QUARTERLY STATEMENT

OF THE

ENACT MORTGAGE INSURANCE CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2026

PROPERTY AND CASUALTY

2026

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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

Enact Mortgage Insurance Corporation

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 38458 Employer's ID Number 31-0985858

Organized under the Laws of North Carolina, State of Domicile or Port of Entry NC

Country of Domicile United States of America

Incorporated/Organized 05/12/1980 Commenced Business 05/30/1980

Statutory Home Office 8325 Six Forks Road (Street and Number), Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code)

Main Administrative Office 8325 Six Forks Road (Street and Number)
Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code), 919-846-4100 (Area Code) (Telephone Number)

Mail Address 8325 Six Forks Road (Street and Number or P.O. Box), Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8325 Six Forks Road (Street and Number)
Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code), 919-846-4100 (Area Code) (Telephone Number)

Internet Website Address www.enactmi.com

Statutory Statement Contact Travis James Bracken (Name), 860-978-7712 (Area Code) (Telephone Number)
travis.bracken@enactmi.com (E-mail Address), (FAX Number)

OFFICERS

Chairperson of the Board, President & Chief Executive Officer	Rohit Gupta	Executive Vice President, Chief Financial Officer & Treasurer	Hardin Dean Mitchell
Executive Vice President, General Counsel & Secretary	Evan Scott Stolove		

OTHER

Michael Paul Destrine, EVP & Chief Risk Officer	Duane Scott Duncan, SVP	Brian Michael Gould, EVP & Chief Operations Officer
Neenu Sohi Kainth, SVP	Susan Gumm Sullivan, SVP	Matthew Robert Young, SVP

DIRECTORS OR TRUSTEES

Michael Paul Destrine	Brian Michael Gould	Rohit Gupta
Neenu Sohi Kainth	Hardin Dean Mitchell	Evan Scott Stolove
Matthew Robert Young		

State of North Carolina
County of Wake 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.

Rohit Gupta Chairperson of the Board, President & Chief Executive Officer	Evan Scott Stolove Executive Vice President, General Counsel & Secretary	Hardin Dean Mitchell Executive Vice President, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this
________ day of ________

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,102,871,989		5,102,871,989	4,963,610,324
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	745,786,139		745,786,139	728,312,179
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)			0	0
4.2 Properties held for the production of income (less $ encumbrances)			0	0
4.3 Properties held for sale (less $ encumbrances)	2,177,919		2,177,919	2,978,534
5. Cash ($ 1,851,690), cash equivalents ($ 97,205,000) and short-term investments ($)	99,056,690		99,056,690	186,661,247
6. Contract loans (including $ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	2,230,654	0	2,230,654	2,231,198
9. Receivables for securities			0	115,921
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,952,123,391	0	5,952,123,391	5,883,909,403
13. Title plants less $ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	46,978,363		46,978,363	46,575,135
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	37,859,121		37,859,121	39,555,062
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,407,686		2,407,686	1,484,302
16.2 Funds held by or deposited with reinsured companies	1,059,486		1,059,486	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0		0	2,026,665
18.2 Net deferred tax asset	970,736,888	946,766,779	23,970,109	26,751,152
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	40,040,480	40,040,480	0	0
21. Furniture and equipment, including health care delivery assets ($)	780,198	780,198	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	956,296		956,296	1,731,756
24. Health care ($) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	12,423,381	12,207,330	216,051	222,389
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,065,365,290	999,794,787	6,065,570,503	6,002,255,864
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	7,065,365,290	999,794,787	6,065,570,503	6,002,255,864
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaid expenses and other	11,292,631	11,292,631	0	0
2502. Amounts receivable	1,130,750	914,699	216,051	222,389
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,423,381	12,207,330	216,051	222,389

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 69,736,132)	508,894,549	496,231,890
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	15,883,004	15,365,292
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	15,898,235	33,875,034
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,494,278	4,868,027
7.1	Current federal and foreign income taxes (including $ (4,400,970) on realized capital gains (losses))	34,578,275	0
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ and including warranty reserves of $ and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	81,586,177	88,413,916
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	47,179,186	44,333,525
13.	Funds held by company under reinsurance treaties		0
14.	Amounts withheld or retained by company for account of others	39,222,200	38,173,637
15.	Remittances and items not allocated	554,104	796,146
16.	Provision for reinsurance (including $ certified)		0
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	8,147,398	13,812,253
20.	Derivatives	0	0
21.	Payable for securities	26,554,259	
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	4,535,575,057	4,498,557,932
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	5,319,566,722	5,234,427,652
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	5,319,566,722	5,234,427,652
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	4,288,747	4,288,747
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	741,715,034	763,539,465
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	746,003,781	767,828,212
38.	Totals (Page 2, Line 28, Col. 3)	6,065,570,503	6,002,255,864
	DETAILS OF WRITE-INS		
2501.	Statutory contingency reserve	4,534,798,304	4,497,765,544
2502.	Checks pending escheatment	776,753	792,388
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,535,575,057	4,498,557,932
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 260,837,490)	267,665,227	268,001,294	1,072,452,346
	1.2 Assumed (written $ 9,133)	9,135	11,145	41,663
	1.3 Ceded (written $ 64,406,880)	64,405,880	61,067,279	246,261,117
	1.4 Net (written $ 196,439,743)	203,268,482	206,945,160	826,232,892
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 69,730,406):			
	2.1 Direct	36,134,084	26,418,875	90,902,345
	2.2 Assumed	4,060	(60,573)	(24,385)
	2.3 Ceded	10,260,674	6,563,642	27,856,298
	2.4 Net	25,877,470	19,794,660	63,021,662
3.	Loss adjustment expenses incurred	2,270,120	1,882,881	12,396,999
4.	Other underwriting expenses incurred	37,451,605	39,781,508	167,720,435
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	65,599,195	61,459,049	243,139,096
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	137,669,287	145,486,111	583,093,796
	INVESTMENT INCOME			
9.	Net investment income earned	54,746,012	47,896,490	202,268,782
10.	Net realized capital gains (losses) less capital gains tax of $ (69,296)	(5,830,387)	(2,560,127)	(19,240,126)
11.	Net investment gain (loss) (Lines 9 + 10)	48,915,625	45,336,363	183,028,656
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ .... amount charged off $ ....)	0	0	0
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income	2,734,609	1,574,020	1,879,488
15.	Total other income (Lines 12 through 14)	2,734,609	1,574,020	1,879,488
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	189,319,521	192,396,494	768,001,940
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)	189,319,521	192,396,494	768,001,940
19.	Federal and foreign income taxes incurred	36,674,236	37,937,757	159,778,248
20.	Net income (Line 18 minus Line 19)(to Line 22)	152,645,285	154,458,737	608,223,692
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	767,828,212	849,459,142	849,459,142
22.	Net income (from Line 20)	152,645,285	154,458,737	608,223,692
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (42,252)	17,315,007	26,529,780	103,206,142
25.	Change in net unrealized foreign exchange capital gain (loss)	1,230	378	13,284
26.	Change in net deferred income tax	4,125,233	7,824,686	30,141,622
27.	Change in nonadmitted assets	(8,878,426)	(16,160,517)	(40,570,661)
28.	Change in provision for reinsurance			0
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (stock dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (stock dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders	(150,000,000)	(200,000,000)	(610,000,000)
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(37,032,760)	(44,510,222)	(172,645,009)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(21,824,431)	(71,857,158)	(81,630,930)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	746,003,781	777,601,984	767,828,212
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Miscellaneous income	2,734,609	1,574,020	1,879,488
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	2,734,609	1,574,020	1,879,488
3701.	Contribution to statutory contingency reserve	(119,867,211)	(119,853,132)	(479,548,682)
3702.	Ten-year release of statutory contingency reserve	82,834,451	75,342,910	306,903,673
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(37,032,760)	(44,510,222)	(172,645,009)

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	200,792,360	204,773,189	810,350,331
2.	Net investment income	52,822,300	45,802,357	189,728,711
3.	Miscellaneous income	2,734,609	1,574,020	1,879,488
4.	Total (Lines 1 to 3)	256,349,269	252,149,566	1,001,958,530
5.	Benefit and loss related payments	14,138,195	6,843,541	36,920,308
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	56,554,561	58,846,898	173,269,754
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	0	0	166,814,847
10.	Total (Lines 5 through 9)	70,692,756	65,690,439	377,004,909
11.	Net cash from operations (Line 4 minus Line 10)	185,656,513	186,459,127	624,953,621
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	241,948,482	392,598,371	1,425,153,080
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	1,061,179	1,248,448	3,164,302
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	26,576	791,947
	12.7 Miscellaneous proceeds	26,755,675	29,897,696	13,284
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	269,765,336	423,771,091	1,429,122,613
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	385,790,004	455,759,566	1,420,956,187
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	344,832	681,624	5,435,183
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	0	146,698	8,600,363
	13.7 Total investments acquired (Lines 13.1 to 13.6)	386,134,836	456,587,888	1,434,991,733
14.	Net increase/(decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(116,369,500)	(32,816,797)	(5,869,121)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	150,000,000	200,000,000	610,000,000
	16.6 Other cash provided (applied)	(6,891,570)	(4,804,083)	(3,007,937)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(156,891,570)	(204,804,083)	(613,007,937)
	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)	(87,604,557)	(51,161,753)	6,076,563
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	186,661,247	180,584,684	180,584,684
	19.2 End of period (Line 18 plus Line 19.1)	99,056,690	129,422,931	186,661,247

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

20.0001.	Non-cash exchange - bonds (Line 12.1)	(7,965,552)	(21,494,711)	(98,920,332)
20.0002.	Non-cash exchange - bonds (Line 13.1)	(7,965,552)	(21,494,711)	(98,920,332)
20.0003.	Non-cash bond definition update (Line 12.1)		(45,338,635)	(45,338,635)
20.0004.	Non-cash bond definition update (Line 13.1)		(45,338,635)	(45,338,635)

NOTES TO FINANCIAL STATEMENTS

Note 1. - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Enact Mortgage Insurance Corporation (the "Company") have been prepared on the basis of accounting practices prescribed by the North Carolina Department of Insurance ("NCDOI"). The state of North Carolina requires insurance companies domiciled in the state of North Carolina to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the NCDOI.

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
1. State Basis (Page 4, Line 20, Columns 1&3)	XXX	XXX	XXX	$ 152,645,285	$ 608,223,692
2. State Prescribed Practices that increase/(decrease) NAIC SAP					
3. State Permitted Practices that increase/(decrease) NAIC SAP					
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 152,645,285	$ 608,223,692
SURPLUS					
5. State Basis (Page 3, Line 37, Columns 1&2)	XXX	XXX	XXX	$ 746,003,781	$ 767,828,212
6. State Prescribed Practices that increase/(decrease) NAIC SAP					
7. State Permitted Practices that increase/(decrease) NAIC SAP					
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 746,003,781	$ 767,828,212

B. No significant change.

C. Accounting Policies

Asset backed securities are stated at amortized cost using the scientific method except where the NAIC designation has fallen to 3 or below and the fair value has fallen below amortized cost, in which case they are carried at fair value. Debt securities that do not qualify as bonds are stated at amortized cost using the scientific method except where the fair value has fallen below amortized cost, in which case they are carried at fair value. Amortization of asset backed securities and debt securities that do not qualify as bonds is based on prepayment assumptions that are updated at least quarterly. Significant changes of estimated cash flows from original purchase assumptions are accounted for using the retrospective adjustment method for all such securities that are reported with NAIC designations that are of high credit quality. Significant changes of estimated cash flows from original purchase assumptions are accounted for using the prospective adjustment method for all such securities that are not reported with NAIC designations that are of high credit quality. For securities which the Company recorded other-than-temporary impairment ("OTTI") charges, the Company stops amortization until the security begins performing as anticipated, at which time the Company applies the prospective methodology for amortization.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

Note 2. - Accounting Changes and Corrections of Errors

No significant change.

Note 3. - Business Combinations and Goodwill

No significant change.

Note 4. - Discontinued Operations

No significant change.

Note 5. - Investments

A. - C. No significant change.

D. Asset-Backed Securities and Debt securities that do not qualify as bonds

A. Prepayment assumptions for asset-backed securities and debt securities that do not qualify as bonds were obtained from third-party providers, broker dealer research reports or internal estimates.

B. The Company had no asset-backed securities and debt securities that do not qualify as bonds with recognized OTTI where the Company had the intent to sell or does not have the intent and ability to retain the investment for a period of time sufficient to recover the amortized cost basis as of March 31, 2026.

C. The Company had no asset backed securities or debt securities that do not qualify as bonds which recognized OTTI as of March 31, 2026.

D. All impaired securities (fair value is less than cost or 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) as of March 31, 2026:

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 3,764,063
2.	12 Months or Longer	$ 14,474,263

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	$ 454,236,569
2.	12 Months or Longer	$ 284,443,989

E. Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowings

None

G. Reverse Repurchase Agreement Transactions Accounted for as Secured Borrowings

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

J. - K. No significant change

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets (including pledged)

A. Restricted assets (including pledged) summarized by restricted asset category as of March 31, 2026:

	Gross Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Restricted Assets (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total admitted restricted (5 minus 8)	Gross Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		
b. Collateral held under security lending arrangements											
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 to sale											
i. On deposit with state	8,353,671				8,353,671	10,011,312	(1,657,641)		8,353,671	0.12 %	0.14 %
j. On deposit with other regulatory bodies											
k. Pledged as collateral not captured in other categories											
l. Other restricted assets											
m. Total restricted assets	$ 8,353,671	$ —	$ —	$ —	$ 8,353,671	$10,011,312	$ (1,657,641)	$ —	$ 8,353,671	0.12 %	0.14 %

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

B. Detail of assets pledged as collateral not captured in other categories (reported on line k above)

	Gross Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Collateral Agreement	Total General Account (G/A)	G/A Supporting S/A Restricted Assets (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/ A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
				None						
Total										

(a) Subset of column 1
(b) Subset of column 2

C. Detail of other restricted assets (reported on line l above)

	Gross Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Other Restricted Assets	Total General Account (G/A)	G/A Supporting S/A Restricted Assets (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/ A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
				None						
Total										

(a) Subset of column 1
(b) Subset of column 3

M. Working Capital Finance Investments

None

N. Offsetting and Netting of Assets and Liabilities

None

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities
None

P. Short Sales
None

Q. Prepayment and Penalty and Acceleration Fees
None

R. The financial statements shall disclose the reporting entity's share of the cash pool by asset type
None

S. Aggregate Collateral Loans by Qualifying Investment Collateral
None

Note 6. - Joint Ventures, Partnerships and Limited Liability Companies
No significant change.

Note 7. - Investment Income
No significant change.

Note 8. - Derivative Instruments
The Company does not issue or hold derivative financial instruments.

Note 9. - Income Taxes
The Company is a party to a tax sharing agreement between its parent, Genworth Financial, Inc. ("Genworth"), and certain of its subsidiaries. During first quarter 2026, Genworth initiated the process of obtaining state insurance regulatory approvals to amend its tax sharing agreement to address the potential impact of any future corporate alternative minimum tax ("CAMT") liabilities and related minimum tax credits. All required state insurance regulatory approvals have since been obtained, and the Company expects to execute the amended agreement during the second quarter of 2026.

Note 10. - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
A. No significant change.

B. Detail of Transactions Greater Than ½ of 1% of Total Admitted Assets
On March 31, 2026, the Company paid a cash dividend of $150,000,000 to its parent, Enact Mortgage Holdings, LLC.

C. No significant change

D. Amounts Due to or from Related Parties
As of March 31, 2026, the Company reported $8,147,398 due to and $956,296 due from affiliates. The Company had the following balances under the terms of intercompany management and service agreements as well as employee-related expenses such as payroll, travel and payables initially paid by its parent:

Affiliate	Due to	Due from
Enact Holdings, Inc.	$ 1,116,107	$ —
Enact Mortgage Holdings, LLC		
Genworth Financial International Holdings, Inc.		
Genworth Financial Mauritius Holdings, Inc.		46,170
Enact Financial Assurance Corporation		30,990
Genworth Financial, Inc.		
Enact Mortgage Insurance Corporation of North Carolina	679,132	
Enact Residential Insurance Corporation		70,015
Enact Re Ltd.		703,290
Enact Mortgage Services		15,153
Enact Financial Services, Inc.		88,284
Genworth North America Corporation	6,331,028	
Genworth Servicios, S. de R. L. de C. V.	21,131	
Sponsored Captive Re, Inc.		
Monument Lane PCC		794
Monument Lane IC 1		799
Monument Lane IC 2		801
	$ 8,147,398	$ 956,296

E. - O. No significant change.

Note 11. - Debt
The Company has no debt, capital note obligations, borrowed money, reverse repurchase agreements, or funding assessments with the Federal Home Loan Bank.

Note 12. - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
A. Defined Benefit Plans
The ultimate parent sponsors a defined contribution pension plan and a postretirement health care benefit plan covering substantially all employees of the Company.

B. - I. No significant change.

Note 13. - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
A. - B. No significant change.

C. - F. Dividends and Restrictions
The Company is required to maintain minimum capital on a statutory basis. Additionally, all proposed dividends or distributions, regardless of amount and source, are subject to review and potential disapproval by the N.C. Commissioner of Insurance (the "Commissioner"). Within that general regulatory right of review process, there are three (3) minor procedural variances depending on (i) the amount of the dividend or distribution as well as (ii) the source thereof. As regards amount, dividends and distributions may be classified as either "ordinary" or "extraordinary". (1) The review standard for an "ordinary" dividend or distribution is that notice must be given to the Commissioner 30 days in advance of the proposed payment date, during which period the Commissioner may disapprove the proposed dividend or distribution. An "extraordinary dividend or distribution" is defined by statute as one, which combined with all others made in the preceding 12 months, exceeds the greater of (i) 10 percent of the insurer's surplus as regards policyholders as of the preceding December 31, or (ii) net income, excluding realized capital gains, for the 12-month period ending the preceding December 31. (2) The review standard for an "extraordinary" dividend or

NOTES TO FINANCIAL STATEMENTS

distribution is effectively the same as that for an "ordinary" dividend or distribution that the insurer must give 30 days' notice and the Commissioner has not disapproved the proposal in that 30-day period. For both "ordinary" and "extraordinary" dividends, the Commissioner has the option to affirmatively grant approval prior to the expiration of the 30-day notice period. (3) Finally, as regards source of funds, the payment of any dividend or distribution from any source other than unassigned surplus, regardless of the amount, requires prior written approval of the Commissioner. In each of the three (3) instances, approval or non-disapproval of any dividend or distribution is based upon the reasonableness of the insurer's surplus in relation to its outstanding liabilities and the adequacy of its surplus relative to its financial needs. The Company's ability to pay dividends is also restricted by other state surplus requirements that must be considered. Dividends or other distributions in excess of unassigned surplus cannot be declared or paid without prior written approval. Based on its financial results and in accordance with applicable dividend restrictions, the Company has the capacity to pay dividends from unassigned surplus of approximately $48 million as of March 31, 2026, without obtaining prior regulatory approval, although notice of the intent to pay must be provided to the Commissioner 30 days in advance thereof during which period the Commissioner may review the dividend pursuant to statutory standards.

On March 31, 2026, the Company paid a cash dividend of $150,000,000 to its parent, Enact Mortgage Holdings, LLC.

Under the private mortgage insurer eligibility requirements ("PMIERs"), the Company is subject to operational and financial requirements that private mortgage insurers must meet in order to remain eligible to insure loans that are purchased by the Federal National Mortgage Association ("Fannie Mae") and the Federal Home Loan Mortgage Corporation ("Freddie Mac"), government-sponsored enterprises collectively referred to as the "GSEs". As of March 31, 2026, the Company had estimated available assets of $5,016 million against $3,097 million net required assets under PMIERs. The sufficiency ratio as of March 31, 2026, was 162%, or $1,919 million, above the PMIERs requirements. The Company's PMIERs required assets benefited from a reinsurance credit of $1,944 million related to third-party reinsurance as of March 31, 2026.

G. - M. No significant change.

Note 14. - Liabilities, Contingencies and Assessments

A. Contingent Commitments

As of March 31, 2026, the Company has a future commitment for $248,155,200 to purchase private placement investments.

B. - F. No significant change.

G. Other Contingencies

As of March 31, 2026, the Company had admitted assets of $37,859,121 in uncollected premiums. The portion due from controlled or controlling persons is $0. The Company routinely assesses the collectability of these receivables and provides an allowance for anticipated uncollectible premiums. This allowance is reflected in the admitted asset balance as of March 31, 2026.

The Company has no material noninsurance contingencies as of March 31, 2026.

Note 15. - Leases

No significant change.

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

No significant change.

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

A. No significant change.

B. Transfers and Servicing of Financial Assets

None

C. Wash Sales

None

Note 18. - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19. - Direct Premiums Written / Produced by Managing General Agents/Third Party Administrators

None

Note 20. - Fair Value Measurements

A. Fair Value Classifications

1. The following table sets forth the Company's assets and liabilities that were measured at fair value as of March 31, 2026:

Description	Level 1	Level 2	Level 3	Total
Assets				
Issuer Obligations	$ —	$ 36,727,904	$ 2,266,983	$ 38,994,887
Asset-Backed Securities	—	—	—	—
Total assets at fair value	$ —	$ 36,727,904	$ 2,266,983	$ 38,994,887

2. Level 3 Classifications

The following table presents additional information about assets and liabilities measured at fair value for which the company has utilized significant unobservable (Level 3) inputs to determine fair value as of March 31, 2026:

Description	Ending Balance as of December 31, 2025	Transfers in Level 3 (a)	Transfers out of Level 3 (b)	Total Gains and (Losses) included in Net Income	Total Gains and (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of March 31, 2026
Assets										
Issuer Credit Obligations	$ 2,275,421	$ —	$ —	$ (8,438)	$ —	$ —	$ —	$ —	$ —	$ 2,266,983
Asset-Backed Securities	—	—	—	—	—	—	—	—	—	—
Total Assets	$ 2,275,421	$ —	$ —	$ (8,438)	$ —	$ —	$ —	$ —	$ —	$ 2,266,983

(a) Transferred to Level 3 because of lack of observable market data due to decrease in market activity for these securities or movement from amortized cost reporting to fair value.

(b) Transferred from Level 3 because of observable market data become available for these securities or movement from fair value reporting to amortize cost.

3. Transfers Between Levels

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes may result in a reclassification of certain financial assets or liabilities. Such reclassifications are reported as transfers in and out of Level 3 at the beginning fair value for the reporting period.

NOTES TO FINANCIAL STATEMENTS

4. Valuation Techniques and Inputs

The vast majority of long-term bonds use Level 2 inputs for the determination of fair value. These fair values are obtained primarily from industry-standard pricing methodologies based on market observable information. Certain structured securities valued using industry-standard pricing methodologies utilize significant unobservable inputs to estimate fair value, resulting in the fair value measurements being classified as Level 3. The Company also utilizes internally developed pricing models to produce estimates of fair value primarily utilizing Level 2 inputs along with certain Level 3 inputs. The internally developed models include matrix pricing where the Company discounts expected cash flows utilizing market interest rates obtained from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using internally developed pricing models, fair value is estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable, or corroborated by market observable information, and represent Level 3 inputs.

B. Other Fair Value Disclosures

None

C. Aggregate Fair Value for All Financial Instruments

The following tables set forth the Company's assets' Fair Value, Admitted Amount and Level of Fair Value Amounts as of March 31, 2026:

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Assets						
Issuer Credit Obligation	$ 3,878,068,725	$ 3,955,312,175	$ —	$ 3,790,103,845	$ 87,964,880	$ —
Asset-Backed Securities	1,133,512,911	1,147,559,814	—	1,099,456,472	34,056,439	—
Other Invested Assets	2,536,343	2,230,654	—	2,536,343	—	—
Short-Term and Cash Equivalents	97,205,000	97,205,000	97,205,000	—	—	—
Total assets	$ 5,111,322,979	$ 5,202,307,643	$ 97,205,000	$ 4,892,096,660	$ 122,021,319	$ —

The following tables set forth the Company's assets' Fair Value, Admitted Amount and Level of Fair Value Amounts as of December 31, 2025:

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Assets						
Issuer Credit Obligation	$ 3,842,207,307	$ 3,871,550,881	$ —	$ 3,746,580,252	$ 95,627,055	$ —
Asset-Backed Securities	1,084,408,576	1,092,059,443	—	1,054,597,349	29,811,227	—
Other Invested Assets	2,581,442	2,231,198	—	2,581,442	—	—
Short-Term and Cash Equivalents	185,432,000	185,432,000	185,432,000	—	—	—
Total Assets	$ 5,114,629,325	$ 5,151,273,522	$ 185,432,000	$ 4,803,759,043	$ 125,438,282	$ —

D. Financial Instruments Where Fair Value Not Practical

None

Note 21. - Other Items

A. - B. No significant change.

C. Other Disclosures

None

D. - F. No significant change.

G. Insurance-Linked Securities (ILS) Contracts

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risks Related To:		
1. Directly Written Insurance Risks		
a. ILS Contracts as Issuer	—	$ —
b. ILS Contracts as Ceded Insurer	3	$ 312,268,127
c. ILS Contracts as Counterparty	—	$ —
2. Assumed Insurance Risks		
a. ILS Contracts as Issuer	—	$ —
b. ILS Contracts as Ceded Insurer	—	$ —
c. ILS Contracts as Counterparty	—	$ —

H. No significant change.

Note 22. - Events Subsequent

None. Subsequent events have been considered through May 8, 2026.

Note 23. - Reinsurance

A. Unsecured Reinsurance Recoverables

The Company does not have an unsecured aggregate recoverable for losses, paid and unpaid including IBNR, loss adjustment expenses and unearned premium with any individual reinsurers, authorized or unauthorized, that exceed 3% of the company's policyholder surplus.

B. No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance Assumed and Ceded

1. No return commissions would have been due reinsurers if they, or the Company, had cancelled all of the Company's reinsurance as of March 31, 2026.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ —	$ —	$ —	$ —	$ —	$ —
b. All other	7,921				7,921	
c. Totals	$ 7,921	$ —	$ —	$ —	$ 7,921	$ —
d. Direct Unearned Premium Reserve $81,578,256						

2. The Company had no additional or return commission based on loss experience or any other form of profit sharing arrangements in this Annual Statement as a result of existing contractual arrangements.

3. Protected Cells
   Not applicable

D. - K. No significant change

Note 24. - Retrospectively Rated Contracts and Contracts Subject to Redetermination

A . - E. No significant change.

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

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

Note 25. - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025, were 511,597,182. For the three months ended March 31, 2026, $14,864,506 was paid for incurred loss and loss adjustment expenses attributable to insured events of prior years. Prior year reserves increased $512 due to foreign currency translations. Reserves remaining for prior years are now $453,665,237 as a result of re-estimation of unpaid loss and loss adjustment expenses. Therefore, there was a $43,067,951 favorable prior year development from December 31, 2025, to March 31, 2026. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Note 26. - Intercompany Pooling Arrangements

No significant change.

Note 27. - Structured Settlements

No significant change.

Note 28. - Health Care Receivables

None

Note 29. - Participating Policies

No significant change.

Note 30. - Premium Deficiency Reserves

1) Liability carried for premium deficiency reserves	$—
2) Date of most recent evaluation of this liability	12/31/2025
3) Was anticipated investment income utilized in the calculation?	No

Note 31. - High Deductibles

No significant change.

Note 32. - Discounting of LIabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33. - Asbestos/Environmental Reserves

No significant change.

Note 34. - Subscriber Savings Accounts

No significant change.

Note 35. - Multiple Peril Corp Insurance

No significant change.

Note 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? ..... Yes [ ] No [X]

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

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

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

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1276520

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

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. 12/31/2021

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). 06/14/2023

6.4 By what department or departments?
North Carolina Department of Insurance .....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 728,312,179	$ 745,786,139
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 0	$ 0
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 728,312,179	$ 745,786,139
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Managed Internally	I
Pacific Investment Management Company, LLC	U
KKR & Co. Inc.	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 [ ] No [X] N/A [ ]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed

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

17.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent .... %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

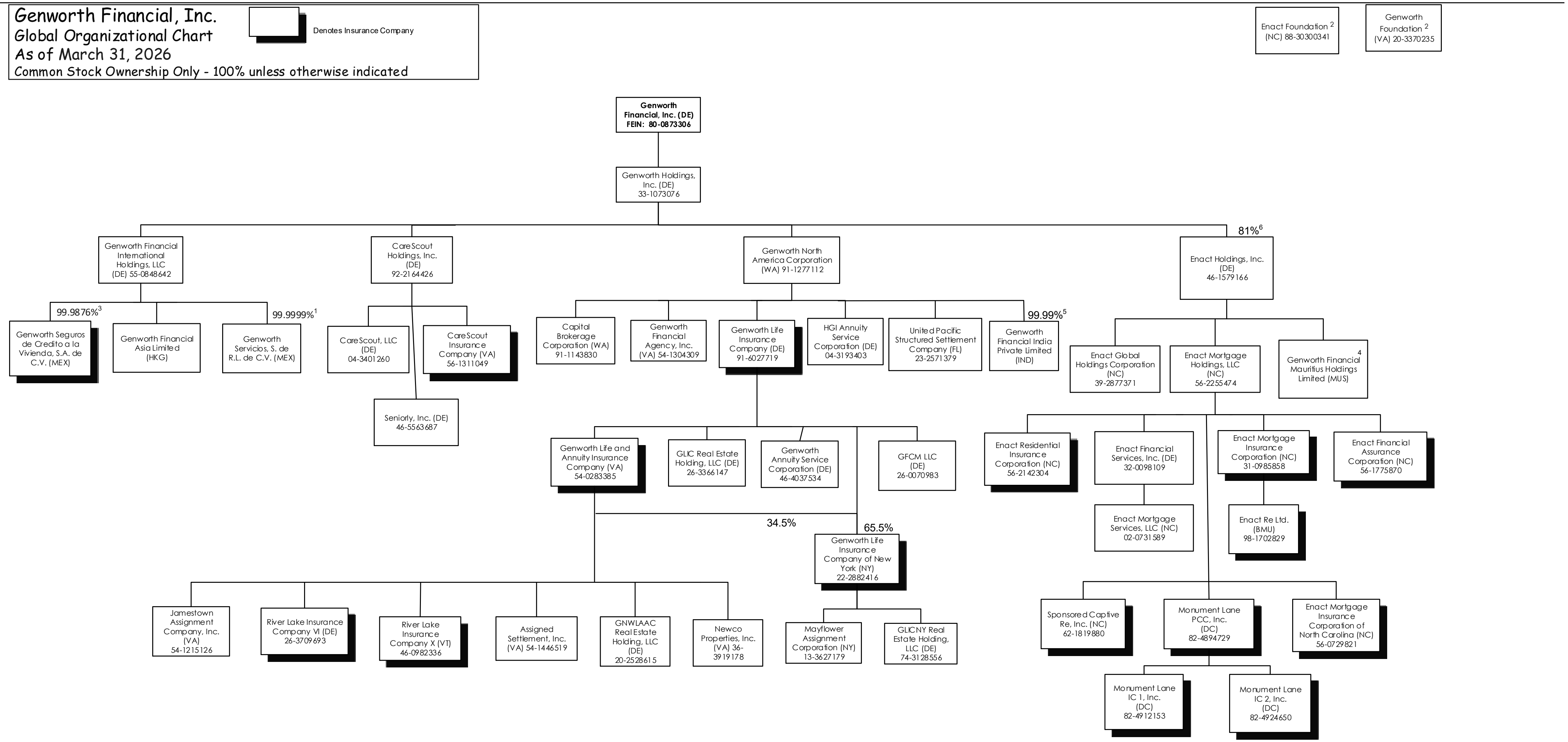
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	2,995,178	3,248,820	83,430	103,052	5,138,361	5,256,019
2. Alaska AK	L	380,607	393,118	36,698	42,848	435,471	498,389
3. Arizona AZ	L	10,264,541	10,130,058	1,663,177	272,824	22,463,150	17,748,055
4. Arkansas AR	L	1,286,304	1,230,384	13,651	57,789	1,584,115	1,853,172
5. California CA	L	27,994,732	29,006,214	2,794,784	1,066,572	73,366,417	64,570,741
6. Colorado CO	L	6,074,705	6,115,632	685,042	163,062	10,734,962	10,068,242
7. Connecticut CT	L	3,518,840	3,624,710	(5,134)	(4,859)	6,589,626	6,707,310
8. Delaware DE	L	748,916	755,759	(206)	120,544	1,629,007	2,037,268
9. District of Columbia DC	L	513,909	497,716	(173)	281,587	2,784,754	1,577,366
10. Florida FL	L	23,165,233	21,954,470	2,056,515	257,558	77,082,726	65,226,506
11. Georgia GA	L	9,405,620	9,134,485	968,915	221,250	22,623,460	20,107,676
12. Hawaii HI	L	761,797	790,058	(1,819)	70,795	2,396,313	2,502,492
13. Idaho ID	L	1,559,314	1,657,427	(463)	(2,890)	1,989,539	1,834,210
14. Illinois IL	L	12,503,875	12,727,958	667,024	710,144	28,186,811	29,494,988
15. Indiana IN	L	6,940,110	6,654,243	220,272	237,846	10,774,429	8,604,518
16. Iowa IA	L	2,031,880	2,031,830	138,874	25,922	3,067,237	2,667,545
17. Kansas KS	L	2,635,499	2,715,939	105,638	25,697	3,897,417	3,327,257
18. Kentucky KY	L	2,080,841	1,919,272	90,434	82,819	3,009,852	3,265,892
19. Louisiana LA	L	2,442,502	2,646,483	188,700	340,186	7,058,335	9,142,358
20. Maine ME	L	717,966	725,857	57,871	0	1,493,239	1,252,895
21. Maryland MD	L	6,099,305	6,213,245	472,332	270,848	14,430,830	12,352,438
22. Massachusetts MA	L	4,892,254	4,729,989	40,190	49,874	8,185,571	9,163,465
23. Michigan MI	L	10,268,422	10,396,702	489,344	387,797	14,381,978	13,753,862
24. Minnesota MN	L	4,261,908	4,144,604	530,895	566,731	6,608,430	7,168,376
25. Mississippi MS	L	911,269	988,452	147,188	(395)	2,099,263	2,223,362
26. Missouri MO	L	4,076,891	4,115,265	275,655	288,271	5,640,195	5,521,738
27. Montana MT	L	492,424	527,772	146	(228)	656,918	806,916
28. Nebraska NE	L	961,053	979,439	0	4,310	1,355,333	1,281,562
29. Nevada NV	L	4,417,775	4,484,915	258,595	329,141	9,001,666	6,680,666
30. New Hampshire NH	L	1,474,182	1,483,618	2,100	0	1,672,791	1,379,022
31. New Jersey NJ	L	5,650,574	5,776,610	173,615	217,391	16,317,663	17,876,970
32. New Mexico NM	L	1,149,878	1,226,831	107,182	39,770	1,701,205	1,482,977
33. New York NY	L	12,279,386	12,645,791	559,856	833,013	46,176,260	50,313,655
34. North Carolina NC	L	8,402,880	8,205,553	103,534	(456)	13,157,445	11,236,429
35. North Dakota ND	L	858,820	940,740	5,753	75,513	1,147,584	1,200,634
36. Ohio OH	L	8,510,252	8,178,079	350,660	312,506	13,540,946	11,965,671
37. Oklahoma OK	L	1,925,582	2,052,112	27,075	154,668	4,024,823	3,916,918
38. Oregon OR	L	2,925,028	2,785,366	118,891	93	5,317,966	4,190,900
39. Pennsylvania PA	L	8,497,487	8,451,454	147,898	344,866	14,962,523	14,394,586
40. Rhode Island RI	L	692,259	631,127	(1,507)	(1,853)	1,016,725	893,507
41. South Carolina SC	L	4,060,398	4,040,196	137,302	127,090	6,801,892	6,526,763
42. South Dakota SD	L	415,497	447,973	0	0	175,415	363,103
43. Tennessee TN	L	4,781,679	4,607,932	445,435	192,131	5,906,283	6,138,298
44. Texas TX	L	24,204,308	23,367,662	3,346,646	1,337,852	52,963,288	46,446,649
45. Utah UT	L	3,383,922	3,512,097	144,851	(900)	5,760,309	4,914,769
46. Vermont VT	L	627,928	703,566	0	0	946,296	571,505
47. Virginia VA	L	5,409,886	5,356,121	156,008	72,274	7,185,325	7,768,891
48. Washington WA	L	6,824,048	7,115,802	1,068,564	257,987	12,699,066	10,744,687
49. West Virginia WV	L	784,719	771,930	20,208	80,317	837,030	766,427
50. Wisconsin WI	L	3,246,863	3,163,941	27,832	(1,934)	3,204,326	4,475,295
51. Wyoming WY	L	287,526	312,879	24,277	(360)	561,549	533,297
52. American Samoa AS	N	0		0		0	
53. Guam GU	N	0		0		0	
54. Puerto Rico PR	N	0		0		0	
55. U.S. Virgin Islands VI	L	459	607	0	0	110,198	124,461
56. Northern Mariana Islands MP	N	0		0		0	
57. Canada CAN	N	0		0		0	
58. Aggregate other alien OT	XXX	40,259	50,316	5,066	0	325,844	457,687
59. Totals	XXX	260,837,490	260,369,119	18,948,821	10,009,063	565,178,157	525,378,385
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	40,259	50,316	5,066	0	325,844	457,687
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	40,259	50,316	5,066	0	325,844	457,687

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 5

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

PART 1 – ORGANIZATIONAL CHART



Reflects capitalized companies only.
Does not include limited partnerships or investment companies whose shares are owned by individual investors or insurance companies.

[1].0001% owned by Genworth Holdings, Inc.

[2]No shareholders.

[3]0.0124% owned by Genworth Holdings, Inc.

[4]Minority Interest – Genworth Financial Mauritius Holdings Limited owns 49.50% of India Mortgage Guarantee Corporation Private Limited; Remainder owned by Joint Venture partners.

[5].01% owned by Genworth Holdings, Inc.

[6] percentage varies slightly due to Enact Holdings' share buyback program and vesting of stock options. Remainder publicly owned.

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	54-1446519				Assigned Settlement, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
		00000	91-1143830				Capital Brokerage Corporation	WA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	04-3401260				CareScout, LLC	DE	NIA	CareScout Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
							CareScout Holdings, Inc.	DE	NIA	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	94072	56-1311049				CareScout Insurance Company	VA	IA	CareScout Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	37095	56-1775870				Enact Financial Assurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	32-0098109				Enact Financial Services, Inc.	DE	NIA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	39-2877371				Enact Global Holdings Corporation	NC	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	DE	NIA	Genworth Holdings, Inc.	Ownership	81.000	Genworth Financial, Inc.	NO	
		00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	DE	NIA	Publicly Owned	Ownership	19.000	Genworth Financial, Inc.	NO	
		00000	56-2255474				Enact Mortgage Holdings, LLC	NC	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	38458	31-0985858				Enact Mortgage Insurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	16675	56-0729821				Enact Mortgage Insurance Corporation of North Carolina	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	02-0731589				Enact Mortgage Services, LLC	NC	NIA	Genworth Financial Services, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	98-1702829				Enact Re Ltd.	BMU	IA	Enact Mortgage Insurance Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	11049	56-2142304				Enact Residential Insurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	46-4037534				Genworth Annuity Service Corporation	DE	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
		00000	54-1304309				Genworth Financial Agency, Inc.	VA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial Asia Limited	HKG	NIA	Genworth Financial International Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	80-0873306		0001276520	NYSE	Genworth Financial, Inc.	DE	UIP	Remainder publicly owned	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth North America Corporation	Ownership	99.990	Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth Holdings, Inc.	Ownership	0.010	Genworth Financial, Inc.	NO	
		00000	55-0848642				Genworth Financial International Holdings, LLC	DE	NIA	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial Mauritius Holdings Limited	MUS	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	33-1073076				Genworth Holdings, Inc.	DE	UIP	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	65536	54-0283385				Genworth Life and Annuity Insurance Company	VA	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	70025	91-6027719				Genworth Life Insurance Company	DE	RE	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	72990	22-2882416				Genworth Life Insurance Company of New York	NY	DS	Genworth Life Insurance Company	Ownership	65.500	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	72990	22-2882416				Genworth Life Insurance Company of New York	NY	DS	Genworth Life and Annuity Insurance Company	Ownership	34.500	Genworth Financial, Inc.	NO	
		00000	91-1277112				Genworth North America Corporation	WA	UDP	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Financial International Holdings, LLC	Ownership	99.988	Genworth Financial, Inc.	NO	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Holdings, Inc.	Ownership	0.012	Genworth Financial, Inc.	YES	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Financial International Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	YES	
		00000	26-0070983				GFCM LLC	DE	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	26-3366147				GLIC Real Estate Holding, LLC	DE	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	74-3128556				GLICNY Real Estate Holding, LLC	DE	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	20-2528615				GNWLAAC Real Estate Holding, LLC	DE	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	04-3193403				HGI Annuity Service Corporation	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		97144	54-1215126				Jamestown Assignment Company, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	13-3627179				Mayflower Assignment Corporation	NY	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	YES	
4011	Genworth Financial, Inc.	00000	82-4894729				Monument Lane PCC, Inc.	DC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	00000	82-4912153				Monument Lane IC 1, Inc.	DC	IA	Monument Lane PCC, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	00000	82-4924650				Monument Lane IC 2, Inc.	DC	IA	Monument Lane PCC, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	36-3919178				Newco Properties, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
4011	Genworth Financial, Inc.	13569	26-3709693				River Lake Insurance Company VI	DE	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	15139	46-0982336				River Lake Insurance Company X	VT	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.		46-5563687				Seniorly, Inc.	DE	NIA	CareScout Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	11365	62-1819880				Sponsored Captive Re, Inc.	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	23-2571379				United Pacific Structured Settlement Company	FL	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.1	Allied Lines			0.0	0.0
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.1	Commercial multiple peril (non-liability portion)			0.0	0.0
5.2	Commercial multiple peril (liability portion)			0.0	0.0
6.	Mortgage guaranty	267,665,227	36,134,084	13.5	9.9
8.	Ocean marine			0.0	0.0
9.1	Inland marine			0.0	0.0
9.2	Pet insurance			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disability income			0.0	0.0
15.4	Medicare supplement			0.0	0.0
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4	Other commercial auto liability			0.0	0.0
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	267,665,227	36,134,084	13.5	9.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.1	Allied Lines	0		
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.1	Commercial multiple peril (non-liability portion)	0		
5.2	Commercial multiple peril (liability portion)	0		
6.	Mortgage guaranty	260,837,490	260,837,490	260,369,119
8.	Ocean marine	0		
9.1	Inland marine	0		
9.2	Pet insurance	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	260,837,490	260,837,490	260,369,119
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2026 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	76,927	2,482	79,409	5,344	0	5,344	65,076	229	1,828	67,133	(6,507)	(425)	(6,932)
2. 2024	175,505	314	175,819	8,539	0	8,539	111,558	25,453	654	137,665	(55,408)	25,793	(29,615)
3. Subtotals 2024 + Prior	252,432	2,796	255,228	13,883	0	13,883	176,634	25,682	2,482	204,798	(61,915)	25,368	(36,547)
4. 2025	227,176	29,193	256,369	980	1	981	2,203	246,352	312	248,867	(223,993)	217,472	(6,521)
5. Subtotals 2025 + Prior	479,608	31,989	511,597	14,863	1	14,864	178,837	272,034	2,794	453,665	(285,908)	242,840	(43,068)
6. 2026	XXX	XXX	XXX	XXX	103	103	XXX	42,030	29,083	71,113	XXX	XXX	XXX
7. Totals	479,608	31,989	511,597	14,863	104	14,967	178,837	314,064	31,877	524,778	(285,908)	242,840	(43,068)
8. Prior year-end surplus as regards policyholders	767,828										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (59.6)	2. 759.1	3. (8.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (5.6)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 3 8 4 5 8 2 0 2 6 4 9 0 0 0 0 0 1
2. Supplement A to Schedule T [Document Identifier 455] — 3 8 4 5 8 2 0 2 6 4 5 5 0 0 0 0 1
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 3 8 4 5 8 2 0 2 6 3 6 5 0 0 0 0 1
4. Director and Officer Supplement [Document Identifier 505] — 3 8 4 5 8 2 0 2 6 5 0 5 0 0 0 0 1

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	2,978,534	1,499,600
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	344,832	5,435,183
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals	(52,236)	(143,025)
5.	Deduct amounts received on disposals	1,061,179	3,164,302
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized	32,032	648,923
8.	Deduct current year's depreciation		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,177,919	2,978,534
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	2,177,919	2,978,534

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,231,198	2,233,261
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	
	2.2 Additional investment made after acquisition	0	
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	
7.	Deduct amounts received on disposals	0	
8.	Deduct amortization of premium, depreciation and proportional amortization	544	2,063
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,230,654	2,231,198
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	2,230,654	2,231,198

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	5,691,922,503	5,608,068,567
2.	Cost of bonds and stocks acquired	393,755,556	1,565,215,154
3.	Accrual of discount	2,231,199	8,540,137
4.	Unrealized valuation increase/(decrease)	17,272,756	103,591,227
5.	Total gain (loss) on disposals	(5,899,681)	(21,019,182)
6.	Deduct consideration for bonds and stocks disposed of	249,944,262	1,568,529,752
7.	Deduct amortization of premium	710,171	1,807,853
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	1,253,500
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	30,228	(882,295)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,848,658,128	5,691,922,503
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	5,848,658,128	5,691,922,503

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	2,173,266,075	135,204,838	80,693,716	(1,111,047)	2,226,666,150	0	0	2,173,266,075
2.	NAIC 2 (a)	1,639,817,362	126,008,153	92,550,075	1,178,829	1,674,454,269	0	0	1,639,817,362
3.	NAIC 3 (a)	58,467,444	0	5,384,248	1,108,560	54,191,756	0	0	58,467,444
4.	NAIC 4 (a)	0	0	0	0	0	0	0	0
5.	NAIC 5 (a)	0	0	0	0	0	0	0	0
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total ICO	3,871,550,881	261,212,991	178,628,039	1,176,342	3,955,312,175	0	0	3,871,550,881
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	941,455,272	132,542,565	73,616,152	165,304	1,000,546,989	0	0	941,455,272
9.	NAIC 2	150,604,171	0	3,569,524	(21,822)	147,012,825	0	0	150,604,171
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total ABS	1,092,059,443	132,542,565	77,185,676	143,482	1,147,559,814	0	0	1,092,059,443
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0	0	0	0	0
16.	NAIC 2	0	0	0	0	0	0	0	0
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	0	0	0	0	0	0	0	0
22.	Total ICO, ABS & Preferred Stock	4,963,610,324	393,755,556	255,813,715	1,319,824	5,102,871,989	0	0	4,963,610,324

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

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

Schedule DA - Part 1 - Short-Term Investments

NONE

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

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	185,432,000	174,753,000
2.	Cost of cash equivalents acquired	276,890,000	1,464,669,000
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	365,117,000	1,453,990,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	97,205,000	185,432,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	97,205,000	185,432,000

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
310 E PEARL DR.	SLIDELL	LA	03/16/2026	EUSTIS MORTGAGE CORPORATION	344,832	0	312,800	
0199999. Acquired by purchase					344,832	0	312,800	0
0399999 - Totals					344,832	0	312,800	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
2748 COOPERLAND BLVD	BERTHOUD	CO	03/09/2026	HEATHER HALSEY	469,946		404,340		0		0			379,630		(24,710)	(24,710)		
7940 EDISON RD	YODER	CO	03/09/2026	ALFREDA JONES	331,875		331,875		0		0			318,952		(12,922)	(12,922)		
5606 ROCK PLACE COURT	NORCROSS	GA	03/25/2026	SUPREEYA MILLER	449,901		377,200		0		0			362,597		(14,603)	(14,603)		
0199999. Property disposed					1,251,723	0	1,113,415	0	0	0	0	0	0	1,061,179	0	(52,236)	(52,236)	0	0
0399999 - Totals					1,251,723	0	1,113,415	0	0	0	0	0	0	1,061,179	0	(52,236)	(52,236)	0	0

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

N O N E

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

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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
91282C-PW-5	US TREASURY TREASURY NOTE 3.750% 01/31/31	02/19/2026	J.P. MORGAN SECURITIES INC		399,586	398,000	825	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					399,586	398,000	825	XXX
698299-CC-6	PANAMA REP OF 5.662% 02/23/38	02/17/2026	J.P. MORGAN SECURITIES INC		200,000	200,000	0	2.C FE
80415R-AD-3	SAUDI ARABIAN OIL CO Series 144A 6.000% 02/02/56	01/26/2026	CITIGROUP GLOBAL MARKETS		4,631,850	4,700,000	0	1.E FE
91087B-BR-0	MEXICO UNITED MEXICAN STATES MEXICO (UNITED MEXICAN STATES) 6.125% 02/09/38	01/05/2026	BARCLAYS CAPITAL INC		199,206	200,000	0	2.B FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					5,031,056	5,100,000	0	XXX
29366M-AH-1	ENTERGY ARKANSAS LLC 4.950% 01/15/36	01/05/2026	MITSUBISHI SECURITIES		4,982,350	5,000,000	0	1.F FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					4,982,350	5,000,000	0	XXX
00206R-NH-1	AT&T INC 5.125% 04/30/36	01/29/2026	BANC OF AMERICA SECURITIES LLC		2,996,970	3,000,000	0	2.B FE
00206R-NJ-7	AT&T INC 5.850% 04/30/46	01/29/2026	BANC OF AMERICA SECURITIES LLC		1,996,600	2,000,000	0	2.B FE
002824-BW-9	ABBOTT LABORATORIES 5.500% 03/15/56	02/23/2026	MORGAN STANLEY		2,996,460	3,000,000	0	1.E FE
023135-DF-0	AMAZON.COM INC 4.875% 03/13/36	03/10/2026	J.P. MORGAN SECURITIES INC		4,990,200	5,000,000	0	1.E FE
02344A-AK-4	AMCOR FINANCE USA INC 5.125% 03/12/36	03/05/2026	J.P. MORGAN SECURITIES INC		4,994,150	5,000,000	0	2.B FE
03040W-BH-7	AMERICAN WATER CAPITAL CORP 5.200% 04/01/36	03/30/2026	WELLS FARGO BANK		4,996,150	5,000,000	0	2.A FE
03073E-BE-4	CENCORA INC. 4.900% 02/13/36	02/10/2026	CITIGROUP GLOBAL MARKETS		6,976,480	7,000,000	0	2.A FE
031162-DW-7	AMGEN INC 4.850% 02/19/36	02/17/2026	BANC OF AMERICA SECURITIES LLC		4,991,350	5,000,000	0	2.A FE
051473-AE-6	AUGUSTA SPINCO CORP 4.945% 03/23/33	03/17/2026	Various		2,001,580	2,000,000	0	2.B FE
05724B-AP-4	BAKER HUGHES INC 5.000% 06/15/36	03/06/2026	Various		9,931,950	10,000,000	0	1.G FE
060505-GR-9	BANK OF AMERICA CORP 5.045% 02/06/37	02/03/2026	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0	1.E FE
16411Q-AW-1	CHENIERE ENERGY PARTNERS LP Series 144A 5.550% 10/30/35	02/26/2026	Tax Free Exchange		2,992,900	3,000,000	104,525	2.B FE
16411R-AP-4	CHENIERE ENERGY INC Series 144A 5.200% 07/30/36	03/05/2026	GOLDMAN SACHS & CO		2,491,450	2,500,000	0	2.B FE
278058-EA-6	EATON CORPORATION 5.450% 03/06/56	03/04/2026	CITIGROUP GLOBAL MARKETS		1,987,140	2,000,000	0	1.G FE
30231G-BF-8	EXXON MOBIL CORP 4.227% 03/19/40	02/05/2026	SANTANDER US CAPITAL MARKETS L		7,240,538	7,904,000	127,144	1.D FE
43849R-AG-0	HONEYWELL AEROSPACE INC Series 144A 4.950% 03/16/36	03/11/2026	MORGAN STANLEY		9,991,000	10,000,000	0	1.G FE
45138L-BM-4	IDAHO POWER COMPANY 4.850% 03/01/36	02/24/2026	WELLS FARGO BANK		4,987,800	5,000,000	0	1.G FE
454889-AW-6	INDIANA MICHIGAN POWER COMPANY 5.600% 03/15/56	02/18/2026	CIBC WORLD MARKETS		2,985,990	3,000,000	0	1.F FE
459200-LT-6	INTERNATIONAL BUSINESS MACHINE INTERNATIONAL BUSINESS MACHINE 4.950% 02/03/36	01/29/2026	CITIGROUP GLOBAL MARKETS		7,981,920	8,000,000	0	1.G FE
540424-AU-2	LOEWS CORP LOEWS CORP 4.940% 04/01/36	02/10/2026	J.P. MORGAN SECURITIES INC		4,196,640	4,200,000	0	1.G FE
571903-BZ-5	MARRIOTT INTERNATIONAL INC 5.100% 05/01/38	02/18/2026	DEUTSCHE BANK SECURITIES INC.		4,961,050	5,000,000	0	2.B FE
61747Y-GC-3	MORGAN STANLEY 5.900% 03/13/47	03/11/2026	MORGAN STANLEY		2,000,000	2,000,000	0	1.E FE
61748U-AT-9	MORGAN STANLEY 5.073% 01/30/37	01/29/2026	MORGAN STANLEY		5,000,000	5,000,000	0	1.E FE
665772-DB-2	NORTHERN STATES PWR CO NORTHERN STATES POWER COMPANY 4.850% 05/15/36	03/05/2026	BNP PARISBAS		998,040	1,000,000	0	1.D FE
66989H-BL-1	NOVARTIS CAPITAL CORP 5.700% 03/18/56	03/16/2026	CITIGROUP GLOBAL MARKETS		2,973,600	3,000,000	0	1.D FE
67103H-AP-2	OREILLY AUTOMOTIVE INC 5.100% 03/12/36	03/26/2026	Various		7,898,800	8,000,000	10,625	2.B FE
743315-BD-4	PROGRESSIVE CORP PROGRESSIVE CORPORATION (THE) 5.150% 03/26/36	03/26/2026	Various		9,959,900	10,000,000	715	1.F FE
74432Q-BS-3	PRUDENTIAL FINANCIAL INC 5.625% 05/12/41	03/26/2026	MORGAN STANLEY		1,931,154	1,999,000	42,166	1.G FE
871829-BX-4	SYSCO CORPORATION SYSCO CORPORATION 4.950% 03/25/36	02/10/2026	BANC OF AMERICA SECURITIES LLC		4,981,850	5,000,000	0	2.B FE
883556-DJ-8	THERMO FISHER SCIENTIFIC INC THERMO FISHER SCIENTIFIC INC 4.902% 02/12/36	02/09/2026	WELLS FARGO BANK		5,000,000	5,000,000	0	1.G FE
902494-BN-2	TYSON FOODS INC 4.950% 02/20/36	02/10/2026	BANC OF AMERICA SECURITIES LLC		4,981,700	5,000,000	0	2.B FE
983196-AA-4	WYNNTON FUNDING TRUST Series 144A 5.251% 08/15/35	02/26/2026	TRUIST SECURITIES		5,063,550	5,000,000	8,752	1.G FE
29250N-CR-4	ENBRIDGE INC 5.450% 03/27/36	03/24/2026	BANC OF AMERICA SECURITIES LLC		1,498,860	1,500,000	0	2.A FE
56501R-AX-4	MANULIFE FINANCIAL CORP 4.986% 12/11/35	02/26/2026	BANC OF AMERICA SECURITIES LLC		5,029,650	5,000,000	52,630	1.F FE
63636#-AK-2	NATIONAL HOCKEY LEAGUE 4.940% 01/06/33	01/06/2026	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000	0	2.A PL
94106B-AK-7	WASTE CONNECTIONS INC 4.800% 07/15/36	03/25/2026	J.P. MORGAN SECURITIES INC		4,911,050	5,000,000	6,667	2.A FE
000000-00-0	BANK HAPOALIM BM Series 144A 5.252% 01/14/33	01/07/2026	J.P. MORGAN SECURITIES INC		500,000	500,000	0	2.A FE
00084D-BL-3	ABN AMRO BANK NV Series 144A 4.831% 02/26/36	03/03/2026	TORONTO DOMINION		2,959,350	3,000,000	3,221	1.E FE
034863-BJ-8	ANGLO AMERICAN CAPITAL PLC Series 144A 5.250% 03/19/36	03/27/2026	WELLS FARGO BANK		4,857,900	5,000,000	8,021	2.B FE
05571A-BF-1	BPCE SA Series 144A 5.417% 01/13/37	01/06/2026	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0	2.A FE
06738E-DK-8	BARCLAYS PLC 5.207% 02/24/37	02/17/2026	BARCLAYS CAPITAL INC		5,000,000	5,000,000	0	2.A FE
22535W-AU-1	CREDIT AGRICOLE SA Series 144A 5.261% 01/12/37	01/05/2026	CREDIT AGRICOLE INDOSUEZ		5,000,000	5,000,000	0	1.G FE
456837-BV-4	ING GROEP NV 5.420% 03/23/37	03/16/2026	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	0	2.A FE
472140-AF-9	JBS NV 5.500% 01/15/36	01/14/2026	Tax Free Exchange		4,972,653	5,000,000	145,903	2.C FE
606822-DT-8	MITSUBISHI UFJ FINANCIAL GROUP MITSUBISHI UFJ FINANCIAL GROUP 5.057% 01/14/37	01/05/2026	MITSUBISHI SECURITIES		5,000,000	5,000,000	0	1.G FE
639057-AW-8	NATWEST GROUP PLC 5.908% 03/03/47	02/26/2026	NATWEST MARKETS SECURITIES INC		5,000,000	5,000,000	0	2.A FE
685218-AF-6	ORANGE SA Series 144A 5.000% 01/13/36	01/06/2026	Various		7,441,250	7,500,000	0	2.A FE
7846EL-AE-7	SPCM SA Series 144A 3.375% 03/15/30	03/31/2026	SEAPORT GROUP		1,852,000	2,000,000	3,000	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
784944-AA-8	SPCM SA Series 144A 5.626% 03/31/31	03/24/2026	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0	2.C FE
86562M-EF-3	SUMITOMO MITSUI FIN GRP INC SUMITOMO MITSUI FINANCIAL GROU 5.046% 01/15/37	01/05/2026	SMBC NIKKO SECURITIES AI		5,000,000	5,000,000	0	1.G FE
87124V-AG-4	SYDNEY AIRPORT FINANCE CO PTY Series 144A 5.248% 03/26/36	03/20/2026	Various		9,948,250	10,000,000	0	2.A FE
902133-BF-3	TYCO ELECTRONICS GROUP SA TYCO ELECTRONICS GROUP SA 4.875% 02/09/36	01/29/2026	CITADEL SECURITIES INSTITUTION		4,987,450	5,000,000	0	1.G FE
980236-AR-4	WOODSIDE FIN LTD WOODSIDE FINANCE LTD 5.100% 09/12/34	03/20/2026	SUSQUEHANNA FINANCIAL		2,464,525	2,500,000	3,896	2.A FE
M16157-AM-7	BANK MUSCAT SAOG 4.846% 10/01/30	01/12/2026	Standard Bank London		451,395	450,000	6,239	2.C FE
08164F-AG-6	BENCHMARK MORTGAGE TRUST BMARK BMARK_26-B42 5.100% 03/15/59	02/23/2026	DEUTSCHE BANK SECURITIES INC.		10,042,500	9,750,000	15,192	1.A FE
15202G-AC-2	CENTERPOINT ENERGY RE III CENTERPOINT ENERG RE III 4.864% 12/15/39	02/18/2026	CITIGROUP GLOBAL MARKETS		7,099,928	7,100,000		1.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					264,493,673	265,903,000	538,696	XXX
133131-BC-5	CAMDEN PROPERTY TRUST 4.900% 02/28/36	02/17/2026	J.P. MORGAN SECURITIES INC		1,998,720	2,000,000	0	1.G FE
92277G-BC-0	VENTAS REALTY LP 5.000% 02/15/36	03/27/2026	TRUIST SECURITIES		1,450,035	1,500,000	24,167	2.A FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					3,448,755	3,500,000	24,167	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					278,355,420	279,901,000	563,688	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					278,355,420	279,901,000	563,688	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					278,355,420	279,901,000	563,688	XXX
38381S-PF-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_26-29 4.000% 09/16/67	02/26/2026	NOMURA SECURITIES		11,393,629	12,721,983	2,827	1.B FE
38384T-RL-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_26-56 5.000% 11/16/68	03/05/2026	BMO NESBITT BURNS		9,955,469	10,000,000	40,278	1.B FE
38384T-SJ-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_26-55 4.750% 01/16/67	03/06/2026	BARCLAYS CAPITAL INC		11,532,656	12,000,000	45,917	1.B FE
BCCJF5-F8-8	GOVERNMENT NATIONAL MORTGAGE A GNMA 0.000% 09/16/68	03/27/2026	BMO NESBITT BURNS		4,612,109	5,000,000	18,125	1.B FE
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					37,493,863	39,721,983	107,147	XXX
95005C-AD-0	WELLS FARGO COMMERCIAL MORTGAG WELLS FARGO COMMERCIAL MORTGAG 5.649% 04/15/59	03/26/2026	WELLS FARGO BANK		10,042,276	9,750,000	30,599	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					10,042,276	9,750,000	30,599	XXX
08186B-AC-8	BENEFIT STREET PARTNERS CLO LT Series 144A 5.122% 04/15/39	01/16/2026	SMBC NIKKO SECURITIES AI		1,250,000	1,250,000	0	1.C FE
08866T-AC-6	BIB MERCHANT VOUCHER RECEIVABL BIB MERCHANT VOUCHER RECEIVABL 5.660% 01/07/36	01/26/2026	BANC OF AMERICA SECURITIES LLC		2,500,000	2,500,000	0	1.G FE
125488-AN-6	CIFC FUNDING LTD CIFC_23-2 Series 144A 5.120% 01/21/37	01/12/2026	J.P. MORGAN SECURITIES INC		3,750,000	3,750,000	0	1.C FE
38138W-AQ-7	GOLDENTREE LOAN MANAGEMENT US Series 144A 4.970% 07/20/39	02/03/2026	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000	0	1.A FE
38138W-AS-3	GOLDENTREE LOAN MANAGEMENT US Series 144A 5.070% 07/20/39	02/03/2026	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000	0	1.C FE
67570W-AA-6	OCP CLO LTD OCP_26-49 Series 144A 4.821% 04/16/39	02/04/2026	BANC OF AMERICA SECURITIES LLC		4,000,000	4,000,000	0	1.A FE
67570W-AC-2	OCP CLO LTD OCP_26-49 Series 144A 5.071% 04/16/39	02/04/2026	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000	0	1.C FE
75904P-AA-1	REGATTA FUNDING LTD REG36_26-1 Series 144A 4.922% 04/15/39	03/18/2026	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	1.A FE
78109W-AA-3	RR LTD RRAM_26-44 Series 144A 4.842% 04/15/41	02/05/2026	SCOTIA CAPITAL		4,000,000	4,000,000	0	1.A FE
78109W-AE-5	RR LTD RRAM_26-44 Series 144A 5.072% 04/15/41	02/05/2026	SCOTIA CAPITAL		5,000,000	5,000,000	0	1.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					34,500,000	34,500,000	0	XXX
82652V-AA-8	SIERRA RECEIVABLES FUNDING CO Series 144A 4.560% 12/22/42	03/16/2026	BARCLAYS CAPITAL INC		3,999,722	4,000,000	0	1.A FE
82652V-AB-6	SIERRA RECEIVABLES FUNDING CO Series 144A 4.800% 12/22/42	03/16/2026	BARCLAYS CAPITAL INC		1,999,560	2,000,000	0	1.F FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					5,999,282	6,000,000	0	XXX
859133-AA-8	STEPSTONE BOULDER II LP Flt % Due 4/30/2041 MJSD10	03/30/2026	STEPSTONE BOULDER II LP		1,844,800	1,844,800	0	1.G Z
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					1,844,800	1,844,800	0	XXX
12510H-BB-5	CAPITAL AUTOMOTIVE REIT CAUTO_ Series 144A 4.860% 02/15/56	02/19/2026	Academy Securities Inc		4,998,915	5,000,000	0	1.A FE
19521C-AE-3	COLOGIX DATA CENTERS CLGIX_26- COLOGIX DATA CENTERS ISSUER LL 4.960% 02/25/56	02/25/2026	DEUTSCHE BANK SECURITIES INC.		4,772,886	5,000,000	0	1.G FE
361528-AE-2	GBX LEASING GBXL_26-1 Series 144A 5.130% 02/20/56	01/27/2026	WELLS FARGO BANK		4,998,665	5,000,000	0	1.C FE
91825H-AA-2	321 Henderson Receivables LLC Series 144A 4.693% 03/15/56	02/04/2026	BARCLAYS CAPITAL INC		4,922,705	5,000,000	0	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					19,693,171	20,000,000	0	XXX
20633K-AL-2	CONCORD MUSIC ROYALTIES LLC TU Series 144A 5.785% 07/20/75	03/19/2026	Atlas SP		1,426,744	1,413,000	13,624	1.E FE
49459A-AA-8	KINETIC ABS ISSUER LLC UNITK_2 Series 144A 5.219% 02/25/56	01/15/2026	BARCLAYS CAPITAL INC		4,400,000	4,400,000	0	1.G FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					5,826,744	5,813,000	13,624	XXX
1889999999. Total - asset-backed securities (unaffiliated)					115,400,136	117,629,783	151,370	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					115,400,136	117,629,783	151,370	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
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					115,400,136	117,629,783	151,370	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					393,755,556	397,530,783	715,058	XXX
4509999997. Total - preferred stocks - Part 3					0	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	XXX
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					393,755,556	XXX	715,058	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	SAUDI ARABIA - KINGDOM OF 3.625% 03/04/28	01/26/2026	BNP PARISBAS		494,500	500,000	482,450	487,984	0	392	0	392	0	488,376	0	6,124	6,124	7,250	03/04/2028	1.E FE
000000-00-0	SA GLOBAL SUKUK LTD 2.694% 06/17/31	01/27/2026	JANE STREET		635,712	700,000	608,000	621,729	0	980	0	980	0	622,708	0	13,004	13,004	2,200	06/17/2031	1.E FE
69370R-AK-3	PERTAMINA 1.400% 02/09/26	02/09/2026	Maturity		1,100,000	1,100,000	1,039,683	1,095,408	0	4,592	0	4,592	0	1,100,000	0	0	0	7,700	02/09/2026	2.B FE
698299-BY-9	PANAMA REP OF 8.000% 03/01/38	02/23/2026	Call 120.8480		175,230	145,000	151,516	151,093	0	(46)	0	(46)	0	151,047	0	(6,047)	(6,047)	35,772	03/01/2038	2.C FE
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL G Series 144A 5.838% 09/30/27	03/31/2026	Redemption 100.0000		164,465	164,465	166,298	165,562	0	(1,097)	0	(1,097)	0	164,465	0	0	0	4,801	09/30/2027	1.D FE
L15669-AA-9	CHILE ELECTRICITY LUX MPC SARL 6.010% 01/20/33	01/20/2026	Redemption 100.0000		59,500	59,500	60,861	60,638	0	(1,138)	0	(1,138)	0	59,500	0	0	0	1,788	01/20/2033	1.F FE
M6320R-AA-4	SAUDI ARABIA - KINGDOM OF 5.125% 01/13/28	01/26/2026	MORGAN STANLEY		1,426,362	1,400,000	1,408,812	1,406,256	0	(220)	0	(220)	0	1,406,035	0	20,327	20,327	38,865	01/13/2028	1.E FE
M6320U-AD-1	SAUDI ARABIA - KINGDOM OF 3.250% 10/26/26	01/26/2026	J.P. MORGAN SECURITIES INC		797,208	800,000	780,016	791,858	0	735	0	735	0	792,593	0	4,615	4,615	6,644	10/26/2026	1.D FE
M8222M-AA-0	RAS LAFFAN LIQUEFIED NATURAL G 5.838% 09/30/27	03/31/2026	Redemption 100.0000		22,223	22,225	22,521	22,395	0	(170)	0	(170)	0	22,225	0	0	0	649	09/30/2027	1.D FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					4,875,200	4,891,190	4,720,157	4,802,923	0	4,028	0	4,028	0	4,806,949	0	38,023	38,023	105,669	XXX	XXX
64990F-T7-9	NEW YORK ST DORM AUTH NEW YORK ST DORM AUTH ST PERS 1.040% 03/15/26	03/15/2026	Maturity		6,570,000	6,570,000	6,519,649	6,567,463	0	2,537	0	2,537	0	6,570,000	0	0	0	34,164	03/15/2026	1.B FE
650035-TD-0	NEW YORK ST URBAN DEV CORP 5.770% 03/15/39	03/15/2026	Various		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	721	03/15/2039	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					6,595,000	6,595,000	6,544,649	6,592,463	0	2,537	0	2,537	0	6,595,000	0	0	0	34,885	XXX	XXX
04316J-AD-1	ARTHUR J GALLAGHER & CO 5.500% 03/02/33	03/11/2026	GOLDMAN SACHS & CO		2,063,600	2,000,000	2,038,260	2,031,500	0	(745)	0	(745)	0	2,030,755	0	32,845	32,845	58,056	03/02/2033	2.B FE
04317@-BJ-6	ARTHUR J GALLAGHER & CO 4.850% 02/13/26	02/13/2026	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	121,250	02/13/2026	2.A FE
16411Q-AV-3	CHENIERE ENERGY PARTNERS LP Series 144A 5.550% 10/30/35	02/26/2026	Tax Free Exchange		2,992,900	3,000,000	2,991,930	2,992,440	0	460	0	460	0	2,992,900	0	0	0	104,525	10/30/2035	2.B FE
17327C-AM-5	CITIGROUP INC 4.405% 01/28/27	01/28/2026	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	28,050	01/28/2027	1.G FE
23345M-AA-5	DT MIDSTREAM INC Series 144A 4.125% 06/15/29	03/11/2026	TRUIST SECURITIES		2,957,430	3,000,000	3,028,750	3,002,936	0	(1,271)	0	(1,271)	0	3,001,665	0	(44,235)	(44,235)	29,906	06/15/2029	2.C FE
25278X-AN-9	DIAMONDBACK ENERGY INC 3.500% 12/01/29	03/06/2026	U.S. Bancorp Piper Jaffray		972,060	1,000,000	1,076,610	1,034,594	0	(1,718)	0	(1,718)	0	1,032,876	0	(60,816)	(60,816)	9,528	12/01/2029	2.B FE
291011-BQ-6	EMERSON ELECTRIC CO 2.000% 12/21/28	03/20/2026	Various		11,823,000	12,500,000	12,270,150	12,395,302	0	7,580	0	7,580	0	12,402,881	0	(579,881)	(579,881)	54,444	12/21/2028	1.F FE
337738-AU-2	FISERV INC 3.500% 07/01/29	03/05/2026	BARCLAYS CAPITAL INC		4,835,050	5,000,000	5,120,650	5,058,214	0	(3,116)	0	(3,116)	0	5,055,098	0	(220,048)	(220,048)	119,097	07/01/2029	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38	02/15/2026	Redemption 100.0000		134,336	134,336	134,336	134,336	0	0	0	0	0	134,336	0	0	0	1,961	08/15/2038	2.B PL
37045X-DP-8	GENERAL MOTORS FINANCIAL CO IN 2.400% 10/15/28	03/06/2026	SCOTIA CAPITAL		2,859,930	3,000,000	2,992,500	2,996,859	0	206	0	206	0	2,997,065	0	(137,135)	(137,135)	28,800	10/15/2028	2.B FE
437076-CE-0	HOME DEPOT INC 0.900% 03/15/28	03/17/2026	ROYAL BANK OF CANADA		8,479,320	9,000,000	8,937,470	8,980,351	0	1,841	0	1,841	0	8,982,192	0	(502,872)	(502,872)	40,725	03/15/2028	1.F FE
472140-AE-2	JBS USA HOLDING LUX SARL Series 144A 5.500% 01/15/36	01/14/2026	Tax Free Exchange		4,972,653	5,000,000	4,971,450	4,972,565	0	87	0	87	0	4,972,653	0	0	0	145,903	01/15/2036	2.C FE
50249A-AL-7	LYONDELLBASELL INDUSTRIES NV 5.625% 05/15/33	02/18/2026	MORGAN STANLEY		3,059,580	3,000,000	2,994,780	2,995,913	0	60	0	60	0	2,995,973	0	63,607	63,607	44,063	05/15/2033	2.B FE
609207-AR-6	MONDELEZ INTERNATIONAL INC 3.625% 02/13/26	02/13/2026	Maturity		1,500,000	1,500,000	1,491,930	1,499,849	0	151	0	151	0	1,500,000	0	0	0	27,188	02/13/2026	2.B FE
681919-BG-0	OMNICOM GRP INC. 5.300% 11/01/34	03/16/2026	SEAPORT GROUP		2,980,980	3,000,000	3,007,740	3,007,733	0	(9)	0	(9)	0	3,007,724	0	(26,744)	(26,744)	60,067	11/01/2034	2.A FE
70432*-AA-9	PAYCHEX INC 4.070% 03/13/26	03/13/2026	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	142,450	03/13/2026	2.A
7591EP-AT-7	REGIONS FINANCIAL CORPORATION 1.800% 08/12/28	03/16/2026	Various		14,163,950	15,000,000	14,961,750	14,985,143	0	967	0	967	0	14,986,110	0	(822,160)	(822,160)	151,250	08/12/2028	2.A FE
78409V-BJ-2	S&P GLOBAL INC 2.700% 03/01/29	03/24/2026	Various		14,436,100	15,000,000	14,852,114	14,918,770	0	4,689	0	4,689	0	14,923,459	0	(487,359)	(487,359)	214,608	03/01/2029	1.G FE
817826-AD-2	7-ELEVEN INC Series 144A 1.300% 02/10/28	03/24/2026	Various		14,180,050	15,000,000	14,917,950	14,974,422	0	2,417	0	2,417	0	14,976,840	0	(796,790)	(796,790)	115,014	02/10/2028	2.B FE
883556-CK-6	THERMO FISHER SCIENTIFIC INC THERMO FISHER SCIENTIFIC INC 1.750% 10/15/28	02/24/2026	MORGAN STANLEY		3,792,210	4,000,000	3,998,080	3,999,245	0	39	0	39	0	3,999,284	0	(207,074)	(207,074)	25,132	10/15/2028	1.G FE
94106L-BQ-1	WASTE MANAGEMENT INC 2.000% 06/01/29	03/23/2026	MORGAN STANLEY		4,191,975	4,500,000	4,499,640	4,499,852	0	10	0	10	0	4,499,861	0	(307,886)	(307,886)	28,250	06/01/2029	1.G FE
00084D-AW-0	ABN AMRO BANK NV Series 144A 2.470% 12/13/29	02/17/2026	NATWEST MARKETS SECURITIES INC		3,824,360	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(175,640)	(175,640)	17,839	12/13/2029	2.A FE
00774M-AW-5	AERCAP IRELAND CAPITAL LTD / A AERCAP IRELAND CAP/GLOBA 3.000% 10/29/28	02/17/2026	J.P. MORGAN SECURITIES INC		2,915,460	3,000,000	2,994,540	2,997,656	0	104	0	104	0	2,997,760	0	(82,300)	(82,300)	27,250	10/29/2028	2.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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09659W-2R-4	BNP PARIBAS SA Series 144A 2.159% 09/15/29	02/17/2026	MORGAN STANLEY		4,750,850	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(249,150)	(249,150)	45,879	09/15/2029	1.G FE
22535W-AH-0	CREDIT AGRICOLE SA Series 144A 4.552% 01/26/27	01/26/2026	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	49,880	01/26/2027	1.G FE
29082H-AE-2	EMBRAER NETHERLANDS FINANCE BV 5.980% 02/11/35	02/12/2026	BARCLAYS CAPITAL INC		528,125	500,000	498,440	498,544	0	14	0	14	0	498,558	0	29,567	29,567	15,116	02/11/2035	2.C FE
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV Series 144A 2.125% 07/12/28	02/24/2026	WELLS FARGO BANK		3,821,160	4,000,000	3,983,840	4,004,835	0	(280)	0	(280)	0	4,004,555	0	(183,395)	(183,395)	52,653	07/12/2028	2.A FE
75102X-AE-6	RAIZEN FUELS FINANCE SA Series 144A 6.700% 02/25/37	02/18/2026	GOLDMAN SACHS & CO		392,000	800,000	796,680	796,867	0	25	0	25	0	796,892	0	(404,892)	(404,892)	25,907	02/25/2037	2.C FE
86562M-CG-3	SUMITOMO MITSUI FIN GRP INC SUMITOMO MITSUI FINANCIAL GROU 1.902% 09/17/28	02/26/2026	NATWEST MARKETS SECURITIES INC		4,741,100	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(258,900)	(258,900)	42,267	09/17/2028	1.G FE
86562M-CN-8	SUMITOMO MITSUI FIN GRP INC SUMITOMO MITSUI FINANCIAL GROU 2.472% 01/14/29	03/04/2026	SMBC NIKKO SECURITIES AI		1,915,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(85,000)	(85,000)	31,724	01/14/2029	1.G FE
91911T-AR-4	VALE OVERSEAS LTD 6.125% 06/12/33	02/12/2026	MORGAN STANLEY		2,037,028	1,900,000	1,946,484	1,941,889	0	(564)	0	(564)	0	1,941,325	0	95,703	95,703	19,719	06/12/2033	2.C FE
980236-AP-8	WOODSIDE FIN LTD Series 144A 3.700% 03/15/28	03/20/2026	Various		4,435,140	4,500,000	4,796,415	4,590,697	0	(9,498)	0	(9,498)	0	4,581,198	0	(146,058)	(146,058)	84,072	03/15/2028	2.A FE
G2583X-AB-7	CSN INOVA VENTURES CSN ISLANDS XI CORP 6.750% 01/28/28	02/11/2026	MORGAN STANLEY		322,200	400,000	379,160	370,490	12,929	830	0	13,759	0	384,248	0	(62,048)	(62,048)	14,550	01/28/2028	3.C FE
G3427@-AA-8	GKN INDUSTRIES LTD 5.770% 10/30/29	03/19/2026	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	108,903	10/30/2029	3.B PL
G3R238-AB-9	GALAXY PIPELINE ASSETS BID CO GALAXY PIPELINE ASSETS BID CO 1.750% 09/30/27	03/31/2026	Redemption 100.0000		169,940	169,940	160,177	163,956	0	5,984	0	5,984	0	169,940	0	0	0	1,487	09/30/2027	1.C FE
G3R238-AC-7	GALAXY PIPELINE ASSETS BID CO 2.160% 03/31/34	03/31/2026	Redemption 100.0000		43,252	43,252	37,667	38,301	0	4,951	0	4,951	0	43,252	0	0	0	467	03/31/2034	1.C FE
L2848U-AB-8	EIG PEARL HOLDINGS SARL 3.545% 08/31/36	02/28/2026	Redemption 100.0000		21,656	21,656	18,913	19,237	0	2,419	0	2,419	0	21,656	0	0	0	384	08/31/2036	1.E FE
L7909C-AC-1	RAIZEN FUELS FINANCE SA 6.450% 03/05/34	02/17/2026	GOLDMAN SACHS & CO		294,000	600,000	614,676	613,212	0	(170)	0	(170)	0	613,043	0	(319,043)	(319,043)	17,523	03/05/2034	2.C FE
P4909L-AA-8	GNL Quintero 4.634% 07/31/29	01/31/2026	Redemption 100.0000		76,440	76,440	74,958	75,348	0	1,092	0	1,092	0	76,440	0	0	0	1,771	07/31/2029	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					160,682,835	166,645,624	166,588,040	166,591,056	12,929	16,555	0	29,484	0	166,620,539	0	(5,937,704)	(5,937,704)	2,107,658	XXX	XXX
73019#-AC-6	PNC EQUIPMENT FINANCE LLC PNC EQUIPMENT FINANCE LLC SERI 3.000% 09/13/27	03/13/2026	Redemption 100.0000		222,234	222,234	228,056	223,262	0	(1,028)	0	(1,028)	0	222,234	0	0	0	3,334	09/13/2027	1.D
G6764#-AA-0	OMEGA LEASING NO 9 LTD OMEGA LEASING (NO. 9) LIMITED 2.400% 10/12/26	01/12/2026	Redemption 100.0000		105,263	105,263	105,263	105,263	0	0	0	0	0	105,263	0	0	0	632	10/12/2026	2.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					327,497	327,497	333,319	328,525	0	(1,028)	0	(1,028)	0	327,497	0	0	0	3,966	XXX	XXX
90932W-AA-1	UNITED AIRLINES INC CLASS A PA UNITED AIRLINES INC CLASS A PA 5.450% 02/15/37	02/15/2026	Redemption 100.0000		128,880	128,880	128,880	128,880	0	0	0	0	0	128,880	0	0	0	3,512	02/15/2037	1.C FE
00908P-AA-5	AIR CANADA Series 144A 3.300% 01/15/30	01/15/2026	Redemption 100.0000		76,800	76,800	76,800	76,800	0	0	0	0	0	76,800	0	0	0	1,267	01/15/2030	1.C FE
009090-AA-9	AIR CANADA 2015-1 CLASS A PASS SERIES 144A 3.600% 03/15/27	03/15/2026	Redemption 100.0000		72,374	72,374	73,188	72,505	0	(131)	0	(131)	0	72,374	0	0	0	1,303	03/15/2027	1.F FE
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					278,054	278,054	278,868	278,185	0	(131)	0	(131)	0	278,054	0	0	0	6,082	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					172,758,586	178,737,365	178,465,033	178,593,152	12,929	21,961	0	34,890	0	178,628,039	0	(5,899,681)	(5,899,681)	2,258,260	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					172,758,586	178,737,365	178,465,033	178,593,152	12,929	21,961	0	34,890	0	178,628,039	0	(5,899,681)	(5,899,681)	2,258,260	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					172,758,586	178,737,365	178,465,033	178,593,152	12,929	21,961	0	34,890	0	178,628,039	0	(5,899,681)	(5,899,681)	2,258,260	XXX	XXX
36179V-VZ-0	GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR 3.000% 10/20/50	03/20/2026	Paydown		48,648	48,648	42,949	43,019	0	5,629	0	5,629	0	48,648	0	0	0	225	10/20/2050	1.A
36179W-BZ-0	GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR 3.000% 03/20/51	03/20/2026	Paydown		46,551	46,551	41,054	41,118	0	5,433	0	5,433	0	46,551	0	0	0	219	03/20/2051	1.A
36179W-R3-4	GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR 3.000% 11/20/51	03/01/2026	Paydown		110,921	110,921	96,172	96,422	0	14,499	0	14,499	0	110,921	0	0	0	551	11/20/2051	1.A

SCHEDULE D - PART 4

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

									Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36179W-XK-9	GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR 3.000% 02/20/52	03/01/2026	Paydown		22,095	22,095	19,133	19,182	0	2,912	0	2,912	0	22,095	0	0	0	111	02/20/2052	1.A
36179Y-KR-4	GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR 5.000% 11/20/53	03/20/2026	Paydown		91,379	91,379	89,377	89,383	0	1,996	0	1,996	0	91,379	0	0	0	726	11/20/2053	1.B FE
3622AD-EK-0	GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR PLATINUM 3.500% 04/20/52	03/20/2026	Paydown		94,994	94,994	85,509	85,567	0	9,427	0	9,427	0	94,994	0	0	0	537	04/20/2052	1.B FE
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					414,588	414,588	374,194	374,691	0	39,896	0	39,896	0	414,588	0	0	0	2,369	XXX	XXX
3132DP-EJ-3	FREDDIE MAC FHLMC 30YR UMBS SUPER 3.000% 03/01/52	03/01/2026	Paydown		35,066	35,066	30,576	30,661	0	4,405	0	4,405	0	35,066	0	0	0	177	03/01/2052	1.B FE
3132DQ-TS-5	FREDDIE MAC FHLMC 30YR UMBS SUPER 3.000% 06/01/52	03/25/2026	Paydown		35,773	35,773	31,464	31,508	0	4,265	0	4,265	0	35,773	0	0	0	140	06/01/2052	1.B FE
3132DS-RU-8	FREDDIE MAC FHLMC 30YR UMBS SUPER 5.000% 08/01/53	03/25/2026	Paydown		94,675	94,675	91,169	91,181	0	3,494	0	3,494	0	94,675	0	0	0	736	08/01/2053	1.B FE
3132DS-SV-5	FREDDIE MAC FHLMC 30YR UMBS SUPER 3.000% 05/01/52	03/25/2026	Paydown		39,085	39,085	34,752	34,793	0	4,292	0	4,292	0	39,085	0	0	0	215	05/01/2052	1.B FE
3132DU-QR-1	FREDDIE MAC FHLMC 30YR UMBS SUPER 5.000% 11/01/54	03/25/2026	Paydown		106,277	106,277	104,682	104,690	0	1,586	0	1,586	0	106,277	0	0	0	930	11/01/2054	1.B FE
3132DU-SW-8	FREDDIE MAC FHLMC 30YR UMBS SUPER 3.000% 02/01/50	03/25/2026	Paydown		105,857	105,857	89,532	89,778	0	16,079	0	16,079	0	105,857	0	0	0	459	02/01/2050	1.B FE
3132DW-D6-7	FREDDIE MAC FHLMC 30YR UMBS SUPER 3.000% 07/01/52	03/25/2026	Paydown		4,767	4,767	4,159	4,166	0	600	0	600	0	4,767	0	0	0	23	07/01/2052	1.B FE
3132DW-DS-9	FREDDIE MAC FHLMC 30YR UMBS SUPER 3.000% 05/01/52	03/25/2026	Paydown		52,249	52,249	45,534	45,609	0	6,640	0	6,640	0	52,249	0	0	0	254	05/01/2052	1.B FE
3132DW-NG-4	FREDDIE MAC FHLMC 30YR UMBS SUPER 5.000% 12/01/54	03/01/2026	Paydown		124,423	124,423	121,960	121,990	0	2,433	0	2,433	0	124,423	0	0	0	1,070	12/01/2054	1.B FE
3132E0-N7-3	FREDDIE MAC FHLMC 30YR UMBS SUPER 3.000% 06/01/52	03/25/2026	Paydown		21,810	21,810	19,392	19,415	0	2,395	0	2,395	0	21,810	0	0	0	108	06/01/2052	1.B FE
3140QV-KX-1	FANNIE MAE FNMA 30YR UMBS 5.000% 10/01/54	03/25/2026	Paydown		53,012	53,012	51,458	51,469	0	1,543	0	1,543	0	53,012	0	0	0	458	10/01/2054	1.B FE
3140QV-MK-7	FANNIE MAE FNMA 30YR UMBS 5.000% 10/01/54	03/25/2026	Paydown		25,847	25,847	24,958	24,964	0	883	0	883	0	25,847	0	0	0	178	10/01/2054	1.B FE
3140QV-QT-4	FANNIE MAE FNMA 30YR UMBS 5.000% 11/01/54	03/25/2026	Paydown		61,059	61,059	60,572	60,575	0	484	0	484	0	61,059	0	0	0	609	11/01/2054	1.B FE
3140XB-FT-2	FANNIE MAE FNMA 30YR UMBS SUPER 3.000% 05/01/51	03/25/2026	Paydown		33,072	33,072	29,282	29,325	0	3,747	0	3,747	0	33,072	0	0	0	189	05/01/2051	1.B FE
3140XG-CW-7	FANNIE MAE FNMA 30YR UMBS SUPER 3.000% 04/01/52	03/25/2026	Paydown		111,981	111,981	99,042	99,176	0	12,805	0	12,805	0	111,981	0	0	0	518	04/01/2052	1.B FE
3140XH-RT-6	FANNIE MAE FNMA 30YR UMBS SUPER 3.500% 10/01/50	03/25/2026	Paydown		98,581	98,581	90,217	90,307	0	8,273	0	8,273	0	98,581	0	0	0	523	10/01/2050	1.B FE
3140XJ-LW-1	FANNIE MAE FNMA 30YR UMBS SUPER 3.000% 12/01/51	03/25/2026	Paydown		39,282	39,282	34,611	34,668	0	4,614	0	4,614	0	39,282	0	0	0	215	12/01/2051	1.B FE
3140XN-FE-9	FANNIE MAE FNMA 30YR UMBS SUPER 4.500% 03/01/53	03/25/2026	Paydown		66,632	66,632	63,868	63,892	0	2,740	0	2,740	0	66,632	0	0	0	575	03/01/2053	1.B FE
3140XQ-W6-0	FANNIE MAE FNMA 30YR UMBS SUPER 3.500% 09/01/53	03/25/2026	Paydown		48,407	48,407	43,511	43,554	0	4,853	0	4,853	0	48,407	0	0	0	277	09/01/2053	1.B FE
3140XQ-YR-2	FANNIE MAE FNMA 30YR UMBS SUPER 3.000% 06/01/52	03/25/2026	Paydown		5,704	5,704	4,929	4,934	0	770	0	770	0	5,704	0	0	0	28	06/01/2052	1.B FE
3140XQ-YS-0	FANNIE MAE FNMA 30YR UMBS SUPER 3.000% 07/01/52	03/25/2026	Paydown		67,077	67,077	59,017	59,094	0	7,983	0	7,983	0	67,077	0	0	0	303	07/01/2052	1.B FE
31418E-J7-6	FANNIE MAE FNMA 30YR UMBS 5.000% 10/01/52	03/25/2026	Paydown		121,806	121,806	118,775	118,791	0	3,015	0	3,015	0	121,806	0	0	0	990	10/01/2052	1.B FE
31418E-LW-8	FANNIE MAE FNMA 30YR UMBS 4.500% 12/01/52	03/25/2026	Paydown		20,560	20,560	19,845	19,852	0	709	0	709	0	20,560	0	0	0	157	12/01/2052	1.B FE
31418E-W2-2	FANNIE MAE FNMA 30YR UMBS 5.000% 10/01/53	03/25/2026	Paydown		36,163	36,163	35,134	35,141	0	1,022	0	1,022	0	36,163	0	0	0	276	10/01/2053	1.B FE
31418F-E2-9	FANNIE MAE FNMA 30YR UMBS 5.000% 12/01/54	03/25/2026	Paydown		141,515	141,515	138,591	138,612	0	2,902	0	2,902	0	141,515	0	0	0	1,265	12/01/2054	1.B FE
31418F-EC-7	FANNIE MAE FNMA 30YR UMBS 5.000% 11/01/54	03/25/2026	Paydown		137,411	137,411	135,173	135,187	0	2,224	0	2,224	0	137,411	0	0	0	1,150	11/01/2054	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					1,688,091	1,688,091	1,582,203	1,583,332	0	104,756	0	104,756	0	1,688,091	0	0	0	11,823	XXX	XXX
03236V-AD-3	AXIS EQUIPMENT FINANCE RECEIVA Series 144A 2.370% 04/20/28	03/20/2026	Paydown		2,251,560	2,251,560	2,251,460	2,251,557	0	4	0	4	0	2,251,560	0	0	0	7,300	04/20/2028	1.A FE
03236X-AB-3	AXIS EQUIPMENT FINANCE RECEIVA Series 144A 5.300% 06/21/28	03/20/2026	Paydown		203,765	203,765	203,733	203,762	0	3	0	3	0	203,765	0	0	0	1,761	06/21/2028	1.A FE
05608T-AA-9	BXG RECEIVABLES NOTE TRUST BXG SERIES 144A 1.550% 02/28/36	03/28/2026	Paydown		122,718	122,718	122,706	122,716	0	2	0	2	0	122,718	0	0	0	304	02/28/2036	1.A FE
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXG Series 144A 2.490% 02/28/36	03/28/2026	Paydown		50,779	50,779	50,771	50,778	0	1	0	1	0	50,779	0	0	0	202	02/28/2036	1.G FE
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXG Series 144A 4.120% 09/28/37	03/28/2026	Paydown		146,195	146,195	146,163	146,187	0	8	0	8	0	146,195	0	0	0	947	09/28/2037	1.A FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXG Series 144A 4.610% 09/28/37	03/28/2026	Paydown		54,822	54,822	54,809	54,819	0	3	0	3	0	54,822	0	0	0	397	09/28/2037	1.G FE
12511J-AC-9	CCG RECEIVABLES TRUST CCG_22-1 Series 144A 4.420% 07/16/29	01/14/2026	Paydown		5,947,239	5,947,239	5,946,514	5,947,185	0	54	0	54	0	5,947,239	0	0	0	21,906	07/16/2029	1.A FE
12511J-AD-7	CCG RECEIVABLES TRUST CCG_22-1 Series 144A 4.670% 07/16/29	01/14/2026	Paydown		1,000,000	1,000,000	999,992	999,997	0	3	0	3	0	1,000,000	0	0	0	3,892	07/16/2029	1.A FE
380146-AE-0	GM FINANCIAL CONSUMER AUTOMOBI GM FINANCIAL SECURITIZED TERM 1.790% 04/17/28	02/16/2026	Paydown		4,000,000	4,000,000	3,999,808	3,999,972	0	28	0	28	0	4,000,000	0	0	0	11,933	04/17/2028	1.A FE
380146-AF-7	GM FINANCIAL CONSUMER AUTOMOBI GMCAR_22-1 1.940% 04/17/28	02/16/2026	Paydown		5,600,000	5,600,000	5,599,971	5,599,993	0	7	0	7	0	5,600,000	0	0	0	18,107	04/17/2028	1.A FE
43283G-AA-0	HILTON GRAND VACATIONS TRUST H Series 144A 4.300% 01/25/37	03/25/2026	Paydown		227,556	227,556	227,514	227,538	0	18	0	18	0	227,556	0	0	0	1,602	01/25/2037	1.A FE
43283G-AB-8	HILTON GRAND VACATIONS TRUST H Series 144A 4.740% 01/25/37	03/25/2026	Paydown		142,222	142,222	142,190	142,209	0	14	0	14	0	142,222	0	0	0	1,104	01/25/2037	1.F FE
43283N-AA-5	HILTON GRAND VACATIONS TRUST H Series 144A 4.980% 08/27/40	03/25/2026	Paydown		203,035	203,035	203,004	203,012	0	22	0	22	0	203,035	0	0	0	1,617	08/27/2040	1.A FE
43283N-AB-3	HILTON GRAND VACATIONS TRUST H Series 144A 5.270% 08/27/40	03/25/2026	Paydown		338,391	338,391	338,304	338,326	0	65	0	65	0	338,391	0	0	0	2,851	08/27/2040	1.G FE
43284H-AA-7	HGVT_19-AA Series 144A 2.340% 07/25/33	01/25/2026	Paydown		797,060	797,060	802,477	797,245	0	(185)	0	(185)	0	797,060	0	0	0	1,554	07/25/2033	1.A FE
43284H-AB-5	HGVT_19-AA Series 144A 2.540% 07/25/33	01/25/2026	Paydown		398,530	398,530	398,490	398,515	0	15	0	15	0	398,530	0	0	0	844	07/25/2033	1.F FE
43284H-AC-3	HGVT_19-AA Series 144A 2.840% 07/25/33	01/25/2026	Paydown		298,898	298,898	298,896	298,886	0	12	0	12	0	298,898	0	0	0	707	07/25/2033	2.B FE
43285H-AA-6	HILTON GRAND VACATIONS TRUST H Series 144A 2.740% 02/25/39	03/25/2026	Paydown		44,116	44,116	45,495	44,352	0	(236)	0	(236)	0	44,116	0	0	0	194	02/25/2039	1.A FE
43285J-AA-2	HILTON GRAND VACATIONS TRUST H Series 144A 4.540% 05/25/44	03/25/2026	Paydown		372,401	372,401	372,391	372,392	0	8	0	8	0	372,401	0	0	0	2,659	05/25/2044	1.A FE
55316E-AE-2	MMAF EQUIPMENT FINANCE LLC MMA Series 144A 2.290% 11/12/41	03/12/2026	Paydown		1,094,422	1,094,422	1,094,053	1,094,356	0	66	0	66	0	1,094,422	0	0	0	3,990	11/12/2041	1.A FE
55389R-AB-1	MVW LLC MVWOT_25-2 Series 144A 4.720% 10/20/44	03/20/2026	Paydown		190,141	190,141	190,096	190,097	0	44	0	44	0	190,141	0	0	0	1,575	10/20/2044	1.F FE
55389T-AB-7	MVW OWNER TRUST MVWOT_21-1WA Series 144A 1.440% 01/22/41	03/20/2026	Paydown		64,183	64,183	64,169	64,180	0	3	0	3	0	64,183	0	0	0	150	01/22/2041	1.F FE
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA Series 144A 1.940% 01/22/41	03/20/2026	Paydown		64,183	64,183	64,176	64,181	0	1	0	1	0	64,183	0	0	0	202	01/22/2041	2.B FE
55400D-AA-9	MVW OWNER TRUST MVWOT_19-2A Series 144A 2.220% 10/20/38	03/20/2026	Paydown		210,146	210,146	212,214	210,244	0	(98)	0	(98)	0	210,146	0	0	0	749	10/20/2038	1.A FE
55400D-AB-7	MVW OWNER TRUST MVWOT_19-2A Series 144A 2.440% 10/20/38	03/20/2026	Paydown		25,858	25,858	25,854	25,858	0	0	0	0	0	25,858	0	0	0	101	10/20/2038	1.F FE
55400E-AA-7	MVW OWNER TRUST MVWOT_20-1A Series 144A 1.740% 10/20/37	03/20/2026	Paydown		93,937	93,937	93,926	93,936	0	1	0	1	0	93,937	0	0	0	277	10/20/2037	1.A FE
55400E-AB-5	MVW OWNER TRUST MVWOT_20-1A Series 144A 2.730% 10/20/37	03/20/2026	Paydown		23,484	23,484	23,481	23,484	0	0	0	0	0	23,484	0	0	0	109	10/20/2037	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55400K-AB-1	MVW OWNER TRUST MVWOT_21-2A Series 144A 1.830% 05/20/39	03/20/2026	Paydown		272,557	272,557	272,509	272,540	0	16	0	16	0	272,557	0	0	0	827	05/20/2039	1.F FE
55400K-AC-9	MVW OWNER TRUST MVWOT_21-2A Series 144A 2.230% 05/20/39	03/20/2026	Paydown		64,131	64,131	63,147	63,779	0	352	0	352	0	64,131	0	0	0	237	05/20/2039	2.B FE
55400U-AA-1	MVW OWNER TRUST MVWOT_22-1 Series 144A 4.150% 11/21/39	03/20/2026	Paydown		115,781	115,781	115,751	115,768	0	13	0	13	0	115,781	0	0	0	803	11/21/2039	1.A FE
55400U-AB-9	MVW OWNER TRUST MVWOT_22-1 Series 144A 4.400% 11/21/39	03/20/2026	Paydown		115,781	115,781	115,768	115,775	0	6	0	6	0	115,781	0	0	0	852	11/21/2039	1.F FE
55400V-AB-7	MVW OWNER TRUST MVWOT_22-2 Series 144A 6.550% 10/21/41	03/20/2026	Paydown		151,540	151,540	151,522	151,535	0	5	0	5	0	151,540	0	0	0	1,582	10/21/2041	1.F FE
55400V-AC-5	MVW OWNER TRUST MVWOT_22-2 Series 144A 7.620% 10/21/41	03/20/2026	Paydown		83,347	83,347	83,340	83,344	0	3	0	3	0	83,347	0	0	0	1,012	10/21/2041	2.B FE
60700M-AC-2	MMAF EQUIPMENT FINANCE LLC MMA Series 144A 0.970% 04/09/27	03/09/2026	Paydown		259,920	259,920	259,910	259,920	0	1	0	1	0	259,920	0	0	0	326	04/09/2027	1.A FE
62848P-AA-8	MVW OWNER TRUST MVWOT_23-1 Series 144A 4.930% 10/20/40	03/20/2026	Paydown		137,985	137,985	137,980	137,979	0	6	0	6	0	137,985	0	0	0	1,139	10/20/2040	1.A FE
62848P-AB-6	MVW OWNER TRUST MVWOT_23-1 Series 144A 5.420% 10/20/40	03/20/2026	Paydown		129,868	129,868	129,866	129,863	0	5	0	5	0	129,868	0	0	0	1,178	10/20/2040	1.F FE
62848P-AC-4	MVW OWNER TRUST MVWOT_23-1 Series 144A 6.540% 10/20/40	03/20/2026	Paydown		81,168	81,168	81,162	81,162	0	6	0	6	0	81,168	0	0	0	889	10/20/2040	2.B FE
69145C-AA-2	OXFORD FINANCE FUNDING TRUST O Series 144A 6.716% 02/15/31	03/15/2026	Paydown		283,690	283,690	283,690	283,690	0	0	0	0	0	283,690	0	0	0	4,042	02/15/2031	1.F FE
82650T-AA-5	SIERRA TIMESHARE RECEIVABLES F Series 144A 4.730% 06/20/40	03/20/2026	Paydown		98,462	98,462	98,456	98,461	0	1	0	1	0	98,462	0	0	0	766	06/20/2040	1.A FE
82650T-AB-3	SIERRA TIMESHARE RECEIVABLES F Series 144A 5.040% 06/20/40	03/20/2026	Paydown		103,151	103,151	103,134	103,147	0	4	0	4	0	103,151	0	0	0	855	06/20/2040	1.F FE
82652Q-AB-7	SIERRA TIMESHARE RECEIVABLES F Series 144A 1.340% 11/20/37	01/20/2026	Paydown		709,624	709,624	709,464	709,615	0	9	0	9	0	709,624	0	0	0	792	11/20/2037	1.F FE
82652Q-AC-5	SIERRA TIMESHARE RECEIVABLES F Series 144A 1.790% 11/20/37	01/20/2026	Paydown		487,867	487,867	487,802	487,863	0	4	0	4	0	487,867	0	0	0	728	11/20/2037	2.B FE
82652R-AB-5	SIERRA RECEIVABLES FUNDING CO Series 144A 1.800% 09/20/38	02/20/2026	Paydown		1,113,273	1,113,273	1,113,231	1,113,271	0	2	0	2	0	1,113,273	0	0	0	3,278	09/20/2038	1.F FE
82652R-AC-3	SIERRA RECEIVABLES FUNDING CO Series 144A 1.950% 09/20/38	02/20/2026	Paydown		890,618	890,618	890,617	890,618	0	0	0	0	0	890,618	0	0	0	2,841	09/20/2038	2.B FE
82653H-AA-8	SIERRA RECEIVABLES FUNDING CO Series 144A 4.720% 04/20/44	03/20/2026	Paydown		691,320	691,320	691,313	691,312	0	8	0	8	0	691,320	0	0	0	5,306	04/20/2044	1.A FE
82666A-AA-8	SIGNAL RAIL IV LLC SRL_25-1 Series 144A 5.180% 11/17/55	03/17/2026	Paydown		16,294	16,294	16,291	16,291	0	3	0	3	0	16,294	0	0	0	148	11/17/2055	1.C FE
826934-AA-9	SIERRA RECEIVABLES FUNDING CO Series 144A 5.830% 07/20/39	03/20/2026	Paydown		85,769	85,769	85,745	85,762	0	7	0	7	0	85,769	0	0	0	834	07/20/2039	1.A FE
826934-AB-7	SIERRA RECEIVABLES FUNDING CO Series 144A 6.320% 07/20/39	03/20/2026	Paydown		85,769	85,769	85,752	85,763	0	5	0	5	0	85,769	0	0	0	904	07/20/2039	1.F FE
89237M-AA-7	TOYOTA AUTO LOAN EXTENDED NOTE Series 144A 2.140% 02/27/34	02/25/2026	Paydown		19,750,000	19,750,000	19,748,461	19,749,951	0	49	0	49	0	19,750,000	0	0	0	35,221	02/27/2034	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					49,693,556	49,693,556	49,697,568	49,693,186	0	368	0	368	0	49,693,556	0	0	0	151,594	XXX	XXX
24703G-AD-6	DELL EQUIPMENT FINANCE TRUST D Series 144A 5.770% 01/22/29	03/22/2026	Paydown		3,300,000	3,300,000	3,299,746	3,299,964	0	36	0	36	0	3,300,000	0	0	0	47,603	01/22/2029	1.C FE
24703G-AE-4	DELL EQUIPMENT FINANCE TRUST D Series 144A 6.060% 01/22/29	03/22/2026	Paydown		4,500,000	4,500,000	4,499,356	4,499,878	0	122	0	122	0	4,500,000	0	0	0	68,175	01/22/2029	1.F FE
912928-AA-6	USQ RAIL III LLC STEAM_24-1 Series 144A 4.990% 09/28/54	03/28/2026	Paydown		83,083	83,083	83,062	83,069	0	19	0	19	0	83,083	0	0	0	566	09/28/2054	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					7,883,083	7,883,083	7,882,164	7,882,911	0	177	0	177	0	7,883,083	0	0	0	116,344	XXX	XXX
00115B-AB-3	AEP TEXAS CENTRAL TRANSITION F AEP TEXAS CENTRAL TRANSITION F 2.294% 08/01/31	02/01/2026	Paydown		1,056,423	1,056,423	1,056,421	1,056,385	0	38	0	38	0	1,056,423	0	0	0	12,117	08/01/2031	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,056,423	1,056,423	1,056,421	1,056,385	0	38	0	38	0	1,056,423	0	0	0	12,117	XXX	XXX
07359B-AA-5	BEACON CONTAINER FINANCE LLC I Series 144A 2.250% 10/22/46	03/20/2026	Paydown		318,750	318,750	318,611	318,668	0	82	0	82	0	318,750	0	0	0	1,195	10/22/2046	1.F FE
12510H-BB-5	CAPITAL AUTOMOTIVE REIT CAUTO_ Series 144A 4.860% 02/15/56	03/15/2026	Paydown		16,667	16,667	16,663	0	0	4	0	4	0	16,667	0	0	0	45	02/15/2056	1.A FE
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A Series 144A 2.080% 09/18/45	03/18/2026	Paydown		486,722	486,722	459,203	468,349	0	18,373	0	18,373	0	486,722	0	0	0	1,673	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING VI LLC CLIF_20-3A 2.070% 10/18/45	03/18/2026	Paydown		283,333	283,333	283,275	283,305	0	28	0	28	0	283,333	0	0	0	1,006	10/18/2045	1.F FE
29374J-AC-9	ENTERPRISE FLEET FINANCING LLC Series 144A 4.790% 05/21/29	03/20/2026	Paydown		6,848,728	6,848,728	6,847,345	6,848,542	0	186	0	186	0	6,848,728	0	0	0	61,088	05/21/2029	1.A FE
361528-AA-0	GBX LEASING GBXL_22-1 Series 144A 2.870% 02/20/52	03/20/2026	Paydown		90,766	90,766	90,722	90,731	0	35	0	35	0	90,766	0	0	0	10	02/20/2052	1.C FE
361528-AE-2	GBX LEASING GBXL_26-1 Series 144A 5.130% 02/20/56	03/20/2026	Paydown		5,000	5,000	4,999	0	0	1	0	1	0	5,000	0	0	0	33	02/20/2056	1.C FE
553427-AB-1	MARITIME PARTNERS LLC MP_25-1 Series 144A 5.547% 11/15/65	03/15/2026	Paydown		55,417	55,417	55,416	55,415	0	2	0	2	0	55,417	0	0	0	513	11/15/2065	1.F FE
62946A-AC-8	NP SPE II LLC NPRL_17-1A Series 144A 3.372% 10/21/47	03/20/2026	Paydown		61,299	61,299	61,298	61,297	0	2	0	2	0	61,299	0	0	0	382	10/21/2047	1.G FE
872480-AA-6	TIF FUNDING II LLC TIF_20-1A Series 144A 2.090% 08/20/45	03/20/2026	Paydown		320,000	320,000	319,861	319,954	0	46	0	46	0	320,000	0	0	0	1,115	08/20/2045	1.F FE
872480-AE-8	TIF FUNDING II LLC TIF_21-1A Series 144A 1.650% 02/20/46	03/20/2026	Paydown		85,000	85,000	84,989	84,995	0	5	0	5	0	85,000	0	0	0	234	02/20/2046	1.E FE
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A Series 144A 2.050% 09/20/45	03/20/2026	Paydown		262,500	262,500	262,395	262,459	0	41	0	41	0	262,500	0	0	0	897	09/20/2045	1.F FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS LT Series 144A 2.730% 08/21/45	03/20/2026	Paydown		513,375	513,375	515,202	514,095	0	(720)	0	(720)	0	513,375	0	0	0	2,373	08/21/2045	1.F FE
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25 Series 144A 5.090% 10/19/55	03/19/2026	Paydown		45,277	45,277	45,271	45,271	0	6	0	6	0	45,277	0	0	0	388	10/19/2055	1.C FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC T Series 144A 2.110% 09/20/45	03/20/2026	Paydown		212,500	212,500	212,460	212,482	0	18	0	18	0	212,500	0	0	0	747	09/20/2045	1.F FE
89680H-AB-8	TRITON CONTAINER FINANCE LLC T Series 144A 3.740% 09/20/45	03/20/2026	Paydown		106,250	106,250	106,231	106,241	0	9	0	9	0	106,250	0	0	0	662	09/20/2045	2.B FE
96328G-AS-6	WHEELS FLEET LEASE FUNDING LLC Series 144A 5.800% 04/18/38	03/18/2026	Paydown		206,786	206,786	206,777	206,784	0	2	0	2	0	206,786	0	0	0	1,997	04/18/2038	1.A FE
12807C-AA-1	CAL FUNDING IV LTD CAI_20-1A Series 144A 2.220% 09/25/45	03/25/2026	Paydown		328,125	328,125	328,051	328,103	0	22	0	22	0	328,125	0	0	0	1,214	09/25/2045	1.F FE
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20 Series 144A 2.170% 10/17/40	03/17/2026	Paydown		121,808	121,808	121,802	121,805	0	2	0	2	0	121,808	0	0	0	436	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20 Series 144A 2.260% 11/19/40	03/17/2026	Paydown		98,459	98,459	89,444	93,153	0	5,307	0	5,307	0	98,459	0	0	0	368	11/19/2040	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS LT Series 144A 2.100% 09/20/45	03/20/2026	Paydown		253,860	253,860	253,785	253,825	0	35	0	35	0	253,860	0	0	0	896	09/20/2045	1.F FE
88315L-AL-2	TEXTAINER MARINE CONTAINERS VI Series 144A 1.680% 02/20/46	03/20/2026	Paydown		140,000	140,000	139,957	139,985	0	15	0	15	0	140,000	0	0	0	392	02/20/2046	1.F FE
88315L-AN-8	TEXTAINER MARINE CONTAINERS VI Series 144A 2.520% 02/20/46	03/20/2026	Paydown		28,072	28,072	28,061	28,068	0	4	0	4	0	28,072	0	0	0	118	02/20/2046	2.B 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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88316A-AA-9	TEXTAINER MARINE CONTAINERS VI Series 144A 5.250% 08/20/49	03/20/2026	Paydown		96,250	96,250	96,249	96,249	0	1	0	1	0	96,250	0	0	0	842	08/20/2049	1.C FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					10,984,944	10,984,944	10,948,067	10,939,776	0	23,506	0	23,506	0	10,984,944	0	0	0	78,624	XXX	XXX
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1A Series 144A 3.237% 07/30/50	01/30/2026	Paydown		18,750	18,750	18,927	18,791	0	(41)	0	(41)	0	18,750	0	0	0	152	07/30/2050	2.C FE
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21- Series 144A 2.493% 11/20/51	02/22/2026	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	187	11/20/2051	2.B FE
233046-AU-5	DB MASTER FINANCE LLC DNKN_25- Series 144A 4.891% 08/20/55	02/20/2026	Paydown		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	69	08/20/2055	2.B FE
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK Series 144A 3.786% 07/20/50	01/20/2026	Paydown		1,309,982	1,309,982	1,318,170	1,311,812	0	(1,830)	0	(1,830)	0	1,309,982	0	0	0	12,399	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK Series 144A 3.237% 01/20/51	01/20/2026	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	51	01/20/2051	2.C FE
26209X-AK-7	DRIVEN BRANDS FUNDING LLC HONK Series 144A 5.296% 10/20/55	01/20/2026	Paydown		9,375	9,375	9,375	9,375	0	0	0	0	0	9,375	0	0	0	124	10/20/2055	2.C FE
466365-AE-3	JACK IN THE BOX FUNDING LLC JA Series 144A 4.136% 02/26/52	02/25/2026	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	155	02/26/2052	2.B FE
78403D-AP-5	SBA TOWER TRUST Series 144A 1.884% 01/15/26	01/15/2026	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	6,280	01/15/2026	1.F FE
83546D-AJ-7	SONIC CAPITAL LLC SONIC_20-1A Series 144A 4.336% 01/20/50	03/20/2026	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	36	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1A Series 144A 2.636% 08/20/51	03/20/2026	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	110	08/20/2051	2.B FE
864300-AA-6	SUBWAY FUNDING LLC SUBWAY_24-1 Series 144A 6.028% 07/30/54	01/30/2026	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	113	07/30/2054	2.B FE
864300-AC-2	SUBWAY FUNDING LLC SUBWAY_24-1 Series 144A 6.268% 07/30/54	01/30/2026	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	118	07/30/2054	2.B FE
95058X-AL-2	WENDYS FUNDING LLC WEN_21-1A Series 144A 2.775% 06/15/51	03/15/2026	Paydown		25,009	25,009	25,009	25,009	0	0	0	0	0	25,009	0	0	0	174	06/15/2051	2.B FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					5,464,991	5,464,991	5,473,356	5,466,862	0	(1,871)	0	(1,871)	0	5,464,991	0	0	0	19,968	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					77,185,676	77,185,676	77,013,973	76,997,143	0	166,870	0	166,870	0	77,185,676	0	0	0	392,839	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					77,185,676	77,185,676	77,013,973	76,997,143	0	166,870	0	166,870	0	77,185,676	0	0	0	392,839	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					77,185,676	77,185,676	77,013,973	76,997,143	0	166,870	0	166,870	0	77,185,676	0	0	0	392,839	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					249,944,262	255,923,041	255,479,006	255,590,295	12,929	188,831	0	201,760	0	255,813,715	0	(5,899,681)	(5,899,681)	2,651,099	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					249,944,262	XXX	255,479,006	255,590,295	12,929	188,831	0	201,760	0	255,813,715	0	(5,899,681)	(5,899,681)	2,651,099	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

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
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of America Dallas, TX / Tampa, FL					308,034	308,047	112,324	XXX.
Bank of New York Mellon New York, NY					1,101,996	1,135,140	1,085,290	XXX.
Deutsche Bank New York, NY					2,960,092	3,387,713	629,076	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			25,000	24,319	25,000	XXX
0199999. Totals - open depositories	XXX	XXX	0	0	4,395,122	4,855,219	1,851,690	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	0	0	4,395,122	4,855,219	1,851,690	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	0	0	4,395,122	4,855,219	1,851,690	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
09248U-71-8	BLACKROCK LIQUIDITY:TEMPFUND I		12/22/2025	0.000		63,497,000	0	563,120
4812C2-73-4	JPMORGAN US TREAS PLUS MMFINS		03/25/2026	0.000		728,000	0	0
60934N-50-0	FEDERATEDGOVT OBLIG FUNDINST		03/17/2026	0.000		1,112,000	0	0
825252-40-6	AIM STIT TREASURYCASH MGMT		03/31/2026	0.000		18,103,000	0	0
857492-55-7	STATE STREET INSTITUTIONAL TRE		12/30/2025	0.000		13,765,000	0	121,952
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						97,205,000	0	685,072
8589999999. Total cash equivalents (unaffiliated)						97,205,000	0	685,072
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						97,205,000	0	685,072