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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.essent.us

Statutory Statement Contact David Weinstock (Name) , 610-230-0569 (Area Code) (Telephone Number)

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

OFFICERS

President/CEO	Mark Anthony Casale	SVP/CFO	Lawrence Edmond McAlee Jr.
SVP/CLO/Secretary	Mary Lourdes Gibbons	SVP/COO	William Daniel Kaiser

OTHER

Anthony David Shore, VP/Assistant Secretary	Peter Aaron Simon, VP/Treasurer	David Bruce Weinstock, VP/CAO

DIRECTORS OR TRUSTEES

Mark Anthony Casale	Jane Patricia Chwick	Robert Emil Glanville
Angela Louise Heise	Roy James Kasmar	Lawrence Edmond McAlee Jr.
Douglas John Pauls		

State of Pennsylvania
County of Philadelphia 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.

Mark Anthony Casale President/CEO	Mary Lourdes Gibbons SVP/CLO/Secretary	Lawrence Edmond McAlee Jr. SVP/CFO

Subscribed and sworn to before me this
7th day of May 2021

Lois A. Chapla
Notary Public
06/11/2023

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	2,848,497,327		2,848,497,327	2,541,800,670
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	862,885	239,585	623,300	623,300
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)	576,030		576,030	753,552
5. Cash ($ 97,667,935), cash equivalents ($ 122,515,052) and short-term investments ($ 6,687,571)	226,870,558		226,870,558	400,982,304
6. Contract loans (including $ .... premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	99,791,874	1,954,463	97,837,411	85,607,469
9. Receivables for securities	987		987	149,427
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,176,599,661	2,194,048	3,174,405,613	3,029,916,722
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	17,573,456		17,573,456	14,447,996
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	39,105,569		39,105,569	41,371,815
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	2,706,043
18.2 Net deferred tax asset	56,256,650	29,121,517	27,135,133	26,531,232
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	3,839,006	2,673,404	1,165,602	1,280,481
21. Furniture and equipment, including health care delivery assets ($ ....)	1,493,905	1,493,905	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	931,760	285,652	646,108	41,081
24. Health care ($ ....) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	16,872,899	16,347,899	525,000	515,546
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,312,672,906	52,116,425	3,260,556,481	3,116,810,916
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	3,312,672,906	52,116,425	3,260,556,481	3,116,810,916
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	16,347,899	16,347,899	0	0
2502. Accounts receivable	525,000		525,000	515,546
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)	16,872,899	16,347,899	525,000	515,546

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 33,532,118)	280,251,496	258,949,048
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	3,136,474	3,446,242
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	27,295,648	38,408,801
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	3,104,823	4,406,624
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	6,864,569	
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 58,122,339 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	177,608,099	188,709,427
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	70,745,610	65,150,061
13.	Funds held by company under reinsurance treaties		0
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated	924,405	330,818
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	5,623,669	3,024,849
20.	Derivatives	0	0
21.	Payable for securities	18,460,997	5,725,093
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	1,575,323,530	1,499,781,568
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,169,339,320	2,067,932,531
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,169,339,320	2,067,932,531
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	2,500,000	2,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	702,810,000	702,810,000
35.	Unassigned funds (surplus)	385,907,161	343,568,385
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,091,217,161	1,048,878,385
38.	Totals (Page 2, Line 28, Col. 3)	3,260,556,481	3,116,810,916
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	1,575,323,530	1,499,781,568
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,575,323,530	1,499,781,568
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 $ 224,029,400)	238,734,929	209,954,535	905,112,659
	1.2 Assumed (written $)			
	1.3 Ceded (written $ 82,881,957)	86,486,157	62,783,734	299,910,180
	1.4 Net (written $ 141,147,443)	152,248,772	147,170,801	605,202,479
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 33,627,007):			
	2.1 Direct	38,324,804	8,368,286	315,485,613
	2.2 Assumed			
	2.3 Ceded	15,506,728	2,185,237	96,980,945
	2.4 Net	22,818,076	6,183,049	218,504,668
3.	Loss adjustment expenses incurred	(336,844)	(59,215)	2,671,498
4.	Other underwriting expenses incurred	23,711,332	27,486,024	102,216,838
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	46,192,564	33,609,858	323,393,004
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	106,056,208	113,560,943	281,809,475
	INVESTMENT INCOME			
9.	Net investment income earned	15,228,465	14,609,346	57,499,361
10.	Net realized capital gains (losses) less capital gains tax of $ (4,226)	(15,899)	2,146,522	930,798
11.	Net investment gain (loss) (Lines 9 + 10)	15,212,566	16,755,868	58,430,159
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)	0	0	0
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income	1,615,352	1,617,003	6,463,235
15.	Total other income (Lines 12 through 14)	1,615,352	1,617,003	6,463,235
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	122,884,126	131,933,814	346,702,869
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)	122,884,126	131,933,814	346,702,869
19.	Federal and foreign income taxes incurred	10,482,701	9,289,914	34,611,560
20.	Net income (Line 18 minus Line 19)(to Line 22)	112,401,425	122,643,900	312,091,309
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,048,878,385	1,032,416,457	1,032,416,457
22.	Net income (from Line 20)	112,401,425	122,643,900	312,091,309
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	7,468,068	(2,538,414)	6,442,845
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	625,772	(872,419)	23,770,957
27.	Change in nonadmitted assets	(2,614,527)	(3,911,336)	(23,340,575)
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			
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(75,541,962)	(73,585,400)	(302,502,608)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	42,338,776	41,736,331	16,461,928
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,091,217,161	1,074,152,788	1,048,878,385
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Service fee income	1,615,352	1,617,003	6,463,235
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,615,352	1,617,003	6,463,235
3701.	Increase in contingency reserves	(75,541,962)	(73,585,400)	(302,502,608)
3702.				
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)	(75,541,962)	(73,585,400)	(302,502,608)

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	149,009,239	136,862,249	608,426,001
2. Net investment income	17,020,031	18,909,173	75,386,188
3. Miscellaneous income	1,605,898	1,615,474	6,471,160
4. Total (Lines 1 to 3)	167,635,168	157,386,896	690,283,349
5. Benefit and loss related payments	1,515,628	3,082,494	10,920,968
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	34,967,229	35,417,932	98,321,936
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	907,863	1,318,416	40,970,011
10. Total (Lines 5 through 9)	37,390,720	39,818,842	150,212,915
11. Net cash from operations (Line 4 minus Line 10)	130,244,448	117,568,054	540,070,434
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	70,615,347	121,430,254	381,795,998
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	753,552	1,402,760	6,005,143
12.5 Other invested assets	6,576,729	8,346,944	13,740,649
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	12,884,344	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	90,829,972	131,179,958	401,541,790
13. Cost of investments acquired (long-term only):			
13.1 Bonds	381,595,343	202,987,887	750,122,670
13.2 Stocks	0	0	227,800
13.3 Mortgage loans	0	0	0
13.4 Real estate	576,030	851,760	2,895,529
13.5 Other invested assets	11,309,957	3,355,753	18,895,025
13.6 Miscellaneous applications	0	7,608,238	1,695,279
13.7 Total investments acquired (Lines 13.1 to 13.6)	393,481,330	214,803,638	773,836,303
14. Net increase (or 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)	(302,651,358)	(83,623,680)	(372,294,513)
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	0	0	0
16.6 Other cash provided (applied)	(1,704,836)	(5,621,550)	(4,223,732)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,704,836)	(5,621,550)	(4,223,732)
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)	(174,111,746)	28,322,824	163,552,189
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	400,982,304	237,430,115	237,430,115
19.2 End of period (Line 18 plus Line 19.1)	226,870,558	265,752,939	400,982,304

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

NOTES TO FINANCIAL STATEMENTS

1. **Summary of Significant Accounting Policies**

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

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

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 112,401,425	$ 312,091,309
(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	$ 112,401,425	$ 312,091,309
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 1,091,217,161	$ 1,048,878,385
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,091,217,161	$ 1,048,878,385

B. No significant change from year-end 2020.

C. The Company uses the following accounting policies:

(1) No significant change from year-end 2020.

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

(3)-(5) No significant change from year-end 2020.

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

(7)-(13) No significant change from year-end 2020.

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

2. **Accounting Changes and Correction of Errors**

No significant change from year-end 2020.

3. **Business Combinations and Goodwill**

No significant change from year-end 2020.

4. **Discontinued Operations**

No significant change from year-end 2020.

5. **Investments**

A. No significant change from year-end 2020.

B. No significant change from year-end 2020.

C. No significant change from year-end 2020.

D. Loan-Backed Securities

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

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

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

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

The aggregate amount of unrealized losses:

1. Less than 12 months: $5,556,903
2. 12 Months or longer: $982,488

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $326,583,311
2. 12 Months or longer: $55,588,433

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

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

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

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

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

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

J. No significant change from year-end 2020.

K. No significant change from year-end 2020.

L. No significant change from year-end 2020.

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

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

O. No significant change from year-end 2020.

P. No significant change from year-end 2020.

Q. No significant change from year-end 2020.

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

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

No significant change from year-end 2020.

7. <u>Investment Income</u>

No significant change from year-end 2020.

8. <u>Derivative Instruments</u>

The Company had no derivative instruments at March 31, 2021.

9. <u>Income Taxes</u>

No significant change from year-end 2020.

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

A. - N. No significant change from year-end 2020.

11. Debt

A. No significant change from year-end 2020.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the "FHLBank"). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as $815,139,120. The Company calculated this amount as 25% of admitted assets as of March 31, 2021.

(2) FHLB Capital Stock

a. Aggregate Totals

(1) Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$623,300	$623,300	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$623,300	$623,300	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$815,139,120	XXX	XXX

(2) Prior Year-end

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$623,300	$623,300	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total l (a+b+c+d)	$623,300	$623,300	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$779,202,729	XXX	XXX

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

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	$623,300	$623,300	—	—	—	—

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

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

(3) The Company has not pledged any collateral to the FHLB as of March 31, 2021.

(4) The Company has not borrowed any funds from the FHLB as of March 31, 2021.

NOTES TO FINANCIAL STATEMENTS

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

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

E. No significant change from year-end 2020.

F. No significant change from year-end 2020.

G. No significant change from year-end 2020.

H. No significant change from year-end 2020.

I. No significant change from year-end 2020.

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

No significant change from year-end 2020.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2020.

15. Leases

No significant change from year-end 2020.

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

No significant change from year-end 2020.

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

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

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

No significant change from year-end 2020.

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

No significant change from year-end 2020.

20. Fair Value Measurements

A.

1) Fair value measurements as of March 31, 2021:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial & Miscellaneous	$ —	$ 5,064,652	$ —	$ 5,064,652
Total Bonds	—	5,064,652	—	5,064,652
Cash Equivalents				
Exempt Money Market Mutual Funds	8,626,775	—	—	8,626,775
Other Money Market Mutual Funds	113,888,277	—	—	113,888,277
Total Cash Equivalents	122,515,052	—	—	122,515,052
Total Assets at Fair Value	$122,515,052	$ 5,064,652	$ —	$127,579,704

2) Fair value measurements in Level 3 - None.

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

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

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

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

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

5) There are no derivative assets or liabilities.

B. None.

C. Aggregate Fair Value of Financial Instruments

March 31, 2021

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$2,922,427,355	$2,848,497,327	$ 371,636,661	$2,550,790,694	$ —	$ —
Cash equivalents	122,515,052	122,515,052	122,515,052	—	—	—
Common stocks	623,300	623,300	—	623,300	—	—
Short-term investments	6,687,571	6,687,571	6,687,571	—	—	—

December 31, 2020

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$2,671,144,507	$2,541,800,670	$ 374,138,974	$2,297,005,533	$ —	$ —
Cash equivalents	283,541,689	283,541,689	283,541,689	—	—	—
Common stocks	623,300	623,300	—	623,300	—	—
Short-term investments	6,685,482	6,685,482	6,685,482	—	—	—

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

- Bonds, short-term investments and cash equivalents - Bonds, short-term investments and cash equivalents are valued using quoted market prices in active markets, when available, and classified as Level 1 of the fair value hierarchy. Investments are classified as Level 2 in the fair value hierarchy if quoted market prices are not available and fair values are estimated using quoted prices of similar securities or recently executed transactions for the securities. Pricing services are used for valuation of all investments.

- Common stocks - Common stocks are comprised solely of FHLB capital stock which must be held in connection with the Company's FHLB membership. The price of FHLB capital stock cannot fluctuate, and all FHLB capital stock must be purchased, repurchased or transferred at its par value. Common stocks are classified as Level 2 in the fair value hierarchy as the carrying amount approximates the fair value.

D. None.

E. None.

21. Other Items

A.- G. No significant change from year-end 2020.

22. Events Subsequent

Type II -

In April 2021, Essent Guaranty and Essent Re agreed to increase the quota share reinsurance coverage of Essent Guaranty's NIW provided by Essent Re to 35% effective January 1, 2021. The quota share reinsurance coverage provided by Essent Re for Essent Guaranty's NIW prior to January 1, 2021 will continue to be 25%, the quota share percentage in effect at the time NIW was first ceded.

On May 5, 2021, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a $100 million dividend.

The Company has considered subsequent events through May 7, 2021.

23. Reinsurance

No significant change from year-end 2020.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes to Incurred Losses and LAE

A. Reserves as of December 31, 2020 were $262,395,290. For the period ended March 31, 2021, $1,393,640 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $249,273,923 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $11,727,727 favorable prior-year development during the period of December 31, 2020 to March 31, 2021. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.

B. Due to business restrictions, stay-at-home orders and travel restrictions initially implemented in March 2020 as a result of COVID-19, unemployment in the United States increased significantly in the second quarter of 2020 and remained elevated at March 31, 2021. As unemployment is one of the most common reasons for borrowers to default on their mortgage, the increase in unemployment has increased the number of delinquencies on the mortgages that we insure and has the potential to increase claim frequencies on defaults. As of March 31, 2021, insured loans in default totaled 29,080 and included 26,874 defaults classified as COVID-19 defaults. For borrowers that have the ability to begin to pay their mortgage at the end of the forbearance period, we expect that mortgage servicers will work with them to modify their loans at which time the mortgage will be removed from delinquency status. We believe that the forbearance process could have a favorable effect on the frequency of claims that we ultimately pay. Based on the forbearance programs in place and the credit characteristics of the defaulted loans, we expect the ultimate number of COVID-19-related defaults notices received in April 2020 through September 2020 ("Early COVID Defaults") that result in claims will be less than our historical default-to-claim experience. Accordingly, we recorded a reserve equal to approximately 7% of the risk in force for the Early COVID Defaults. We have not adjusted the loss reserves associated with the Early COVID Defaults as we continue to believe that these reserves represent the best estimate of the ultimate loss. The credit characteristics of defaults reported in October 2020 through March 2021 have trended towards those of the pre-pandemic periods and we have observed the normalization of other default patterns during this period. In addition, beginning in the fourth quarter of 2020 we observed a normalization of the proportion of unemployment claims related to permanent layoffs as compared to a higher proportion of temporary layoffs during the second and third quarters of 2020. We believe that while defaults in October 2020 through March 2021 were impacted by the pandemic's effect on the economy, the underlying credit performance of these defaults may not be the same as the expected performance for the Early COVID Defaults that occurred following the onset of the pandemic and defaults after September 30, 2020 are more likely to transition like pre-pandemic defaults. Accordingly, beginning in the fourth quarter of 2020, we resumed establishing reserves for defaults reported after September 30, 2020 using our normal reserve methodology. The reserve for losses and LAE on COVID-19 defaults was $248 million at March 31, 2021. It is reasonably possible that our estimate of the losses for the COVID-19 defaults could change in the near term as a result of the continued impact of the pandemic on the economic environment, the results of existing and future governmental programs designed to assist individuals and businesses impacted by the virus and the performance of the COVID-19 defaults in the forbearance programs. A 100 basis point increase or decrease in the reserve rate applied to Early COVID Defaults would result in a corresponding increase or decrease in our reserve for losses and LAE of approximately $24 million as of March 31, 2021. The impact on our reserves in future periods will be dependent upon the amount of delinquent notices received from loan servicers, the performance of COVID-19 defaults and our expectations for the amount of ultimate losses on these delinquencies

26. Intercompany Pooling Arrangements

No significant change from year-end 2020.

27. Structured Settlements

No significant change from year-end 2020.

28. Healthcare Receivables

No significant change from year-end 2020.

29. Participating Policies

No significant change from year-end 2020.

30. Premium Deficiency Reserve

No significant change from year-end 2020.

31. High Deductibles

No significant change from year-end 2020.

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

No significant change from year-end 2020.

33. Asbestos/Environmental Reserves

No significant change from year-end 2020.

34. Subscriber Savings Accounts

No significant change from year-end 2020.

35. Multiple Peril Crop Insurance

No significant change from year-end 2020.

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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. 12/31/2018

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/18/2020

6.4 By what department or departments?
Pennsylvania Insurance Department

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 259,137	$ 239,585
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 259,137	$ 239,585
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Goldman Sachs Asset Management, L.P.	U
Wellington Management Company, LLP	U
Peter Aaron Simon	I

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	DS
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	2,320,545	2,087,420	31,450	79,657	3,272,029	669,455
2. Alaska AK	L	823,016	916,320		119,072	1,425,683	695,560
3. Arizona AZ	L	7,936,373	6,781,189		34,319	10,362,342	1,231,058
4. Arkansas AR	L	3,003,902	2,957,350	11,344	144,715	2,819,218	928,172
5. California CA	L	23,779,411	17,269,166	4,485	6,853	71,997,244	10,762,594
6. Colorado CO	L	8,012,022	6,546,056		35,303	11,232,661	1,291,097
7. Connecticut CT	L	2,501,095	2,293,951	19,439	60,384	5,031,192	1,545,719
8. Delaware DE	L	710,255	616,278			904,306	286,122
9. District of Columbia DC	L	419,427	408,163			1,259,029	101,451
10. Florida FL	L	22,791,151	17,479,312	353,018	529,136	48,941,620	7,033,018
11. Georgia GA	L	7,034,404	6,383,033	1,110	51,301	13,796,283	1,994,216
12. Hawaii HI	L	657,036	432,155	26,328		2,221,274	326,547
13. Idaho ID	L	1,651,877	1,301,035	19,306	19,016	1,314,351	122,748
14. Illinois IL	L	7,465,185	6,975,813	269,678	305,173	13,246,779	3,074,894
15. Indiana IN	L	3,142,462	3,081,453	34,144	27,930	3,804,630	963,196
16. Iowa IA	L	1,352,178	1,305,860	51,921	60,539	1,398,253	615,748
17. Kansas KS	L	1,022,452	1,093,248	17,648	59,910	1,356,909	341,569
18. Kentucky KY	L	1,817,187	1,685,865	31,509	99,417	2,259,822	678,972
19. Louisiana LA	L	2,392,359	2,198,446	93,271	231	4,798,695	1,038,736
20. Maine ME	L	549,718	549,188			667,436	139,338
21. Maryland MD	L	6,496,004	4,896,078		188,985	12,132,366	2,287,577
22. Massachusetts MA	L	3,176,237	3,345,321		125,550	5,546,236	1,514,976
23. Michigan MI	L	5,148,960	5,016,847	162,539	73,509	7,257,873	1,843,539
24. Minnesota MN	L	5,139,874	5,116,250		20,050	6,312,502	1,471,420
25. Mississippi MS	L	758,475	773,149	7,203	79,465	1,589,402	626,832
26. Missouri MO	L	3,518,869	3,321,754	47,260	27,344	3,227,034	854,251
27. Montana MT	L	521,934	553,403			710,570	104,234
28. Nebraska NE	L	1,074,669	1,176,470	36,162	19,538	1,177,521	305,056
29. Nevada NV	L	4,480,735	3,612,272	71,449		13,504,913	1,480,948
30. New Hampshire NH	L	803,346	819,310			1,039,518	334,378
31. New Jersey NJ	L	7,200,480	6,902,131	98,342	184,632	16,571,729	3,321,104
32. New Mexico NM	L	1,169,002	1,149,172	113,062		1,674,256	413,627
33. New York NY	L	6,044,918	5,407,334		135,171	16,395,007	2,948,579
34. North Carolina NC	L	6,376,749	6,148,023	41,155	139,381	8,438,946	1,543,763
35. North Dakota ND	L	247,013	190,304		99,315	521,140	158,577
36. Ohio OH	L	7,433,003	6,642,627	14,754	189,629	7,932,308	2,227,586
37. Oklahoma OK	L	2,421,791	2,264,793	142,511	64,305	3,034,007	911,523
38. Oregon OR	L	3,026,226	2,978,844			4,020,629	726,629
39. Pennsylvania PA	L	5,637,965	5,385,602	4,998	89,208	7,933,953	1,947,153
40. Rhode Island RI	L	456,607	430,775			707,265	102,232
41. South Carolina SC	L	3,293,581	3,266,049	(51,764)	95,228	4,523,171	1,216,389
42. South Dakota SD	L	297,707	298,922			253,405	78,296
43. Tennessee TN	L	3,533,669	2,923,517	(8,583)	(2,206)	4,431,909	621,234
44. Texas TX	L	24,040,457	19,938,949	169,049	595,331	45,095,747	6,445,004
45. Utah UT	L	3,603,564	3,024,820	91,070		4,660,655	686,547
46. Vermont VT	L	251,623	282,122			337,544	105,092
47. Virginia VA	L	5,997,927	4,948,085	61,999	143,192	9,613,148	1,042,853
48. Washington WA	L	9,083,629	8,420,742	19,206	169,966	10,776,241	1,516,451
49. West Virginia WV	L	512,375	486,118		30,797	618,359	283,260
50. Wisconsin WI	L	2,580,381	2,808,164		55,923	2,981,160	1,060,552
51. Wyoming WY	L	319,575	312,541	16,361		231,740	108,864
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	224,029,400	195,201,789	2,001,424	4,157,269	405,360,010	72,128,736
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0

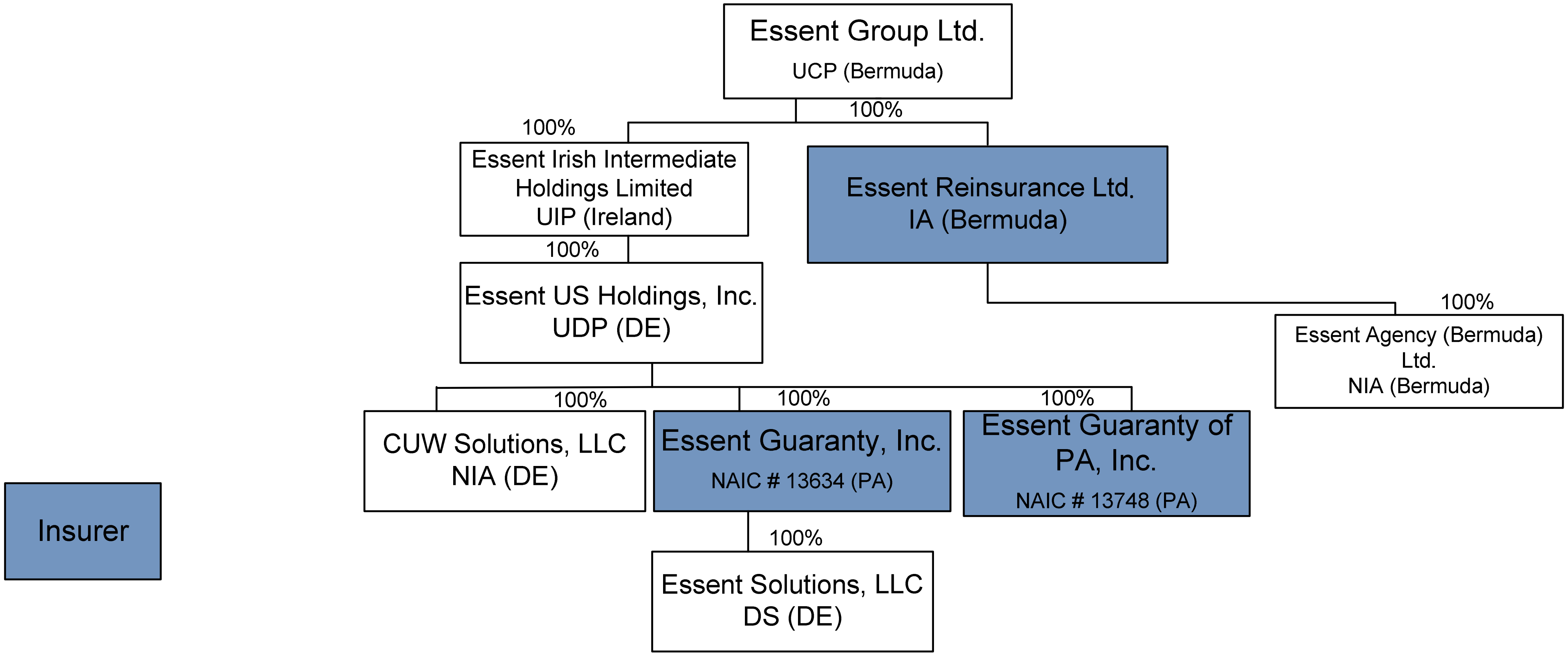
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 6

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	98-0673656		0001448893	New York Stock Exchange	Essent Group Ltd.	BMU	UIP					N	
		00000	98-0673657				Essent Reinsurance Ltd.	BMU	IA	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	N	
		00000	98-1167480				Essent Irish Intermediate Holdings Limited	IRL	UIP	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	N	
		00000	26-3414247				Essent US Holdings, Inc.	DE	UDP	Essent Irish Intermediate Holdings Limited	Ownership	100.000	Essent Group Ltd.	N	
4694	Essent Grp	13634	26-3728115				Essent Guaranty, Inc.	PA	RE	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	N	
4694	Essent Grp	13748	27-1440460				Essent Guaranty of PA, Inc.	PA	IA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	N	
		00000	45-3478888				CUW Solutions, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	N	
		00000	27-2881289				Essent Solutions, LLC	DE	DS	Essent Guaranty, Inc.	Ownership	100.000	Essent Group Ltd.	Y	
		00000	98-1340476				Essent Agency (Bermuda) Ltd.	BMU	NIA	Essent Reinsurance Ltd.	Ownership	100.000	Essent Group Ltd.	N	

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.	Allied Lines			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.	Commercial multiple peril			0.0	0.0
6.	Mortgage guaranty	238,734,929	38,324,804	16.1	4.0
8.	Ocean marine			0.0	0.0
9.	Inland marine			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.	Group accident and health			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.	Other accident and 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
19.1,19.2	Private passenger auto liability			0.0	0.0
19.3,19.4	Commercial auto liability			0.0	0.0
21.	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	238,734,929	38,324,804	16.1	4.0
	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.	Allied Lines	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.	Commercial multiple peril	0		
6.	Mortgage guaranty	224,029,400	224,029,400	195,201,789
8.	Ocean marine	0		
9.	Inland marine	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.	Group accident and health	0		
14.	Credit accident and health	0		
15.	Other accident and 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		
19.1,19.2	Private passenger auto liability	0		
19.3,19.4	Commercial auto liability	0		
21.	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	224,029,400	224,029,400	195,201,789
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	6,045	446	6,491	85		85	4,846		357	5,203	(1,114)	(89)	(1,203)
2. 2019	21,806	1,623	23,429	869		869	17,037		1,266	18,303	(3,900)	(357)	(4,257)
3. Subtotals 2019 + Prior	27,851	2,069	29,920	954	0	954	21,883	0	1,623	23,506	(5,014)	(446)	(5,460)
4. 2020	216,476	15,999	232,475	440		440	210,177		15,591	225,768	(5,859)	(408)	(6,267)
5. Subtotals 2020 + Prior	244,327	18,068	262,395	1,394	0	1,394	232,060	0	17,214	249,274	(10,873)	(854)	(11,727)
6. 2021	XXX	XXX	XXX	XXX	95	95	XXX	31,774	2,340	34,114	XXX	XXX	XXX
7. Totals	244,327	18,068	262,395	1,394	95	1,489	232,060	31,774	19,554	283,388	(10,873)	(854)	(11,727)
8. Prior Year-End Surplus As Regards Policyholders	1,048,878										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. (4.5)	2. (4.7)	3. (4.5)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.1)

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

Explanations:

1.

2.

3.

4.

Bar Codes:

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	753,552	3,750,044
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	576,030	2,895,529
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals	220,104	56,561
5.	Deduct amounts received on disposals	973,656	5,948,582
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	576,030	753,552
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	576,030	753,552

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	87,991,431	77,927,688
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,200,000	2,886,256
	2.2 Additional investment made after acquisition	9,109,957	16,008,769
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	7,496,713	6,461,087
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	6,576,729	13,740,649
8.	Deduct amortization of premium and depreciation	429,498	607,572
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		944,148
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	99,791,874	87,991,431
12.	Deduct total nonadmitted amounts	1,954,463	2,383,962
13.	Statement value at end of current period (Line 11 minus Line 12)	97,837,411	85,607,469

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	2,542,683,107	2,189,902,636
2.	Cost of bonds and stocks acquired	381,595,343	750,350,470
3.	Accrual of discount	387,779	414,420
4.	Unrealized valuation increase (decrease)	(43,886)	1,104
5.	Total gain (loss) on disposals	(4,883)	2,539,597
6.	Deduct consideration for bonds and stocks disposed of	70,726,843	383,601,725
7.	Deduct amortization of premium	4,641,901	18,300,335
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		428,787
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	111,496	1,805,727
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,849,360,212	2,542,683,107
12.	Deduct total nonadmitted amounts	239,585	259,137
13.	Statement value at end of current period (Line 11 minus Line 12)	2,849,120,627	2,542,423,970

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
BONDS								
1. NAIC 1 (a)	2,157,775,016	218,173,535	65,316,235	(5,456,936)	2,305,175,380	0	0	2,157,775,016
2. NAIC 2 (a)	377,306,188	155,308,088	5,111,630	1,158,195	528,660,841	0	0	377,306,188
3. NAIC 3 (a)	11,651,452	8,079,439	2,391	(26,381)	19,702,119	0	0	11,651,452
4. NAIC 4 (a)	1,753,495	31,568	84,790	47,363	1,747,636			1,753,495
5. NAIC 5 (a)	0	4,106	105,184		(101,078)			
6. NAIC 6 (a)	0				0			
7. Total Bonds	2,548,486,151	381,596,736	70,620,230	(4,277,759)	2,855,184,898	0	0	2,548,486,151
PREFERRED STOCK								
8. NAIC 1	0				0			
9. NAIC 2	0				0			
10. NAIC 3	0				0			
11. NAIC 4	0				0			
12. NAIC 5	0				0			
13. NAIC 6	0				0			
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,548,486,151	381,596,736	70,620,230	(4,277,759)	2,855,184,898	0	0	2,548,486,151

(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 $ 6,687,571 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	6,687,571	XXX	6,686,767	1,394	1

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,685,482	2,000,834
2. Cost of short-term investments acquired	1,393	7,685,130
3. Accrual of discount	696	143
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		79
6. Deduct consideration received on disposals		2,999,869
7. Deduct amortization of premium		834
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,687,571	6,685,482
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	6,687,571	6,685,482

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	283,541,689	155,066,968
2.	Cost of cash equivalents acquired	493,530,026	1,330,492,609
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	15,241	(19,650)
5.	Total gain (loss) on disposals	(15,241)	11,484
6.	Deduct consideration received on disposals	654,556,663	1,202,009,723
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	122,515,052	283,541,689
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	122,515,052	283,541,689

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
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
32350 SPRUCEWOOD ST	FARMINGTON HILLS	MI	02/04/2021	FANNIEMAE	246,610	0	246,610	
14802 BRONZE FINCH DR	CYPRESS	TX	03/26/2021	FANNIEMAE	329,420	0	329,420	
0199999. Acquired by Purchase					576,030	0	576,030	0
0399999 - Totals					576,030	0	576,030	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 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
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
20 WOOD LAKE DRIVE	MANNING	SC	10/01/2020	EVER SCHETTINY	323,960		0				0		323,960	393,435		69,475	69,475		17,711
4901 WEAVER RD	BERLIN CENTER	OH	10/28/2020	SCOTT MORGAN	203,912		203,912				0		203,912	294,569		90,657	90,657		60,281
3018 58TH TER E	BRADENTON	FL	11/03/2020	MARGARET & ROBERT MCCOY	225,680		0				0		225,680	285,652		59,972	59,972		17,463
0199999. Property Disposed					753,552	0	203,912	0	0	0	0	0	753,552	973,656	0	220,104	220,104	0	95,455
0399999 - Totals					753,552	0	203,912	0	0	0	0	0	753,552	973,656	0	220,104	220,104	0	95,455

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AQUILINE FINANCIAL SERVICES FUND IV L.P.	New York	NY	Aquiline Capital Partners LLC		12/20/2019			300,000		3,441,400	0.240
000000-00-0	Fifth Wall Ventures II, L.P.	Venice	CA	Fifth Wall Ventures II, L.P.		01/28/2019			2,106,836		5,768,571	2.000
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/16/2018			2,359,906		9,573,761	9.580
000000-00-0	Green Visor Capital III, L.P.	San Francisco	CA	Green Visor Capital Management Company, LLC		07/06/2020			1,000,000		3,000,000	8.790
000000-00-0	Inter-Atlantic Stonybrook Insurtech Ventures, LP	New York	NY	Inter-Atlantic Advisors SB, LLC		04/17/2019			142,453		1,392,291	9.280
000000-00-0	LL Strategic Opportunities Fund, L.P.	Philadelphia	PA	LL Strategic Opportunities Fund, L.P.		01/05/2021		2,200,000			7,800,000	10.000
000000-00-0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory Venture Fund, L.P.		02/25/2019			447,036		1,787,561	6.010
000000-00-0	Moderne Ventures Core Fund II, L.P.	Chicago	IL	Moderne Ventures Core Fund II, L.P.		11/19/2020			400,000		4,140,000	10.000
000000-00-0	Navitas Capital III, LP	Los Angeles	CA	Navitas Capital III, LP		11/10/2020			350,000		3,225,000	10.000
000000-00-0	Nyca Investment Fund III, LP	New York	NY	Nyca Management LLC		11/21/2018			375,000		2,375,000	2.230
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,200,000	7,481,231	0	42,503,584	XXX
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC		04/30/2019			1,628,726		5,465,283	2.550
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	1,628,726	0	5,465,283	XXX
4899999. Total - Unaffiliated								2,200,000	9,109,957	0	47,968,867	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								2,200,000	9,109,957	0	47,968,867	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP	11/16/2018	03/03/2021	355,127		(61,662)			(61,662)			355,127			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							355,127	0	(61,662)	0	0	(61,662)	0	0	355,127	0	0	0	0
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019	03/01/2021	240,531					0		240,531	240,531			0	
000000-00-0	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Pretium Partners, LLC	07/13/2018	03/03/2021	5,981,071		(367,836)			(367,836)		5,981,071	5,981,071			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							6,221,602	0	(367,836)	0	0	(367,836)	0	6,221,602	6,221,602	0	0	0	0
4899999. Total - Unaffiliated							6,576,729	0	(429,498)	0	0	(429,498)	0	6,221,602	6,576,729	0	0	0	0

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							6,576,729	0	(429,498)	0	0	(429,498)	0	6,221,602	6,576,729	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
455780-AX-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	01/08/2021	Merrill Lynch		2,311,170	1,640,000	43,762	2.B FE
455780-CW-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	01/05/2021	Citigroup		1,039,710	1,050,000	0	2.B FE
698299-AW-4	PANAMA, REPUBLIC OF (GOVERNMENT)	C	01/08/2021	MARKETAXESS		2,701,093	1,850,000	57,155	2.B FE
698299-BN-3	PANAMA, REPUBLIC OF (GOVERNMENT)	C	01/20/2021	MORGAN STANLEY AND CO INC		2,171,729	2,160,000	15,944	2.B FE
715638-DF-6	PERU, REPUBLIC OF (GOVERNMENT)	C	03/03/2021	Bank of America Merrill Lynch		733,008	730,000	2,652	2.A FE
71567R-AH-9	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI	D	01/06/2021	Various		1,626,080	1,410,000	16,092	2.B FE
718286-BW-6	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	01/08/2021	CitiGroup		2,683,150	2,060,000	51,214	2.B FE
74727P-AY-7	STATE OF QATAR	C	01/08/2021	The Bank of New York Mellon		2,964,384	2,160,000	24,188	1.D FE
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	01/08/2021	Citigroup Global Markets, Inc.		2,106,156	1,560,000	5,304	2.C FE
78307A-DH-3	RUSSIA, FEDERATION OF (GOVERNMENT)	C	01/08/2021	BNY MELLON		3,107,500	2,200,000	41,647	2.C FE
1099999. Subtotal - Bonds - All Other Governments						21,443,979	16,820,000	257,958	XXX
452153-AV-1	ILLINOIS ST		03/17/2021	MORGAN STANLEY AND CO., INC., NEW YORK		1,433,276	1,300,000	0	2.C FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,433,276	1,300,000	0	XXX
44236P-MA-3	HOUSTON TEX CMNTY COLLEGE SYS		01/22/2021	MORGAN STANLEY AND CO INC		1,665,000	1,665,000	0	1.A FE
798186-N9-9	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	STIFEL NICOLAUS & CO.		440,000	440,000	0	1.B FE
798186-P3-0	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	STIFEL NICOLAUS & CO.		430,000	430,000	0	1.B FE
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	STIFEL NICOLAUS & CO.		1,720,000	1,720,000	0	1.B FE
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	STIFEL NICOLAUS & CO.		1,500,000	1,500,000	0	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,755,000	5,755,000	0	XXX
13080S-ZY-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		01/15/2021	RBC Dain Rauscher (US)		725,000	725,000	0	1.E FE
14574A-AM-6	CARSON CALIF PENSION OBLIG		02/23/2021	CitiGroup		3,424,641	3,300,000	13,552	1.D FE
282659-BJ-9	EL CAJON CALIF		01/22/2021	BANK OF AMERICA CORPOR		809,968	800,000	0	1.C FE
282659-BK-6	EL CAJON CALIF		01/14/2021	BANK OF AMERICA CORPOR		475,000	475,000	0	1.C FE
3132A5-HY-4	FH ZS4747 - RMBS		03/05/2021	CitiGroup		10,487,381	9,830,000	9,557	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		01/21/2021	MIZUHO SECURITIES USA INC.		6,869,033	6,322,711	14,753	1.A
3132DW-BK-8	FH SD8142 - RMBS		03/22/2021	GX CLARKE		3,948,047	3,750,000	7,500	1.A
3133KK-6R-5	FH RA4480 - RMBS		01/22/2021	BARCLAY INVESTMENTS, INC.		3,159,848	3,050,000	4,236	1.A
3137F8-4K-6	FHMS K-122 X3 - CMBS		03/04/2021	BROWNSTONE INVESTMENT GROUP LLC		1,757,266	0	4,853	1.A
3137F8-ZX-4	FH-K123-X1 - CMBS		03/12/2021	MERRILL LYNCH INC		1,263,922	0	6,752	1.A
3137F8-ZY-2	FHMS K-123 X3 - CMBS		01/21/2021	First Boston Corp		1,012,660	0	9,331	1.A
3137F9-Z2-0	FHMS K-124 X3 - CMBS		02/03/2021	Montgomery		443,187	0	1,492	1.A
3137F9-ZB-0	FHMS K-125 X3 - CMBS		02/18/2021	Barclays Bank		1,099,044	0	9,344	1.A
3137FF-4A-2	FHMS K-741 X3 - CMBS		02/24/2021	FIRST UNION CAPITAL		1,379,310	0	2,004	1.A
3137FF-XP-7	FHMS K-G05 X3 - CMBS		03/03/2021	SALOMON BROTHERS INC		905,537	0	3,299	1.A
3137FP-JK-2	FHMS K-099 X3 - CMBS		01/26/2021	BETZOLD BERG & NUSSBAUM INC.		1,498,107	0	15,703	1.A
3137FR-UW-9	FHMS K-106 X3 - CMBS		02/11/2021	HILLTOP SECURITIES		2,946,094	0	17,070	1.A
3137FT-G2-7	FHMS K-109 X1 - CMBS		03/10/2021	BREAN CAPITAL		1,221,606	0	4,780	1.A
3137FX-Z5-0	FHMS K-127 X1 - CMBS		03/17/2021	Wells Fargo		1,516,429	0	15,438	1.A
3137FX-Z6-8	FHMS K-127 X3 - CMBS		03/17/2021	FIRST UNION CAPITAL		2,036,253	0	17,732	1.A
3140X9-QU-2	FN FM5866 - RMBS		03/05/2021	CREDIT SUISSE		10,495,792	9,835,003	8,606	1.A
3140X9-WD-3	FN FM6043 - RMBS		03/05/2021	GOLDMAN, SACHS & CO.		10,479,703	9,830,001	8,601	1.A
345105-KN-9	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C		01/27/2021	GOLDMAN, SACHS & CO.		2,350,000	2,350,000	0	1.F FE
442349-ER-3	HOUSTON TEX ARPT SYS REV		01/05/2021	Morgan Stanley		120,239	115,000	43	1.F FE
54651R-CY-3	LOUISIANA ST UNCLAIMED PPTY SPL REV		02/04/2021	Unknown		1,290,000	1,290,000	0	1.E FE
54651T-BD-6	LOUISIANA ST TRANSN AUTH		01/07/2021	WELLS FARGO BANK N.A		50,000	50,000	0	1.E FE
575831-FX-5	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		01/13/2021	ROBERT W. BAIRD & CO.		4,072,280	4,000,000	24,436	1.D FE
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV		01/22/2021	Citigroup Global Markets, Inc.		915,000	915,000	0	1.F FE
64972G-YG-3	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		03/05/2021	Various		6,441,730	5,500,000	51,333	1.B FE
66285W-A9-7	NORTH TEX TWY AUTH REV		01/29/2021	Unknown		897,849	870,000	2,269	1.E FE
914716-U7-8	UNIVERSITY N C CHARLOTTE REV		02/26/2021	Bank of America		3,350,000	3,350,000	0	1.E FE
916856-HH-3	UPTOWN DEV AUTH TEX TAX INCREMENT CONTRA		02/04/2021	Various		331,991	330,000	0	1.F FE
958638-ZP-6	WESTERN MICH UNIV REVS		01/22/2021	BANK OF AMERICA CORPOR		1,280,000	1,280,000	0	1.D FE
98851W-AP-8	YUMA ARIZ PLEDGED REV		02/19/2021	GMP SECURITIES LLC		1,000,000	1,000,000	0	1.D FE
3199999. Subtotal - Bonds - U.S. Special Revenues						90,052,916	68,967,715	252,685	XXX
00175L-AS-1	AMMC A2R2 - CDO		01/12/2021	J P MORGAN SECURITIES		800,000	800,000	0	1.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00206R-ML-3	AT&T INC		03/19/2021	Citigroup Global Markets, Inc.		3,194,656	3,200,000	0	2.B FE
00287Y-DB-2	ABBVIE INC		01/20/2021	Deutsche Bank Securities, Inc.		2,814,967	2,170,000	36,363	2.C FE
02209S-BJ-1	ALTRIA GROUP INC		03/04/2021	Millenium Advisors		976,199	925,000	10,658	2.B FE
026874-DF-1	AMERICAN INTERNATIONAL GROUP INC		01/20/2021	WELLS FARGO SECURITIES LLC		2,817,116	2,170,000	3,472	2.A FE
03027X-AU-4	AMERICAN TOWER CORP		03/04/2021	BARCLAYS CAPITAL INC		3,031,999	2,725,000	51,726	2.C FE
03027X-BK-5	AMERICAN TOWER CORP		03/09/2021	Unknown		1,304,829	1,475,000	13,416	2.C FE
03330A-AG-7	ANCHC 3-R D - CDO	C	01/20/2021	SALOMON BROTHERS INC		1,930,138	2,000,000	13,484	2.C FE
03763Y-BG-0	APID 11RR DRR - CDO		01/20/2021	SALOMON BROTHERS INC		2,003,400	2,000,000	679	2.C FE
04016L-AJ-6	ARES 42 D - CDO	C	01/21/2021	SALOMON BROTHERS INC		1,097,459	1,100,000	336	3.A FE
04016P-AG-3	ARES XLIII D - CDO	C	01/21/2021	SALOMON BROTHERS INC		1,997,380	2,000,000	2,209	3.A FE
046353-AM-0	ASTRAZENECA PLC	C	01/20/2021	Morgan Stanley		1,244,002	955,000	7,660	2.A FE
04940A-AL-6	ATCLO 16 D - CDO	C	01/28/2021	SALOMON BROTHERS INC		2,000,000	2,000,000	0	2.C FE
05971V-2A-2	BANCO DE CREDITO DEL PERU	D	01/25/2021	JP MORGAN		795,150	760,000	912	2.A FE
06540V-BB-0	BANK 2019-BNK24 A3 - CMBS		03/09/2021	Morgan Stanley		4,490,719	4,200,000	3,453	1.D FM
06542B-BN-6	BANK 2021-BNK32 XA - CMBS		03/17/2021	MORGAN STANLEY CO		2,547,401	0	23,854	1.A FE
06654D-AB-3	BANNER HEALTH		01/05/2021	Wells Fargo		1,500,358	1,420,000	553	1.D FE
06738E-AJ-4	BARCLAYS PLC	C	02/24/2021	RBC CAPITAL MARKETS, LLC		1,507,253	1,170,000	1,536	2.B FE
06759F-AG-1	BABSN 2015-II DR - CDO	C	01/27/2021	SALOMON BROTHERS INC		1,241,000	1,250,000	992	2.C FE
075887-BX-6	BECTON DICKINSON AND CO		03/09/2021	Bank of America		1,318,801	1,100,000	13,553	2.C FE
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	03/04/2021	GOLDMAN, SACHS & CO.		1,893,359	1,650,000	7,686	2.A FE
08162Y-AE-2	BMARK 2019-B14 A5 - CMBS		03/05/2021	BARCLAYS CAPITAL INC		3,217,734	3,000,000	2,032	1.D FM
08181L-AU-1	BSP 10RR ARR - CDO	C	02/05/2021	Citigroup Global Markets, Inc.		660,000	660,000	0	1.A FE
08860H-AC-8	BHARTI AIRTEL LTD	C	03/03/2021	J.P. MORGAN CHASE BANK		1,128,960	1,130,000	0	2.C FE
101137-AT-4	BOSTON SCIENTIFIC CORP		01/20/2021	Various		2,796,541	2,220,000	39,562	2.C FE
11135F-BG-5	BROADCOM INC		03/09/2021	JP Morgan		1,227,557	1,275,000	6,906	2.C FE
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC		03/04/2021	MARKETAXESS CORPORATION		957,705	750,000	16,027	1.G FE
12433U-AL-9	BX 2018-GW D - CMBS		02/02/2021	CHASE SECURITIES INC		190,119	190,000	200	1.D FM
12530M-AE-5	SORT 2021-1 A1 - ABS		03/10/2021	GOLDMAN		894,830	895,000	0	1.D FE
12551A-AJ-4	CIFC 171 D - CDO	C	01/21/2021	SALOMON BROTHERS INC		1,993,800	2,000,000	827	3.A FE
126650-DJ-6	CVS HEALTH CORP		03/04/2021	MORGAN STANLEY CO		1,544,270	1,400,000	22,896	2.B FE
141781-BQ-6	CARGILL INC		01/28/2021	CITIGROUP GLOBAL MARKETS INC.		2,598,804	2,600,000	0	1.F FE
14311N-AS-3	CGMS 154R CR - CDO	C	01/21/2021	SALOMON BROTHERS INC		1,993,800	2,000,000	1,090	3.A FE
14448C-AS-3	CARRIER GLOBAL CORP		03/09/2021	Merrill Lynch		1,307,033	1,325,000	20,538	2.C FE
14919H-AG-8	CATLK 7 C - CDO	C	01/13/2021	JEFFERIES & COMPANY, INC.		990,000	1,000,000	0	1.F FE
161175-BV-5	CHARTER COMMUNICATIONS OPERATING LLC		03/09/2021	Merrill Lynch		1,243,134	1,350,000	22,200	2.C FE
19736R-AL-5	CECLO 27 C - CDO		01/20/2021	SALOMON BROTHERS INC		1,983,400	2,000,000	17,183	2.C FE
19737L-AN-3	CECLO 31 D - CDO	C	02/01/2021	JEFFERIES & COMPANY, INC.		1,997,500	2,000,000	0	2.C FE
205887-CD-2	CONAGRA BRANDS INC		03/04/2021	Citigroup		3,024,533	2,425,000	45,341	2.C FE
209111-FC-2	CONSOLIDATED EDISON COMPANY OF NEW YORK		01/20/2021	Jane Street		2,805,504	2,400,000	37,130	2.A FE
21036P-BG-2	CONSTELLATION BRANDS INC		03/09/2021	WELLS FARGO BANK N.A		1,272,383	1,225,000	16,589	2.C FE
224044-CM-7	COX COMMUNICATIONS INC		03/04/2021	GOLDMAN SACHS		1,650,037	1,825,000	25,573	2.B FE
24422E-VL-0	JOHN DEERE CAPITAL CORP		01/13/2021	BARCLAYS BANK PLC		5,034,451	5,075,000	1,635	1.F FE
254687-EV-4	WALT DISNEY CO		03/04/2021	GOLDMAN		957,164	775,000	17,690	2.A FE
26245M-AL-5	DRYDEN 55 CLO LTD - CDO	C	01/21/2021	SALOMON BROTHERS INC		1,971,380	2,000,000	1,717	2.C FE
26251L-AJ-3	DRSLF 64 D - CDO	C	01/21/2021	SALOMON BROTHERS INC		978,690	1,000,000	479	2.C FE
29157T-AD-8	EMORY UNIVERSITY		01/08/2021	Morgan Stanley		2,208,695	2,115,000	16,493	1.C FE
29278D-AA-3	ENEL CHILE SA	C	01/26/2021	JPMORGAN CHASE BANK		2,758,900	2,350,000	14,639	2.A FE
31428X-AU-0	FEDEX CORP		01/20/2021	Various		2,822,681	2,420,000	26,734	2.B FE
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I		02/23/2021	J.P. MORGAN/CHASE		695,765	700,000	0	2.B FE
33883F-AA-7	FLAT 151 E - CDO		01/22/2021	SALOMON BROTHERS INC		997,000	1,000,000	1,784	3.B FE
35137L-AL-9	FOX CORP		03/04/2021	Citigroup Global Markets, Inc.		2,722,001	2,525,000	36,823	2.B FE
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	03/04/2021	GOLDMAN SACHS		1,010,295	900,000	12,481	2.B FE
37045V-AT-7	GENERAL MOTORS CO		03/09/2021	MERRILL LYNCH & CO		1,259,000	1,000,000	26,444	2.C FE
375558-BA-0	GILEAD SCIENCES INC		01/20/2021	Deutsche Bank		2,788,564	2,220,000	47,453	2.A FE
37940X-AC-6	GLOBAL PAYMENTS INC		03/04/2021	MILLENNIUM ADVISORS		977,886	900,000	2,386	2.C FE
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		03/09/2021	Various		951,125	725,000	18,035	2.B FE
437076-CF-7	HOME DEPOT INC		01/13/2021	CREDIT SUISSE		5,021,713	5,075,000	1,551	1.F FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
442851-BG-5	HOWARD UNIVERSITY		03/09/2021	BARCLAYS CAPITAL		1,265,000	1,265,000	0	2.C FE
44421G-AJ-2	HY 2019-30HY D - CMBS		01/28/2021	First Boston Corp		956,588	880,000	0	1.D FM
45783N-AA-5	INSTAR LEASING III LLC - ABS		02/03/2021	First Boston Corp		1,194,350	1,195,000	0	1.F FE
45783N-AA-5	INSTR 2021-1 A - RMBS		03/10/2021	Keybank		500,000	500,000	1,022	1.F FE
53706R-AM-8	LITTLE COMPANY OF MARY HOSPITAL OF INDIA		03/17/2021	Piper Jaffray Co.		2,055,000	2,055,000	0	1.D
53706R-AN-6	LITTLE COMPANY OF MARY HOSPITAL OF INDIA		03/17/2021	Piper Jaffray Co.		3,085,000	3,085,000	0	1.D
53706R-AP-1	LITTLE COMPANY OF MARY HOSPITAL OF INDIA		03/17/2021	Piper Jaffray Co.		1,495,000	1,495,000	0	1.D
53706R-AR-7	LITTLE COMPANY OF MARY HOSPITAL OF INDIA		03/17/2021	Piper Jaffray Co.		1,000,000	1,000,000	0	1.D
548661-DE-4	LOWE'S COMPANIES INC		01/20/2021	Wells Fargo Bank		1,467,490	1,224,000	18,352	2.A FE
55818R-BE-5	MDPK 14RR DRR - CDO		01/27/2021	SALOMON BROTHERS INC		1,301,040	1,300,000	802	2.C FE
55821F-AG-2	MDPK 50 D - CDO	C	02/08/2021	RBC Dain Rauscher (US)		1,455,000	1,455,000	0	2.C FE
56608K-AS-2	MP14 BR - CDO		01/13/2021	JP MORGAN		1,000,000	1,000,000	0	1.C FE
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I		01/13/2021	CitiGroup		5,336,658	5,400,000	1,860	1.D FE
595112-BN-2	MICRON TECHNOLOGY INC		03/04/2021	JP MORGAN		3,078,129	2,575,000	12,193	2.C FE
60284M-AB-8	MINERA MEXICO SA DE CV	C	01/25/2021	Various		1,431,445	1,250,000	17,275	2.A FE
610202-BP-7	MONONGAHELA POWER CO		03/04/2021	Jane Street		990,848	800,000	9,960	2.A FE
620076-BN-8	MOTOROLA SOLUTIONS INC		03/05/2021	Jane Street		1,005,288	875,000	11,851	2.C FE
64952W-DW-0	NEW YORK LIFE GLOBAL FUNDING		01/11/2021	CREDIT SUISSE		4,995,350	5,000,000	0	1.A FE
65473Q-BD-4	NISOURCE INC		02/24/2021	Citigroup Global Markets, Inc.		2,788,415	2,120,000	8,318	2.B FE
666807-BJ-0	NORTHROP GRUMMAN CORP		01/20/2021	Various		2,815,251	2,370,000	24,585	2.B FE
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING		01/07/2021	J.P. MORGAN CHASE BANK		4,991,200	5,000,000	0	1.A FE
67079B-AF-7	NUTRITION & BIOSCIENCES INC		03/09/2021	UBS AG, STAMFORD BRANCH/IPA ACCOUNT		1,306,702	1,325,000	22,337	2.B FE
67098U-AC-9	OAKC 6 B - CDO	C	03/08/2021	RBC CAPITAL MARKETS		2,010,000	2,000,000	6,599	1.C FE
67109B-CN-2	OHALF 2015-1 AR2 - CDO		03/08/2021	RBC CAPITAL MARKETS		2,009,000	2,000,000	1,875	1.A FE
67111D-AS-5	OZLM 15R A2A - CDO	C	03/08/2021	Cantor Fitzgerald		3,510,500	3,500,000	9,404	1.C FE
67112G-AG-3	OZLM XVIII D - CDO		01/20/2021	SALOMON BROTHERS INC		1,931,400	2,000,000	1,202	2.C FE
682413-AJ-8	ONP 21PARK E - CMBS		02/10/2021	DEUTSCHE BANK ALEX BROWN		1,750,000	1,750,000	0	2.C FE
68389X-BF-1	ORACLE CORP		01/20/2021	JP Morgan		2,817,330	2,345,000	18,003	1.G FE
68902V-AL-1	OTIS WORLDWIDE CORP		01/20/2021	Wells Fargo BK		2,819,066	2,625,000	35,626	2.B FE
69352P-AM-5	PPL CAPITAL FUNDING INC		03/04/2021	TRADEWEB		1,630,600	1,550,000	29,794	2.B FE
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		01/13/2021	J.P. Morgan Securities LLC		9,811,363	9,775,000	0	1.D FE
70462G-AB-4	PEACEHEALTH		01/05/2021	Morgan Stanley		484,985	475,000	943	1.F FE
74432Q-CA-1	PRUDENTIAL FINANCIAL INC		01/20/2021	WELLS FARGO BANK N.A		2,809,158	2,200,000	18,834	1.G FE
74735K-2C-5	OOREDOO INTERNATIONAL FINANCE LTD	C	01/08/2021	Merrill Lynch		2,497,750	1,940,000	39,285	1.G FE
824348-BM-7	SHERWIN-WILLIAMS CO		03/09/2021	MERRILL LYNCH & CO		1,313,168	1,325,000	14,089	2.B FE
83613W-AG-9	SNDPT 6RR D - CDO		01/21/2021	SALOMON BROTHERS INC		982,690	1,000,000	503	2.C FE
842587-CX-3	SOUTHERN CO		03/04/2021	JP MORGAN SECURITIES INC.		954,406	850,000	6,961	2.B FE
85236K-AE-2	SIDC 211 A2 - ABS		03/12/2021	GUGGENHEIM		665,000	665,000	0	1.G FE
853254-CB-4	STANDARD CHARTERED PLC	C	03/16/2021	CITIBANK		595,000	595,000	0	1.F FE
858119-BP-4	STEEL DYNAMICS INC		03/09/2021	PERSHING LLC		1,344,046	1,425,000	19,554	2.C FE
87166V-AL-2	SYMP XX BR - CDO		01/13/2021	NATIXIS SECURITIES AMERICAS LLC		2,000,000	2,000,000	0	1.C FE
87166V-AN-8	SYMP XX CR - CDO		01/13/2021	NATIXIS SECURITIES AMERICAS LLC		1,000,000	1,000,000	0	1.F FE
871829-AY-3	SYSCO CORP		02/24/2021	JP Morgan		2,726,581	2,300,000	44,930	2.B FE
87264A-AW-5	T-MOBILE USA INC		03/04/2021	Jane Street		3,011,043	2,725,000	47,356	2.C FE
87264A-BM-6	T-MOBILE USA INC		03/09/2021	MARKETAXESS CORPORATION		1,358,340	1,500,000	3,575	2.C FE
87938W-AW-3	TELEFONICA EMISIONES SAU	C	03/09/2021	CREDIT SUISSE AG NY BRANCH		1,361,448	1,200,000	816	2.C FE
88034Q-AC-1	TENGIZCHEVROIL FINANCE COMPANY INTERNATI	C	01/08/2021	JP MORGAN		1,263,780	1,200,000	18,308	2.B FE
88315L-AL-2	TMCL 211 A - RMBS	C	02/02/2021	RBC Dain Rauscher (US)		859,738	860,000	0	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	C	03/24/2021	Montgomery		4,449,204	4,450,000	0	1.F FE
884887-AE-0	THOMPSON PARK CLO LIMITED - CDO	C	03/22/2021	Citigroup Global Markets, Inc.		4,500,000	4,500,000	0	1.C FE
889184-AD-9	TOLEDO HOSPITAL		02/11/2021	Various		2,009,154	1,645,000	23,910	1.F FE
89624N-AA-6	CAVU 211 A - CDO	C	02/05/2021	CREDIT SUISSE		1,300,000	1,300,000	0	1.A FE
896517-AB-5	TRINITY HEALTH CORP		01/12/2021	GOLDMAN SACHS		1,405,000	1,405,000	0	1.D FE
89680H-AE-2	TCF 211 A - RMBS		02/19/2021	RBC Dain Rauscher (US)		1,447,268	1,450,000	0	1.F FE
90276Y-AH-6	UBSCM 2019-C16 AS - CMBS		01/14/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		5,740,039	5,000,000	9,718	1.D FM
907818-EF-1	UNION PACIFIC CORP		02/25/2021	Jane Street		2,234,440	2,000,000	23,850	2.A FE
91412N-AF-7	UNIVERSITY OF CHICAGO		01/05/2021	J.P. Morgan Securities LLC		161,434	125,000	1,807	1.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91913Y-AV-2	VALERO ENERGY CORP		03/04/2021	MILLENNIUM ADVISORS, LLC		1,004,625	900,000	10,549	2.B FE
92343V-GB-4	VERIZON COMMUNICATIONS INC		03/11/2021	Various		3,547,959	3,580,000	0	2.A FE
92553P-AW-2	VIACOMCBS INC		01/20/2021	JANE STREET		2,825,377	2,155,000	34,884	2.B FE
92857W-BD-1	VODAFONE GROUP PLC	C	01/20/2021	BNP PARIBAS SECURITIES CORP.		2,770,946	2,290,000	42,580	2.B FE
95003A-BH-6	WFMBS 211 B2 - CMO/RMBS		03/12/2021	FIRST UNION CAPITAL		379,983	380,000	810	1.F FE
G85737-AE-7	SUNNY EXPRESS ENTERPRISES CORP	D	03/02/2021	Various		2,724,500	2,600,000	28,069	1.G FE
G87602-AC-5	TENGIZCHEVROIL FINANCE COMPANY INTERNATI	D	01/25/2021	BARCLAYS BANK PLC		395,770	380,000	6,312	2.B FE
G8T79U-BV-5	SUN HUNG KAI PROPERTIES (CAPITAL MARKET)	D	02/09/2021	Various		2,741,763	2,430,000	42,019	1.E FE
L4191B-BA-0	GAZ CAPITAL SA	D	01/08/2021	JP MORGAN		1,745,183	1,210,000	35,764	2.C FE
M5R07D-AG-5	ICL GROUP LTD	D	03/31/2021	Barclays Bank		138,545	110,000	2,454	2.C FE
N57445-AA-1	MINEJESA CAPITAL BV	D	01/12/2021	DEUTSCHE BANK SECURITIES, INC.		2,760,600	2,580,000	51,045	2.C FE
P3083S-AD-7	CONSORCIO TRANSMANTARO SA	D	01/08/2021	MARKETAXESS CORPORATION		1,240,680	1,050,000	11,789	2.C FE
P58072-AS-1	INVERSIONES CMPC SA	D	01/22/2021	JP MORGAN		1,215,132	1,090,000	1,515	2.C FE
Y048D8-AA-8	AXIATA SPV5 LABUAN LTD	D	01/29/2021	Various		2,717,570	2,790,000	35,778	2.A FE
Y51478-AA-6	LLPL CAPITAL PTE LTD	D	01/08/2021	NOMURA SECURITIES INTERNATIONAL		1,045,952	882,660	26,633	2.C FE
Y7133M-AB-5	PELABUHAN INDONESIA II (PERSERO) PT	D	01/20/2021	THE BANK OF NEW YORK MELLON/MID CAP		1,144,275	950,000	10,922	2.C FE
Y8850A-AB-0	TNB GLOBAL VENTURES CAPITAL BHD	D	01/27/2021	ANZ BANKING GROUP LTD		2,814,698	2,340,000	27,748	2.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						262,629,379	243,086,660	1,567,351	XXX
62931*-AB-0	NMC Skincare Intermediate Holdings - Revolving		03/17/2021	AIMS SLP		4,106	4,106	0	5. FE
87546@-AB-2	Tangent Technologies Acquisition, LLC - Revolving		03/16/2021	AIMS SLP		18,377	18,377	0	4. FE
76118S-AE-7	Resolute Industrial, LLC - Revolving Credit Loan		03/31/2021	AIMS SLP		13,192	13,192	0	4. FE
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Term Loan		03/04/2021	AIMS SLP		101,881	101,881	0	2. FE
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		03/11/2021	AIMS SLP		37,100	37,100	0	2. FE
91727J-AC-3	Urology Management Holdings, Inc. - Delayed Draw T		03/02/2021	AIMS SLP		106,139	106,139	0	2. FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						280,794	280,794	0	XXX
8399997. Total - Bonds - Part 3						381,595,343	336,210,169	2,077,995	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						381,595,343	336,210,169	2,077,995	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						381,595,343	XXX	2,077,995	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
36179N-Q5-0	G2 MA1376 - RMBS		03/01/2021	Paydown		297,079	297,079	320,567	319,083	0	(22,003)	0	(22,003)	0	297,079	0	0	0	1,899	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		03/01/2021	Paydown		2,271	2,271	2,413	2,397	0	(127)	0	(127)	0	2,271	0	0	0	14	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		03/01/2021	Paydown		495,414	495,414	531,989	529,089	0	(33,675)	0	(33,675)	0	495,414	0	0	0	3,310	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		03/01/2021	Paydown		478,469	478,469	508,262	509,365	0	(30,896)	0	(30,896)	0	478,469	0	0	0	3,159	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		03/01/2021	Paydown		342,114	342,114	360,289	362,294	0	(20,180)	0	(20,180)	0	342,114	0	0	0	2,522	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		03/01/2021	Paydown		453,753	453,753	481,439	484,469	0	(30,716)	0	(30,716)	0	453,753	0	0	0	3,562	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		03/01/2021	Paydown		567,611	567,611	598,741	609,956	0	(42,346)	0	(42,346)	0	567,611	0	0	0	4,728	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		03/01/2021	Paydown		1,817,769	1,817,770	1,887,214	1,902,518	0	(84,748)	0	(84,748)	0	1,817,770	0	0	0	11,891	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		03/01/2021	Paydown		11,474	11,474	12,070	12,068	0	(594)	0	(594)	0	11,474	0	0	0	50	12/20/2050	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		03/16/2021	Paydown		5,189	5,189	5,198	5,051	0	138	0	138	0	5,189	0	0	0	4	07/16/2041	1.A
38380W-7H-6	GNR 2018-066 DA - CMO/RMBS		03/01/2021	Paydown		57,358	57,358	60,674	60,800	0	(3,441)	0	(3,441)	0	57,358	0	0	0	324	05/20/2048	1.A
0599999. Subtotal - Bonds - U.S. Governments						4,528,502	4,528,502	4,768,856	4,797,090	0	(268,588)	0	(268,588)	0	4,528,502	0	0	0	31,463	XXX	XXX
108151-VU-2	BRIDGEPORT		01/15/2021	Call @ 100.00		15,000	15,000	17,307	16,958	0	(6)	0	(6)	0	16,952	0	(1,952)	(1,952)	573	01/15/2030	1.F FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,000	15,000	17,307	16,958	0	(6)	0	(6)	0	16,952	0	(1,952)	(1,952)	573	XXX	XXX
10620N-CG-1	BRHEA 2011-1 A2 - ABS		02/25/2021	Paydown		64,904	64,904	65,472	63,939	0	965	0	965	0	64,904	0	0	0	167	02/25/2030	1.A FE
10623P-DU-1	BRAZO 2010-1 A1 - ABS		03/25/2021	Paydown		4,073	4,073	3,950	3,867	0	206	0	206	0	4,073	0	0	0	11	06/25/2035	1.A FE
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG		03/30/2021	Call @ 100.00		70,000	70,000	75,535	71,833	0	(149)	0	(149)	0	71,684	0	(1,684)	(1,684)	306	11/15/2044	1.A FE
30262D-AL-5	FREMF 2011-K13 B - CMBS		01/01/2021	Paydown		975,000	975,000	1,044,507	975,000	0	0	0	0	0	975,000	0	0	0	7,929	01/25/2048	1.A
30711X-BD-5	CAS 2015-C03 2M2 - CMO/RMBS		03/25/2021	Paydown		92,188	92,188	102,214	100,518	0	(8,330)	0	(8,330)	0	92,188	0	0	0	936	07/25/2025	1.A
30711X-BM-5	CAS 2016-C01 1M2 - CMO/RMBS		03/25/2021	Paydown		4,372	4,372	5,121	5,262	0	(889)	0	(889)	0	4,372	0	0	0	49	08/25/2028	1.A
30711X-CT-9	CAS 2016-C03 2M2 - CDO/CMO/RMBS		03/25/2021	Paydown		5,341	5,341	6,039	6,210	0	(869)	0	(869)	0	5,341	0	0	0	52	10/25/2028	1.A
30711X-DA-9	CAS 2016-C04 1M2 - CDO/CMO/RMBS		03/25/2021	Paydown		14,472	14,472	16,091	15,835	0	(1,363)	0	(1,363)	0	14,472	0	0	0	102	01/25/2029	1.A
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		03/01/2021	Paydown		145,326	145,326	148,051	148,066	0	(2,740)	0	(2,740)	0	145,326	0	0	0	712	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS		03/01/2021	Paydown		75,552	75,552	79,979	78,708	0	(3,156)	0	(3,156)	0	75,552	0	0	0	497	10/01/2043	1.A
3128M9-WV-0	FH G07560 - RMBS		03/01/2021	Paydown		26,232	26,232	27,486	27,065	0	(833)	0	(833)	0	26,232	0	0	0	179	11/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS		03/01/2021	Paydown		384,703	384,703	397,642	404,011	0	(19,308)	0	(19,308)	0	384,703	0	0	0	2,433	12/01/2048	1.A
3128MJ-XJ-4	FH G08680 - RMBS		03/01/2021	Paydown		227,589	227,589	226,913	227,055	0	534	0	534	0	227,589	0	0	0	1,019	12/01/2045	1.A
3128MJ-Y5-3	FH G08731 - RMBS		03/01/2021	Paydown		312,531	312,531	291,838	295,111	0	17,420	0	17,420	0	312,531	0	0	0	1,262	11/01/2046	1.A
3128MJ-ZA-1	FH G08736 - RMBS		03/01/2021	Paydown		422,787	422,787	394,794	399,789	0	22,997	0	22,997	0	422,787	0	0	0	1,752	12/01/2046	1.A
3128MJ-ZF-0	FH G08741 - RMBS		03/01/2021	Paydown		210,573	210,573	208,977	209,448	0	1,125	0	1,125	0	210,573	0	0	0	1,033	01/01/2047	1.A
3128MJ-ZQ-6	FH G08750 - RMBS		03/01/2021	Paydown		133,912	133,912	133,431	133,549	0	363	0	363	0	133,912	0	0	0	639	03/01/2047	1.A
3128P8-FY-2	FH C91983 - RMBS		03/01/2021	Paydown		290,168	290,168	295,496	294,576	0	(4,408)	0	(4,408)	0	290,168	0	0	0	1,612	03/01/2038	1.A
3128P8-GB-1	FH C91994 - RMBS		03/01/2021	Paydown		244,875	244,875	249,333	249,119	0	(4,244)	0	(4,244)	0	244,875	0	0	0	1,613	05/01/2038	1.A
3128QL-RN-3	FH 1H2593 - RMBS		03/01/2021	Paydown		2,895	2,895	3,005	2,930	0	(35)	0	(35)	0	2,895	0	0	0	117	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS		03/01/2021	Paydown		304,360	304,360	323,097	318,859	0	(14,499)	0	(14,499)	0	304,360	0	0	0	1,648	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS		03/01/2021	Paydown		614,304	614,304	657,785	662,692	0	(48,388)	0	(48,388)	0	614,304	0	0	0	4,054	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS		03/01/2021	Paydown		91,377	91,377	98,201	98,658	0	(7,281)	0	(7,281)	0	91,377	0	0	0	704	11/01/2048	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		03/01/2021	Paydown		470,744	470,744	511,419	0	0	(40,675)	0	(40,675)	0	470,744	0	0	0	2,105	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS		03/01/2021	Paydown		1,881,163	1,881,163	2,005,937	2,003,634	0	(122,472)	0	(122,472)	0	1,881,163	0	0	0	12,054	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS		03/01/2021	Paydown		174,733	174,733	183,306	183,286	0	(8,552)	0	(8,552)	0	174,733	0	0	0	806	10/01/2035	1.A
3132DM-KC-8	FH SD0291 - RMBS		03/01/2021	Paydown		1,038,148	1,038,148	1,124,931	1,144,547	0	(106,399)	0	(106,399)	0	1,038,148	0	0	0	8,321	03/01/2050	1.A
3132DV-3L-7	FH SD8003 - RMBS		03/01/2021	Paydown		500,578	500,578	518,274	522,211	0	(21,633)	0	(21,633)	0	500,578	0	0	0	3,160	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS		03/01/2021	Paydown		514,149	514,149	542,708	541,108	0	(26,959)	0	(26,959)	0	514,149	0	0	0	2,910	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS		03/01/2021	Paydown		272,393	272,393	291,886	291,341	0	(18,948)	0	(18,948)	0	272,393	0	0	0	1,408	06/01/2050	1.A
3132GJ-6R-5	FH Q03880 - RMBS		03/01/2021	Paydown		8,224	8,224	8,531	8,418	0	(194)	0	(194)	0	8,224	0	0	0	55	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		03/01/2021	Paydown		6,489	6,489	6,731	6,665	0	(176)	0	(176)	0	6,489	0	0	0	44	10/01/2041	1.A
3132GK-BJ-4	FH Q03941 - RMBS		01/15/2021	Paydown		138,401	138,401	143,570	145,517	0	(7,116)	0	(7,116)	0	138,401	0	0	0	461	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		03/01/2021	Paydown		915	915	949	942	0	(27)	0	(27)	0	915	0	0	0	6	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		03/01/2021	Paydown		138,180	138,180	146,072	144,661	0	(6,481)	0	(6,481)	0	138,180	0	0	0	734	11/01/2041	1.A
3132GL-QT-4	FH Q05266 - RMBS		03/01/2021	Paydown		26,844	26,844	27,884	27,617	0	(773)	0	(773)	0	26,844	0	0	0	187	12/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS		03/01/2021	Paydown		103,278	103,278	107,380	105,651	0	(2,373)	0	(2,373)	0	103,278	0	0	0	532	11/01/2042	1.A
3132JP-VH-2	FH Q22416 - RMBS		03/01/2021	Paydown		35,610	35,610	37,302	36,930	0	(1,320)	0	(1,320)	0	35,610	0	0	0	257	10/01/2043	1.A
3132M5-BQ-4	FH Q24847 - RMBS		03/01/2021	Paydown		18,097	18,097	19,110	18,839	0	(741)	0	(741)	0	18,097	0	0	0	120	02/01/2044	1.A
3132QP-5E-0	FH Q33544 - RMBS		03/01/2021	Paydown		47,319	47,319	47,496	47,387	0	(68)	0	(68)	0	47,319	0	0	0	153	05/01/2045	1.A

STATEMENT AS OF MARCH 31, 2021 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
3132QP-E6-7	FH Q32856 - RMBS		03/01/2021	Paydown		39,839	39,839	39,889	39,846	0	(7)	0	(7)	0	39,839	0	0	0	202	04/01/2045	1.A
3132QR-FB-1	FH Q34661 - RMBS		03/01/2021	Paydown		93,840	93,840	94,426	94,140	0	(300)	0	(300)	0	93,840	0	0	0	416	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS		03/01/2021	Paydown		239,308	239,308	255,293	249,578	0	(10,270)	0	(10,270)	0	239,308	0	0	0	1,349	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS		03/01/2021	Paydown		37,700	37,700	39,176	38,747	0	(1,047)	0	(1,047)	0	37,700	0	0	0	220	04/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS		03/01/2021	Paydown		455,659	455,659	458,720	457,866	0	(2,207)	0	(2,207)	0	455,659	0	0	0	2,984	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS		03/01/2021	Paydown		368,428	368,428	389,728	387,968	0	(19,540)	0	(19,540)	0	368,428	0	0	0	2,705	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS		03/01/2021	Paydown		190,868	190,868	199,785	197,771	0	(6,904)	0	(6,904)	0	190,868	0	0	0	1,535	11/01/2047	1.A
3132XY-VC-8	FH Q56010 - RMBS		03/01/2021	Paydown		73,987	73,987	77,096	77,011	0	(3,024)	0	(3,024)	0	73,987	0	0	0	756	05/01/2048	1.A
31335A-JE-9	FH G60261 - RMBS		03/01/2021	Paydown		92,457	92,457	92,486	92,444	0	12	0	12	0	92,457	0	0	0	470	11/01/2043	1.A
31335B-KB-1	FH G61190 - RMBS		03/01/2021	Paydown		133,987	133,987	140,142	138,826	0	(4,839)	0	(4,839)	0	133,987	0	0	0	1,095	08/01/2047	1.A
31335C-E5-9	FH G61956 - RMBS		03/01/2021	Paydown		1,077,761	1,077,761	1,151,941	1,154,395	0	(76,634)	0	(76,634)	0	1,077,761	0	0	0	8,148	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS		03/01/2021	Paydown		689,679	689,679	717,266	719,455	0	(29,776)	0	(29,776)	0	689,679	0	0	0	2,713	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS		03/01/2021	Paydown		564,266	564,266	573,039	571,805	0	(7,539)	0	(7,539)	0	564,266	0	0	0	2,775	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS		03/01/2021	Paydown		98,837	98,837	103,532	103,178	0	(4,341)	0	(4,341)	0	98,837	0	0	0	433	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS		03/01/2021	Paydown		84,756	84,756	88,093	87,979	0	(3,223)	0	(3,223)	0	84,756	0	0	0	294	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS		03/01/2021	Paydown		202,198	202,198	213,003	212,475	0	(10,277)	0	(10,277)	0	202,198	0	0	0	952	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS		03/01/2021	Paydown		19,297	19,297	19,992	0	0	(695)	0	(695)	0	19,297	0	0	0	53	02/01/2051	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		03/01/2021	Paydown		262,161	262,161	270,968	268,598	0	(6,437)	0	(6,437)	0	262,161	0	0	0	1,558	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		03/01/2021	Paydown		255,733	255,733	266,381	263,643	0	(7,910)	0	(7,910)	0	255,733	0	0	0	1,276	07/25/2045	1.A
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS		03/01/2021	Paydown		188,270	188,270	185,092	185,748	0	2,521	0	2,521	0	188,270	0	0	0	917	10/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		03/01/2021	Paydown		255,564	255,564	259,557	259,594	0	(4,030)	0	(4,030)	0	255,564	0	0	0	1,206	07/25/2059	1.A
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		03/01/2021	Paydown		96,512	96,512	92,953	93,556	0	2,956	0	2,956	0	96,512	0	0	0	293	04/15/2033	1.A
3137BL-6T-0	FHR 4504 CA - CMO/RMBS		03/01/2021	Paydown		105,180	105,180	102,928	103,511	0	1,669	0	1,669	0	105,180	0	0	0	535	08/15/2045	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		03/01/2021	Paydown		126,889	126,889	124,887	125,240	0	1,649	0	1,649	0	126,889	0	0	0	609	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS		03/01/2021	Paydown		738,240	738,240	774,575	775,985	0	(37,745)	0	(37,745)	0	738,240	0	0	0	4,385	05/15/2050	1.A
3137G0-GW-3	FHR 2015-DNA3 M3 - CMO/RMBS		03/25/2021	Paydown		14,783	14,783	17,296	16,542	0	(1,759)	0	(1,759)	0	14,783	0	0	0	114	04/25/2028	1.A
31381L-R4-1	FN 464107 - CMBS/RMBS		03/01/2021	Paydown		6,297	6,297	7,013	6,983	0	(687)	0	(687)	0	6,297	0	0	0	52	12/01/2029	1.A
31381T-KC-3	FN 470191 - CMBS/RMBS		03/01/2021	Paydown		7,380	7,380	7,509	7,410	0	(30)	0	(30)	0	7,380	0	0	0	39	01/01/2022	1.A
3138E0-6H-7	FN AJ8071 - RMBS		03/01/2021	Paydown		22,613	22,613	23,757	23,414	0	(802)	0	(802)	0	22,613	0	0	0	181	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS		03/01/2021	Paydown		29,288	29,288	31,374	30,671	0	(1,384)	0	(1,384)	0	29,288	0	0	0	166	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS		03/01/2021	Paydown		17,945	17,945	19,223	18,780	0	(835)	0	(835)	0	17,945	0	0	0	97	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS		03/01/2021	Paydown		13,167	13,167	14,105	13,758	0	(591)	0	(591)	0	13,167	0	0	0	79	01/01/2046	1.A
3138L2-V8-7	FN AM2438 - CMBS/RMBS		03/01/2021	Paydown		4,959	4,959	4,922	4,980	0	(21)	0	(21)	0	4,959	0	0	0	22	02/01/2023	1.A
3138LD-5G-4	FN AN1746 - CMBS/RMBS		03/01/2021	Paydown		21,731	21,731	21,331	21,534	0	198	0	198	0	21,731	0	0	0	68	09/01/2023	1.A
3138LJ-FJ-4	FN AN5568 - CMBS/RMBS		03/01/2021	Paydown		12,168	12,168	12,597	12,510	0	(342)	0	(342)	0	12,168	0	0	0	62	05/01/2027	1.A
3138ML-XD-1	FN AQ5175 - RMBS		03/01/2021	Paydown		233,998	233,998	234,803	234,453	0	(454)	0	(454)	0	233,998	0	0	0	1,140	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		03/01/2021	Paydown		2,135	2,135	2,287	2,243	0	(108)	0	(108)	0	2,135	0	0	0	14	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS		03/01/2021	Paydown		2,712	2,712	2,905	2,831	0	(119)	0	(119)	0	2,712	0	0	0	17	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS		03/01/2021	Paydown		2,500	2,500	2,678	2,622	0	(122)	0	(122)	0	2,500	0	0	0	11	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		03/01/2021	Paydown		2,929	2,929	3,138	3,055	0	(125)	0	(125)	0	2,929	0	0	0	14	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		03/01/2021	Paydown		1,428	1,428	1,529	1,485	0	(57)	0	(57)	0	1,428	0	0	0	8	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		03/01/2021	Paydown		1,317	1,317	1,410	1,386	0	(69)	0	(69)	0	1,317	0	0	0	10	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		03/01/2021	Paydown		1,914	1,914	2,050	2,006	0	(92)	0	(92)	0	1,914	0	0	0	11	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		03/01/2021	Paydown		3,378	3,378	3,619	3,542	0	(164)	0	(164)	0	3,378	0	0	0	27	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		03/01/2021	Paydown		147	147	157	152	0	(6)	0	(6)	0	147	0	0	0	1	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS		03/01/2021	Paydown		347,340	347,340	348,371	348,315	0	(975)	0	(975)	0	347,340	0	0	0	2,240	07/01/2047	1.A
3140FX-C8-3	FN BF0094 - RMBS		03/01/2021	Paydown		595,259	595,259	601,444	600,249	0	(4,990)	0	(4,990)	0	595,259	0	0	0	3,969	05/01/2056	1.A
3140FX-H3-9	FN BF0249 - RMBS		03/01/2021	Paydown		780,993	780,993	811,195	807,497	0	(26,504)	0	(26,504)	0	780,993	0	0	0	4,442	01/01/2058	1.A
3140HX-G4-6	FN BL5618 - CMBS/RMBS		03/01/2021	Paydown		12,723	12,723	13,314	13,282	0	(559)	0	(559)	0	12,723	0	0	0	61	01/01/2035	1.A
3140J5-G7-8	FN BM1121 - RMBS		03/01/2021	Paydown		21,955	21,955	22,813	22,547	0	(592)	0	(592)	0	21,955	0	0	0	125	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS		03/01/2021	Paydown		42,168	42,168	43,835	43,321	0	(1,154)	0	(1,154)	0	42,168	0	0	0	240	06/01/2047	1.A
3140J7-R5-6	FN BM3207 - RMBS		03/01/2021	Paydown		384,568	384,568	381,609	382,153	0	2,415	0	2,415	0	384,568	0	0	0	1,811	12/01/2032	1.A
3140J8-ZH-9	FN BM4343 - RMBS		03/01/2021	Paydown		952,348	952,348	998,775	990,937	0	(38,589)	0	(38,589)	0	952,348	0	0	0	6,589	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS		03/01/2021	Paydown		802,155	802,155	829,604	830,955	0	(28,799)	0	(28,799)	0	802,155	0	0	0	4,616	05/01/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
3140J9-KN-0	FN BM4800 - RMBS		03/01/2021	Paydown		253,753	253,753	257,976	256,948	0	(3,195)	0	(3,195)	0	253,753	0	0	0	1,807	10/01/2048	1.A
3140Q9-2N-2	FN CA2580 - RMBS		03/01/2021	Paydown		653,319	653,319	678,864	672,816	0	(19,498)	0	(19,498)	0	653,319	0	0	0	4,351	11/01/2048	1.A
3140QE-CJ-9	FN CA6372 - RMBS		03/01/2021	Paydown		39,280	39,280	43,097	43,091	0	(3,811)	0	(3,811)	0	39,280	0	0	0	244	07/01/2050	1.A
3140X5-NG-4	FN FM2190 - RMBS		03/01/2021	Paydown		923,573	923,573	955,321	970,096	0	(46,523)	0	(46,523)	0	923,573	0	0	0	5,083	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS		03/01/2021	Paydown		152,198	152,198	160,759	160,758	0	(8,560)	0	(8,560)	0	152,198	0	0	0	607	08/01/2035	1.A
3140X7-PW-3	FN FM4036 - RMBS		03/01/2021	Paydown		449,269	449,269	470,118	470,987	0	(21,718)	0	(21,718)	0	449,269	0	0	0	1,847	12/01/2033	1.A
31412N-3T-1	FN 930610 - RMBS		03/01/2021	Paydown		9,904	9,904	10,771	10,664	0	(759)	0	(759)	0	9,904	0	0	0	65	02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		03/01/2021	Paydown		10,787	10,787	11,197	10,902	0	(115)	0	(115)	0	10,787	0	0	0	53	05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		03/01/2021	Paydown		48,048	48,048	49,963	48,833	0	(785)	0	(785)	0	48,048	0	0	0	229	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS		03/01/2021	Paydown		72,082	72,082	76,227	74,243	0	(2,161)	0	(2,161)	0	72,082	0	0	0	413	10/01/2042	1.A
31418C-A8-7	FN MA2730 - RMBS		03/01/2021	Paydown		718,666	718,666	673,413	678,953	0	39,714	0	39,714	0	718,666	0	0	0	2,871	08/01/2046	1.A
31418C-E4-2	FN MA2854 - RMBS		03/01/2021	Paydown		238,313	238,313	227,626	230,807	0	7,506	0	7,506	0	238,313	0	0	0	930	12/01/2046	1.A
31418D-HD-7	FN MA3827 - RMBS		03/01/2021	Paydown		527,115	527,115	549,682	549,934	0	(22,819)	0	(22,819)	0	527,115	0	0	0	2,175	11/01/2034	1.A
31418D-KV-3	FN MA3907 - RMBS		03/01/2021	Paydown		265,142	265,142	277,860	279,755	0	(14,613)	0	(14,613)	0	265,142	0	0	0	1,721	01/01/2050	1.A
31418D-LU-4	FN MA3938 - RMBS		03/01/2021	Paydown		286,916	286,916	301,217	302,594	0	(15,678)	0	(15,678)	0	286,916	0	0	0	1,817	02/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS		03/01/2021	Paydown		358,910	358,910	371,528	370,908	0	(11,998)	0	(11,998)	0	358,910	0	0	0	1,291	08/01/2050	1.A
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		03/01/2021	Paydown		78,049	78,049	82,354	82,298	0	(4,249)	0	(4,249)	0	78,049	0	0	0	418	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		03/01/2021	Paydown		59,115	59,115	62,218	62,228	0	(3,114)	0	(3,114)	0	59,115	0	0	0	251	01/01/2036	1.A
452281-JD-1	ILSSTD 2010-1 A3 - ABS		01/25/2021	Paydown		56,701	56,701	56,673	54,817	0	1,884	0	1,884	0	56,701	0	0	0	160	07/25/2045	1.A FE
462467-C3-3	IOWA FIN AUTH SINGLE FAMILY MTG REV		03/25/2021	Call @ 100.00		10,000	10,000	11,045	11,005	0	(13)	0	(13)	0	10,992	0	(992)	(992)	120	07/01/2050	1.A FE
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2021	Call @ 100.00		45,000	45,000	48,118	47,654	0	(24)	0	(24)	0	47,630	0	(2,630)	(2,630)	310	09/01/2049	1.B FE
686087-QX-8	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		01/04/2021	Call @ 100.00		15,000	15,000	16,270	15,485	0	(1)	0	(1)	0	15,484	0	(484)	(484)	300	07/01/2044	1.C FE
83756C-D3-6	SOUTH DAKOTA HSG DEV AUTH		02/11/2021	Call @ 100.00		20,000	20,000	22,429	22,329	0	(29)	0	(29)	0	22,299	0	(2,299)	(2,299)	2	05/01/2051	1.A FE
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		02/11/2021	Call @ 100.00		25,000	25,000	26,842	25,606	0	(23)	0	(23)	0	25,583	0	(583)	(583)	46	11/01/2044	1.A FE
880461-CN-6	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		02/01/2021	Call @ 100.00		35,000	35,000	37,926	36,007	0	(28)	0	(28)	0	35,979	0	(979)	(979)	711	07/01/2039	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						26,277,649	26,277,649	27,253,551	26,659,543	0	(903,653)	0	(903,653)	0	26,287,300	0	(9,651)	(9,651)	154,065	XXX	XXX
00175L-AJ-1	AMMC XIV A2R - CDO		01/25/2021	Call @ 100.00		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	3,872	07/25/2029	1.C FE
00217E-AC-2	ARIFL 2018-A A3 - ABS		03/15/2021	Paydown		52,398	52,399	52,391	52,397	0	2	0	2	0	52,399	0	0	0	339	10/15/2026	1.A FE
02007E-AG-3	ALLYA 2017-3 B - ABS		01/15/2021	Paydown		2,350,000	2,350,000	2,348,348	2,349,582	0	418	0	418	0	2,350,000	0	0	0	4,387	07/15/2022	1.A FE
05578D-AU-6	BPCE SA	C	02/03/2021	Maturity @ 100.00		750,000	750,000	735,983	749,482	0	518	0	518	0	750,000	0	0	0	9,938	02/03/2021	1.E FE
05586A-AA-6	BSPRT 2018-FL4 A - CDO		01/15/2021	Paydown		291,261	291,261	291,261	291,261	0	0	0	0	0	291,261	0	0	0	303	09/17/2035	1.A FE
05586A-AA-6	BSPRT 2018-FL4 A - CDO/CMBS		03/15/2021	Paydown		412,596	412,596	412,596	412,596	0	0	0	0	0	412,596	0	0	0	1,094	09/17/2035	1.A FE
056054-AG-4	BX 19XL D - CMBS		03/15/2021	Paydown		16,255	16,255	16,123	16,170	0	85	0	85	0	16,255	0	0	0	64	10/15/2036	1.D FM
05607Q-AA-6	BX 2020-BXLP A - CMBS		02/15/2021	Paydown		1,330	1,330	1,330	1,330	0	0	0	0	0	1,330	0	0	0	2	12/15/2036	1.D FM
05607Q-AR-9	BX 2020-BXLP D - CMBS		02/15/2021	Paydown		1,995	1,995	1,955	1,968	0	27	0	27	0	1,995	0	0	0	5	12/15/2036	1.D FM
06761C-AA-7	BABSN 2016-II AR - CDO	C	01/20/2021	Paydown		91,582	91,582	91,582	91,582	0	0	0	0	0	91,582	0	0	0	304	07/20/2028	1.A FE
08181L-AJ-6	BSP 10R A1R - CDO	C	03/04/2021	Paydown		660,000	660,000	660,000	654,457	0	5,543	0	5,543	0	660,000	0	0	0	3,538	01/16/2029	1.A FE
10112R-AS-3	BOSTON PROPERTIES LP		02/16/2021	Call @ 100.00		300,000	300,000	310,482	300,206	0	(206)	0	(206)	0	300,000	0	0	0	3,059	05/15/2021	2.A FE
12530M-AA-3	SORT 2020-1 A1 - ABS		02/01/2021	Paydown		54	0	0	0	0	0	0	0	0	0	0	54	54	0	07/15/2060	1.D FE
12530M-AC-9	SORT 2020-1 B1 - ABS		02/01/2021	Paydown		5	0	0	0	0	0	0	0	0	0	0	5	5	0	07/15/2060	1.G FE
12596E-AC-8	CNH 2018-B A3 - ABS		03/15/2021	Paydown		157,849	157,849	157,828	157,843	0	6	0	6	0	157,849	0	0	0	797	11/15/2023	1.A FE
126650-BC-3	CVS HEALTH CORP - ABS		03/10/2021	Paydown		4,719	4,719	5,221	4,987	0	(268)	0	(268)	0	4,719	0	0	0	46	01/10/2028	2.B FE
126650-BP-4	CVSPAS 06 CRT - ABS		02/10/2021	Paydown		1,677	1,677	1,891	1,815	0	(138)	0	(138)	0	1,677	0	0	0	17	12/10/2028	
126650-BP-4	CVSPAS 06 CRT - ABS		03/10/2021	Paydown		3,354	3,354	3,782	3,630	0	(276)	0	(276)	0	3,354	0	0	0	34	12/10/2028	2.B
13645Y-AB-5	CPART 2020-1 A2A - ABS	A	03/19/2021	Paydown		448,802	448,802	448,772	448,789	0	13	0	13	0	448,802	0	0	0	1,297	11/21/2022	1.A FE
14316L-AC-7	CARMX 2019-2 A3 - ABS		03/15/2021	Paydown		66,096	66,096	67,216	66,722	0	(626)	0	(626)	0	66,096	0	0	0	443	03/15/2024	1.A FE
14889E-AL-0	CRMN 2013-1 AR - CDO		01/27/2021	Paydown		343,197	343,197	343,197	343,197	0	0	0	0	0	343,197	0	0	0	935	01/27/2028	1.A FE
15137K-AG-4	CECLO 24R A2R - CDO		02/12/2021	Paydown		1,420,000	1,420,000	1,420,000	1,420,000	0	0	0	0	0	1,420,000	0	0	0	8,936	10/15/2026	1.D FE
17275R-BD-3	CISCO SYSTEMS INC (PRE-MERGER)		02/28/2021	Maturity @ 100.00		1,500,000	1,500,000	1,470,465	1,498,373	0	1,627	0	1,627	0	1,500,000	0	0	0	16,500	02/28/2021	1.D FE
22845T-AQ-2	CRNPT III 1AR - CDO		01/15/2021	Paydown		459,515	459,515	459,515	459,515	0	0	0	0	0	459,515	0	0	0	1,347	12/31/2027	1.A FE
23636A-AE-1	DANSKE BANK A/S	C	03/10/2021	Maturity @ 100.00		1,150,000	1,150,000	1,149,736	1,149,989	0	11	0	11	0	1,150,000	0	0	0	16,100	03/10/2021	1.F FE
28137R-AA-5	EDUSA 5 A - ABS		03/25/2021	Paydown		29,700	29,700	29,413	28,927	0	773	0	773	0	29,700	0	0	0	33	02/25/2039	1.A FE
29372J-AC-1	EFF 2017-2 A3 - ABS		02/20/2021	Paydown		1,138,757	1,138,757	1,118,073	1,136,774	0	1,983	0	1,983	0	1,138,757	0	0	0	3,768	01/20/2023	1.A FE
29374A-AB-0	EFF 2019-1 A2 - ABS		03/20/2021	Paydown		241,464	241,464	244,218	242,549	0	(1,085)	0	(1,085)	0	241,464	0	0	0	1,172	10/21/2024	1.A FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Change In Book/Adjusted Carrying Value: Current Year's (Amortization)/ Accretion	13 Change In Book/Adjusted Carrying Value: Current Year's Other Than Temporary Impairment Recognized	14 Change In Book/Adjusted Carrying Value: Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Change In Book/Adjusted Carrying Value: Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29374W-AB-2	EFF 2019-3 A2 - ABS		03/20/2021	Paydown		64,969	64,969	65,217	65,115	0	(147)	0	(147)	0	64,969	0	0	0	222	05/20/2025	1.A FE
30040W-AA-6	EVERSOURCE ENERGY		02/16/2021	Call @ 100.00		605,000	605,000	603,723	604,946	0	34	0	34	0	604,980	0	20	20	6,344	03/15/2021	2.A FE
30262D-AL-5	FREMF 2011-K13 B - CMBS		01/25/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,964)	01/25/2048	1.D FM
3137G0-GJ-2	STACR 2015-HQA1 M3 - CMO/RMBS		02/25/2021	Paydown		5,184	5,184	5,858	5,722	0	(537)	0	(537)	0	5,184	0	0	0	41	03/25/2028	1.G FE
3137G0-GJ-2	STACR 2015-HQA1 M3 - CMO/RMBS		03/25/2021	Paydown		10,948	10,948	12,372	12,083	0	(1,135)	0	(1,135)	0	10,948	0	0	0	83	03/25/2028	1.D
3137G0-JU-4	STACR 2016-DNA2 M3 - CDO/CMO/RMBS		02/25/2021	Paydown		5,552	5,552	5,979	6,174	0	(622)	0	(622)	0	5,552	0	0	0	44	10/25/2028	2.B FE
3137G0-JU-4	STACR 2016-DNA2 M3 - CDO/CMO/RMBS		03/25/2021	Paydown		11,933	11,933	12,849	13,269	0	(1,336)	0	(1,336)	0	11,933	0	0	0	90	10/25/2028	1.D
3137G0-LJ-6	STACR 2016-DNA4 M3 - CDO/CMO/RMBS		02/25/2021	Paydown		5,845	5,845	6,457	6,226	0	(381)	0	(381)	0	5,845	0	0	0	38	03/25/2029	2.A FE
3137G0-LJ-6	STACR 2016-DNA4 M3 - CDO/CMO/RMBS		03/25/2021	Paydown		12,433	12,433	13,737	13,244	0	(811)	0	(811)	0	12,433	0	0	0	77	03/25/2029	1.D
3137G0-NE-5	STACR 2017-HQA1 M2 - CMO/RMBS		02/25/2021	Paydown		2,391	2,391	2,583	2,504	0	(113)	0	(113)	0	2,391	0	0	0	14	08/27/2029	3.A FE
3137G0-NE-5	STACR 2017-HQA1 M2 - CMO/RMBS		03/25/2021	Paydown		5,060	5,060	5,466	5,298	0	(238)	0	(238)	0	5,060	0	0	0	29	08/27/2029	1.D
34531L-AF-7	FORDL 2018-B B - ABS		03/15/2021	Paydown		563,667	563,667	563,540	563,654	0	13	0	13	0	563,667	0	0	0	4,918	03/15/2022	1.B FE
34532D-AB-3	FORDO 2019-B A2A - ABS		01/15/2021	Paydown		102,508	102,508	102,505	102,508	0	0	0	0	0	102,508	0	0	0	201	02/15/2022	1.A FE
34533F-AD-3	FORDO 2019-A A3 - ABS		03/15/2021	Paydown		483,337	483,337	491,927	487,342	0	(4,006)	0	(4,006)	0	483,337	0	0	0	2,176	09/15/2023	1.A FE
36192K-AT-4	GSMS 2012-GCJ7 A4 - CMBS		03/01/2021	Paydown		2,085	2,085	2,104	2,086	0	(1)	0	(1)	0	2,085	0	0	0	8	05/12/2045	1.D FM
36253X-AJ-4	GSMS 2017-500K C - CMBS		03/15/2021	Paydown		920,000	920,000	920,000	920,000	0	0	0	0	0	920,000	0	0	0	2,606	07/15/2032	1.D FM
36255J-AD-6	GMCAR 2018-3 A3 - ABS		03/16/2021	Paydown		209,995	209,995	209,946	209,982	0	12	0	12	0	209,995	0	0	0	1,024	05/16/2023	1.A FE
36256G-AF-6	GMALT 2018-3 B - ABS		01/20/2021	Paydown		747,972	747,972	747,945	747,971	0	1	0	1	0	747,972	0	0	0	2,169	07/20/2022	1.B FE
375558-AQ-6	GILEAD SCIENCES INC		01/04/2021	Call @ 100.00		500,000	500,000	545,125	500,000	0	0	0	0	0	500,000	0	0	0	5,625	04/01/2021	2.A FE
38021E-AA-2	GOAL 2010-1 NTS - ABS		02/25/2021	Paydown		85,723	85,723	84,917	81,642	0	4,081	0	4,081	0	85,723	0	0	0	199	08/25/2048	1.A FE
38406H-AA-0	GRCE 2014-GRCE A - CMBS		01/12/2021	Paydown		450,000	450,000	463,498	450,581	0	(581)	0	(581)	0	450,000	0	0	0	1,263	06/12/2028	1.D FM
40414L-AK-5	HEALTHPEAK PROPERTIES INC		02/26/2021	Call @ 100.00		1,111,496	1,000,000	1,000,600	1,000,390	0	(17)	0	(17)	0	1,000,373	0	(373)	(373)	131,913	03/01/2024	2.A FE
429827-AY-4	HEF 2014-1 NTS - ABS		02/25/2021	Paydown		196,766	196,765	196,811	194,621	0	2,144	0	2,144	0	196,765	0	0	0	632	05/25/2034	1.A FE
43813F-AD-5	HAROT 2017-4 A4 - ABS		03/21/2021	Paydown		826,680	826,680	828,940	827,297	0	(618)	0	(618)	0	826,680	0	0	0	3,688	03/21/2024	1.A FE
43814U-AG-4	HAROT 2018-2 A3 - ABS		03/18/2021	Paydown		624,659	624,659	632,858	626,777	0	(2,118)	0	(2,118)	0	624,659	0	0	0	3,071	05/18/2022	1.A FE
44891E-AF-6	HART 2016-B C - ABS		03/15/2021	Paydown		2,000,000	2,000,000	1,957,500	1,996,366	0	3,634	0	3,634	0	2,000,000	0	0	0	8,970	11/15/2022	1.A FE
44931P-AE-6	HART 2017-A A4 - ABS		03/15/2021	Paydown		280,126	280,126	280,091	280,125	0	1	0	1	0	280,126	0	0	0	745	04/17/2023	1.A FE
44931P-AF-3	HART 2017-A B - ABS		03/15/2021	Paydown		591,672	591,672	592,689	591,848	0	(176)	0	(176)	0	591,672	0	0	0	3,520	04/17/2023	1.A FE
44933A-AC-1	HART 2018-B A3 - ABS		03/15/2021	Paydown		212,213	212,213	212,210	212,212	0	1	0	1	0	212,213	0	0	0	1,103	12/15/2022	1.A FE
45783N-AA-5	INSTR 2021-1 A - RMBS		03/15/2021	Paydown		6,292	6,292	6,289	0	0	2	0	2	0	6,292	0	0	0	13	02/16/2054	1.F FE
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS		03/25/2021	Paydown		8,594	8,594	9,036	9,029	0	(435)	0	(435)	0	8,594	0	0	0	60	11/25/2050	1.D FM
50117N-AD-6	KCOT 2017-1 A4 - ABS		02/15/2021	Paydown		1,457,645	1,457,645	1,421,887	1,454,996	0	2,649	0	2,649	0	1,457,645	0	0	0	4,793	03/15/2024	1.A FE
55818K-AR-2	MDPK 11R AR - CDO		03/25/2021	Paydown		6,750,000	6,750,000	6,750,000	6,750,000	0	0	0	0	0	6,750,000	0	0	0	39,372	07/23/2029	1.A FE
610332-AU-2	MCBSL 2015-1 AR - CDO		02/22/2021	Paydown		356,781	356,781	356,781	356,781	0	0	0	0	0	356,781	0	0	0	1,202	05/24/2027	1.A FE
63940F-AB-3	NAVSL 2016-2 A2 - ABS		03/25/2021	Paydown		107,118	107,118	107,118	107,118	0	0	0	0	0	107,118	0	0	0	198	06/25/2065	1.A FE
65478B-AD-3	NALT 2018-A A3 - ABS		01/15/2021	Paydown		206,749	206,749	209,196	206,823	0	(74)	0	(74)	0	206,749	0	0	0	560	09/15/2021	1.A FE
65478N-AD-7	NAROT 2018-C A3 - ABS		03/15/2021	Paydown		470,676	470,676	470,586	470,650	0	27	0	27	0	470,676	0	0	0	2,449	06/15/2023	1.A FE
67091R-AK-5	OCP 2015-8 A1R - CDO	D	01/19/2021	Paydown		674,713	674,713	674,713	674,713	0	0	0	0	0	674,713	0	0	0	1,841	04/19/2027	1.A FE
67091R-AM-1	OCP 2015-8 2AR - CDO	D	01/19/2021	Paydown		1,130,000	1,130,000	1,130,000	1,130,000	0	0	0	0	0	1,130,000	0	0	0	4,816	04/19/2027	1.B FE
67092D-AL-3	OCP 2015-10 A1R - CDO	C	01/26/2021	Paydown		1,296,036	1,296,036	1,296,036	1,296,036	0	0	0	0	0	1,296,036	0	0	0	3,427	10/26/2027	1.A FE
67515W-AC-0	OCTR VII B - CDO		03/18/2021	Paydown		1,200,000	1,200,000	1,174,500	1,176,162	0	23,838	0	23,838	0	1,200,000	0	0	0	11,100	04/17/2030	1.C FE
817176-AL-4	SPARK 1406R AR - CDO		01/19/2021	Paydown		4,165	4,165	4,165	4,165	0	0	0	0	0	4,165	0	0	0	14	07/17/2026	1.A FE
81881G-AC-2	SHACK 146RR A - CDO		01/19/2021	Paydown		11,840	11,840	11,829	11,643	0	197	0	197	0	11,840	0	0	0	37	07/17/2028	1.A FE
855244-AJ-8	STARBUCKS CORP		02/04/2021	Maturity @ 100.00		2,425,000	2,425,000	2,459,678	2,425,064	0	(64)	0	(64)	0	2,425,000	0	0	0	25,463	02/04/2021	2.B FE
88315L-AL-2	TMCL 211 A - RMBS	C	03/22/2021	Paydown		5,733	5,733	5,732	0	0	2	0	2	0	5,733	0	0	0	11	02/21/2046	1.F FE
Y51478-AA-6	LLPL CAPITAL PTE LTD	D	02/04/2021	Paydown		63,990	63,990	75,365	44,976	0	(11,062)	0	(11,062)	0	63,990	0	0	0	2,200	02/04/2039	2.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						39,506,154	39,394,599	39,371,734	39,332,279	0	20,577	0	20,577	0	39,394,952	0	(294)	(294)	352,737	XXX	XXX
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC		03/10/2021	AIMS SLP		143	173	173	173	0	32	0	32	0	141	0	1	1		05/01/2025	4. FE
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC		03/10/2021	AIMS SLP		934	978	978	978	0	54	0	54	0	924	0	10	10		05/01/2024	4. FE
74056T-AB-0	Premier Research Acquisition Corp. - Initial TL		03/02/2021	AIMS SLP		1,571	1,987	1,987	1,987	0	431	0	431	0	1,556	0	15	15		07/25/2024	4. FE
91865F-AG-4	Vaco Holdings, LLC		02/08/2021	AIMS SLP		32,644	33,647	33,647	33,647	0	1,757	0	1,757	0	31,890	0	754	754		11/09/2023	4. FE
02155U-AC-6	Alternate Solutions Health Network, LLC-Initial TL		03/04/2021	AIMS SLP		1,283	1,591	1,591	1,591	0	314	0	314	0	1,277	0	6	6		12/31/2023	4. FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - Initial TL		03/31/2021	AIMS SLP		2,185	2,653	2,653	2,653	0	485	0	485	0	2,168	0	17	17		09/17/2024	3. FE
77542H-AG-0	Rohrer Corporation - Term Loan (First Lien)		03/16/2021	AIMS SLP		198,340	194,251	194,251	194,251	0	341	0	341	0	193,910	0	4,430	4,430			3. FE
62931*-AA-2	NMC Skincare Intermediate Holdings - Initial TL		02/26/2021	AIMS SLP		392	583	583	583	0	198	0	198	0	385	0	7	7		10/31/2024	5. FE
62931*-AC-8	NMC Skincare Intermediate Holdings - Initial DDTL		03/02/2021	AIMS SLP		129	161	161	161	0	33	0	33	0	128	0	1	1		10/31/2024	5. FE
45249T-AE-2	IMAGEFIRST HOLDINGS, LLC		01/13/2021	AIMS SLP		523	578	578	578	0	57	0	57	0	521	0	3	3		10/27/2025	4. FE
90353C-AE-7	UBEO, LLC - Tranche B Term Loan		03/18/2021	AIMS SLP		380	716	716	716	0	339	0	339	0	377	0	4	4		04/03/2024	5. FE
87546@-AA-4	Tangent Technologies Acquisition, LLC - TL A		03/02/2021	AIMS SLP		1,707	2,016	2,016	2,016	0	322	0	322	0	1,694	0	12	12		11/30/2024	4. FE
00772X-AG-8	Aerocare Holdings, Inc. - Term Loan		02/03/2021	AIMS SLP		96,989	96,596	96,596	96,596	0	9	0	9	0	96,587	0	403	403			5. FE
76118S-AF-4	Resolute Industrial, LLC - Initial Term Loan		01/03/2021	AIMS SLP		1,241	1,792	1,792	1,792	0	575	0	575	0	1,218	0	23	23		03/07/2025	4. FE
76118S-AE-7	Resolute Industrial, LLC - Revolving Credit Loan		03/12/2021	AIMS SLP		17,201	16,301	16,301	16,301	0	65	0	65	0	16,236	0	965	965		03/07/2025	4. FE
69913K-AC-0	Paragon Films, Inc. - Term Loan (First Lien)		01/13/2021	AIMS SLP		2,714	3,310	3,310	3,310	0	623	0	623	0	2,687	0	27	27		03/29/2025	4. FE
08658D-AF-6	BESTOP INC.		03/31/2021	AIMS SLP		7,762	9,034	9,034	9,034	0	1,326	0	1,326	0	7,708	0	54	54		07/30/2021	5. FE
10153K-AC-3	Boulder Scientific Company, LLC -Initial Term Loan		01/14/2021	AIMS SLP		1,679	1,989	1,989	1,989	0	328	0	328	0	1,662	0	17	17		12/28/2025	4. FE
29916C-AB-1	Evans Food Group Ltd. - Term Loan		01/12/2021	AIMS SLP		2,814	3,387	3,387	3,387	0	599	0	599	0	2,788	0	27	27		08/02/2025	4. FE
15706U-AC-2	Certified Power, Inc - Term Loan		01/13/2021	AIMS SLP		1,755	2,369	2,369	2,369	0	628	0	628	0	1,741	0	14	14		03/20/2023	3. FE
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		02/26/2021	AIMS SLP		2,405	2,905	2,905	2,905	0	520	0	520	0	2,386	0	19	19		11/13/2024	2. FE
58806#-AE-0	Mercer Foods, LLC - Third Amendment Term Loan		02/10/2021	AIMS SLP		730	1,105	1,105	1,105	0	383	0	383	0	722	0	8	8		11/10/2022	2. FE
85473K-AC-8	Stanton Carpet Corp. - Term Loan B		03/31/2021	AIMS SLP		22,366	22,706	22,706	22,706	0	510	0	510	0	22,197	0	169	169		05/18/2024	4. FE
91727J-AD-1	Urology Management Holdings, Inc. - Term Loan		03/02/2021	AIMS SLP		1,652	2,139	2,139	2,139	0	514	0	514	0	1,625	0	27	27		06/15/2026	2. FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						399,539	402,966	402,966	402,966	0	10,441	0	10,441	0	392,525	0	7,014	7,014	0	XXX	XXX
8399997. Total - Bonds - Part 4						70,726,843	70,618,716	71,814,414	71,208,836	0	(1,141,229)	0	(1,141,229)	0	70,620,230	0	(4,883)	(4,883)	538,838	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						70,726,843	70,618,716	71,814,414	71,208,836	0	(1,141,229)	0	(1,141,229)	0	70,620,230	0	(4,883)	(4,883)	538,838	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						70,726,843	XXX	71,814,414	71,208,836	0	(1,141,229)	0	(1,141,229)	0	70,620,230	0	(4,883)	(4,883)	538,838	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BB&T	North Carolina	0	0.000	0	0	12,312,031	10,677,110	6,257,363	XXX
Citizens Bank	Rhode Island	0	0.000	0	0	32,299,936	36,259,774	43,838,685	XXX
U.S. Bank	Ohio	0	0.005	0	0	19,900,041	19,900,212	19,900,331	XXX
Huntington National Bank	Ohio	0	0.010	0	0	10,670,519	10,670,590	10,670,671	XXX
KeyBank	Ohio	0	0.100	0	0	16,191,734	16,192,976	16,194,352	XXX
0199998. Deposits in ... 8 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	808,170	806,239	806,533	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	92,182,431	94,506,901	97,667,935	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	92,182,431	94,506,901	97,667,935	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	92,182,431	94,506,901	97,667,935	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
09248U-45-2	BLKRK LQ:TREAS ADMN		03/02/2021	0.030		2,313,430	50	85
09248U-55-1	BLKRK LQ:TREAS INSTL		03/02/2021	0.030		2,047,870	44	75
233809-30-0	FIDELITY IMM:TRS O I		10/16/2020	0.010		105,363	1	3
31846V-41-9	FIRST AMER:TRS OBG V		04/02/2020	0.010		0	1	0
4812A2-83-5	JPMORGAN:100% MM INST		03/02/2021	0.010		4,160,111	21	61
94975H-29-6	WELLSFARGO:TRS+ MM I		09/04/2019	0.010		0	1	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,626,775	117	224
4812A0-36-7	JPMORGAN:PRIME MM CAP		02/25/2021	0.100		22,521,294	1,980	5,966
4812C0-67-0	JPMORGAN:US GVT MM CAP		04/13/2020	0.040		11,750,000	359	811
665278-70-1	NORTHERN INST:US GS SHS		03/31/2021	0.030		79,616,984	2,289	373
8699999. Subtotal - All Other Money Market Mutual Funds						113,888,277	4,628	7,150
9999999 - Total Cash Equivalents						122,515,052	4,745	7,374