058,008	5,000,000	10,671	1.A FE
39571V-AC-2	GSKY 2025-2 A3 - ABS	09/28/2026	OPPENHEIMER & ASSOCIATES	XXX	1,801,406	1,830,000	1,021	1.A FE
501697-AA-4	LASAR 26A A1 - ABS	07/21/2026	Wachovia Bank	XXX	4,000,000	4,000,000	–	1.D FE
52590A-AA-2	LFT 242 A - ABS	09/29/2026	TORONTO DOMINION SECURTIES (USA) INC	XXX	5,956,965	6,052,000	7,515	1.A FE
63943N-AA-5	NAVRL 25B A - ABS	09/28/2026	CHASE SECURITIES INC	XXX	630,210	649,231	1,192	1.A FE
674920-AA-1	OCCU 261 A1 - ABS	08/18/2026	CHASE SECURITIES INC	XXX	3,000,000	3,000,000	–	1.D FE
69545U-AA-8	PAID 265 A1 - ABS	07/21/2026	CANTOR FITZGERALD	XXX	4,910,301	4,910,301	–	1.A FE
69545V-AA-6	PAID 26R3 A - ABS	08/10/2026	RBC Dain Rauscher (US)	XXX	5,000,000	5,000,000	–	1.A FE
69549X-AA-8	PAID 266 A1 - ABS	09/30/2026	CANTOR FITZGERALD	XXX	550,000	550,000	–	1.C FE
90355P-AY-2	USCLN 20261 B - ABS	08/28/2026	US Bancorp Piper-DTC	XXX	2,000,000	2,000,000	–	1.F FE
90355P-AZ-9	USCLN 20261 C - ABS	08/28/2026	US Bancorp Piper-DTC	XXX	1,000,000	1,000,000	–	2.B FE
91533R-AA-3	UMPT 25ST7 A - ABS	08/03/2026	JEFFERIES & COMPANY, INC.	XXX	11,190,932	11,186,233	24,708	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					49,097,822	49,177,765	45,105	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)								
22822R-BH-2	CROCAS 2018-2 C - ABS	08/01/2026	Reclass	XXX	1,479,413	1,500,000	–	1.F FE
448970-AD-5	HALST 2026-A A3 - ABS	08/27/2026	CHASE SECURITIES INC	XXX	6,958,984	7,000,000	10,035	1.A FE
85855E-AD-8	SFUEL 2025-C A4 - ABS	09/18/2026	COWEN AND COMPANY, LLC	XXX	3,191,475	3,250,000	373	1.A FE
89240Y-AE-8	TLOT 26B A4 - ABS	09/18/2026	BNP Paribas	XXX	2,173,556	2,175,000	–	1.A FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					13,803,428	13,925,000	10,408	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)								
91535B-AA-6	UMPT 25ST5 A - ABS	09/23/2026	JEFFERIES & COMPANY, INC.	XXX	266,965	266,924	320	1.D FE
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					266,965	266,924	320	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					399,403,524	399,842,058	1,299,789	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					399,403,524	399,842,058	1,299,789	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					399,403,524	399,842,058	1,299,789	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					594,628,190	602,951,058	2,588,825	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other								
31338@-10-6	FEDERAL HOME LOAN BANK OF PITTSBURGH	09/30/2026	FHLB Pittsburgh	46,721.000	4,672,100	XXX	–	XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other					4,672,100	XXX	–	XXX
Common Stocks: Closed-End Funds Designations Not Assigned by the SVO								
269808-10-1	EAGLE POINT CREDIT	08/11/2026	Dividend Reinvestment	0.150	1	XXX	–	XXX
5729999999 – Common Stocks: Closed-End Funds Designations Not Assigned by the SVO					1	XXX	–	XXX
5989999997 – Subtotals - Common Stocks - Part 3					4,672,101	XXX	–	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX
5989999999 – Subtotals Common Stocks					4,672,101	XXX	–	XXX
5999999999 – Subtotals Preferred and Common Stocks					4,672,101	XXX	–	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
6009999999 – Totals					599,300,291	XXX	2,588,825	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)																				
13063A-7D-0	State of California	09/02/2026	RAYMOND JAMES/FI	XXX	5,552,850	5,000,000	7,085,100	6,459,713	–	(52,600)	–	(52,600)	–	6,407,113	–	(854,263)	(854,263)	336,611	10/01/2039	1.C FE
521841-S9-8	LEANDER TEX INDPT SCH DIST	09/08/2026	Morgan Stanley	XXX	2,408,856	2,400,000	2,409,336	2,408,990	–	(513)	–	(513)	–	2,408,477	–	379	379	128,000	08/15/2055	1.A FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					7,961,706	7,400,000	9,494,436	8,868,703	–	(53,113)	–	(53,113)	–	8,815,590	–	(853,884)	(853,884)	464,611	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues																				
13077D-KT-8	CALIFORNIA ST UNIV REV	09/04/2026	DONALDSON LUFKIN & JENRETTE	XXX	1,192,144	1,600,000	1,209,296	1,251,235	–	10,980	–	10,980	–	1,262,215	–	(70,071)	(70,071)	41,820	11/01/2042	1.D FE
199546-DC-3	COLUMBUS OHIO REGL ARPT AUTH REV	09/08/2026	RBC Dain Rauscher (US)	XXX	4,600,691	4,480,000	4,572,198	4,569,154	–	(5,483)	–	(5,483)	–	4,563,671	–	37,020	37,020	292,942	01/01/2050	1.F FE
235036-6Y-1	DALLAS FORT WORTH TEX INTL ARPT REV	09/04/2026	STIFEL NICOLAUS & CO.	XXX	1,799,110	2,195,000	1,739,998	1,811,244	–	18,654	–	18,654	–	1,829,899	–	(30,789)	(30,789)	54,209	11/01/2036	1.E FE
25484J-DK-3	DISTRICT COLUMBIA UNIV REV	09/02/2026	DONALDSON LUFKIN & JENRETTE	XXX	868,607	850,000	850,000	850,000	–	–	–	–	–	850,000	–	18,607	18,607	45,081	04/01/2035	1.G FE
43233K-AU-8	HILLSBOROUGH CNTY FLA INDL DEV AUTH HEAL	09/08/2026	Barclays Bank	XXX	2,198,612	2,150,000	2,189,388	2,188,115	–	(2,398)	–	(2,398)	–	2,185,717	–	12,895	12,895	92,181	11/15/2049	1.C FE
442349-JU-1	HOUSTON TEX ARPT SYS REV	09/08/2026	CHASE SECURITIES INC	XXX	7,967,272	7,720,000	7,884,745	7,879,330	–	(9,154)	–	(9,154)	–	7,870,176	–	97,096	97,096	455,266	07/01/2050	1.E FE
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV	08/27/2026	Call @ 100.00	XXX	4,082,272	3,895,000	5,183,894	4,785,577	–	(32,720)	–	(32,720)	–	4,752,857	–	(857,857)	(857,857)	388,094	05/15/2039	1.D FE
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH	09/02/2026	Various	XXX	5,433,064	5,120,000	7,017,984	6,120,905	–	(75,040)	–	(75,040)	–	6,045,864	–	(612,801)	(612,801)	413,903	08/01/2033	1.B FE
64971X-S9-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	09/04/2026	Morgan Stanley	XXX	4,248,898	4,655,000	4,251,784	4,341,203	–	19,208	–	19,208	–	4,360,411	–	(111,513)	(111,513)	205,337	02/01/2035	1.A FE
64972J-WN-4	NEW YORK CITY TRANSITIONAL FINANCE AUTHO	09/08/2026	RBC Dain Rauscher (US)	XXX	2,763,629	2,770,000	2,761,385	2,761,231	–	99	–	99	–	2,761,330	–	2,299	2,299	118,494	05/01/2054	1.A FE
649902-T3-7	NEW YORK ST DORM AUTH ST PERS INCOME TAX	09/02/2026	Merrill Lynch	XXX	450,481	454,361	555,670	525,449	–	(2,501)	–	(2,501)	–	522,948	–	(72,468)	(72,468)	40,330	03/15/2040	1.B FE
650116-AV-8	NEW YORK TRANSN DEV CORP SPL FAC REV	09/08/2026	Wachovia Bank	XXX	4,972,950	5,000,000	5,289,550	5,000,000	–	–	–	–	–	5,000,000	–	(27,050)	(27,050)	312,083	01/01/2050	2.A FE
87638T-JQ-7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO	09/08/2026	Merrill Lynch	XXX	2,198,328	2,200,000	2,175,426	2,175,892	–	612	–	612	–	2,176,504	–	21,824	21,824	117,944	11/15/2049	1.C FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					42,776,055	43,089,361	45,681,319	44,259,334	–	(77,743)	–	(77,743)	–	44,181,591	–	(1,592,808)	(1,592,808)	2,577,686	XXX	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																				
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES, INC	08/31/2026	Dividend	XXX	2,393,823	3,000,000	2,284,920	2,391,502	–	47,996	–	47,996	–	2,439,497	–	(45,674)	(45,674)	60,938	02/01/2033	2.B FE
025816-DA-4	AMERICAN EXPRESS CO	09/04/2026	Montgomery	XXX	1,145,904	1,200,000	1,112,328	1,129,073	–	5,328	–	5,328	–	1,134,401	–	11,503	11,503	58,197	08/03/2033	1.F FE
03027X-CD-0	AMERICAN TOWER CORP	08/31/2026	Dividend	XXX	1,345,067	1,340,000	1,335,310	1,336,416	–	260	–	260	–	1,336,677	–	8,390	8,390	83,873	07/15/2033	2.A FE
031162-DJ-6	AMGEN INC	08/31/2026	Dividend	XXX	473,213	500,000	460,310	468,342	–	2,445	–	2,445	–	470,787	–	2,426	2,426	20,942	03/01/2033	2.A FE
03770D-AK-9	APOLLO DEBT SOLUTIONS BDC	08/31/2026	Dividend	XXX	4,379,419	4,450,000	4,448,569	4,448,708	–	1,541	–	1,541	–	4,450,250	–	(70,831)	(70,831)	293,391	08/30/2030	2.C FE
039483-BL-5	ARCHER-DANIELS-MIDLAND CO	08/11/2026	Maturity @ 100.00	XXX	825,000	825,000	849,732	826,511	–	(1,511)	–	(1,511)	–	825,000	–	–	–	20,625	08/11/2026	1.F FE
05526D-BZ-7	BAT CAPITAL CORP	08/31/2026	Dividend	XXX	2,573,835	2,500,000	2,538,530	2,533,599	–	(2,272)	–	(2,272)	–	2,531,327	–	42,508	42,508	154,583	02/20/2034	2.A FE
05565E-BS-3	BMW US CAPITAL LLC	09/04/2026	DONALDSON LUFKIN & JENRETTE	XXX	444,685	500,000	419,000	440,733	–	6,856	–	6,856	–	447,589	–	(2,904)	(2,904)	11,935	04/01/2031	1.F FE
05964H-AN-5	BANCO SANTANDER S.A.	09/14/2026	Call @ 100.00	XXX	400,000	400,000	394,859	–	–	5,590	–	5,590	–	400,449	–	(449)	(449)	6,888	09/14/2027	1.G FE
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC	09/04/2026	Barclays Bank	XXX	6,229,860	7,000,000	6,120,450	6,235,158	–	76,615	–	76,615	–	6,311,774	–	(81,914)	(81,914)	220,099	01/12/2032	1.E FE
110122-DU-9	BRISTOL-MYERS SQUIBB CO	09/04/2026	Merrill Lynch	XXX	1,799,140	2,000,000	1,784,500	1,811,998	–	18,106	–	18,106	–	1,830,104	–	(30,964)	(30,964)	57,853	03/15/2032	1.F FE
126650-CZ-1	CVS HEALTH CORPORATION	08/31/2026	Dividend	XXX	170,298	200,000	178,688	–	–	257	–	257	–	178,944	–	(8,647)	(8,647)	9,427	03/25/2048	2.C FE
141781-BW-3	CARGILL INC	09/04/2026	CHASE SECURITIES INC	XXX	472,000	500,000	462,610	471,005	–	2,651	–	2,651	–	473,657	–	(1,657)	(1,657)	14,222	06/22/2032	1.F FE
225401-AP-3	UBS GROUP AG	09/04/2026	SMBC NIKKO	XXX	5,084,835	5,250,000	4,949,920	5,019,576	–	33,680	–	33,680	–	5,053,256	–	31,579	31,579	206,118	04/01/2031	1.F FE
23636A-BB-6	DANSKE BANK A/S	09/10/2026	Call @ 100.00	XXX	800,000	800,000	789,904	–	–	10,983	–	10,983	–	800,887	–	(887)	(887)	12,392	09/10/2027	1.E FE
26442C-BB-9	DUKE ENERGY CAROLINAS LLC	09/04/2026	MARKET04	XXX	898,200	1,000,000	875,150	894,864	–	12,165	–	12,165	–	907,029	–	(8,829)	(8,829)	22,879	04/15/2031	1.F FE
277432-AX-8	EASTMAN CHEMICAL CO	08/31/2026	Dividend	XXX	1,579,211	1,555,000	1,554,767	1,554,820	–	14	–	14	–	1,554,833	–	24,378	24,378	87,674	03/08/2033	2.B FE
277432-AY-6	EASTMAN CHEMICAL CO	09/04/2026	CHASE SECURITIES INC	XXX	1,993,560	2,000,000	1,991,020	1,992,382	–	518	–	518	–	1,992,899	–	661	661	118,125	02/20/2034	2.B FE
29250N-CC-7	ENBRIDGE INC	09/04/2026	Merrill Lynch	XXX	2,141,256	2,125,000	2,121,791	2,122,230	–	184	–	184	–	2,122,414	–	18,842	18,842	110,566	04/05/2034	2.A FE
29273V-AT-7	ENERGY TRANSFER LP	08/31/2026	Dividend	XXX	522,680	500,000	532,190	526,649	–	(3,349)	–	(3,349)	–	523,300	–	(620)	(620)	24,000	12/01/2030	2.B FE
29273V-AU-4	ENERGY TRANSFER LP	08/31/2026	Dividend	XXX	1,060,129	1,000,000	1,065,090	1,055,373	–	(3,911)	–	(3,911)	–	1,051,462	–	8,667	8,667	49,125	12/01/2033	2.B FE
30225V-AS-6	EXTRA SPACE STORAGE LP	08/31/2026	Dividend	XXX	2,561,489	2,590,000	2,583,396	2,584,472	–	370	–	370	–	2,584,843	–	(23,353)	(23,353)	151,515	02/01/2034	2.B FE
31429K-AL-7	FEDERATION DES CAISSES DESJARDINS DU QUE	09/04/2026	HARRIS NESBITT CORP BONDS	XXX	2,640,313	2,615,000	2,613,431	2,613,814	–	228	–	228	–	2,614,043	–	26,270	26,270	118,983	04/26/2029	1.E FE
361841-AR-0	GLP CAPITAL LP	08/31/2026	Dividend	XXX	674,113	765,000	760,226	761,968	–	306	–	306	–	762,274	–	(88,162)	(88,162)	28,039	01/15/2032	2.C FE
37045X-EP-7	GENERAL MOTORS FINANCIAL COMPANY INC	08/31/2026	Dividend	XXX	4,088,644	4,000,000	4,071,480	4,061,658	–	(4,249)	–	(4,249)	–	4,057,408	–	31,236	31,236	280,600	01/07/2034	2.B FE
37045X-EV-4	GENERAL MOTORS FINANCIAL COMPANY INC	09/04/2026	Barclays Bank	XXX	713,932	705,000	704,845	704,866	–	9	–	9	–	704,875	–	9,058	9,058	38,918	04/04/2034	2.B FE
37045X-EY-8	GENERAL MOTORS FINANCIAL COMPANY INC	08/31/2026	Dividend	XXX	253,165	250,000	252,670	252,274	–	(249)	–	(249)	–	252,025	–	1,140	1,140	9,839	06/18/2031	2.B FE
37331N-AK-7	GEORGIA-PACIFIC LLC	09/04/2026	Sterne Agee	XXX	2,738,160	3,000,000	2,657,760	2,719,345	–	40,744	–	40,744	–	2,760,089	–	(21,929)	(21,929)	59,033	04/30/2030	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38141G-WV-2	GOLDMAN SACHS GROUP INC	09/04/2026	Merrill Lynch	XXX	1,966,340	2,000,000	1,954,560	1,983,206	–	3,332	–	3,332	–	1,986,539	–	(20,199)	(20,199)	66,745	04/23/2029	2.A FE
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP	09/04/2026	GOLDMAN	XXX	3,586,960	4,000,000	3,485,400	3,576,944	–	60,895	–	60,895	–	3,637,839	–	(50,879)	(50,879)	63,483	05/15/2030	1.G FE
46647P-AM-8	JPMORGAN CHASE & CO	09/04/2026	Wachovia Bank	XXX	8,852,580	9,000,000	8,642,010	8,880,006	–	25,895	–	25,895	–	8,905,901	–	(53,321)	(53,321)	355,286	01/23/2029	1.F FE
46647P-DF-0	JPMORGAN CHASE & CO	09/04/2026	SALOMON BROTHERS INC	XXX	247,155	250,000	246,665	247,442	–	476	–	476	–	247,918	–	(763)	(763)	8,369	06/14/2030	1.F FE
494550-AJ-5	KINDER MORGAN ENERGY PARTNERS LP	08/31/2026	Dividend	XXX	1,642,491	1,500,000	1,823,805	1,663,865	–	(18,543)	–	(18,543)	–	1,645,322	–	(2,831)	(2,831)	106,683	03/15/2031	2.A FE
49456B-AG-6	KINDER MORGAN, INC.	09/04/2026	Merrill Lynch	XXX	491,525	500,000	489,505	490,896	–	554	–	554	–	491,450	–	75	75	20,390	12/01/2034	2.A FE
49456B-AR-2	KINDER MORGAN, INC.	08/31/2026	Dividend	XXX	527,401	600,000	471,852	506,532	–	10,714	–	10,714	–	517,246	–	10,156	10,156	12,533	02/15/2031	2.A FE
50077L-BF-2	KRAFT HEINZ FOODS CO	08/31/2026	Dividend	XXX	772,014	800,000	749,320	763,053	–	4,181	–	4,181	–	767,234	–	4,780	4,780	33,906	03/01/2031	2.B FE
502431-AQ-2	L3HARRIS TECHNOLOGIES, INC.	08/31/2026	Dividend	XXX	1,005,406	1,000,000	1,009,020	1,008,400	–	(631)	–	(631)	–	1,007,769	–	(2,363)	(2,363)	58,500	07/31/2033	2.B FE
55336V-BX-7	MPLX LP	09/04/2026	Merrill Lynch	XXX	1,145,437	1,155,000	1,140,886	1,142,686	–	802	–	802	–	1,143,488	–	1,948	1,948	48,879	06/01/2034	2.B FE
617446-8L-6	MORGAN STANLEY	09/04/2026	Montgomery	XXX	2,769,330	3,000,000	2,756,910	2,810,043	–	29,892	–	29,892	–	2,839,935	–	(70,605)	(70,605)	91,316	01/22/2031	1.E FE
61747Y-FK-6	MORGAN STANLEY	09/04/2026	Montgomery	XXX	3,175,413	3,165,000	3,165,000	3,165,000	–	–	–	–	–	3,165,000	–	10,413	10,413	187,375	01/16/2030	1.E FE
65473P-AP-0	NISOURCE INC	08/31/2026	Dividend	XXX	2,019,514	2,000,000	1,996,520	1,996,948	–	224	–	224	–	1,997,172	–	22,342	22,342	72,000	06/30/2033	2.B FE
693475-BS-3	THE PNC FINANCIAL SERVICES GROUP, INC.	09/04/2026	US Bancorp Piper-DTC	XXX	1,027,980	1,000,000	1,023,600	1,020,066	–	(1,480)	–	(1,480)	–	1,018,586	–	9,394	9,394	62,689	08/18/2034	1.G FE
693475-BW-4	PNC FINANCIAL SERVICES GROUP INC	09/04/2026	DONALDSON LUFKIN & JENRETTE	XXX	322,467	320,000	320,000	320,000	–	–	–	–	–	320,000	–	2,467	2,467	20,484	01/22/2035	1.G FE
70450Y-AE-3	PAYPAL HOLDINGS INC	07/15/2026	MILLENIUM ADVISORS	XXX	637,011	675,000	600,171	624,518	–	6,667	–	6,667	–	631,186	–	5,825	5,825	15,230	10/01/2029	1.G FE
70450Y-AH-6	PAYPAL HOLDINGS INC	07/15/2026	Montgomery	XXX	3,165,203	3,450,000	3,739,904	3,580,768	–	(16,472)	–	(16,472)	–	3,564,296	–	(399,093)	(399,093)	49,594	06/01/2030	1.G FE
74340X-CB-5	PROLOGIS LP	09/04/2026	US Bancorp Piper-DTC	XXX	2,593,170	3,000,000	2,557,080	2,614,833	–	38,635	–	38,635	–	2,653,468	–	(60,298)	(60,298)	77,438	01/15/2032	1.F FE
75513E-CR-0	RTX CORP	08/31/2026	Dividend	XXX	996,568	1,000,000	988,850	991,110	–	693	–	693	–	991,803	–	4,765	4,765	52,072	02/27/2033	2.A FE
756109-CD-4	REALTY INCOME CORP	09/04/2026	CHASE SECURITIES INC	XXX	1,109,436	1,200,000	1,091,664	1,109,251	–	10,912	–	10,912	–	1,120,163	–	(10,727)	(10,727)	40,853	02/15/2031	1.G FE
756109-CE-2	REALTY INCOME CORP	09/04/2026	MARKET04	XXX	1,757,720	2,000,000	1,733,840	1,767,958	–	22,742	–	22,742	–	1,790,700	–	(32,980)	(32,980)	57,450	02/15/2032	1.G FE
756109-CG-7	REALTY INCOME CORP	09/04/2026	GOLDMAN	XXX	3,920,000	4,000,000	3,884,160	3,901,195	–	6,776	–	6,776	–	3,907,971	–	12,029	12,029	218,097	02/15/2034	1.G FE
775109-DF-5	ROGERS COMMUNICATIONS INC	08/31/2026	Dividend	XXX	485,047	500,000	492,405	493,522	–	430	–	430	–	493,952	–	(8,905)	(8,905)	27,678	02/15/2034	2.C FE
78409V-BQ-6	S&P GLOBAL INC	09/04/2026	Morgan Stanley	XXX	1,171,275	1,170,000	1,168,736	1,169,017	–	72	–	72	–	1,169,089	–	2,186	2,186	60,231	09/15/2033	1.G FE
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO	09/04/2026	MARKET04	XXX	891,650	1,000,000	851,450	885,936	–	10,842	–	10,842	–	896,777	–	(5,127)	(5,127)	29,417	03/15/2032	1.F FE
817826-AE-0	7-ELEVEN INC	09/04/2026	Merrill Lynch	XXX	432,660	500,000	410,135	424,609	–	9,031	–	9,031	–	433,640	–	(980)	(980)	9,700	02/10/2031	2.B FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC	09/08/2026	GOLDMAN	XXX	9,639,638	9,494,000	9,494,000	–	–	–	–	–	–	9,494,000	–	145,638	145,638	77,488	11/30/2048	1.D FE
87264A-BW-4	T-MOBILE USA INC	08/31/2026	Dividend	XXX	1,121,075	1,200,000	1,048,320	1,088,353	–	12,288	–	12,288	–	1,100,641	–	20,434	20,434	36,867	04/15/2031	2.A FE
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO	09/04/2026	DONALDSON LUFKIN & JENRETTE	XXX	491,080	500,000	486,370	489,106	–	859	–	859	–	489,964	–	1,116	1,116	23,403	04/01/2033	1.G FE
95000U-2J-1	WELLS FARGO & CO	09/04/2026	Morgan Stanley	XXX	1,840,440	2,000,000	1,820,080	1,858,880	–	21,846	–	21,846	–	1,880,726	–	(40,286)	(40,286)	55,298	02/11/2031	2.A FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					110,205,915	114,549,000	109,555,663	99,531,481	–	492,934	–	492,934	–	110,881,867	–	(675,951)	(675,951)	4,370,232	XXX	XXX
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)																				
22822R-BH-2	CROCAS 2018-2 C - ABS	08/01/2026	Reclass	XXX	1,479,413	1,500,000	1,455,000	1,479,413	–	–	–	–	–	1,479,413	–	–	–	–	07/15/2048	1.F FE
0129999999 – Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)					1,479,413	1,500,000	1,455,000	1,479,413	–	–	–	–	–	1,479,413	–	–	–	–	XXX	XXX
0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)					162,423,090	166,538,361	166,186,418	154,138,932	–	362,078	–	362,078	–	165,358,461	–	(3,122,643)	(3,122,643)	7,412,529	XXX	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 4					162,423,090	166,538,361	166,186,418	154,138,932	–	362,078	–	362,078	–	165,358,461	–	(3,122,643)	(3,122,643)	7,412,529	XXX	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					162,423,090	166,538,361	166,186,418	154,138,932	–	362,078	–	362,078	–	165,358,461	–	(3,122,643)	(3,122,643)	7,412,529	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
36179Q-JT-9	G2 MA2074 - RMBS	09/01/2026	Paydown	XXX	192,219	192,219	201,639	197,380	–	(14,873)	–	(14,873)	–	192,219	–	–	–	5,050	07/20/2044	1.A
36179T-CX-1	G2 MA4586 - RMBS	09/01/2026	Paydown	XXX	79,433	79,434	82,381	85,400	–	(5,966)	–	(5,966)	–	79,434	–	–	–	1,832	07/20/2047	1.A
36179U-EA-6	G2 MA5529 - RMBS	09/01/2026	Paydown	XXX	20,440	20,440	19,716	19,756	–	684	–	684	–	20,440	–	–	–	617	10/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS	09/01/2026	Paydown	XXX	32,592	32,592	34,380	37,288	–	(4,695)	–	(4,695)	–	32,592	–	–	–	1,166	01/20/2049	1.A
36179U-KX-9	G2 MA5710 - RMBS	09/01/2026	Paydown	XXX	19,684	19,684	20,490	21,763	–	(2,079)	–	(2,079)	–	19,684	–	–	–	518	01/20/2049	1.A
36179U-V7-4	G2 MA6038 - RMBS	09/01/2026	Paydown	XXX	100,414	100,414	104,243	104,691	–	(4,277)	–	(4,277)	–	100,414	–	–	–	1,994	07/20/2049	1.A
36179U-XS-6	G2 MA6089 - RMBS	09/01/2026	Paydown	XXX	231,840	231,840	244,211	252,856	–	(21,016)	–	(21,016)	–	231,840	–	–	–	4,588	08/20/2049	1.A
36179W-QA-9	G2 MA7649 - RMBS	09/01/2026	Paydown	XXX	61,415	61,415	63,329	63,091	–	(1,677)	–	(1,677)	–	61,415	–	–	–	1,017	10/20/2051	1.A
36179W-TY-4	G2 MA7767 - RMBS	09/01/2026	Paydown	XXX	33,143	33,143	33,982	33,875	–	(732)	–	(732)	–	33,143	–	–	–	552	12/20/2051	1.A
36179W-TZ-1	G2 MA7768 - RMBS	09/01/2026	Paydown	XXX	153,885	153,885	160,101	159,288	–	(5,403)	–	(5,403)	–	153,885	–	–	–	3,069	12/20/2051	1.A
36179X-HZ-2	G2 MA8348 - RMBS	09/01/2026	Paydown	XXX	305,744	305,744	299,584	300,353	–	5,391	–	5,391	–	305,744	–	–	–	10,117	10/20/2052	1.A
36197F-N6-6	G2 AZ3113 - RMBS	09/01/2026	Paydown	XXX	9,823	9,823	9,326	–	–	497	–	497	–	9,823	–	–	–	149	03/20/2047	1.A
36197F-QW-6	G2 AZ3169 - RMBS	09/01/2026	Paydown	XXX	48,957	48,957	48,079	23,356	–	611	–	611	–	48,957	–	–	–	1,032	04/20/2047	1.A
36197F-RX-3	G2 AZ3202 - RMBS	09/01/2026	Paydown	XXX	6,769	6,769	6,648	3,221	–	93	–	93	–	6,769	–	–	–	137	04/20/2047	1.A
36202D-X8-9	G2 003403 - RMBS	09/01/2026	Paydown	XXX	4,266	4,267	4,734	4,558	–	(292)	–	(292)	–	4,267	–	–	–	159	06/20/2033	1.A
36202E-2C-2	G2 004371 - RMBS	09/01/2026	Paydown	XXX	1,165	1,165	1,278	1,283	–	(118)	–	(118)	–	1,165	–	–	–	48	02/20/2039	1.A
36202E-5H-8	G2 004448 - RMBS	09/01/2026	Paydown	XXX	114	114	123	123	–	(9)	–	(9)	–	114	–	–	–	4	05/20/2039	1.A
36202E-6F-1	G2 004470 - RMBS	09/01/2026	Paydown	XXX	844	844	910	905	–	(61)	–	(61)	–	844	–	–	–	31	06/20/2039	1.A
36202E-E9-6	G2 003760 - RMBS	09/01/2026	Paydown	XXX	1,400	1,400	1,553	1,517	–	(117)	–	(117)	–	1,400	–	–	–	51	09/20/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36202E-GD-5	G2 003796 - RMBS	09/01/2026	Paydown	XXX	603	603	667	656	–	(53)	–	(53)	–	603	–	–	–	22	12/20/2035	1.A
36202E-JH-3	G2 003864 - RMBS	09/01/2026	Paydown	XXX	6,041	6,041	6,675	6,633	–	(592)	–	(592)	–	6,041	–	–	–	229	06/20/2036	1.A
36202E-MA-4	G2 003953 - RMBS	09/01/2026	Paydown	XXX	28	28	30	30	–	(2)	–	(2)	–	28	–	–	–	1	02/20/2037	1.A
36202E-MN-6	G2 003965 - RMBS	09/01/2026	Paydown	XXX	28	28	30	30	–	(2)	–	(2)	–	28	–	–	–	1	03/20/2037	1.A
36202E-MY-2	G2 003975 - RMBS	09/01/2026	Paydown	XXX	38	38	41	41	–	(3)	–	(3)	–	38	–	–	–	1	04/20/2037	1.A
36202E-NA-3	G2 003985 - RMBS	09/01/2026	Paydown	XXX	589	589	635	636	–	(48)	–	(48)	–	589	–	–	–	21	05/20/2037	1.A
36202E-NN-5	G2 003997 - RMBS	09/01/2026	Paydown	XXX	1,107	1,107	1,194	1,194	–	(87)	–	(87)	–	1,107	–	–	–	40	06/20/2037	1.A
36202E-PA-1	G2 004017 - RMBS	09/01/2026	Paydown	XXX	1,471	1,471	1,612	1,611	–	(140)	–	(140)	–	1,471	–	–	–	58	08/20/2037	1.A
36202E-RT-8	G2 004098 - RMBS	09/01/2026	Paydown	XXX	101	101	109	109	–	(8)	–	(8)	–	101	–	–	–	4	03/20/2038	1.A
36202E-SC-4	G2 004115 - RMBS	09/01/2026	Paydown	XXX	313	313	343	344	–	(31)	–	(31)	–	313	–	–	–	12	04/20/2038	1.A
36202E-UU-1	G2 004195 - RMBS	09/01/2026	Paydown	XXX	1,149	1,149	1,260	1,267	–	(117)	–	(117)	–	1,149	–	–	–	46	07/20/2038	1.A
36202E-VN-6	G2 004221 - RMBS	09/01/2026	Paydown	XXX	96	96	103	104	–	(8)	–	(8)	–	96	–	–	–	4	08/20/2038	1.A
36202E-WD-7	G2 004244 - RMBS	09/01/2026	Paydown	XXX	55	55	59	60	–	(5)	–	(5)	–	55	–	–	–	2	09/20/2038	1.A
36202E-YL-7	G2 004315 - RMBS	09/01/2026	Paydown	XXX	684	684	738	744	–	(60)	–	(60)	–	684	–	–	–	24	12/20/2038	1.A
36202E-YM-5	G2 004316 - RMBS	09/01/2026	Paydown	XXX	93	93	102	102	–	(10)	–	(10)	–	93	–	–	–	4	12/20/2038	1.A
36202E-ZH-5	G2 004344 - RMBS	09/01/2026	Paydown	XXX	723	723	793	804	–	(81)	–	(81)	–	723	–	–	–	29	01/20/2039	1.A
36202F-B5-4	G2 004560 - RMBS	09/01/2026	Paydown	XXX	880	880	949	953	–	(73)	–	(73)	–	880	–	–	–	32	10/20/2039	1.A
36202F-B6-2	G2 004561 - RMBS	09/01/2026	Paydown	XXX	502	502	550	555	–	(53)	–	(53)	–	502	–	–	–	21	10/20/2039	1.A
36202F-DZ-6	G2 004620 - RMBS	09/01/2026	Paydown	XXX	898	898	984	942	–	(44)	–	(44)	–	898	–	–	–	34	01/20/2040	1.A
36202F-E8-5	G2 004659 - RMBS	09/01/2026	Paydown	XXX	1,205	1,205	1,300	1,289	–	(84)	–	(84)	–	1,205	–	–	–	45	03/20/2040	1.A
36202F-FV-3	G2 004680 - RMBS	09/01/2026	Paydown	XXX	875	875	944	950	–	(75)	–	(75)	–	875	–	–	–	32	04/20/2040	1.A
36202F-FW-1	G2 004681 - RMBS	09/01/2026	Paydown	XXX	381	381	417	405	–	(24)	–	(24)	–	381	–	–	–	16	04/20/2040	1.A
36202F-GF-7	G2 004698 - RMBS	09/01/2026	Paydown	XXX	1,248	1,248	1,346	1,349	–	(101)	–	(101)	–	1,248	–	–	–	43	05/20/2040	1.A
36202F-GG-5	G2 004699 - RMBS	09/01/2026	Paydown	XXX	212	212	233	232	–	(20)	–	(20)	–	212	–	–	–	8	05/20/2040	1.A
36202F-GZ-3	G2 004716 - RMBS	09/01/2026	Paydown	XXX	1,582	1,582	1,707	1,709	–	(127)	–	(127)	–	1,582	–	–	–	63	06/20/2040	1.A
3620AQ-HR-7	GN 736540 - RMBS	09/01/2026	Paydown	XXX	965	965	1,067	1,049	–	(84)	–	(84)	–	965	–	–	–	35	02/15/2040	1.A
36213R-WL-7	GN 562351 - RMBS	09/01/2026	Paydown	XXX	880	880	976	941	–	(62)	–	(62)	–	880	–	–	–	32	01/15/2034	1.A
36241L-HV-1	G2 782944 - RMBS	09/01/2026	Paydown	XXX	195	195	211	212	–	(16)	–	(16)	–	195	–	–	–	7	02/20/2040	1.A
36241L-NG-7	GN 783091 - RMBS	09/01/2026	Paydown	XXX	7,819	7,819	8,684	8,668	–	(849)	–	(849)	–	7,819	–	–	–	304	06/15/2040	1.A
36290R-5Y-5	GN 615663 - RMBS	09/01/2026	Paydown	XXX	2,222	2,222	2,469	2,391	–	(169)	–	(169)	–	2,222	–	–	–	82	10/15/2033	1.A
36291J-FP-0	GN 629374 - RMBS	09/01/2026	Paydown	XXX	1,331	1,331	1,477	1,427	–	(96)	–	(96)	–	1,331	–	–	–	49	03/15/2034	1.A
36295K-G9-8	GN 672624 - RMBS	09/01/2026	Paydown	XXX	7,850	7,850	8,633	8,545	–	(695)	–	(695)	–	7,850	–	–	–	307	03/15/2038	1.A
36296J-M3-6	GN 692578 - RMBS	09/01/2026	Paydown	XXX	148	148	162	156	–	(8)	–	(8)	–	148	–	–	–	5	05/15/2039	1.A
36296J-SF-3	GN 692718 - RMBS	09/01/2026	Paydown	XXX	314	314	347	360	–	(46)	–	(46)	–	314	–	–	–	12	07/15/2039	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,346,774	1,346,775	1,383,554	1,357,204	–	(57,914)	–	(57,914)	–	1,346,775	–	–	–	33,758	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38381J-D7-9	GNR 2023-175 KC - CMBS	09/01/2026	Paydown	XXX	6,902	6,902	6,569	6,639	–	263	–	263	–	6,902	–	–	–	207	01/16/2065	1.A
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					6,902	6,902	6,569	6,639	–	263	–	263	–	6,902	–	–	–	207	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
20753W-AE-6	CAS 2019-R07 1B1 - CMO/RMBS	08/31/2026	Various	XXX	3,522,620	3,507,895	3,522,146	–	–	(42)	–	(42)	–	3,522,104	–	516	516	24,276	10/25/2039	4.C FE
20754J-AC-8	CAS 2019-R06 2B1 - CMO/RMBS	08/31/2026	Various	XXX	5,321,455	5,307,559	5,321,657	–	–	381	–	381	–	5,322,038	–	(583)	(583)	38,547	09/25/2039	1.A
20754K-AJ-0	CAS 2021-R02 2B2 - CMO/RMBS	08/31/2026	Dividend	XXX	8,085,000	8,000,000	8,115,469	–	–	637	–	637	–	8,116,105	–	(31,105)	(31,105)	102,591	11/25/2041	4.C FE
3128M9-PE-6	FH G07321 - RMBS	09/01/2026	Paydown	XXX	75,295	75,295	77,131	76,959	–	(1,663)	–	(1,663)	–	75,295	–	–	–	1,847	04/01/2043	1.A
3131XX-7G-0	FH ZM4495 - RMBS	09/01/2026	Paydown	XXX	55,082	55,082	55,768	22,682	–	(1,571)	–	(1,571)	–	55,082	–	–	–	1,276	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS	09/01/2026	Paydown	XXX	92,052	92,052	98,927	103,331	–	(11,278)	–	(11,278)	–	92,052	–	–	–	2,769	11/01/2048	1.A
3132AD-3M-8	FH ZT1704 - RMBS	09/01/2026	Paydown	XXX	130,775	130,775	134,556	136,463	–	(5,687)	–	(5,687)	–	130,775	–	–	–	3,962	01/01/2049	1.A
3132AD-T9-9	FH ZT1476 - RMBS	09/01/2026	Paydown	XXX	1,797	1,797	1,916	1,962	–	(165)	–	(165)	–	1,797	–	–	–	41	02/01/2048	1.A
3132D6-HQ-6	FH SB8339 - RMBS	09/01/2026	Paydown	XXX	319,804	319,804	319,792	319,773	–	32	–	32	–	319,804	–	–	–	10,518	11/01/2039	1.A
3132DM-FC-4	FH SD0163 - RMBS	09/01/2026	Paydown	XXX	54,721	54,721	55,695	56,037	–	(1,317)	–	(1,317)	–	54,721	–	–	–	1,130	12/01/2049	1.A
3132DN-BJ-1	FH SD0941 - RMBS	09/01/2026	Paydown	XXX	204,556	204,556	200,816	201,090	–	3,466	–	3,466	–	204,556	–	–	–	4,142	04/01/2052	1.A
3132DN-RR-6	FH SD1396 - RMBS	09/01/2026	Paydown	XXX	682,541	682,541	689,046	687,831	–	(5,291)	–	(5,291)	–	682,541	–	–	–	19,548	07/01/2052	1.A
3132DN-TZ-6	FH SD1468 - RMBS	09/01/2026	Paydown	XXX	120,936	120,936	120,899	120,866	–	70	–	70	–	120,936	–	–	–	4,031	08/01/2052	1.A
3132DN-V9-1	FH SD1540 - RMBS	09/01/2026	Paydown	XXX	307,209	307,209	309,705	309,240	–	(2,030)	–	(2,030)	–	307,209	–	–	–	3,006	08/01/2052	1.A
3132DN-VJ-9	FH SD1517 - RMBS	09/01/2026	Paydown	XXX	202,880	202,880	203,293	203,163	–	(283)	–	(283)	–	202,880	–	–	–	5,866	09/01/2052	1.A
3132DN-VL-4	FH SD1519 - RMBS	09/01/2026	Paydown	XXX	498,087	498,087	493,573	493,905	–	4,182	–	4,182	–	498,087	–	–	–	13,038	08/01/2052	1.A
3132DN-WH-2	FH SD1548 - RMBS	09/01/2026	Paydown	XXX	97,722	97,722	92,714	92,937	–	4,786	–	4,786	–	97,722	–	–	–	2,129	08/01/2052	1.A
3132DN-XN-8	FH SD1585 - RMBS	09/01/2026	Paydown	XXX	161,113	161,113	151,295	151,972	–	9,141	–	9,141	–	161,113	–	–	–	3,556	08/01/2052	1.A
3132DQ-3R-5	FH SD3508 - RMBS	09/01/2026	Paydown	XXX	273,932	273,932	254,243	256,106	–	17,826	–	17,826	–	273,932	–	–	–	7,442	06/01/2053	1.A
3132DS-CH-3	FH SD4572 - RMBS	09/04/2026	Various	XXX	520,346	522,508	518,099	518,191	–	(41)	–	(41)	–	518,150	–	2,196	2,196	22,043	08/01/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132DV-5W-1	FH SD8061 - RMBS	09/01/2026	Paydown	XXX	33,669	33,669	35,088	35,665	–	(1,996)	–	(1,996)	–	33,669	–	–	–	558	05/01/2050	1.A
3132DV-7J-8	FH SD8097 - RMBS	09/01/2026	Paydown	XXX	68,576	68,576	57,224	–	–	11,352	–	11,352	–	68,576	–	–	–	681	08/01/2050	1.A
3132DV-KT-1	FH SD7506 - RMBS	09/01/2026	Paydown	XXX	253,930	253,930	271,675	274,140	–	(20,210)	–	(20,210)	–	253,930	–	–	–	6,801	09/01/2049	1.A
3132DV-KU-8	FH SD7507 - RMBS	09/01/2026	Paydown	XXX	11,490	11,490	11,806	11,843	–	(353)	–	(353)	–	11,490	–	–	–	230	11/01/2049	1.A
3132DV-LZ-6	FH SD7544 - RMBS	09/01/2026	Paydown	XXX	254,517	254,517	273,168	271,692	–	(17,175)	–	(17,175)	–	254,517	–	–	–	5,071	07/01/2051	1.A
3132DW-G9-8	FH SD8324 - RMBS	09/04/2026	Various	XXX	219,593	220,489	218,629	218,642	–	14	–	14	–	218,656	–	937	937	9,280	05/01/2053	1.A
3132DW-GG-2	FH SD8299 - RMBS	09/04/2026	Various	XXX	13,036,747	13,382,781	12,811,094	12,820,684	–	19,510	–	19,510	–	12,840,194	–	196,553	196,553	512,410	02/01/2053	1.A
3132DW-H2-2	FH SD8349 - RMBS	09/04/2026	Various	XXX	2,187,727	2,196,676	2,175,683	2,175,896	–	198	–	198	–	2,176,094	–	11,633	11,633	92,513	08/01/2053	1.A
3132DW-HE-6	FH SD8329 - RMBS	09/01/2026	Paydown	XXX	51,719	51,719	51,631	51,631	–	88	–	88	–	51,719	–	–	–	1,702	06/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	09/04/2026	Various	XXX	4,744,216	4,763,533	4,721,107	4,721,405	–	536	–	536	–	4,721,941	–	22,275	22,275	200,459	06/01/2053	1.A
3132DW-JF-1	FH SD8362 - RMBS	09/04/2026	Various	XXX	399,395	401,037	397,653	397,681	–	33	–	33	–	397,714	–	1,681	1,681	16,899	09/01/2053	1.A
3132DW-JR-5	FH SD8372 - RMBS	09/01/2026	Paydown	XXX	45,780	45,780	45,330	45,335	–	445	–	445	–	45,780	–	–	–	1,692	11/01/2053	1.A
3132DW-NW-9	FH SD8505 - RMBS	09/01/2026	Paydown	XXX	13,944	13,944	13,941	–	–	2	–	2	–	13,944	–	–	–	406	02/01/2055	1.A
3132E0-E3-2	FH SD3754 - RMBS	09/01/2026	Paydown	XXX	425,595	425,595	416,286	416,655	–	8,940	–	8,940	–	425,595	–	–	–	15,252	09/01/2053	1.A
3132HQ-PU-0	FH Q14035 - RMBS	09/01/2026	Paydown	XXX	51,447	51,447	52,701	52,619	–	(1,172)	–	(1,172)	–	51,447	–	–	–	1,179	12/01/2042	1.A
3132JA-CZ-6	FH Q18687 - RMBS	09/01/2026	Paydown	XXX	14,341	14,341	14,691	14,643	–	(302)	–	(302)	–	14,341	–	–	–	335	05/01/2043	1.A
3132VP-4H-8	FH Q63523 - RMBS	09/01/2026	Paydown	XXX	3,055	3,055	3,167	3,208	–	(153)	–	(153)	–	3,055	–	–	–	73	05/01/2049	1.A
3132WJ-U2-5	FH Q45100 - RMBS	09/01/2026	Paydown	XXX	35,783	35,783	37,086	37,230	–	(1,447)	–	(1,447)	–	35,783	–	–	–	855	12/01/2046	1.A
3132XC-R9-8	FH G67712 - RMBS	09/01/2026	Paydown	XXX	107,798	107,798	109,920	109,936	–	(2,138)	–	(2,138)	–	107,798	–	–	–	2,872	06/01/2048	1.A
3132XC-RX-5	FH G67702 - RMBS	09/01/2026	Paydown	XXX	305,168	305,168	311,546	313,263	–	(8,095)	–	(8,095)	–	305,168	–	–	–	8,133	01/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS	09/01/2026	Paydown	XXX	113,799	113,799	114,563	114,908	–	(1,110)	–	(1,110)	–	113,799	–	–	–	2,993	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS	09/01/2026	Paydown	XXX	51,849	51,849	54,172	42,616	–	(3,325)	–	(3,325)	–	51,849	–	–	–	1,477	01/01/2049	1.A
31335B-R5-7	FH G61408 - RMBS	09/01/2026	Paydown	XXX	69,627	69,627	69,358	69,363	–	265	–	265	–	69,627	–	–	–	1,623	06/01/2044	1.A
31335C-E5-9	FH G61956 - RMBS	09/01/2026	Paydown	XXX	8,759	8,759	8,768	–	–	(9)	–	(9)	–	8,759	–	–	–	196	04/01/2049	1.A
31335C-F7-4	FH G61990 - RMBS	09/01/2026	Paydown	XXX	5,885	5,885	6,103	6,187	–	(303)	–	(303)	–	5,885	–	–	–	138	04/01/2049	1.A
31339S-HJ-7	FH QA2933 - RMBS	09/01/2026	Paydown	XXX	8,333	8,333	8,509	8,607	–	(274)	–	(274)	–	8,333	–	–	–	167	09/01/2049	1.A
31339S-TL-9	FH QA3255 - RMBS	09/01/2026	Paydown	XXX	85,119	85,119	87,290	87,590	–	(2,471)	–	(2,471)	–	85,119	–	–	–	1,727	10/01/2049	1.A
31339S-VF-9	FH QA3314 - RMBS	09/01/2026	Paydown	XXX	88,268	88,268	90,123	90,137	–	(1,868)	–	(1,868)	–	88,268	–	–	–	1,765	09/01/2049	1.A
31339S-VS-1	FH QA3325 - RMBS	09/01/2026	Paydown	XXX	42,838	42,838	43,825	43,915	–	(1,077)	–	(1,077)	–	42,838	–	–	–	894	10/01/2049	1.A
3133AQ-V8-7	FH QC6039 - RMBS	09/01/2026	Paydown	XXX	232,951	232,951	249,331	248,317	–	(15,366)	–	(15,366)	–	232,951	–	–	–	4,895	08/01/2051	1.A
3133AU-E3-8	FH QC9154 - RMBS	09/01/2026	Paydown	XXX	169,751	169,751	180,705	178,840	–	(9,089)	–	(9,089)	–	169,751	–	–	–	3,278	10/01/2051	1.A
3133BJ-NZ-1	FH QE8508 - RMBS	09/01/2026	Paydown	XXX	261,055	261,055	249,226	249,054	–	12,001	–	12,001	–	261,055	–	–	–	7,827	08/01/2052	1.A
3133BM-TV-7	FH QF0564 - RMBS	09/01/2026	Paydown	XXX	7,287	7,287	7,345	7,332	–	(45)	–	(45)	–	7,287	–	–	–	267	09/01/2052	1.A
3133KJ-NE-8	FH RA3089 - RMBS	09/01/2026	Paydown	XXX	352,217	352,217	291,126	295,381	–	56,836	–	56,836	–	352,217	–	–	–	5,820	07/01/2050	1.A
3133KM-4X-0	FH RA6238 - RMBS	09/01/2026	Paydown	XXX	45,800	45,800	47,088	46,967	–	(1,167)	–	(1,167)	–	45,800	–	–	–	721	11/01/2051	1.A
3133KM-SE-6	FH RA5917 - RMBS	09/01/2026	Paydown	XXX	365,438	365,438	388,278	385,238	–	(19,800)	–	(19,800)	–	365,438	–	–	–	7,146	09/01/2051	1.A
3133KN-AH-6	FH RA6308 - RMBS	09/01/2026	Paydown	XXX	117,054	117,054	118,632	118,441	–	(1,386)	–	(1,386)	–	117,054	–	–	–	1,579	11/01/2051	1.A
3133KN-KX-0	FH RA6610 - RMBS	09/01/2026	Paydown	XXX	206,429	206,429	210,977	210,491	–	(4,061)	–	(4,061)	–	206,429	–	–	–	4,175	01/01/2052	1.A
3133KP-X9-4	FH RA7904 - RMBS	09/01/2026	Paydown	XXX	167,315	167,315	164,518	164,645	–	2,670	–	2,670	–	167,315	–	–	–	4,667	10/01/2052	1.A
31346Y-5J-8	FH QA5349 - RMBS	09/01/2026	Paydown	XXX	60,902	60,902	62,358	62,416	–	(1,514)	–	(1,514)	–	60,902	–	–	–	1,127	12/01/2049	1.A
31346Y-F9-9	FH QA4692 - RMBS	09/01/2026	Paydown	XXX	109,699	109,699	112,463	112,603	–	(2,904)	–	(2,904)	–	109,699	–	–	–	2,113	11/01/2049	1.A
31346Y-ZM-8	FH QA5248 - RMBS	09/01/2026	Paydown	XXX	15,919	15,919	16,300	16,335	–	(415)	–	(415)	–	15,919	–	–	–	319	12/01/2049	1.A
3136A5-M4-5	FNR 2012-53 PL - CMO/RMBS	09/01/2026	Paydown	XXX	120,642	120,642	132,103	125,978	–	(5,336)	–	(5,336)	–	120,642	–	–	–	3,506	05/25/2042	1.A
3137BN-HN-7	FHR 4577 HM - CMO/RMBS	09/01/2026	Paydown	XXX	61,768	61,768	60,825	61,066	–	701	–	701	–	61,768	–	–	–	1,663	12/15/2050	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS	09/01/2026	Paydown	XXX	116,625	116,625	121,213	103,336	–	(2,642)	–	(2,642)	–	116,625	–	–	–	3,057	05/15/2050	1.A
3137GA-BF-3	FHR 3726 QZ - CMO/RMBS	09/02/2026	Paydown	XXX	366,872	366,872	396,944	379,817	–	(12,945)	–	(12,945)	–	366,872	–	–	–	10,890	09/15/2040	1.A
3137HC-D6-6	FHR 5395 PD - CMO/RMBS	09/01/2026	Paydown	XXX	182,925	182,925	180,353	180,529	–	2,396	–	2,396	–	182,925	–	–	–	6,258	03/25/2054	1.A
3138EM-UX-7	FN AL5097 - RMBS	09/01/2026	Paydown	XXX	84,762	84,762	80,497	81,282	–	3,480	–	3,480	–	84,762	–	–	–	585	09/01/2043	1.A
3138EQ-BA-9	FN AL7232 - RMBS	09/01/2026	Paydown	XXX	42,755	42,755	45,801	45,706	–	(2,951)	–	(2,951)	–	42,755	–	–	–	984	09/01/2045	1.A
3138WG-V5-0	FN AS6935 - RMBS	09/01/2026	Paydown	XXX	138,758	138,758	139,636	139,968	–	(1,210)	–	(1,210)	–	138,758	–	–	–	3,307	04/01/2046	1.A
3138WH-LQ-3	FN AS7534 - RMBS	09/01/2026	Paydown	XXX	60,011	60,011	58,324	58,296	–	1,715	–	1,715	–	60,011	–	–	–	1,169	07/01/2046	1.A
3138WJ-K7-2	FN AS8417 - RMBS	09/01/2026	Paydown	XXX	10,269	10,269	10,584	10,791	–	(521)	–	(521)	–	10,269	–	–	–	260	12/01/2046	1.A
3138WJ-UH-9	FN AS8683 - RMBS	09/01/2026	Paydown	XXX	13,893	13,893	14,382	14,534	–	(641)	–	(641)	–	13,893	–	–	–	317	01/01/2047	1.A
3138WN-5H-8	FN AT1747 - RMBS	09/01/2026	Paydown	XXX	12,087	12,087	11,923	11,983	–	105	–	105	–	12,087	–	–	–	242	04/01/2043	1.A
3138WX-E6-0	FN AT9156 - RMBS	09/01/2026	Paydown	XXX	27,099	27,099	26,730	26,867	–	231	–	231	–	27,099	–	–	–	541	07/01/2043	1.A
3138YD-ST-7	FN AY0529 - RMBS	09/01/2026	Paydown	XXX	199	199	213	215	–	(16)	–	(16)	–	199	–	–	–	5	02/01/2045	1.A
3138YG-HG-0	FN AY2930 - RMBS	09/01/2026	Paydown	XXX	206	206	220	221	–	(15)	–	(15)	–	206	–	–	–	5	04/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS	09/01/2026	Paydown	XXX	9,101	9,101	9,749	9,699	–	(599)	–	(599)	–	9,101	–	–	–	212	05/01/2045	1.A
3138YR-WS-3	FN AZ0656 - RMBS	09/01/2026	Paydown	XXX	158	158	169	172	–	(14)	–	(14)	–	158	–	–	–	4	07/01/2045	1.A
3138YS-QV-1	FN AZ1367 - RMBS	09/01/2026	Paydown	XXX	311	311	333	339	–	(28)	–	(28)	–	311	–	–	–	7	05/01/2045	1.A
3138YT-3N-2	FN AZ2604 - RMBS	09/01/2026	Paydown	XXX	556	556	596	600	–	(44)	–	(44)	–	556	–	–	–	13	08/01/2045	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138YT-4D-3	FN AZ2619 - RMBS	09/01/2026	Paydown	XXX	516	516	552	557	–	(42)	–	(42)	–	516	–	–	–	12	08/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS	09/01/2026	Paydown	XXX	10,498	10,498	11,246	11,311	–	(813)	–	(813)	–	10,498	–	–	–	245	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS	09/01/2026	Paydown	XXX	988	988	1,059	1,053	–	(65)	–	(65)	–	988	–	–	–	23	10/01/2045	1.A
3138YW-X2-8	FN AZ5196 - RMBS	09/01/2026	Paydown	XXX	223	223	239	242	–	(19)	–	(19)	–	223	–	–	–	5	08/01/2045	1.A
31402Q-ZE-4	FN 735241 - RMBS	09/08/2026	Various	XXX	1,213	1,209	1,249	1,230	–	(2)	–	(2)	–	1,228	–	(15)	(15)	57	02/01/2035	1.A
31403D-SK-6	FN 745822 - RMBS	09/01/2026	Paydown	XXX	6,523	6,523	7,233	7,178	–	(654)	–	(654)	–	6,523	–	–	–	251	09/01/2036	1.A
31405H-6L-7	FN 790275 - RMBS	09/08/2026	Various	XXX	1,923	1,918	1,964	1,946	–	(3)	–	(3)	–	1,943	–	(20)	(20)	94	08/01/2034	1.A
3140E7-GH-7	FN BA2899 - RMBS	09/01/2026	Paydown	XXX	7,764	7,764	8,317	8,324	–	(560)	–	(560)	–	7,764	–	–	–	181	11/01/2045	1.A
3140E7-JY-7	FN BA2978 - RMBS	09/01/2026	Paydown	XXX	142	142	152	157	–	(15)	–	(15)	–	142	–	–	–	3	11/01/2045	1.A
3140E7-NA-4	FN BA3084 - RMBS	09/01/2026	Paydown	XXX	431	431	461	457	–	(27)	–	(27)	–	431	–	–	–	10	12/01/2045	1.A
3140FX-H3-9	FN BF0249 - RMBS	09/01/2026	Paydown	XXX	201,968	201,968	209,778	210,487	–	(8,519)	–	(8,519)	–	201,968	–	–	–	4,616	01/01/2058	1.A
3140HB-VH-8	FN BJ9615 - RMBS	09/01/2026	Paydown	XXX	94,566	94,566	96,990	97,462	–	(2,896)	–	(2,896)	–	94,566	–	–	–	1,953	10/01/2049	1.A
3140J5-SG-5	FN BM1418 - RMBS	09/01/2026	Paydown	XXX	105,113	105,113	102,165	102,198	–	2,915	–	2,915	–	105,113	–	–	–	2,109	04/01/2047	1.A
3140J6-GR-2	FN BM2007 - RMBS	09/01/2026	Paydown	XXX	71,378	71,378	72,402	49,123	–	(3,786)	–	(3,786)	–	71,378	–	–	–	1,709	09/01/2048	1.A
3140J7-LV-5	FN BM3039 - RMBS	09/01/2026	Paydown	XXX	195,355	195,355	196,561	196,995	–	(1,639)	–	(1,639)	–	195,355	–	–	–	4,778	11/01/2047	1.A
3140J9-H8-7	FN BM4754 - RMBS	09/01/2026	Paydown	XXX	14,169	14,169	14,654	14,926	–	(757)	–	(757)	–	14,169	–	–	–	312	05/01/2047	1.A
3140J9-H9-5	FN BM4755 - RMBS	09/01/2026	Paydown	XXX	93,010	93,010	96,658	96,939	–	(3,929)	–	(3,929)	–	93,010	–	–	–	2,822	02/01/2046	1.A
3140J9-KN-0	FN BM4800 - RMBS	09/01/2026	Paydown	XXX	54,352	54,352	54,462	27,714	–	(197)	–	(197)	–	54,352	–	–	–	1,298	10/01/2048	1.A
3140J9-MG-3	FN BM4858 - RMBS	09/01/2026	Paydown	XXX	253,251	253,251	263,302	262,423	–	(9,172)	–	(9,172)	–	253,251	–	–	–	6,725	08/01/2048	1.A
3140J9-NG-2	FN BM4890 - RMBS	09/01/2026	Paydown	XXX	39,106	39,106	41,035	30,792	–	(2,274)	–	(2,274)	–	39,106	–	–	–	1,101	01/01/2048	1.A
3140JA-CQ-9	FN BM5478 - RMBS	09/01/2026	Paydown	XXX	68,754	68,754	72,041	73,790	–	(5,036)	–	(5,036)	–	68,754	–	–	–	2,141	01/01/2049	1.A
3140JQ-QK-2	FN BN7657 - RMBS	09/01/2026	Paydown	XXX	2,390	2,390	2,492	2,491	–	(100)	–	(100)	–	2,390	–	–	–	56	07/01/2049	1.A
3140JQ-TJ-2	FN BN7752 - RMBS	09/01/2026	Paydown	XXX	61,080	61,080	63,153	63,047	–	(1,968)	–	(1,968)	–	61,080	–	–	–	1,164	09/01/2049	1.A
3140K0-WT-1	FN BO5157 - RMBS	09/01/2026	Paydown	XXX	1,118	1,118	1,141	1,170	–	(52)	–	(52)	–	1,118	–	–	–	22	10/01/2049	1.A
3140K1-2R-6	FN BO6183 - RMBS	09/01/2026	Paydown	XXX	7,401	7,401	7,557	7,672	–	(271)	–	(271)	–	7,401	–	–	–	148	09/01/2049	1.A
3140K3-HT-2	FN BO7441 - RMBS	09/01/2026	Paydown	XXX	134,555	134,555	137,325	137,717	–	(3,163)	–	(3,163)	–	134,555	–	–	–	2,402	11/01/2049	1.A
3140KP-LU-5	FN BQ3938 - RMBS	09/01/2026	Paydown	XXX	57,899	57,899	61,871	60,488	–	(2,589)	–	(2,589)	–	57,899	–	–	–	1,057	09/01/2035	1.A
3140MP-5Q-0	FN BV9854 - RMBS	09/01/2026	Paydown	XXX	439,051	439,051	420,940	421,310	–	17,741	–	17,741	–	439,051	–	–	–	11,425	05/01/2052	1.A
3140MQ-BN-8	FN BV9944 - RMBS	09/01/2026	Paydown	XXX	88,136	88,136	80,975	81,538	–	6,598	–	6,598	–	88,136	–	–	–	2,146	06/01/2052	1.A
3140MX-7J-7	FN BW6296 - RMBS	09/01/2026	Paydown	XXX	6,873	6,873	6,562	6,552	–	321	–	321	–	6,873	–	–	–	188	08/01/2052	1.A
3140N2-4Z-1	FN BW9839 - RMBS	09/01/2026	Paydown	XXX	46,919	46,919	44,793	44,775	–	2,144	–	2,144	–	46,919	–	–	–	1,431	09/01/2052	1.A
3140Q8-KG-9	FN CA1194 - RMBS	09/01/2026	Paydown	XXX	93,430	93,430	96,554	95,845	–	(2,415)	–	(2,415)	–	93,430	–	–	–	2,426	02/01/2048	1.A
3140Q9-2N-2	FN CA2580 - RMBS	09/01/2026	Paydown	XXX	85,567	85,567	88,913	89,334	–	(3,767)	–	(3,767)	–	85,567	–	–	–	2,573	11/01/2048	1.A
3140QA-DF-4	FN CA2801 - RMBS	09/01/2026	Paydown	XXX	25,716	25,716	27,978	30,518	–	(4,802)	–	(4,802)	–	25,716	–	–	–	772	12/01/2048	1.A
3140QB-3Q-9	FN CA4406 - RMBS	09/01/2026	Paydown	XXX	191,932	191,932	195,291	195,452	–	(3,520)	–	(3,520)	–	191,932	–	–	–	3,805	10/01/2049	1.A
3140QD-KP-8	FN CA5701 - RMBS	09/01/2026	Paydown	XXX	130,490	130,490	107,895	108,815	–	21,675	–	21,675	–	130,490	–	–	–	2,158	05/01/2050	1.A
3140QD-XC-3	FN CA6074 - RMBS	09/01/2026	Paydown	XXX	34,418	34,418	30,090	–	–	4,329	–	4,329	–	34,418	–	–	–	428	06/01/2050	1.A
3140QE-KP-6	FN CA6601 - RMBS	09/01/2026	Paydown	XXX	122,219	122,219	106,863	–	–	15,356	–	15,356	–	122,219	–	–	–	1,497	08/01/2050	1.A
3140QK-5J-3	FN CB0848 - RMBS	09/01/2026	Paydown	XXX	105,307	105,307	112,317	111,497	–	(6,190)	–	(6,190)	–	105,307	–	–	–	2,107	06/01/2051	1.A
3140QK-F4-5	FN CB0186 - RMBS	09/01/2026	Paydown	XXX	18,054	18,054	19,165	19,143	–	(1,090)	–	(1,090)	–	18,054	–	–	–	361	04/01/2051	1.A
3140QK-ZA-9	FN CB0736 - RMBS	09/01/2026	Paydown	XXX	78,266	78,266	83,256	82,849	–	(4,583)	–	(4,583)	–	78,266	–	–	–	1,566	06/01/2051	1.A
3140QL-WV-4	FN CB1559 - RMBS	09/01/2026	Paydown	XXX	236,981	236,981	255,865	253,118	–	(16,138)	–	(16,138)	–	236,981	–	–	–	4,682	09/01/2051	1.A
3140QN-YJ-5	FN CB3412 - RMBS	09/01/2026	Paydown	XXX	46,874	46,874	44,730	44,802	–	2,072	–	2,072	–	46,874	–	–	–	1,116	04/01/2052	1.A
3140QP-HS-9	FN CB3840 - RMBS	09/01/2026	Paydown	XXX	38,311	38,311	35,246	35,454	–	2,857	–	2,857	–	38,311	–	–	–	877	06/01/2052	1.A
3140QP-PE-1	FN CB4020 - RMBS	09/01/2026	Paydown	XXX	352,427	352,427	354,244	353,977	–	(1,550)	–	(1,550)	–	352,427	–	–	–	9,649	07/01/2052	1.A
3140QP-SR-9	FN CB4127 - RMBS	09/01/2026	Paydown	XXX	430,628	430,628	435,305	434,713	–	(4,085)	–	(4,085)	–	430,628	–	–	–	12,567	07/01/2052	1.A
3140QP-TZ-0	FN CB4167 - RMBS	09/01/2026	Paydown	XXX	148,632	148,632	145,799	145,893	–	2,739	–	2,739	–	148,632	–	–	–	4,977	07/01/2052	1.A
3140W4-BA-4	FN FA3632 - RMBS	09/01/2026	Paydown	XXX	189,429	189,429	189,251	–	–	178	–	178	–	189,429	–	–	–	4,618	03/01/2055	1.A
3140X4-DF-0	FN FM1001 - RMBS	09/01/2026	Paydown	XXX	2,024	2,024	2,159	2,205	–	(181)	–	(181)	–	2,024	–	–	–	47	11/01/2048	1.A
3140X4-V3-7	FN FM1533 - RMBS	09/01/2026	Paydown	XXX	25,288	25,288	26,769	27,352	–	(2,064)	–	(2,064)	–	25,288	–	–	–	639	02/01/2048	1.A
3140X5-BC-6	FN FM1834 - RMBS	09/01/2026	Paydown	XXX	44,838	44,838	45,756	46,156	–	(1,318)	–	(1,318)	–	44,838	–	–	–	916	10/01/2049	1.A
3140X5-FA-6	FN FM1960 - RMBS	09/01/2026	Paydown	XXX	163,675	163,675	163,852	169,483	–	(5,809)	–	(5,809)	–	163,675	–	–	–	4,459	05/01/2049	1.A
3140X5-N4-1	FN FM2210 - RMBS	09/01/2026	Paydown	XXX	161,770	161,770	166,901	169,217	–	(7,448)	–	(7,448)	–	161,770	–	–	–	3,169	10/01/2047	1.A
3140X6-UC-3	FN FM3278 - RMBS	09/01/2026	Paydown	XXX	1,464	1,464	1,561	1,595	–	(131)	–	(131)	–	1,464	–	–	–	34	11/01/2048	1.A
3140X8-4J-3	FN FM5324 - RMBS	09/01/2026	Paydown	XXX	518,842	518,842	547,135	541,443	–	(22,602)	–	(22,602)	–	518,842	–	–	–	8,484	11/01/2035	1.A
3140X8-N5-2	FN FM4911 - RMBS	09/01/2026	Paydown	XXX	15,893	15,893	16,767	16,741	–	(849)	–	(849)	–	15,893	–	–	–	242	11/01/2050	1.A
3140X8-UU-9	FN FM5094 - RMBS	09/01/2026	Paydown	XXX	40,093	40,093	42,768	43,675	–	(3,582)	–	(3,582)	–	40,093	–	–	–	937	06/01/2049	1.A
3140X9-GM-1	FN FM5603 - RMBS	09/01/2026	Paydown	XXX	180,746	180,746	196,420	196,627	–	(15,881)	–	(15,881)	–	180,746	–	–	–	3,573	09/01/2048	1.A
3140X9-JK-2	FN FM5665 - RMBS	09/01/2026	Paydown	XXX	1,898	1,898	2,024	2,058	–	(161)	–	(161)	–	1,898	–	–	–	44	08/01/2048	1.A
3140XC-ML-9	FN FM8462 - RMBS	09/01/2026	Paydown	XXX	158,796	158,796	169,962	168,561	–	(9,765)	–	(9,765)	–	158,796	–	–	–	3,069	08/01/2051	1.A
3140XD-X3-5	FN FM9697 - RMBS	09/01/2026	Paydown	XXX	125,494	125,494	129,641	129,134	–	(3,641)	–	(3,641)	–	125,494	–	–	–	2,089	12/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140XE-BB-9	FN FM9933 - RMBS	09/01/2026	Paydown	XXX	65,755	65,755	69,089	68,579	–	(2,824)	–	(2,824)	–	65,755	–	–	–	1,326	11/01/2051	1.A
3140XF-VZ-1	FN FS0631 - RMBS	09/01/2026	Paydown	XXX	249,543	249,543	251,629	251,392	–	(1,849)	–	(1,849)	–	249,543	–	–	–	5,008	02/01/2052	1.A
3140XF-XG-1	FN FS0678 - RMBS	09/01/2026	Paydown	XXX	1,240,938	1,240,938	1,253,929	1,252,129	–	(11,191)	–	(11,191)	–	1,240,938	–	–	–	29,175	02/01/2052	1.A
3140XF-YB-1	FN FS0705 - RMBS	09/01/2026	Paydown	XXX	271,809	271,809	257,794	259,343	–	12,466	–	12,466	–	271,809	–	–	–	6,118	05/01/2050	1.A
3140XG-CP-2	FN FS0977 - RMBS	09/01/2026	Paydown	XXX	402,972	402,972	397,053	397,432	–	5,539	–	5,539	–	402,972	–	–	–	7,827	03/01/2052	1.A
3140XG-F9-5	FN FS1091 - RMBS	09/01/2026	Paydown	XXX	171,772	171,772	173,570	173,448	–	(1,676)	–	(1,676)	–	171,772	–	–	–	3,923	03/01/2052	1.A
3140XH-LW-5	FN FS2140 - RMBS	09/01/2026	Paydown	XXX	238,405	238,405	218,401	220,171	–	18,234	–	18,234	–	238,405	–	–	–	5,685	06/01/2052	1.A
3140XJ-AE-3	FN FS2704 - RMBS	09/01/2026	Paydown	XXX	48,003	48,003	45,408	45,597	–	2,406	–	2,406	–	48,003	–	–	–	1,118	08/01/2052	1.A
3140XJ-BJ-1	FN FS2740 - RMBS	09/01/2026	Paydown	XXX	358,485	358,485	335,127	337,828	–	20,657	–	20,657	–	358,485	–	–	–	8,346	06/01/2049	1.A
3140XJ-GT-4	FN FS2909 - RMBS	09/01/2026	Paydown	XXX	92,250	92,250	92,856	92,712	–	(461)	–	(461)	–	92,250	–	–	–	3,732	09/01/2052	1.A
3140XJ-GU-1	FN FS2910 - RMBS	09/01/2026	Paydown	XXX	151,101	151,101	152,447	152,292	–	(1,191)	–	(1,191)	–	151,101	–	–	–	5,271	09/01/2052	1.A
3140XJ-PY-3	FN FS3138 - RMBS	09/01/2026	Paydown	XXX	97,344	97,344	95,313	95,433	–	1,911	–	1,911	–	97,344	–	–	–	2,821	10/01/2052	1.A
3140XL-5L-8	FN FS5350 - RMBS	09/01/2026	Paydown	XXX	479,595	479,595	449,995	449,400	–	30,195	–	30,195	–	479,595	–	–	–	12,696	10/01/2052	1.A
3140XL-K6-4	FN FS4816 - RMBS	09/01/2026	Paydown	XXX	184,287	184,287	174,756	175,239	–	9,048	–	9,048	–	184,287	–	–	–	4,937	05/01/2053	1.A
3140XL-LW-6	FN FS4840 - RMBS	09/01/2026	Paydown	XXX	10,559	10,559	10,470	10,471	–	88	–	88	–	10,559	–	–	–	400	05/01/2053	1.A
3140XN-VF-8	FN FS6913 - RMBS	09/01/2026	Paydown	XXX	383,080	383,080	367,997	368,862	–	14,218	–	14,218	–	383,080	–	–	–	11,531	09/01/2050	1.A
3140XN-VZ-4	FN FS6931 - RMBS	09/01/2026	Paydown	XXX	36,384	36,384	36,100	36,105	–	280	–	280	–	36,384	–	–	–	1,355	01/01/2053	1.A
3140XQ-M5-3	FN FS8479 - RMBS	09/04/2026	Various	XXX	7,895,197	7,927,349	7,859,224	7,859,535	–	932	–	932	–	7,860,467	–	34,730	34,730	333,646	08/01/2053	1.A
31410K-JY-1	FN 889579 - RMBS	09/01/2026	Paydown	XXX	2,709	2,709	3,000	3,016	–	(307)	–	(307)	–	2,709	–	–	–	108	05/01/2038	1.A
31410L-VL-3	FN 890819 - RMBS	09/01/2026	Paydown	XXX	112,745	112,745	112,357	112,356	–	389	–	389	–	112,745	–	–	–	2,548	02/01/2045	1.A
31410L-XE-7	FN 890877 - RMBS	09/01/2026	Paydown	XXX	4,016	4,016	4,283	4,369	–	(353)	–	(353)	–	4,016	–	–	–	93	07/01/2048	1.A
31410U-HU-9	FN 897643 - RMBS	09/01/2026	Paydown	XXX	3,270	3,270	3,623	3,569	–	(300)	–	(300)	–	3,270	–	–	–	130	05/01/2037	1.A
31411A-QX-6	FN 902370 - RMBS	09/01/2026	Paydown	XXX	782	782	858	844	–	(62)	–	(62)	–	782	–	–	–	29	11/01/2036	1.A
31411Y-DP-5	FN 918210 - RMBS	09/08/2026	Various	XXX	2,904	2,896	3,057	2,899	–	–	–	–	–	2,898	–	5	5	142	05/01/2037	1.A
31418C-4G-6	FN MA3522 - RMBS	09/01/2026	Paydown	XXX	46,936	46,936	46,816	–	–	120	–	120	–	46,936	–	–	–	1,048	11/01/2048	1.A
31418C-4X-9	FN MA3537 - RMBS	09/01/2026	Paydown	XXX	22,281	22,281	22,319	–	–	(38)	–	(38)	–	22,281	–	–	–	492	12/01/2048	1.A
31418C-U7-7	FN MA3305 - RMBS	09/01/2026	Paydown	XXX	3,769	3,769	4,019	4,123	–	(354)	–	(354)	–	3,769	–	–	–	87	03/01/2048	1.A
31418C-V2-7	FN MA3332 - RMBS	09/01/2026	Paydown	XXX	5,854	5,854	6,243	6,417	–	(563)	–	(563)	–	5,854	–	–	–	134	04/01/2048	1.A
31418D-C6-7	FN MA3692 - RMBS	09/01/2026	Paydown	XXX	287,871	287,871	270,059	271,547	–	16,324	–	16,324	–	287,871	–	–	–	6,663	07/01/2049	1.A
31418D-Q8-8	FN MA4078 - RMBS	09/01/2026	Paydown	XXX	399,240	399,240	415,911	420,487	–	(21,248)	–	(21,248)	–	399,240	–	–	–	6,633	07/01/2050	1.A
31418D-QH-8	FN MA4055 - RMBS	09/01/2026	Paydown	XXX	36,423	36,423	37,958	38,405	–	(1,982)	–	(1,982)	–	36,423	–	–	–	603	06/01/2050	1.A
31418D-RT-1	FN MA4097 - RMBS	09/01/2026	Paydown	XXX	87,098	87,098	90,820	91,744	–	(4,646)	–	(4,646)	–	87,098	–	–	–	1,739	08/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS	09/01/2026	Paydown	XXX	205,040	205,040	178,805	41,552	–	26,222	–	26,222	–	205,040	–	–	–	2,163	08/01/2050	1.A
31418E-HK-9	FN MA4733 - RMBS	09/01/2026	Paydown	XXX	499,166	499,166	471,946	472,978	–	26,188	–	26,188	–	499,166	–	–	–	7,403	09/01/2052	1.A
31418E-KK-5	FN MA4797 - RMBS	09/04/2026	Various	XXX	7,653,331	7,894,273	7,553,832	7,575,547	–	36,483	–	36,483	–	7,612,029	–	41,302	41,302	241,251	11/01/2037	1.A
31418E-KS-8	FN MA4804 - RMBS	09/01/2026	Paydown	XXX	436,820	436,820	401,226	402,712	–	34,108	–	34,108	–	436,820	–	–	–	11,617	11/01/2052	1.A
31418E-Q8-6	FN MA4978 - RMBS	09/01/2026	Paydown	XXX	221,148	221,148	214,660	214,994	–	6,154	–	6,154	–	221,148	–	–	–	7,348	04/01/2053	1.A
31418E-R7-7	FN MA5009 - RMBS	09/01/2026	Paydown	XXX	29,593	29,593	29,542	29,542	–	51	–	51	–	29,593	–	–	–	988	05/01/2053	1.A
31418E-R8-5	FN MA5010 - RMBS	09/04/2026	Various	XXX	1,403,802	1,409,544	1,332,680	1,345,203	–	6,595	–	6,595	–	1,346,813	–	56,989	56,989	60,270	05/01/2053	1.A
31418E-S4-3	FN MA5038 - RMBS	09/01/2026	Paydown	XXX	60,375	60,375	60,281	60,282	–	94	–	94	–	60,375	–	–	–	1,992	06/01/2053	1.A
31418E-U9-9	FN MA5107 - RMBS	09/04/2026	Various	XXX	662,377	665,065	659,453	659,494	–	104	–	104	–	659,599	–	2,779	2,779	27,974	08/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	09/04/2026	Various	XXX	1,784,738	1,792,044	1,774,950	1,775,033	–	(41)	–	(41)	–	1,774,992	–	9,746	9,746	75,476	09/01/2053	1.A
31418E-XU-9	FN MA5190 - RMBS	09/01/2026	Paydown	XXX	452,243	452,243	446,519	446,643	–	5,600	–	5,600	–	452,243	–	–	–	16,343	11/01/2053	1.A
31418F-EC-7	FN MA5530 - RMBS	09/01/2026	Paydown	XXX	74,640	74,640	74,640	–	–	–	–	–	–	74,640	–	–	–	2,145	11/01/2054	1.A
31418F-GX-9	FN MA5613 - RMBS	09/01/2026	Paydown	XXX	36,692	36,692	36,686	–	–	6	–	6	–	36,692	–	–	–	1,048	02/01/2055	1.A
31418F-QF-7	FN MA5853 - RMBS	09/01/2026	Paydown	XXX	417,295	417,295	416,969	–	–	326	–	326	–	417,295	–	–	–	5,415	10/01/2055	1.A
31418F-TB-3	FN MA5945 - RMBS	09/01/2026	Paydown	XXX	178,447	178,447	178,196	–	–	251	–	251	–	178,447	–	–	–	2,437	01/01/2056	1.A
31418F-XJ-1	FN MA6080 - RMBS	09/01/2026	Paydown	XXX	117,230	117,230	116,790	–	–	440	–	440	–	117,230	–	–	–	791	06/01/2056	1.A
31418F-ZK-6	FN MA6145 - RMBS	09/01/2026	Paydown	XXX	105,024	105,024	104,040	–	–	985	–	985	–	105,024	–	–	–	481	08/01/2056	1.A
31427Q-DZ-2	FH SL2819 - RMBS	09/01/2026	Paydown	XXX	16,486	16,486	16,481	–	–	5	–	5	–	16,486	–	–	–	484	08/01/2055	1.A
3142GW-PY-9	FH RJ5838 - RMBS	09/01/2026	Paydown	XXX	80,778	80,778	80,968	–	–	(189)	–	(189)	–	80,778	–	–	–	1,916	01/01/2056	1.A
3142GX-ZV-2	FH RJ7055 - RMBS	09/01/2026	Paydown	XXX	58,396	58,396	58,306	–	–	90	–	90	–	58,396	–	–	–	438	07/01/2056	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	09/01/2026	Paydown	XXX	287,879	287,879	284,043	–	–	3,836	–	3,836	–	287,879	–	–	–	4,691	03/01/2056	1.A
3142J6-DQ-3	FH RQ0110 - RMBS	09/01/2026	Paydown	XXX	98,193	98,193	95,761	–	–	2,432	–	2,432	–	98,193	–	–	–	1,208	04/01/2056	1.A
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS	09/01/2026	Paydown	XXX	63,428	63,428	64,818	64,159	–	(731)	–	(731)	–	63,428	–	–	–	1,257	02/25/2059	1.A
35564K-JP-5	STACR 2021-HQA3 M2 - CMO/RMBS	08/31/2026	Dividend	XXX	10,003,100	10,000,000	10,021,875	–	–	2,127	–	2,127	–	10,024,002	–	(20,902)	(20,902)	81,075	09/25/2041	2.B FE
35564K-KK-4	STACR 2021-HQA3 B1 - CMO/RMBS	08/31/2026	Dividend	XXX	5,012,990	5,000,000	5,015,820	–	–	1,018	–	1,018	–	5,016,838	–	(3,848)	(3,848)	33,885	09/25/2041	3.B FE
35564K-KL-2	STACR 2021-HQA3 B2 - CMO/RMBS	08/31/2026	Dividend	XXX	2,509,375	2,500,000	2,522,852	–	–	1,218	–	1,218	–	2,524,070	–	(14,695)	(14,695)	45,942	09/25/2041	3.B FE
35564K-NE-5	STACR 2021-DNA7 B2 - CMO/RMBS	08/31/2026	Dividend	XXX	1,015,590	1,000,000	1,019,414	–	–	314	–	314	–	1,019,728	–	(4,138)	(4,138)	11,103	11/25/2041	3.B FE

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									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					99,541,419	100,054,555	99,051,650	61,367,065	–	132,733	–	132,733	–	99,235,385	–	306,034	306,034	2,483,963	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS	09/01/2026	Paydown	XXX	12,552	12,552	12,555	12,530	–	22	–	22	–	12,552	–	–	–	303	06/25/2028	1.A
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	09/01/2026	Paydown	XXX	12,353	12,353	12,119	12,588	–	(235)	–	(235)	–	12,353	–	–	–	283	05/25/2038	1.A
30298B-AJ-2	FRESB 2019-SB63 10H - CMBS	09/01/2026	Paydown	XXX	1,484	1,484	1,491	1,582	–	(98)	–	(98)	–	1,484	–	–	–	28	03/25/2039	1.A
3137F1-G4-4	FHMS K-065 A2 - CMBS	09/01/2026	Paydown	XXX	19,081	19,081	19,135	19,049	–	32	–	32	–	19,081	–	–	–	155	04/25/2027	1.A
1049999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					45,470	45,470	45,300	45,749	–	(278)	–	(278)	–	45,470	–	–	–	768	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
04022A-AA-1	ARES1 26TRON A - CMBS	08/17/2026	Paydown	XXX	489,045	489,045	489,045	–	–	–	–	–	–	489,045	–	–	–	6,328	05/15/2043	1.A FE
06541T-AL-3	BANK 2020-BNK29 E - CMBS	08/31/2026	Dividend	XXX	369,526	500,000	370,641	–	–	11,195	–	11,195	–	381,836	–	(12,310)	(12,310)	7,257	11/17/2053	1.G FE
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS	07/10/2026	Paydown	XXX	2,985,702	2,985,702	2,907,561	2,978,688	–	7,014	–	7,014	–	2,985,702	–	–	–	50,334	08/12/2049	1.A
33767W-AJ-2	FKH 2021-SFR1 E1 - CMBS	08/19/2026	Paydown	XXX	12,250,000	12,250,000	12,210,762	–	–	39,238	–	39,238	–	12,250,000	–	–	–	24,388	08/19/2038	2.B FE
33767W-AN-3	FKH 2021-SFR1 F1 - CMBS	08/19/2026	Paydown	XXX	1,476,000	1,476,000	1,471,733	–	–	4,267	–	4,267	–	1,476,000	–	–	–	3,983	08/19/2038	3.A FE
46643A-BK-8	JPMBB 2014-C23 B - CMBS	09/01/2026	Paydown	XXX	47,646	47,646	46,628	–	–	1,018	–	1,018	–	47,646	–	–	–	1,093	09/17/2047	1.E FE
54910T-AJ-1	LNSTR 2017-5 A5 - CMBS	09/01/2026	Paydown	XXX	449,178	449,178	449,164	449,156	–	22	–	22	–	449,178	–	–	–	10,625	03/11/2050	1.A
74333F-AE-9	PROG 2021-SFR5 E1 - CMBS	07/17/2026	Paydown	XXX	3,905,000	3,905,000	3,887,305	–	–	17,695	–	17,695	–	3,905,000	–	–	–	14,377	07/19/2038	2.A FE
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					21,972,098	22,102,572	21,832,841	3,427,845	–	80,448	–	80,448	–	21,984,408	–	(12,310)	(12,310)	118,384	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																				
01750R-AC-4	ALLEG V-S A1 - CLO	07/24/2026	Paydown	XXX	5,000,000	5,000,000	4,995,000	4,985,207	–	14,793	–	14,793	–	5,000,000	–	–	–	198,519	07/24/2037	1.A FE
056162-AS-9	BABSN 2015-I CR - CLO	07/20/2026	Paydown	XXX	4,316,745	4,316,745	4,316,745	4,316,745	–	–	–	–	–	4,316,745	–	–	–	188,386	01/20/2031	1.A FE
05765X-AL-5	BOBA 2021-1 AR - CLO	09/08/2026	SALOMON BROTHERS INC	XXX	5,800,580	5,800,000	5,782,020	–	–	4,892	–	4,892	–	5,786,912	–	13,668	13,668	174,709	07/20/2034	1.A FE
08182N-AS-1	BSP 24RR ARR - CLO	09/08/2026	HSBC SECURITIES	XXX	1,202,400	1,200,000	1,201,200	–	–	6	–	6	–	1,201,206	–	1,194	1,194	11,258	07/20/2039	1.A FE
09076V-AQ-4	BGCLO 3 A1R - CLO	09/10/2026	SALOMON BROTHERS INC	XXX	4,008,000	4,000,000	3,967,500	3,962,936	–	1,445	–	1,445	–	3,964,381	–	43,619	43,619	181,145	01/19/2038	1.A FE
09090M-AA-1	BGCLO 12 A1 - CLO	09/08/2026	Natixis	XXX	2,997,900	3,000,000	2,985,000	2,982,935	–	937	–	937	–	2,983,872	–	14,028	14,028	131,514	04/22/2038	1.A FE
12551M-AL-3	CIFC 175R AR - CLO	09/09/2026	Call @ 100.00	XXX	2,200,000	2,200,000	2,200,000	2,200,000	–	–	–	–	–	2,200,000	–	–	–	103,052	07/17/2037	1.A FE
12555X-AN-1	CIFC 2019-VI A1R - CLO	08/20/2026	Call @ 100.00	XXX	4,250,000	4,250,000	4,250,000	4,250,000	–	–	–	–	–	4,250,000	–	–	–	189,220	07/16/2037	1.A FE
13079W-DC-9	SYMP IX AR3 - CLO	07/16/2026	Paydown	XXX	632,606	632,606	632,541	634,591	–	(1,985)	–	(1,985)	–	632,606	–	–	–	24,516	07/16/2032	1.A FE
15032A-BC-0	CEDF V AR2 - CLO	09/08/2026	Barclays Bank	XXX	3,231,289	3,225,000	3,225,000	–	–	–	–	–	–	3,225,000	–	6,289	6,289	24,234	01/18/2039	1.A FE
15032T-BU-9	CEDF II BR3 - CLO	09/10/2026	TRUIST FINANCIAL CORP	XXX	3,213,600	3,200,000	3,200,000	3,200,000	–	–	–	–	–	3,200,000	–	13,600	13,600	185,164	07/22/2038	1.C FE
17182X-AW-1	CIFC 2019-IV A1R - CLO	09/10/2026	SALOMON BROTHERS INC	XXX	5,015,000	5,000,000	5,000,000	5,000,000	–	–	–	–	–	5,000,000	–	15,000	15,000	232,213	07/15/2038	1.A FE
25255L-AS-1	DCLO 2 A1R - CLO	09/09/2026	Morgan Stanley	XXX	3,952,963	3,950,000	3,950,000	3,950,000	–	–	–	–	–	3,950,000	–	2,963	2,963	186,153	10/15/2037	1.A FE
25255W-AA-6	DCLO 7 A1A - CLO	07/20/2026	Paydown	XXX	12,000,000	12,000,000	12,000,000	12,000,000	–	–	–	–	–	12,000,000	–	–	–	475,314	07/20/2037	1.A FE
25255W-AL-2	DCLO 7R A1R - CLO	09/08/2026	Morgan Stanley	XXX	2,003,600	2,000,000	2,000,000	–	–	–	–	–	–	2,000,000	–	3,600	3,600	14,051	07/20/2039	1.A FE
29001L-BA-8	ELMW2 II BRR - CLO	09/09/2026	Morgan Stanley	XXX	1,000,800	1,000,000	1,000,000	1,000,000	–	–	–	–	–	1,000,000	–	800	800	49,120	10/20/2037	1.C FE
29001V-AU-3	ELMW6 VI ARR - CLO	07/02/2026	Call @ 100.00	XXX	1,500,000	1,500,000	1,494,000	1,494,356	–	(3,950)	–	(3,950)	–	1,490,406	–	9,594	9,594	54,485	07/20/2037	1.A FE
33888A-AC-9	FLAT 26 A - CLO	09/09/2026	Morgan Stanley	XXX	3,005,250	3,000,000	3,002,250	–	–	446	–	446	–	3,002,696	–	2,554	2,554	99,600	01/15/2038	1.A FE
38179Y-AC-4	GCBSL 75(B) B - CLO	08/05/2026	Call @ 100.00	XXX	1,200,000	1,200,000	1,200,000	1,200,000	–	–	–	–	–	1,200,000	–	–	–	51,074	07/27/2037	1.C FE
449278-AJ-9	ICG 2023-1(I) AR - CLO	09/10/2026	Morgan Stanley	XXX	1,906,650	1,900,000	1,900,000	1,900,000	–	–	–	–	–	1,900,000	–	6,650	6,650	88,109	07/19/2038	1.A FE
449303-AL-0	ICG 211R A1R - CLO	08/19/2026	Various	XXX	2,750,000	2,750,000	2,750,000	2,750,000	–	–	–	–	–	2,750,000	–	–	–	115,524	04/17/2034	1.A FE
458042-AA-6	INSURANCE PRIVATE CREDIT II LLC Class A	07/27/2026	Paydown	XXX	283,031	283,031	283,031	283,031	–	–	–	–	–	283,031	–	–	–	13,910	07/25/2035	1.E FE
458042-AB-4	INSURANCE PRIVATE CREDIT II LLC - CLO	07/27/2026	Paydown	XXX	74,023	74,023	74,023	74,023	–	–	–	–	–	74,023	–	–	–	4,340	07/25/2035	2.C FE
48254L-AN-5	KKR 35 AR - CLO	09/09/2026	Barclays Bank	XXX	4,000,000	4,000,000	3,972,000	3,967,762	–	733	–	733	–	3,968,495	–	31,505	31,505	178,424	01/20/2038	1.A FE
55819D-BA-3	MDPK XXXI B1R - CLO	09/04/2026	Call @ 100.00	XXX	750,000	750,000	750,000	750,000	–	–	–	–	–	750,000	–	–	–	36,443	07/23/2037	1.C FE
56167C-AA-2	MUCLO 2024-1 A - CLO	09/04/2026	Call @ 100.00	XXX	2,500,000	2,500,000	2,500,000	2,500,000	–	–	–	–	–	2,500,000	–	–	–	117,215	07/20/2037	1.A FE
56606C-AQ-6	MP17 XVII BR - CLO	08/07/2026	Call @ 100.00	XXX	1,550,000	1,550,000	1,550,000	1,550,000	–	–	–	–	–	1,550,000	–	–	–	70,068	07/20/2037	1.C FE
59803L-AA-6	MIDO 18 A1 - CLO	09/08/2026	SALOMON BROTHERS INC	XXX	7,000,700	7,000,000	7,000,000	7,000,000	–	–	–	–	–	7,000,000	–	700	700	390,501	10/15/2035	1.A FE
67092R-BC-1	OCP 1612R3 B1R - CLO	09/09/2026	Morgan Stanley	XXX	1,451,160	1,450,000	1,450,000	1,450,000	–	–	–	–	–	1,450,000	–	1,160	1,160	70,962	10/19/2037	1.B FE
67098W-AY-7	OAKC 7 A1R - CLO	09/09/2026	SCOTIA MCLEOD INC	XXX	4,060,125	4,050,000	4,050,000	4,050,000	–	–	–	–	–	4,050,000	–	10,125	10,125	183,580	07/19/2038	1.A FE
67109B-DN-1	OHALF 2015-1 A1R - CLO	09/08/2026	Montgomery	XXX	10,020,000	10,000,000	10,000,000	10,000,000	–	–	–	–	–	10,000,000	–	20,000	20,000	449,192	10/19/2038	1.A FE
67110U-AW-9	OAKC 161RR A12 - CLO	08/28/2026	Call @ 100.00	XXX	500,000	500,000	500,000	500,000	–	–	–	–	–	500,000	–	–	–	22,540	07/20/2037	1.A FE
67389B-AQ-8	OAKCL 2021-2 AR - CLO	09/08/2026	SALOMON BROTHERS INC	XXX	2,000,400	2,000,000	1,990,340	–	–	2,303	–	2,303	–	1,992,643	–	7,757	7,757	61,378	01/16/2035	1.A FE
67400E-BE-3	OAKCL 193RR 1R2 - CLO	09/08/2026	SANTANDER INVESTMENT SECURITIES, INC.	XXX	2,002,300	2,000,000	1,996,000	1,992,960	–	(625)	–	(625)	–	1,992,334	–	9,966	9,966	92,178	01/20/2038	1.A FE
67402C-BE-5	OAKCL 2019-4 ARR - CLO	07/20/2026	Paydown	XXX	5,000,000	5,000,000	5,000,000	5,000,000	–	–	–	–	–	5,000,000	–	–	–	199,185	07/20/2037	1.A FE
68252P-AA-4	MUZ88 5 A1 - CLO	07/23/2026	Call @ 100.00	XXX	10,000,000	10,000,000	10,000,000	10,000,000	–	–	–	–	–	10,000,000	–	–	–	412,981	07/15/2037	1.A FE
69701W-AJ-5	PLMRS 2021-1 A1A - CLO	09/10/2026	SALOMON BROTHERS INC	XXX	2,838,580	2,840,000	2,820,120	2,817,012	–	332	–	332	–	2,817,344	–	21,236	21,236	125,784	04/20/2038	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
70019C-AA-3	PKBLU 2024-V A1 - CLO	08/25/2026	Call @ 100.00	XXX	10,450,000	10,450,000	10,457,350	10,439,923	–	(4,011)	–	(4,011)	–	10,435,913	–	14,087	14,087	457,472	07/27/2037	1.A FE
74983A-AL-7	RRAM 19R A2R - CLO	09/10/2026	TRUIST FINANCIAL CORP	XXX	1,503,750	1,500,000	1,500,000	1,500,000	–	–	–	–	–	1,500,000	–	3,750	3,750	73,112	04/15/2040	1.C FE
74989A-AA-5	RRAM 36 A1R - CLO	09/08/2026	Morgan Stanley	XXX	1,001,950	1,000,000	1,000,200	–	–	194	–	194	–	1,000,394	–	1,556	1,556	32,796	01/17/2040	1.A FE
80013T-AL-7	SAND II A1R - CLO	09/08/2026	Morgan Stanley	XXX	3,510,150	3,500,000	3,500,000	3,500,000	–	–	–	–	–	3,500,000	–	10,150	10,150	162,257	07/20/2038	1.A FE
83012Q-AQ-7	SIXST XX A2R - CLO	09/09/2026	Morgan Stanley	XXX	2,506,250	2,500,000	2,500,000	2,500,000	–	–	–	–	–	2,500,000	–	6,250	6,250	121,107	07/19/2038	1.A FE
83013V-AA-0	SIXST 6R3 1R3 - CLO	09/09/2026	SCOTIA MCLEOD INC	XXX	1,503,000	1,500,000	1,500,000	–	–	–	–	–	–	1,500,000	–	3,000	3,000	14,693	07/01/2039	1.A FE
83610H-AL-4	SNDPT 7RRR A1R - CLO	07/23/2026	Paydown	XXX	943,854	943,854	943,854	943,854	–	–	–	–	–	943,854	–	–	–	36,250	10/23/2031	1.A FE
87232B-AH-5	TSYMP 2017-1 BR - CLO	07/16/2026	Paydown	XXX	3,989,051	3,989,051	3,989,051	3,989,051	–	–	–	–	–	3,989,051	–	–	–	168,264	07/15/2030	1.A FE
87246M-AU-6	TICP VI BR2 - CLO	07/01/2026	Call @ 100.00	XXX	1,500,000	1,500,000	1,500,000	1,500,000	–	–	–	–	–	1,500,000	–	–	–	59,533	01/17/2034	1.C FE
89531F-BC-0	TREST 2017-1 BRR - CLO	08/04/2026	Call @ 100.00	XXX	2,500,000	2,500,000	2,500,000	2,500,000	–	–	–	–	–	2,500,000	–	–	–	106,997	07/27/2037	1.C FE
89531F-BN-6	TREST 171R3 1R3 - CLO	09/10/2026	SCOTIA MCLEOD INC	XXX	9,015,701	9,000,000	9,000,000	–	–	–	–	–	–	9,000,000	–	15,701	15,701	33,352	07/25/2039	1.A FE
89643B-AA-9	TRNTS 29 A1 - CLO	08/11/2026	Call @ 100.00	XXX	5,000,000	5,000,000	5,000,000	5,000,000	–	–	–	–	–	5,000,000	–	–	–	211,872	07/23/2037	1.A FE
89643B-AS-0	TRNTS 29R A1R - CLO	09/09/2026	SCOTIA MCLEOD INC	XXX	3,447,224	3,440,000	3,440,000	–	–	–	–	–	–	3,440,000	–	7,224	7,224	23,339	10/24/2039	1.A FE
96467P-AA-6	WBOX V A1 - CLO	09/09/2026	CHASE SECURITIES INC	XXX	5,015,000	5,000,000	5,000,000	5,000,000	–	–	–	–	–	5,000,000	–	15,000	15,000	294,228	07/20/2038	1.A FE
1099999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					177,103,632	176,944,311	176,817,226	144,634,387	–	15,510	–	15,510	–	176,790,907	–	312,724	312,724	7,001,313	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
00432C-BN-0	ACCSS 2004-1 A2 - ABS	09/25/2026	Paydown	XXX	16,924	16,924	16,734	16,835	–	89	–	89	–	16,924	–	–	–	547	09/25/2033	1.A FE
00833B-AA-6	AFRMT 251 A - ABS	09/08/2026	MIZUHO SECURITES FIXED	XXX	2,808,112	2,801,000	2,800,883	2,800,946	–	20	–	20	–	2,800,966	–	7,146	7,146	102,498	02/15/2033	1.A FE
02008P-AB-8	ALLYA 2026-1 A2 - ABS	09/15/2026	Paydown	XXX	370,423	370,423	370,413	–	–	10	–	10	–	370,423	–	–	–	7,166	11/15/2028	1.A FE
05330Q-AC-6	DRVPNK 2025-1 A3 - ABS	09/10/2026	Paydown	XXX	116,293	116,293	117,283	–	–	(990)	–	(990)	–	116,293	–	–	–	3,134	11/13/2029	1.A FE
05330W-AB-5	DRVPNK 261 A2 - ABS	09/11/2026	Paydown	XXX	1,141,772	1,141,819	1,142,711	–	–	(892)	–	(892)	–	1,141,819	–	(47)	(47)	22,383	01/11/2029	1.A FE
05592X-AD-2	BMWOT 2023-A A3 - ABS	09/25/2026	Paydown	XXX	640,673	640,673	649,332	644,439	–	(3,766)	–	(3,766)	–	640,673	–	–	–	23,210	02/25/2028	1.A FE
10807W-AA-1	BLAST 2026-3 A1 - ABS	08/31/2026	Various	XXX	3,999,595	4,000,000	4,000,000	–	–	–	–	–	–	4,000,000	–	(405)	(405)	12,723	07/15/2027	1.B FE
16144C-AC-0	CHAOT 242 A3 - ABS	09/25/2026	Paydown	XXX	95,308	95,308	96,172	–	–	(864)	–	(864)	–	95,308	–	–	–	2,614	06/25/2029	1.A FE
193938-AB-3	CASL 23A A2 - ABS	09/25/2026	Paydown	XXX	116,048	116,048	115,177	115,325	–	722	–	722	–	116,048	–	–	–	4,108	05/25/2055	1.A FE
26828H-AA-5	ECMC 2018-1 A - ABS	09/25/2026	Paydown	XXX	43,645	43,645	43,036	45,255	–	(1,611)	–	(1,611)	–	43,645	–	–	–	1,316	02/27/2068	1.B FE
28165A-AA-7	EDVES 22A A - ABS	07/20/2026	Paydown	XXX	1,823,652	1,814,579	1,769,678	1,782,520	–	32,058	–	32,058	–	1,814,579	–	9,073	9,073	54,248	11/26/2040	1.A FE
28166L-AA-2	EDVES 2021-A A - ABS	09/25/2026	Paydown	XXX	25,254	25,254	25,226	25,238	–	16	–	16	–	25,254	–	–	–	301	11/27/2045	1.A FE
28627L-AA-5	ELFI 2024-A A - ABS	09/25/2026	Paydown	XXX	182,277	182,277	182,198	182,199	–	78	–	78	–	182,277	–	–	–	6,737	08/25/2049	1.A FE
35040W-AA-5	FFIN 2025-1 A - ABS	09/15/2026	Paydown	XXX	152,302	152,302	152,292	152,292	–	9	–	9	–	152,302	–	–	–	5,041	04/15/2050	1.A FE
35042N-AA-3	FFIN 2025-2 A - ABS	09/15/2026	Paydown	XXX	145,067	145,067	145,037	145,035	–	31	–	31	–	145,067	–	–	–	4,523	04/15/2052	1.A FE
38237E-AA-2	GDLP 251 A - ABS	09/20/2026	Paydown	XXX	94,961	94,961	94,949	94,949	–	12	–	12	–	94,961	–	–	–	3,408	02/22/2049	1.G FE
38237K-AA-8	GOOD 2022-2 A - ABS	09/20/2026	Paydown	XXX	17,168	17,168	16,940	16,957	–	211	–	211	–	17,168	–	–	–	458	04/20/2049	2.C FE
38238F-AA-8	GDLP 2025-2 A - ABS	09/20/2026	Paydown	XXX	201,929	201,929	201,919	201,918	–	11	–	11	–	201,929	–	–	–	7,138	06/21/2049	1.G FE
39571M-AC-2	GSKY 2024-1 A3 - ABS	09/25/2026	Paydown	XXX	93,508	93,508	94,746	94,355	–	(847)	–	(847)	–	93,508	–	–	–	3,457	06/25/2059	1.A FE
39571N-AD-8	GSKY 2025-1 A4 - ABS	09/25/2026	Paydown	XXX	57,757	57,757	57,753	57,752	–	5	–	5	–	57,757	–	–	–	1,995	03/25/2060	1.A FE
44934Q-AD-3	HART 2024-B A3 - ABS	09/15/2026	Paydown	XXX	438,259	438,259	438,193	438,227	–	31	–	31	–	438,259	–	–	–	14,074	03/15/2029	1.A FE
452281-JD-1	ILSSTD 2010-1 A3 - ABS	07/27/2026	Paydown	XXX	31,088	44,610	44,588	45,338	–	(728)	–	(728)	–	44,610	–	(13,523)	(13,523)	1,731	07/25/2045	1.B FE
501697-AA-4	LASAR 26A A1 - ABS	08/31/2026	Various	XXX	4,000,004	4,000,000	4,000,000	–	–	–	–	–	–	4,000,000	–	4	4	12,168	07/15/2027	1.D FE
551923-AA-3	MTBRV 261 A1 - ABS	09/15/2026	Paydown	XXX	111,327	111,327	111,321	–	–	6	–	6	–	111,327	–	–	–	2,335	01/16/2046	1.A FE
55340Q-AB-1	MTLRF 25LEA1 A2 - ABS	09/08/2026	Various	XXX	840,277	839,376	839,334	839,352	–	14	–	14	–	839,366	–	911	911	28,136	12/16/2027	1.A FE
567928-AA-4	MFIT 24A A - ABS	09/08/2026	COWEN AND COMPANY, LLC	XXX	2,714,296	2,707,000	2,706,668	2,706,802	–	71	–	71	–	2,706,873	–	7,423	7,423	99,909	09/20/2032	1.A FE
618933-AA-3	MSAIC 233 A - ABS	09/20/2026	Paydown	XXX	34,559	34,559	33,816	33,875	–	684	–	684	–	34,559	–	–	–	1,343	11/20/2053	1.D FE
61946K-AA-2	MSAIC 223 A - ABS	09/20/2026	Paydown	XXX	22,831	22,831	22,830	22,830	–	1	–	1	–	22,831	–	–	–	917	06/20/2053	1.G FE
61946U-AA-0	MSAIC 2022-2 A - ABS	09/20/2026	Paydown	XXX	23,429	23,429	23,192	23,211	–	218	–	218	–	23,429	–	–	–	681	01/21/2053	1.D FE
638961-AA-0	NAVSL 23A A - ABS	09/08/2026	Various	XXX	2,519,987	2,502,687	2,499,065	2,500,105	–	284	–	284	–	2,500,389	–	19,598	19,598	100,551	09/15/2071	1.A FE
63942E-AA-6	NAVSL 2021-E A - ABS	09/08/2026	Various	XXX	3,495,225	3,925,192	3,453,771	3,488,030	–	72,284	–	72,284	–	3,560,314	–	(65,089)	(65,089)	27,769	12/16/2069	1.A FE
63942L-AA-0	NAVSL 21B A - ABS	09/15/2026	Paydown	XXX	192,687	192,687	192,681	192,684	–	3	–	3	–	192,687	–	–	–	1,208	05/15/2069	1.A FE
63943C-AA-9	NAVSL 24A A - ABS	09/08/2026	Various	XXX	1,707,543	1,691,923	1,707,495	1,707,480	–	(354)	–	(354)	–	1,707,126	–	417	417	69,687	10/17/2072	1.A FE
63943E-AA-5	NAVEL 25A A - CLO	09/15/2026	Paydown	XXX	220,810	220,810	220,772	220,774	–	36	–	36	–	220,810	–	–	–	7,397	07/15/2055	1.A FE
63943N-AA-5	NAVRL 25B A - ABS	09/15/2026	Paydown	XXX	369,696	369,696	369,622	369,628	–	68	–	68	–	369,696	–	–	–	11,495	09/15/2055	1.A FE
64032B-AA-1	NSLT 25B A1A - ABS	09/15/2026	Paydown	XXX	249,228	249,228	249,165	249,169	–	58	–	58	–	249,228	–	–	–	7,986	05/15/2055	1.A FE
64032B-AB-9	NSLT 25B A1B - ABS	09/08/2026	Various	XXX	3,040,081	3,023,846	3,023,846	3,023,846	–	–	–	–	–	3,023,846	–	16,236	16,236	112,626	05/15/2055	1.A FE
64033X-AD-6	NSLT 2025-A A1A - ABS	09/15/2026	Paydown	XXX	324,323	324,323	324,203	324,209	–	115	–	115	–	324,323	–	–	–	10,878	03/15/2057	1.A FE
64035D-AB-2	NSLT 21A AP1 - ABS	09/08/2026	Various	XXX	386,562	403,566	370,145	375,674	–	5,309	–	5,309	–	380,983	–	5,579	5,579	3,908	04/20/2062	1.A FE
674920-AA-1	OCCU 261 A1 - ABS	08/31/2026	Dividend	XXX	2,999,934	3,000,000	3,000,000	–	–	–	–	–	–	3,000,000	–	(66)	(66)	1,012	07/15/2027	1.D FE
682684-AA-3	ODART 2025-1 A - ABS	09/09/2026	TORONTO DOMINION SECURTIES (USA) INC	XXX	8,237,753	8,199,000	8,196,773	8,197,074	–	251	–	251	–	8,197,325	–	40,428	40,428	324,717	04/16/2035	1.A FE
68269H-AA-3	OMFIT 2023-2 A1 - ABS	09/08/2026	TRUIST FINANCIAL CORP	XXX	11,124,380	11,039,000	11,036,782	11,038,089	–	456	–	456	–	11,038,545	–	85,834	85,834	474,554	09/15/2036	1.A FE
68269N-AA-0	OMFIT 2024-1 A - ABS	09/08/2026	OPPENHEIMER & ASSOCIATES	XXX	4,582,617	4,500,000	4,587,188	4,577,180	–	(6,078)	–	(6,078)	–	4,571,101	–	11,516	11,516	191,794	05/14/2041	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69335P-FU-4	PFSFC 2025-B A - ABS	09/08/2026	TRUIST FINANCIAL CORP	XXX	6,943,169	6,921,000	6,920,860	6,920,886	–	30	–	30	–	6,920,916	–	22,253	22,253	246,157	02/15/2030	1.A FE
69545V-AA-6	PAID 26R3 A - ABS	09/15/2026	Paydown	XXX	901,754	901,754	901,754	–	–	–	–	–	–	901,754	–	–	–	4,138	06/15/2034	1.A FE
78449C-AA-6	SMB 2022-C A1A - ABS	09/15/2026	Paydown	XXX	313,873	313,873	313,867	313,873	–	–	–	–	–	313,873	–	–	–	9,420	05/16/2050	1.A FE
78450Q-AA-1	SMB 2023-A A1A - ABS	09/08/2026	Various	XXX	2,405,182	2,400,788	2,367,130	2,373,292	–	2,920	–	2,920	–	2,376,212	–	28,969	28,969	94,103	01/15/2053	1.A FE
78450X-AA-6	SMB 24E A1A - ABS	09/15/2026	Paydown	XXX	477,625	477,625	477,438	477,471	–	154	–	154	–	477,625	–	–	–	16,220	10/16/2056	1.A FE
81885B-AE-5	SFAST 251 A3 - ABS	09/20/2026	Various	XXX	4,211,263	4,206,240	4,205,580	4,205,796	–	302	–	302	–	4,206,097	–	5,165	5,165	140,897	07/22/2030	1.A FE
831943-AA-3	SMB 24A A1A - ABS	09/15/2026	Paydown	XXX	450,776	450,776	453,743	453,615	–	(2,839)	–	(2,839)	–	450,776	–	–	–	15,773	03/15/2056	1.A FE
83207D-AA-6	SMB 23C A1A - ABS	09/08/2026	Various	XXX	1,072,672	1,065,138	1,064,860	1,064,914	–	(784)	–	(784)	–	1,064,130	–	8,541	8,541	44,025	11/15/2052	1.A FE
83207Q-AA-7	SMB 24D A1A - ABS	09/15/2026	Paydown	XXX	491,091	491,091	490,927	490,943	–	148	–	148	–	491,091	–	–	–	17,655	07/15/2053	1.A FE
83207V-AA-6	SMB 24F A1A - ABS	09/15/2026	Paydown	XXX	201,979	201,979	201,698	201,723	–	256	–	256	–	201,979	–	–	–	6,790	03/16/2054	1.A FE
83406Y-AA-9	SCLP 251 A - ABS	08/25/2026	Paydown	XXX	454,766	454,766	454,748	454,856	–	(90)	–	(90)	–	454,766	–	–	–	13,610	02/27/2034	1.A FE
83407M-AA-4	SCLP 26B A - ABS	09/25/2026	Paydown	XXX	2,185,090	2,185,090	2,184,898	–	–	193	–	193	–	2,185,090	–	–	–	40,964	02/25/2036	1.A FE
83715A-AJ-8	SCSHGR 2010-1 A3 - ABS	07/27/2026	Paydown	XXX	106,312	106,312	106,475	109,094	–	(2,782)	–	(2,782)	–	106,312	–	–	–	4,247	10/27/2036	1.B FE
89237Q-AD-2	TAOT 2024-C A3 - ABS	09/15/2026	Paydown	XXX	895,762	895,762	895,761	895,761	–	1	–	1	–	895,762	–	–	–	29,045	03/15/2029	1.A FE
90355P-AT-3	USCLN 261CI C - ABS	09/01/2026	Paydown	XXX	137,595	137,595	137,595	–	–	–	–	–	–	137,595	–	–	–	561	06/27/2033	1.F FE
91533R-AA-3	UMPT 25ST7 A - ABS	08/31/2026	Various	XXX	11,188,353	11,186,233	11,190,932	–	–	(1,123)	–	(1,123)	–	11,189,809	–	(1,456)	(1,456)	59,694	11/15/2032	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					92,246,823	92,386,304	91,912,196	64,711,820	–	93,416	–	93,416	–	92,058,314	–	188,508	188,508	2,517,182	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)																				
00218G-AC-6	ARIFL 23A A3 - ABS	09/08/2026	Various	XXX	2,618,722	2,618,366	2,615,287	2,617,438	–	613	–	613	–	2,618,051	–	671	671	97,967	02/17/2032	1.A FE
04033H-AC-9	ARIFL 24B A3 - ABS	09/08/2026	ING FINANCIAL MARKETS LLC	XXX	1,204,176	1,196,000	1,195,859	1,200,326	–	174	–	174	–	1,200,500	–	3,676	3,676	46,134	04/15/2033	1.A FE
29375N-AB-1	EFF 232 A2 - ABS	09/20/2026	Paydown	XXX	470,998	470,998	470,917	470,972	–	26	–	26	–	470,998	–	–	–	17,470	04/22/2030	1.A FE
29390H-AC-3	EFF 251 A3 - ABS	09/08/2026	CHASE SECURITIES INC	XXX	1,705,585	1,701,000	1,700,944	1,700,960	–	20	–	20	–	1,700,979	–	4,605	4,605	58,986	02/20/2029	1.A FE
345279-AD-5	FORDL 2024-B A3 - ABS	09/15/2026	Paydown	XXX	583,529	583,529	583,510	583,524	–	5	–	5	–	583,529	–	–	–	19,379	12/15/2027	1.A FE
858928-AB-0	SFUEL 25A A2 - ABS	09/20/2026	Paydown	XXX	2,952,643	2,952,643	2,952,508	2,952,558	–	84	–	84	–	2,952,643	–	–	–	91,112	07/20/2027	1.A FE
98164X-AG-8	WOLS 2026-A A2A - ABS	09/15/2026	Paydown	XXX	463,098	463,098	463,070	–	–	29	–	29	–	463,098	–	–	–	7,711	12/15/2028	1.A FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					9,998,750	9,985,634	9,982,095	9,525,778	–	950	–	950	–	9,989,798	–	8,952	8,952	338,758	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)																				
491393-AA-2	AEP 2025 A - ABS	09/01/2026	Paydown	XXX	63,152	63,152	63,139	63,149	–	3	–	3	–	63,152	–	–	–	4,078	09/01/2047	1.A FE
678908-3Z-5	OKSDEV 2022 A1 - ABS	08/01/2026	Paydown	XXX	101,369	101,369	101,369	101,369	–	–	–	–	–	101,369	–	–	–	4,344	02/01/2034	1.A FE
88258M-AA-3	TNGUTL 23 A1 - ABS	09/04/2026	CHASE SECURITIES INC	XXX	2,780,991	2,763,800	2,763,800	2,763,800	–	–	–	–	–	2,763,800	–	17,191	17,191	132,000	04/01/2035	1.A FE
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					2,945,512	2,928,321	2,928,308	2,928,318	–	3	–	3	–	2,928,321	–	17,191	17,191	140,422	XXX	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					405,207,381	405,800,845	403,959,738	288,004,806	–	265,131	–	265,131	–	404,386,281	–	821,100	821,100	12,634,755	XXX	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 4					405,207,381	405,800,845	403,959,738	288,004,806	–	265,131	–	265,131	–	404,386,281	–	821,100	821,100	12,634,755	XXX	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					405,207,381	405,800,845	403,959,738	288,004,806	–	265,131	–	265,131	–	404,386,281	–	821,100	821,100	12,634,755	XXX	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					567,630,471	572,339,206	570,146,157	442,143,737	–	627,210	–	627,210	–	569,744,742	–	(2,301,543)	(2,301,543)	20,047,284	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
06759L-10-3	BARINGS BDC ORD	07/01/2026	Fractional Share Sale	0.540	5	XXX	5	5	–	–	–	–	–	5	–	–	–	–	XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					5	XXX	5	5	–	–	–	–	–	5	–	–	–	–	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other																				
31338@-10-6	FEDERAL HOME LOAN BANK OF PITTSBURGH	09/30/2026	FHLB Pittsburgh	58,373.000	5,837,300	XXX	5,837,300	–	–	–	–	–	–	5,837,300	–	–	–	99,589	XXX	XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other					5,837,300	XXX	5,837,300	–	–	–	–	–	–	5,837,300	–	–	–	99,589	XXX	XXX
Common Stocks: Closed-End Funds Designations Not Assigned by the SVO																				
269808-10-1	EAGLE POINT CREDIT	07/13/2026	Fractional Share Sale	0.150	1	XXX	2	2	–	–	–	–	–	2	–	(1)	(1)	–	XXX	XXX
5729999999 – Common Stocks: Closed-End Funds Designations Not Assigned by the SVO					1	XXX	2	2	–	–	–	–	–	2	–	(1)	(1)	–	XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4					5,837,305	XXX	5,837,306	7	–	–	–	–	–	5,837,306	–	(1)	(1)	99,589	XXX	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999 – Subtotals Common Stocks					5,837,305	XXX	5,837,306	7	–	–	–	–	–	5,837,306	–	(1)	(1)	99,589	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks					5,837,305	XXX	5,837,306	7	–	–	–	–	–	5,837,306	–	(1)	(1)	99,589	XXX	XXX
6009999999 – Totals					573,467,776	XXX	575,983,463	442,143,744	–	627,210	–	627,209	–	575,582,049	–	(2,301,544)	(2,301,544)	20,146,874	XXX	XXX

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	NILAP	O		79,904,744	79,904,744	
9709999999 – Cash Equivalents (Schedule E, Part 2 type)				79,904,744	79,904,744	XXX
9999999999 – Totals				79,904,744	79,904,744	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $36,016,769 Book/Adjusted Carrying Value $36,016,769
2. Average balance for the year to date Fair Value $62,434,339 Book/Adjusted Carrying Value $62,434,339
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 79,904,744; NAIC 2 $ —; NAIC 3 $ —; NAIC 4 $ —; NAIC 5 $ —; NAIC 6 $ —

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
9999999999 – Totals				–	–	XXX

NONE

General Interrogatories:

1. Total activity for the year to date — Fair Value $— Book/Adjusted Carrying Value $—
2. Average balance for the year to date — Fair Value $— Book/Adjusted Carrying Value $—
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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	*
Wells Fargo – Chicago, Illinois		–	–	–	(573,316)	(122,893)	(737,142)	XXX
RBC – New York, NY		3.600	9,237	–	1,006,522	1,009,599	1,012,690	XXX
FHLB of Pittsburgh – Pittsburgh, Pennsylvania		3.800	3,189	–	82,693	416,515	2,060,681	XXX
Citizens Bank – Providence, Rhode Island		2.850	69,303	–	10,257,715	10,280,802	10,303,983	XXX
CIBC Bank – Chicago, Illinois		3.206	12,844	–	2,227,124	2,231,380	2,235,720	XXX
0199998 – Deposits in 1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories			135	15	16,799	19,702	22,611	XXX
0199999 – Total open depositories			94,708	15	13,017,537	13,835,105	14,898,544	XXX
0299998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			–	–	–	–	–	XXX
0299999 – Total suspended depositories			–	–	–	–	–	XXX
0399999 – Total cash on deposit			94,708	15	13,017,537	13,835,105	14,898,544	XXX
0499999 – Cash in company's office			XXX	XXX	–	–	–	XXX
0599999 – Total			94,708	15	13,017,537	13,835,105	14,898,544	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
Exempt Money Market Mutual Funds – as Identified by SVO								
09248U-55-1	BLKRK LQ:TREAS INSTL		09/02/2026	3.790	XXX	667,054	2,016	11,665
38142B-50-0	GOLDMAN:FS TRS I INST		09/02/2026	3.730	XXX	1,214	4	33
665279-87-3	NORTHERN INST:TREAS PRM		09/30/2026	3.740	XXX	24,895,374	269,919	82
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						25,563,641	271,938	11,780
All Other Money Market Mutual Funds								
38150C-48-1	GOLDMAN:FS GOVT LOOP		09/30/2026	3.780	XXX	2,915,756	–	1,401
8309999999 – All Other Money Market Mutual Funds						2,915,756	–	1,401
8589999999 – Total Cash Equivalents (Unaffiliated)						28,479,397	271,938	13,180
8609999999 – Total cash equivalents						28,479,397	271,938	13,180