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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

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

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

OTHER

William Daniel Kaiser, SVP/COO	Joseph James Manion Jr., VP/Treasurer	

DIRECTORS OR TRUSTEES

Mark Anthony Casale	Christopher Gerard Curran	Robert Emil Glanville
Angela Louise Heise	Roy James Kasmar	Anu Karna
Douglas John Pauls		

State of Pennsylvania
County of Delaware
SS:

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

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

Subscribed and sworn to before me this
7th day of August 2023

Lois A. Chapla
Notary Public
06/11/2027

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	3,109,024,265		3,109,024,265	3,077,708,914
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	785,211	219,711	565,500	640,500
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)	270,776		270,776	0
5.	Cash ($ 50,801,738), cash equivalents ($ 77,170,190) and short-term investments ($ 5,883,910)	133,855,838		133,855,838	122,178,996
6.	Contract loans (including $ .... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	144,728,842	0	144,728,842	146,924,805
9.	Receivables for securities	26,702		26,702	40,590
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)	3,388,691,634	219,711	3,388,471,923	3,347,493,804
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	25,167,196		25,167,196	22,713,842
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	44,035,861		44,035,861	41,399,633
	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	6,932,295		6,932,295	0
18.2	Net deferred tax asset	40,727,601	14,149,645	26,577,956	27,098,363
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	3,569,831	3,045,324	524,507	504,163
21.	Furniture and equipment, including health care delivery assets ($ ....)	1,056,784	1,056,784	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	162,395		162,395	153,476
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	14,817,525	14,417,525	400,000	400,000
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,525,161,122	32,888,989	3,492,272,133	3,439,763,281
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	3,525,161,122	32,888,989	3,492,272,133	3,439,763,281
	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	14,417,525	14,417,525	0	0
2502.	Accounts receivable	400,000		400,000	400,000
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,817,525	14,417,525	400,000	400,000

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 30,601,264)	134,935,131	141,308,834
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	1,235,116	1,326,062
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	31,662,453	36,830,981
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	3,045,168	2,376,245
7.1	Current federal and foreign income taxes (including $ .... on realized capital gains (losses))		524,284
7.2	Net deferred tax liability		
8.	Borrowed money $ .... and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 45,600,139 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)	106,891,072	115,448,654
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	74,011,505	67,565,520
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		(43,968)
16.	Provision for reinsurance (including $ .... certified)		0
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	2,275,640	4,046,406
20.	Derivatives	0	0
21.	Payable for securities	978,947	1,606,141
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	2,158,754,813	2,048,739,712
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,513,789,845	2,419,728,871
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,513,789,845	2,419,728,871
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)	273,172,288	314,724,410
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)	978,482,288	1,020,034,410
38.	Totals (Page 2, Line 28, Col. 3)	3,492,272,133	3,439,763,281
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	2,158,754,813	2,048,739,712
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,158,754,813	2,048,739,712
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 $ 454,808,764)	465,204,390	445,044,242	896,817,936
	1.2 Assumed (written $)			0
	1.3 Ceded (written $ 198,368,862)	200,206,905	160,130,731	345,911,596
	1.4 Net (written $ 256,439,902)	264,997,485	284,913,511	550,906,340
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 30,607,833):			
	2.1 Direct	4,565,734	(193,659,214)	(184,494,570)
	2.2 Assumed			0
	2.3 Ceded	8,096,579	(58,672,485)	(53,161,747)
	2.4 Net	(3,530,845)	(134,986,729)	(131,332,823)
3.	Loss adjustment expenses incurred	(32,533)	(358,145)	(241,886)
4.	Other underwriting expenses incurred	46,574,023	46,978,174	94,084,712
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	43,010,645	(88,366,700)	(37,489,997)
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	221,986,840	373,280,211	588,396,337
	INVESTMENT INCOME			
9.	Net investment income earned	55,748,829	43,168,964	90,699,533
10.	Net realized capital gains (losses) less capital gains tax of $ (282,472)	(1,021,046)	2,905,920	(1,026,985)
11.	Net investment gain (loss) (Lines 9 + 10)	54,727,783	46,074,884	89,672,548
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)	0	0	0
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income	2,475,000	2,625,000	5,225,000
15.	Total other income (Lines 12 through 14)	2,475,000	2,625,000	5,225,000
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	279,189,623	421,980,095	683,293,885
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)	279,189,623	421,980,095	683,293,885
19.	Federal and foreign income taxes incurred	94,087,541	54,697,361	92,788,559
20.	Net income (Line 18 minus Line 19)(to Line 22)	185,102,082	367,282,734	590,505,326
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,020,034,410	1,043,866,319	1,043,866,319
22.	Net income (from Line 20)	185,102,082	367,282,734	590,505,326
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	(4,172,529)	10,486,622	22,391,155
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(536,386)	1,273,565	(4,855,195)
27.	Change in nonadmitted assets	68,062,760	(67,958,894)	(60,804,557)
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	(179,992,948)	(200,000,000)	(315,000,000)
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(110,015,101)	(136,155,532)	(256,068,638)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(41,552,122)	(25,071,505)	(23,831,909)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	978,482,288	1,018,794,814	1,020,034,410
	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	2,475,000	2,625,000	5,225,000
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	2,475,000	2,625,000	5,225,000
3701.	Increase in contingency reserves	(110,015,101)	(136,155,532)	(256,068,638)
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)	(110,015,101)	(136,155,532)	(256,068,638)

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	260,249,660	260,419,513	520,809,906
2.	Net investment income	56,874,488	43,710,544	89,416,323
3.	Miscellaneous income	2,475,000	2,625,000	5,225,000
4.	Total (Lines 1 to 3)	319,599,148	306,755,057	615,451,229
5.	Benefit and loss related payments	2,842,858	1,484,205	3,602,782
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	50,478,916	53,281,655	91,979,686
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	37,205,952	48,651,825	93,846,943
10.	Total (Lines 5 through 9)	90,527,726	103,417,685	189,429,411
11.	Net cash from operations (Line 4 minus Line 10)	229,071,422	203,337,372	426,021,818
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	301,252,482	332,913,773	426,463,069
	12.2 Stocks	75,000	16,000	16,000
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	342,805	342,805
	12.5 Other invested assets	3,451,194	7,155,455	9,237,270
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	2,945
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	304,778,676	340,428,033	436,062,089
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	381,963,329	292,676,955	482,447,649
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	270,776	342,805	342,805
	13.5 Other invested assets	3,536,160	9,311,187	41,630,066
	13.6 Miscellaneous applications	613,306	4,518,662	5,651,543
	13.7 Total investments acquired (Lines 13.1 to 13.6)	386,383,571	306,849,609	530,072,063
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)	(81,604,895)	33,578,424	(94,009,974)
	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	136,785,000	200,000,000	315,000,000
	16.6 Other cash provided (applied)	995,315	(68,409,803)	(69,627,885)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(135,789,685)	(268,409,803)	(384,627,885)
	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)	11,676,842	(31,494,007)	(52,616,041)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	122,178,996	174,795,037	174,795,037
	19.2 End of period (Line 18 plus Line 19.1)	133,855,838	143,301,030	122,178,996

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

20.0001. Dividend of bonds to Parent	43,207,948		

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 #	2023	2022
NET INCOME						
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)		XXX	XXX	XXX	$ 185,102,082	$ 590,505,326
(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	$ 185,102,082	$ 590,505,326
SURPLUS						
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)		XXX	XXX	XXX	$ 978,482,288	$ 1,020,034,410
(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	$ 978,482,288	$ 1,020,034,410

B. No significant change from year-end 2022.

C. The Company uses the following accounting policies:

(1) No significant change from year-end 2022.

(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 2022.

(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 2022.

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 2022.

3. **Business Combinations and Goodwill**

No significant change from year-end 2022.

4. **Discontinued Operations**

No significant change from year-end 2022.

5. **Investments**

A. No significant change from year-end 2022.

B. No significant change from year-end 2022.

C. No significant change from year-end 2022.

NOTES TO FINANCIAL STATEMENTS

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)

	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value 1 - 2
OTTI recognized 1st Quarter			
a. Intent to sell	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
c. Total 1st Quarter	—	—	—
OTTI recognized 2nd Quarter			—
d. Intent to sell	706,141	176,703	529,438
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
f. Total 2nd Quarter	706,141	176,703	529,438
OTTI recognized 3rd Quarter			—
g. Intent to sell	—	—	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
i. Total 3rd Quarter	—	—	—
OTTI recognized 4th Quarter			—
j. Intent to sell	—	—	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
l. Total 4th Quarter	—	—	—
m. Annual Aggregate Total		$ 176,703	

(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: $4,305,414
2. 12 Months or longer: $92,988,038

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $104,422,202
2. 12 Months or longer: $851,884,166

(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 2022.

K. No significant change from year-end 2022.

L. No significant change from year-end 2022.

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 2022.

P. No significant change from year-end 2022.

NOTES TO FINANCIAL STATEMENTS

Q. No significant change from year-end 2022.

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

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change from year-end 2022.

7. Investment Income

No significant change from year-end 2022.

8. Derivative Instruments

The Company had no derivative instruments at June 30, 2023.

9. Income Taxes

No significant change from year-end 2022.

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

A. No significant change from year-end 2022.

B. On March 27, 2023, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a $90 million dividend and on June 30, 2023, Essent Guaranty paid to Essent US Holdings, Inc., a $90 million dividend.

C. - N. No significant change from year-end 2022.

11. Debt

A. No significant change from year-end 2022.

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 $873,068,033. The Company calculated this amount as 25% of admitted assets as of June 30, 2023.

(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	$565,500	$565,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$565,500	$565,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$873,068,033	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

(2) Prior Year-end

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$640,500	$640,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total I (a+b+c+d)	$640,500	$640,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$859,940,820	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	$565,500	$565,500	—	—	—	—

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 June 30, 2023.

(4) The Company has not borrowed any funds from the FHLB as of June 30, 2023.

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 2022.

F. No significant change from year-end 2022.

G. No significant change from year-end 2022.

H. No significant change from year-end 2022.

I. No significant change from year-end 2022.

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

No significant change from year-end 2022.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2022.

15. Leases

No significant change from year-end 2022.

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

No significant change from year-end 2022.

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

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change from year-end 2022.

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

No significant change from year-end 2022.

20. Fair Value Measurements

A.

1) Fair value measurements as of June 30, 2023:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All Other Governments	$ —	$ 480,375	$ —	$ 480,375
Industrial & Miscellaneous	—	8,240,992	—	8,240,992
Bank Loans Unaffiliated	—	16,406,262	—	16,406,262
Total Bonds	—	25,127,629	—	25,127,629
Cash Equivalents				
Exempt Money Market Mutual Funds	$ 7,454,140	$ —	$ —	$ 7,454,140
Other Money Market Mutual Funds	69,716,050	—	—	69,716,050
Total Cash Equivalents	77,170,190	—	—	77,170,190
Total Assets at Fair Value	$ 77,170,190	$ 25,127,629	$ —	$102,297,819

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

June 30, 2023

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$2,869,046,107	$3,109,024,265	$ 525,959,525	$2,343,086,582	$ —	$ —
Cash equivalents	77,170,190	77,170,190	77,170,190	—	—	—
Common stocks	565,500	565,500	—	565,500	—	—
Short-term investments	5,883,910	5,883,910	4,027,837	1,856,073	—	—

December 31, 2022

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$2,814,790,396	$3,077,708,914	$ 494,191,666	$2,320,598,730	$ —	$ —
Cash equivalents	51,758,913	51,758,913	51,758,913	—	—	—
Common stocks	640,500	640,500	—	640,500	—	—
Short-term investments	29,585	29,585		29,585	—	—

NOTES TO FINANCIAL STATEMENTS

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

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

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

D. None.

E. None.

21. Other Items

A.- F. No significant change from year-end 2022.

G. Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer	5	$ 1,070,649,728
c. ILS Contracts as Counterparty		$ —
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer		$ —
c. ILS Contracts as Counterparty		$ —

H. No significant change from year-end 2022.

22. Events Subsequent

The Company has considered subsequent events through August 7, 2023.

23. Reinsurance

No significant change from year-end 2022.

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, 2022 were $142,634,896. For the period ended June 30, 2023, $2,881,982 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $94,978,438 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $44,774,476 favorable prior-year development during the period of December 31, 2022 to June 30, 2023. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.

B. No significant change from year-end 2022.

26. Intercompany Pooling Arrangements

No significant change from year-end 2022.

27. Structured Settlements

No significant change from year-end 2022.

28. Healthcare Receivables

No significant change from year-end 2022.

29. Participating Policies

No significant change from year-end 2022.

NOTES TO FINANCIAL STATEMENTS

30. **Premium Deficiency Reserve**

No significant change from year-end 2022.

31. **High Deductibles**

No significant change from year-end 2022.

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

No significant change from year-end 2022.

33. **Asbestos/Environmental Reserves**

No significant change from year-end 2022.

34. **Subscriber Savings Accounts**

No significant change from year-end 2022.

35. **Multiple Peril Crop Insurance**

No significant change from year-end 2022.

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 [X]

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

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	$ 220,788	$ 219,711
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)	$ 220,788	$ 219,711
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent .... %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

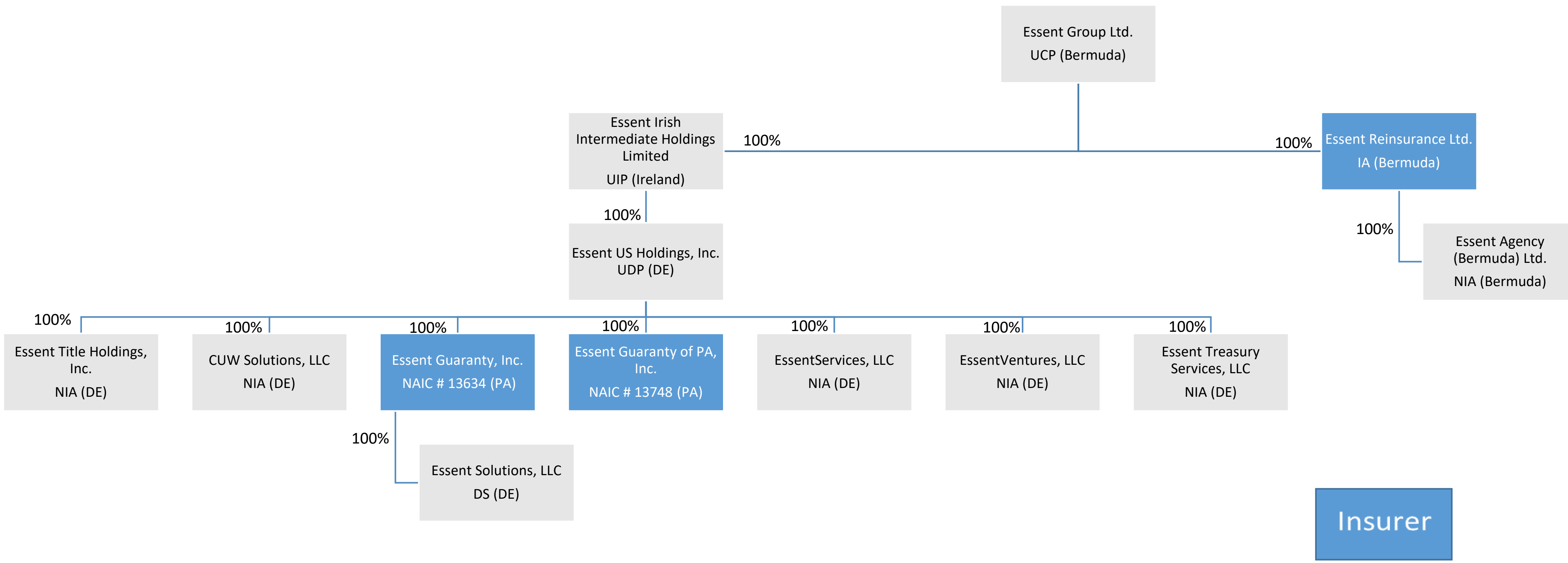
Current Year to Date - Allocated by States and Territories

	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	4,644,175	4,575,459	19,064	75,374	1,828,794	2,229,199
2. Alaska AK	L	1,068,805	1,245,439		64,501	824,515	792,940
3. Arizona AZ	L	16,895,890	14,205,143			6,161,650	4,078,527
4. Arkansas AR	L	5,089,292	5,368,841	84,330	14,782	1,372,259	1,556,774
5. California CA	L	52,764,774	48,384,508	71,275	62,576	44,225,994	37,347,226
6. Colorado CO	L	16,929,508	15,696,852	35,603	(31,662)	5,000,137	5,566,921
7. Connecticut CT	L	4,263,936	4,439,759	4,540	78,495	1,950,652	2,613,426
8. Delaware DE	L	1,263,715	1,279,226	84,284		517,384	584,051
9. District of Columbia DC	L	975,891	921,595			614,862	1,252,948
10. Florida FL	L	52,542,277	46,856,359	51,960	60,419	23,536,222	21,970,084
11. Georgia GA	L	16,212,063	14,248,958	77,635	90,193	6,837,165	6,784,723
12. Hawaii HI	L	971,917	977,709			583,504	955,985
13. Idaho ID	L	4,395,303	3,541,396			1,076,623	508,656
14. Illinois IL	L	14,225,773	14,316,247	597,870	430,933	8,185,257	7,638,007
15. Indiana IN	L	6,736,353	6,131,034	40,225	26,492	2,868,972	2,346,139
16. Iowa IA	L	2,193,750	2,358,830	170,956	53,277	895,732	858,370
17. Kansas KS	L	2,016,901	2,024,325	32,567	10,856	505,858	659,224
18. Kentucky KY	L	3,813,217	3,620,033	130,607	26,492	1,583,438	1,427,083
19. Louisiana LA	L	5,067,020	5,020,319	106,940	139,015	3,420,567	3,239,152
20. Maine ME	L	999,394	961,817	28,283		642,206	424,929
21. Maryland MD	L	11,854,520	12,135,262	152,625	71,211	6,813,954	7,575,833
22. Massachusetts MA	L	6,032,538	5,870,055		5,333	3,428,851	3,340,733
23. Michigan MI	L	11,389,663	10,450,285	201,775	60,711	5,268,685	4,411,813
24. Minnesota MN	L	9,418,248	9,299,339	122,240	71,093	2,951,581	2,891,257
25. Mississippi MS	L	1,495,254	1,473,781	61,647	4,351	833,979	951,994
26. Missouri MO	L	6,922,115	6,809,126	55,364	92,261	1,475,503	2,300,029
27. Montana MT	L	965,859	935,006			350,048	375,694
28. Nebraska NE	L	1,862,450	1,931,047	51,544	19,894	433,389	590,563
29. Nevada NV	L	9,421,824	8,683,025			4,865,088	3,905,387
30. New Hampshire NH	L	1,462,675	1,438,317		42,667	666,080	508,170
31. New Jersey NJ	L	12,810,395	13,008,584	120,633		8,163,747	8,518,807
32. New Mexico NM	L	1,959,643	2,017,785			849,725	1,203,714
33. New York NY	L	11,133,245	11,162,502	14,044	29,258	10,257,341	10,338,640
34. North Carolina NC	L	12,498,013	11,401,831	81,351		2,767,263	3,703,145
35. North Dakota ND	L	556,326	519,199	99,492		250,820	570,111
36. Ohio OH	L	12,135,454	12,087,609	244,827	101,927	4,740,473	4,511,867
37. Oklahoma OK	L	4,298,574	4,690,226	85,258	55,986	1,795,300	2,451,985
38. Oregon OR	L	6,138,795	5,768,479	59,546		2,559,020	2,030,453
39. Pennsylvania PA	L	10,819,055	10,762,094	286,898	50,482	4,339,348	4,701,398
40. Rhode Island RI	L	781,110	783,268			267,599	303,306
41. South Carolina SC	L	6,300,055	5,937,029	5,978		2,072,967	2,341,850
42. South Dakota SD	L	493,486	508,781			129,825	134,899
43. Tennessee TN	L	8,434,195	7,339,489	21,221	31,644	1,848,486	2,099,107
44. Texas TX	L	51,886,813	47,363,204	620,034	188,725	21,140,691	21,913,159
45. Utah UT	L	8,526,382	7,238,866			2,746,663	2,206,702
46. Vermont VT	L	427,399	450,826	435		194,372	210,586
47. Virginia VA	L	11,577,815	11,940,966	6,504		4,013,507	4,724,510
48. Washington WA	L	13,964,318	13,478,579	2,066		4,944,814	4,401,028
49. West Virginia WV	L	932,133	944,142	45,705	10,810	308,169	393,049
50. Wisconsin WI	L	4,678,585	4,584,738	90,945	31,574	1,735,103	1,395,932
51. Wyoming WY	L	561,873	588,632			129,810	82,348
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	454,808,764	427,775,921	3,966,271	1,969,670	214,973,992	207,922,433
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

SCHEDULE Y - 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	98-0673656		0001448893	New York Stock Exchange	Essent Group Ltd.	BMU	UIP					NO	
		00000	98-0673657				Essent Reinsurance Ltd.	BMU	IA	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	98-1167480				Essent Irish Intermediate Holdings Limited	IRL	UIP	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	26-3414247				Essent US Holdings, Inc.	DE	UDP	Essent Irish Intermediate Holdings Limited	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp	13634	26-3728115				Essent Guaranty, Inc.	PA	RE	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp	13748	27-1440460				Essent Guaranty of PA, Inc.	PA	IA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	45-3478888				CUW Solutions, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-2881289				Essent Solutions, LLC	DE	DS	Essent Guaranty, Inc.	Ownership	100.000	Essent Group Ltd.	YES	
		00000	98-1340476				Essent Agency (Bermuda) Ltd.	BMU	NIA	Essent Reinsurance Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3270759				EssentServices, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3270350				EssentVentures, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	87-1422316				Essent Treasury Services, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	92-2590985				Essent Title Holdings, Inc.	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.1	Allied Lines			0.0	0.0
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.1	Commercial multiple peril (non-liability portion)			0.0	
5.2	Commercial multiple peril (liability portion)			0.0	
6.	Mortgage guaranty	465,204,390	4,565,734	1.0	(43.5)
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
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disability income			0.0	0.0
15.4	Medicare supplement			0.0	0.0
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4	Other commercial auto liability			0.0	0.0
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	465,204,390	4,565,734	1.0	(43.5)
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.1	Allied Lines	0		
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.1	Commercial multiple peril (non-liability portion)	0		
5.2	Commercial multiple peril (liability portion)	0		
6.	Mortgage guaranty	230,010,324	454,808,764	427,775,921
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		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	230,010,324	454,808,764	427,775,921
	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 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 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. 2020 + Prior	45,150	3,375	48,525	1,827	0	1,827	27,539	0	2,055	29,594	(15,783)	(1,320)	(17,103)
2. 2021	25,193	1,879	27,072	632	0	632	15,729	0	1,175	16,904	(8,832)	(704)	(9,536)
3. Subtotals 2021 + Prior	70,343	5,254	75,597	2,459	0	2,459	43,269	0	3,230	46,499	(24,615)	(2,024)	(26,639)
4. 2022	62,433	4,605	67,038	423	0	423	45,124	0	3,356	48,480	(16,886)	(1,249)	(18,135)
5. Subtotals 2022 + Prior	132,776	9,859	142,635	2,882	0	2,882	88,392	0	6,586	94,978	(41,501)	(3,273)	(44,774)
6. 2023	XXX	XXX	XXX	XXX	19	19	XXX	38,365	2,827	41,192	XXX	XXX	XXX
7. Totals	132,776	9,859	142,635	2,882	19	2,901	88,392	38,365	9,413	136,170	(41,501)	(3,273)	(44,774)
8. Prior Year-End Surplus As Regards Policyholders	1,020,034										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. (31.3)	2. (33.2)	3. (31.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (4.4)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

5.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 13634202349000002
2. Supplement A to Schedule T [Document Identifier 455] — 13634202345500002
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 13634202336500002
4. Director and Officer Supplement [Document Identifier 505] — 13634202350500002
5. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222] — 13634202322200002

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	270,776	342,805
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		80,850
5.	Deduct amounts received on disposals		423,655
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)	270,776	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	270,776	0

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	146,924,805	81,389,854
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,058,898	25,000,000
	2.2 Additional investment made after acquisition	477,262	16,630,066
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	0	
5.	Unrealized valuation increase (decrease)	(2,280,929)	23,904,885
6.	Total gain (loss) on disposals	0	9,237,270
7.	Deduct amounts received on disposals	3,451,194	9,237,270
8.	Deduct amortization of premium and depreciation	0	
9.	Total foreign exchange change in book/adjusted carrying value	0	
10.	Deduct current year's other than temporary impairment recognized	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	144,728,842	146,924,805
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	144,728,842	146,924,805

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,078,570,202	3,034,945,901
2.	Cost of bonds and stocks acquired	381,963,329	482,447,649
3.	Accrual of discount	2,402,604	11,604,599
4.	Unrealized valuation increase (decrease)	19,517	(1,050,614)
5.	Total gain (loss) on disposals	(1,146,855)	11,425,052
6.	Deduct consideration for bonds and stocks disposed of	344,547,962	426,591,629
7.	Deduct amortization of premium	7,287,188	21,595,324
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	176,703	12,727,992
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	12,532	112,560
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,109,809,476	3,078,570,202
12.	Deduct total nonadmitted amounts	219,711	220,788
13.	Statement value at end of current period (Line 11 minus Line 12)	3,109,589,765	3,078,349,414

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)	2,456,851,437	89,160,464	66,503,249	14,492,099	2,456,851,437	2,494,000,751	0	2,456,970,683
2. NAIC 2 (a)	629,219,606	6,217,937	20,943,092	(18,371,815)	629,219,606	596,122,636	0	596,370,625
3. NAIC 3 (a)	18,090,795	259,736	111,652	1,106,098	18,090,795	19,344,977	0	17,964,502
4. NAIC 4 (a)	5,593,939	37,509	183,464	(201,633)	5,593,939	5,246,351	0	6,432,688
5. NAIC 5 (a)	0	2,450	0	191,010	0	193,460	0	
6. NAIC 6 (a)	0	0	0	0	0	0	0	
7. Total Bonds	3,109,755,776	95,678,096	87,741,456	(2,784,241)	3,109,755,776	3,114,908,175	0	3,077,738,497
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	3,109,755,776	95,678,096	87,741,456	(2,784,241)	3,109,755,776	3,114,908,175	0	3,077,738,497

(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 $ 5,591,362 ; NAIC 2 $ 291,582 ; NAIC 3 $ 0 NAIC 4 $ 965 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	5,883,910	XXX	5,856,494	7,343	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	29,584	22,149,266
2.	Cost of short-term investments acquired	5,845,490	9,837,598
3.	Accrual of discount	27,781	22,355
4.	Unrealized valuation increase (decrease)	(15)	0
5.	Total gain (loss) on disposals	7,489	2,868
6.	Deduct consideration received on disposals	26,419	31,982,503
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,883,910	29,584
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,883,910	29,584

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	51,758,914	99,330,231
2.	Cost of cash equivalents acquired	427,507,598	705,620,868
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	402,096,321	753,192,185
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	77,170,190	51,758,914
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	77,170,190	51,758,914

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
153 THOMPSON HILL RD	Portland	CT	05/08/2023	FREDDIE MAC	270,776		270,776	
0199999. Acquired by Purchase					270,776	0	270,776	0
0399999 - Totals					270,776	0	270,776	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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

NONE

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

NONE

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			195,054		240,261	0.200
000000-00-0	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners LLC		06/23/2023		998,168			4,001,832	0.200
000000-00-0	Further Global Capital Partners II, L.P	New York	NY	Further Global Capital Partners II GP, L.P.		05/18/2023		2,060,730			3,011,315	1.200
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/16/2018			281,575		2,920,680	9.600
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP		12/29/2021			1,070,988		33,155,298	3.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated								3,058,898	1,547,617	0	43,329,386	XXX
000000-00-0	U.S. Real Property Income Fund Advisors, LLC	New York	NY	U.S. Real Property Income Fund Advisors, LLC		04/01/2019			56,856		0	0.600
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	56,856	0	0	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp		07/08/2022			547,776		0	0.900
2599999. Joint Venture Interests - Other - Unaffiliated								0	547,776	0	0	XXX
6099999. Total - Unaffiliated								3,058,898	2,152,249	0	43,329,386	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								3,058,898	2,152,249	0	43,329,386	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	06/16/2023	160,449					0		160,449	160,449			0	
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP	12/29/2021	05/05/2023	127,586					0		127,586	127,586			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							288,035	0	0	0	0	0	0	288,035	288,035	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	05/31/2023	227,824					0		227,824	227,824			0	
000000-00-0	Blackstone Property Partners L.P.	New York	NY	Blackstone Property Associates L.P.	06/25/2019	06/26/2023	88,432					0		88,432	88,432			0	
000000-00-0	U.S. Real Property Income Fund, L.P.	New York	NY	U.S. Real Property Income Fund Advisors, LLC	04/01/2019	05/10/2023	87,501					0		87,501	87,501			0	
000000-00-0	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Pretium Partners, LLC	07/13/2018	05/01/2023	357,570					0		357,570	357,570			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							761,327	0	0	0	0	0	0	761,327	761,327	0	0	0	0
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp	07/08/2022	05/22/2023	547,776					0		547,776	547,776			0	
2599999. Joint Venture Interests - Other - Unaffiliated							547,776	0	0	0	0	0	0	547,776	547,776	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
6099999. Total - Unaffiliated							1,597,138	0	0	0	0	0	0	1,597,138	1,597,138	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							1,597,138	0	0	0	0	0	0	1,597,138	1,597,138	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
91282C-CC-3	UNITED STATES TREASURY		05/08/2023	CitiGroup		3,011,091	3,150,000	3,807	1.A
91282C-EH-0	UNITED STATES TREASURY		04/28/2023	JP MORGAN		10,017,992	10,300,000	11,820	1.A FE
91282C-GM-7	UNITED STATES TREASURY		04/24/2023	Various		14,476,810	14,450,000	87,737	1.A FE
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		06/14/2023	U.S. DEPARTMENT OF TREASURY		28,000,000	28,000,000	0	1.
0109999999. Subtotal - Bonds - U.S. Governments						55,505,892	55,900,000	103,364	XXX
00BMF0-6C-2	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		01/12/2023	Barclays Bank		(3,281,646)	(4,000,000)	0	1.E FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						(3,281,646)	(4,000,000)	0	XXX
01179R-L9-2	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		01/12/2023	Barclays Bank		3,270,800	4,000,000	10,846	1.E FE
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		05/01/2023	Northern Trust		0	0	0	1.D FE
66705E-AA-6	NEF 2012-1 A - ABS		05/31/2023	CANTOR FITZGERALD & CO		81,045	81,463	79	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,351,845	4,081,462	10,925	XXX
00206R-ML-3	AT&T INC		05/31/2023	Citigroup Global Markets, Inc.		3,354,375	3,675,000	11,454	2.B FE
023135-BR-6	AMAZON.COM INC		05/31/2023	WELLS FARGO SECURITIES LLC		1,304,621	1,475,000	8,752	1.D FE
12559U-AE-3	CIM 2020-R5 M1 - CMO/RMBS		05/31/2023	RAYMOND JAMES & ASSOCIATES		1,728,566	2,000,000	4,583	1.A FE
13079W-DC-9	SYMP 9RRR AR3 - CDO		05/31/2023	BARCLAYS BANK PLC		245,417	250,000	1,943	1.A FE
17324T-AE-9	CGCMT 2016-GC36 A5 - CMBS		05/31/2023	Citigroup		1,882,541	2,000,000	6,027	1.A
22823K-AU-8	CCITY 2R A2R - CDO	C	05/31/2023	CitiGroup		951,980	1,000,000	7,879	1.C FE
22945D-AG-8	CSAIL 2019-C15 A4 - CMBS		05/31/2023	Morgan Stanley		928,218	1,000,000	3,377	1.A
26244G-AG-0	DRSLF 40 BR - CDO		05/31/2023	Morgan Stanley		972,146	1,000,000	3,098	1.B FE
34528Q-HF-4	FORDF 2019-4 A - ABS		05/31/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		960,442	1,000,000	1,084	1.A FE
34531N-AA-4	FORDR 2020-REV1 A - ABS		05/31/2023	Various		1,323,572	1,400,000	1,269	1.A FE
34532P-AA-8	FORDR 2019-REV1 A - ABS		05/31/2023	SG AMERICAS SECURITIES		1,064,778	1,085,000	1,697	1.A FE
361886-CM-4	GFORT 2020-2 A - ABS		05/31/2023	Citigroup		1,961,985	2,000,000	613	1.A FE
406375-AA-3	HLSY I AA1 - CDO	C	05/31/2023	Various		639,245	650,000	4,886	1.A FE
40638U-AA-7	HLSY 3 A1A - CDO	C	05/31/2023	CITIGROUP GLOBAL MARKETS INC.		986,905	1,000,000	5,624	1.A FE
437076-CB-6	HOME DEPOT INC		05/31/2023	CREDIT SUISSE		1,181,793	1,325,000	4,571	1.F FE
449258-AA-0	ICG 2018-1 A1 - CDO	C	05/31/2023	Citigroup		493,626	500,000	3,512	1.A FE
46124H-AC-0	INTUIT INC		05/31/2023	MERRILL LYNCH PIERCE		1,308,609	1,500,000	7,650	1.G FE
55822A-AN-7	MDPK XLVI B1R - CDO	C	05/31/2023	JP Morgan		481,025	500,000	4,223	1.C FE
69356A-AL-6	PPMC 4 AR - CDO	C	05/31/2023	CREDIT SUISSE		1,944,774	2,000,000	15,412	1.A FE
69917A-AN-4	PARL 2020-1 A2R - CDO	C	05/31/2023	CitiGroup		485,690	500,000	4,043	1.C FE
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS		05/31/2023	J.P. Morgan Securities LLC		1,063,117	1,317,573	2,745	1.A FE
87938W-AW-3	TELEFONICA EMISIONES SAU	C	05/31/2023	CREDIT SUISSE AG NY BRANCH		2,115,781	2,650,000	30,628	2.C FE
89173H-AB-2	TPMT 2017-2 A2 - RMBS		05/31/2023	Citigroup		4,704,428	5,000,000	13,542	1.A FE
89624N-AA-6	CAVU 2021-1 A - CDO	C	05/31/2023	CREDIT SUISSE		295,753	300,000	1,999	1.A FE
95001F-AX-3	WFCM 2017-RC1 A4 - CMBS		05/31/2023	BARCLAY INVESTMENTS, INC.		933,276	1,000,000	3,026	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						33,312,663	36,127,573	153,640	XXX
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		05/18/2023	Unknown		180,881	180,881	0	2.A
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		06/21/2023	Unknown		0	43,661	0	2.A
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan		06/30/2023	Unknown		12,871	12,871	0	3.A PL
08658D-AF-6	BESTOP, INC.		04/12/2023	Unknown		191	191	0	5.A
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		04/05/2023	Unknown		20,283	20,283	0	3.C PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		06/23/2023	Unknown		227,026	227,026	0	2.B PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		04/21/2023	Unknown		5,139	5,139	0	2.C PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		06/08/2023	Unknown		69,860	69,860	0	2.A
29916C-AC-9	EVANS FOOD GROUP LTD.		05/03/2023	Unknown		6,690	6,690	0	4.A PL
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		06/15/2023	Unknown		190,541	190,541	0	3.A PL
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		03/31/2023	Unknown		7,826	7,826	0	3.B PL
75002@-AB-4	RMS BUYER, INC.		03/30/2023	Unknown		73,088	73,088	0	2.C

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
87546@-AB-2	Tangent Technologies Acquisition, LLC -		04/13/2023	Unknown		30,628	30,628	0	4.B
90381@-AC-2	US Fertility Enterprises, LLC - Closing		06/16/2023	Unknown		177,934	177,934	0	1.G PL
91860#-AC-8	VPET USA, LLC - Revolving Loan		06/29/2023	Unknown		28,215	28,215	0	3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,031,173	1,074,834	0	XXX
2509999997. Total - Bonds - Part 3						89,919,928	93,183,870	267,928	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						89,919,928	93,183,870	267,928	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						89,919,928	XXX	267,928	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	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
36179N-Q5-0	G2 MA1376 - RMBS		06/01/2023	Paydown		43,428	43,428	46,862	48,298	0	(4,870)	0	(4,870)	0	43,428	0	0	0	728	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		06/01/2023	Paydown		305	305	324	334	0	(30)	0	(30)	0	305	0	0	0	5	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		06/01/2023	Paydown		70,651	70,651	75,867	78,948	0	(8,297)	0	(8,297)	0	70,651	0	0	0	1,175	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		06/01/2023	Paydown		57,530	57,530	61,112	64,171	0	(6,641)	0	(6,641)	0	57,530	0	0	0	958	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		06/01/2023	Paydown		20,691	20,691	21,790	23,059	0	(2,368)	0	(2,368)	0	20,691	0	0	0	392	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		06/01/2023	Paydown		32,247	32,247	34,215	36,723	0	(4,476)	0	(4,476)	0	32,247	0	0	0	624	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		06/01/2023	Paydown		43,741	43,741	46,140	51,863	0	(8,122)	0	(8,122)	0	43,741	0	0	0	1,040	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		06/01/2023	Paydown		116,251	116,251	120,692	131,021	0	(14,770)	0	(14,770)	0	116,251	0	0	0	1,924	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		06/01/2023	Paydown		18,297	18,297	19,248	19,440	0	(1,143)	0	(1,143)	0	18,297	0	0	0	191	12/20/2050	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		06/16/2023	Paydown		3,060	3,060	3,065	3,493	0	(433)	0	(433)	0	3,060	0	0	0	62	07/16/2041	1.A
0109999999. Subtotal - Bonds - U.S. Governments						406,201	406,201	429,314	457,349	0	(51,148)	0	(51,148)	0	406,201	0	0	0	7,101	XXX	XXX
74727P-AW-1	QATAR, STATE OF (GOVERNMENT)	C	04/23/2023	Maturity @ 100.00		9,220,000	9,220,000	9,232,725	9,220,994	0	(994)	0	(994)	0	9,220,000	0	0	0	178,638	04/23/2023	1.D FE
Y7136Y-AA-8	PERUSAHAAN GAS NEGARA TBK PT	D	05/31/2023	Not Available		1,609,600	1,600,000	1,748,800	1,646,496	0	(13,792)	0	(13,792)	0	1,632,705	0	(23,105)	(23,105)	44,417	05/16/2024	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						10,829,600	10,820,000	10,981,525	10,867,490	0	(14,786)	0	(14,786)	0	10,852,705	0	(23,105)	(23,105)	223,054	XXX	XXX
13063D-GD-4	CALIFORNIA ST		06/30/2023	Unknown		205,776	200,000	210,996	206,317	0	(542)	0	(542)	0	205,776	0	0	0	4,500	04/01/2033	1.C FE
20772K-EU-9	CONNECTICUT ST		06/30/2023	Unknown		199,937	200,000	198,612	199,789	0	148	0	148	0	199,937	0	0	0	3,621	09/15/2023	1.D FE
452153-AV-1	ILLINOIS ST		06/30/2023	Unknown		216,313	200,000	220,504	217,245	0	(932)	0	(932)	0	216,313	0	0	0	4,000	03/01/2041	1.G FE
882723-F4-6	TEXAS ST		01/09/2023	Adjustment		3,399,440	3,225,000	3,383,283	3,383,283	0	(1,560)	0	(1,560)	0	3,381,723	0	17,717	17,717	71,667	08/01/2025	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,021,466	3,825,000	4,013,395	4,006,634	0	(2,886)	0	(2,886)	0	4,003,749	0	17,717	17,717	83,788	XXX	XXX
034286-FT-6	ANDOVER MASS		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,793	11/01/2039	1.A FE
25476F-PM-4	DISTRICT COLUMBIA		06/30/2023	Unknown		305,682	300,000	352,479	308,671	0	(2,989)	0	(2,989)	0	305,682	0	0	0	7,500	06/01/2031	1.B FE
386138-L8-2	GRAND PRAIRIE TEX		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,932	02/15/2036	1.B FE
478164-JX-5	JOHNSON & MIAMI CNTYS KANS UNI SCH DIST		06/30/2023	Unknown		315,757	300,000	330,183	317,465	0	(1,707)	0	(1,707)	0	315,757	0	0	0	7,500	09/01/2036	1.E FE
483836-TN-2	KANE COOK & DU PAGE CNTYS ILL SCH DIST N		06/30/2023	Unknown		202,251	200,000	235,542	204,447	0	(2,196)	0	(2,196)	0	202,251	0	0	0	5,000	01/01/2027	1.C FE
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST		06/30/2023	Unknown		215,343	200,000	215,828	0	0	(485)	0	(485)	0	215,343	0	0	0	0	07/01/2034	1.D FE
64966M-EB-1	NEW YORK N Y		06/30/2023	Unknown		192,706	200,000	184,560	191,889	0	817	0	817	0	192,706	0	0	0	2,520	08/01/2027	1.C FE
64966M-WL-9	NEW YORK N Y		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,375	03/01/2025	1.C FE
748508-B5-6	QUINCY MASS		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,990	12/15/2039	1.C FE
882723-F4-6	TEXAS ST		01/09/2023	Adjustment		(3,399,440)	(3,225,000)	(3,383,283)	(3,383,283)	0	1,560	0	1,560	0	(3,381,723)	0	(17,717)	(17,717)	(71,667)	08/01/2025	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						(1,367,701)	(1,225,000)	(1,264,691)	(1,560,812)	0	(5,001)	0	(5,001)	0	(1,349,984)	0	(17,717)	(17,717)	(36,057)	XXX	XXX
010869-KF-1	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		06/30/2023	Unknown		226,292	200,000	246,780	228,090	0	(1,798)	0	(1,798)	0	226,292	0	0	0	6,600	10/01/2029	1.G FE
01170R-KQ-4	ALASKA HOUSING FINANCE CORPORATION		06/30/2023	Call @ 100.00		454,392	440,000	485,346	474,143	0	(2,262)	0	(2,262)	0	471,881	0	(17,489)	(17,489)	7,150	12/01/2044	1.B FE
07244R-BC-4	BAY LAUREL CTR CMNTY DEV DIST FLA WTR &		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,600	09/01/2042	1.C FE
10620N-CG-1	BRHEA 2011-1 A2 - ABS		05/25/2023	Paydown		7,984	7,984	8,054	8,098	0	(114)	0	(114)	0	7,984	0	0	0	226	02/25/2030	1.A FE
10623P-DU-1	BRAZO 2010-1 A1 - ABS		06/26/2023	Paydown		3,568	3,568	3,461	3,744	0	(177)	0	(177)	0	3,568	0	0	0	105	06/25/2035	1.A FE
14574A-AK-0	CARSON CALIF PENSION OBLIG		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,835	01/15/2032	1.D FE
167530-BD-8	CHICAGO ILL HSG AUTH		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,172	01/01/2030	1.D FE
167562-NS-2	CHICAGO ILL MIDWAY ARPT REV		06/30/2023	Unknown		200,848	200,000	213,362	201,669	0	(822)	0	(822)	0	200,848	0	0	0	5,000	01/01/2029	1.F FE
167593-2D-3	CHICAGO ILL O HARE INTL ARPT REV		06/30/2023	Unknown		210,878	200,000	211,666	211,402	0	(524)	0	(524)	0	210,878	0	0	0	2,417	01/01/2037	1.E FE
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		06/30/2023	Unknown		217,752	200,000	218,114	218,034	0	(282)	0	(282)	0	217,752	0	0	0	6,899	12/01/2040	1.C FE
178860-BQ-4	CIVICVENTURES ALASKA REV		06/30/2023	Unknown		207,235	200,000	229,514	208,805	0	(1,570)	0	(1,570)	0	207,235	0	0	0	5,000	09/01/2027	1.E FE
19668Q-LC-7	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		06/30/2023	Unknown		212,996	200,000	223,742	214,237	0	(1,241)	0	(1,241)	0	212,996	0	0	0	5,000	03/15/2038	1.D FE
20281P-KV-3	COMMONWEALTH FING AUTH PA REV		06/30/2023	Unknown		160,679	200,000	159,568	159,853	0	826	0	826	0	160,679	0	0	0	3,657	06/01/2038	1.E FE
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/15/2023	Call @ 100.00		195,000	195,000	215,391	211,474	0	(625)	0	(625)	0	210,849	0	(15,849)	(15,849)	3,169	05/15/2044	1.A FE
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		05/01/2023	Paydown		0	(1)	(1)	(1)	0	0	0	0	0	(1)	0	1	1	0	12/15/2026	1.D FE
254764-JR-5	DISTRICT COLUMBIA HOSP REV		06/30/2023	Unknown		209,113	200,000	232,970	210,812	0	(1,699)	0	(1,699)	0	209,113	0	0	0	5,000	07/15/2027	1.E 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
30711X-BM-5	CAS 2016-C01 1M2 - CMO/RMBS		05/01/2023	Various		172,792	160,260	187,705	180,964	0	(1,003)	0	(1,003)	0	179,961	0	(19,701)	(19,701)	18,537	08/25/2028	1.A
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		06/01/2023	Paydown		19,416	19,416	19,780	19,957	0	(541)	0	(541)	0	19,416	0	0	0	232	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS		06/01/2023	Paydown		16,656	16,656	17,632	17,772	0	(1,116)	0	(1,116)	0	16,656	0	0	0	277	10/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS		06/01/2023	Paydown		14,811	14,811	15,309	16,237	0	(1,426)	0	(1,426)	0	14,811	0	0	0	237	12/01/2048	1.A
3128MJ-ZQ-6	FH G08750 - RMBS		06/30/2023	Paydown		489,869	491,922	490,154	489,822	0	47	0	47	0	489,869	0	0	0	7,352	03/01/2047	1.A
3128QL-RN-3	FH 1H2593 - RMBS		06/01/2023	Paydown		2,051	2,051	2,130	2,292	0	(241)	0	(241)	0	2,051	0	0	0	33	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS		06/01/2023	Paydown		35,337	35,337	37,512	37,887	0	(2,550)	0	(2,550)	0	35,337	0	0	0	548	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS		06/01/2023	Paydown		36,845	36,845	39,453	42,332	0	(5,487)	0	(5,487)	0	36,845	0	0	0	629	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS		06/01/2023	Paydown		14,227	14,227	15,289	16,271	0	(2,044)	0	(2,044)	0	14,227	0	0	0	270	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS		06/01/2023	Paydown		135,334	135,334	144,384	149,744	0	(14,410)	0	(14,410)	0	135,334	0	0	0	1,972	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		06/01/2023	Paydown		91,027	91,027	98,892	102,065	0	(11,038)	0	(11,038)	0	91,027	0	0	0	1,331	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS		06/01/2023	Paydown		236,097	236,097	251,756	263,308	0	(27,212)	0	(27,212)	0	236,097	0	0	0	3,944	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS		06/01/2023	Paydown		33,979	33,979	35,647	36,077	0	(2,097)	0	(2,097)	0	33,979	0	0	0	363	10/01/2035	1.A
3132DM-KC-8	FH SD0291 - RMBS		06/01/2023	Paydown		94,293	94,293	102,176	114,224	0	(19,930)	0	(19,930)	0	94,293	0	0	0	1,937	03/01/2050	1.A
3132DV-3L-7	FH SD8003 - RMBS		06/01/2023	Paydown		22,470	22,470	23,264	24,425	0	(1,956)	0	(1,956)	0	22,470	0	0	0	393	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS		06/01/2023	Paydown		63,415	63,415	66,937	69,155	0	(5,741)	0	(5,741)	0	63,415	0	0	0	788	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS		06/01/2023	Paydown		53,036	53,036	56,832	57,913	0	(4,877)	0	(4,877)	0	53,036	0	0	0	658	06/01/2050	1.A
3132DW-BK-8	FH SD8142 - RMBS		06/01/2023	Paydown		47,331	47,331	49,831	50,333	0	(3,002)	0	(3,002)	0	47,331	0	0	0	594	04/01/2051	1.A
3132GJ-6R-5	FH Q03880 - RMBS		06/01/2023	Paydown		4,717	4,717	4,893	4,893	0	(177)	0	(177)	0	4,717	0	0	0	79	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		06/01/2023	Paydown		5,346	5,347	5,546	5,574	0	(228)	0	(228)	0	5,347	0	0	0	87	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		06/01/2023	Paydown		1,152	1,152	1,195	1,205	0	(53)	0	(53)	0	1,152	0	0	0	19	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		06/01/2023	Paydown		5,179	5,179	5,475	5,584	0	(404)	0	(404)	0	5,179	0	0	0	75	11/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS		06/01/2023	Paydown		29,126	29,126	30,283	30,113	0	(986)	0	(986)	0	29,126	0	0	0	354	11/01/2042	1.A
3132M5-BQ-4	FH Q24847 - RMBS		06/30/2023	Paydown		127,087	121,128	127,904	127,269	0	(182)	0	(182)	0	127,087	0	0	0	2,418	02/01/2044	1.A
3132QP-5E-0	FH Q33544 - RMBS		06/30/2023	Paydown		875,153	873,122	876,396	875,243	0	(90)	0	(90)	0	875,153	0	0	0	13,074	05/01/2045	1.A
3132QP-E6-7	FH Q32856 - RMBS		06/30/2023	Paydown		325,234	324,816	325,222	325,246	0	(13)	0	(13)	0	325,234	0	0	0	4,864	04/01/2045	1.A
3132QR-FB-1	FH Q34661 - RMBS		06/01/2023	Paydown		3,944	3,944	3,968	3,975	0	(31)	0	(31)	0	3,944	0	0	0	49	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS		06/01/2023	Paydown		44,562	44,562	47,539	48,090	0	(3,528)	0	(3,528)	0	44,562	0	0	0	652	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS		06/01/2023	Paydown		7,106	7,106	7,384	7,458	0	(353)	0	(353)	0	7,106	0	0	0	105	04/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS		06/01/2023	Paydown		67,068	67,068	67,519	67,802	0	(734)	0	(734)	0	67,068	0	0	0	1,105	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS		06/01/2023	Paydown		48,212	48,212	50,999	52,895	0	(4,683)	0	(4,683)	0	48,212	0	0	0	919	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS		06/01/2023	Paydown		8,703	8,703	9,109	9,323	0	(620)	0	(620)	0	8,703	0	0	0	183	11/01/2047	1.A
3132XY-VC-8	FH Q56010 - RMBS		06/01/2023	Paydown		906	906	945	980	0	(73)	0	(73)	0	906	0	0	0	17	05/01/2048	1.A
31335B-KB-1	FH G61190 - RMBS		06/01/2023	Paydown		15,091	15,091	15,785	16,069	0	(978)	0	(978)	0	15,091	0	0	0	330	08/01/2047	1.A
31335C-E5-9	FH G61956 - RMBS		06/01/2023	Paydown		156,812	156,812	167,605	178,466	0	(21,654)	0	(21,654)	0	156,812	0	0	0	3,103	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS		06/01/2023	Paydown		38,303	38,303	39,835	40,878	0	(2,575)	0	(2,575)	0	38,303	0	0	0	417	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS		06/01/2023	Paydown		68,272	68,272	69,334	69,877	0	(1,605)	0	(1,605)	0	68,272	0	0	0	825	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS		06/01/2023	Paydown		58,814	58,814	61,607	61,762	0	(2,948)	0	(2,948)	0	58,814	0	0	0	589	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS		06/01/2023	Paydown		38,127	38,127	39,629	39,735	0	(1,608)	0	(1,608)	0	38,127	0	0	0	350	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS		06/01/2023	Paydown		53,763	53,763	56,635	56,931	0	(3,169)	0	(3,169)	0	53,763	0	0	0	575	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS		06/01/2023	Paydown		47,060	47,060	48,755	48,782	0	(1,722)	0	(1,722)	0	47,060	0	0	0	425	02/01/2051	1.A
3133KQ-CU-8	FH RA8183 - RMBS		06/01/2023	Paydown		717,994	717,994	741,927	0	0	(23,933)	0	(23,933)	0	717,994	0	0	0	13,574	11/01/2052	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		06/01/2023	Paydown		41,891	41,891	43,298	43,056	0	(1,164)	0	(1,164)	0	41,891	0	0	0	696	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		06/01/2023	Paydown		140,749	140,749	146,610	145,617	0	(4,868)	0	(4,868)	0	140,749	0	0	0	1,747	07/25/2045	1.A
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS		06/30/2023	Paydown		606,344	613,994	603,633	607,106	0	(762)	0	(762)	0	606,344	0	0	0	9,083	10/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		06/01/2023	Paydown		45,908	45,908	46,625	46,726	0	(818)	0	(818)	0	45,908	0	0	0	572	07/25/2059	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	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		06/30/2023	Paydown		638,006	664,003	639,518	638,354	0	(348)	0	(348)	0	638,006	0	0	0	8,262	04/15/2033	1.A
3137BH-XJ-1	FHMS K-045 A2 - CMBS		06/01/2023	Paydown		18,903	18,903	19,169	18,981	0	(78)	0	(78)	0	18,903	0	0	0	238	01/25/2025	1.A FE
3137BL-6T-0	FHR 4504 CA - CMO/RMBS		06/30/2023	Paydown		186,159	190,130	186,060	186,206	0	(48)	0	(48)	0	186,159	0	0	0	2,838	08/15/2045	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		06/01/2023	Paydown		23,567	23,567	23,195	23,220	0	347	0	347	0	23,567	0	0	0	294	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS		06/01/2023	Paydown		117,969	117,969	123,775	122,060	0	(4,091)	0	(4,091)	0	117,969	0	0	0	1,967	05/15/2050	1.A
3138E0-6H-7	FN AJ8071 - RMBS		06/01/2023	Paydown		3,031	3,031	3,184	3,202	0	(171)	0	(171)	0	3,031	0	0	0	48	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS		06/01/2023	Paydown		12,611	12,611	13,510	13,650	0	(1,039)	0	(1,039)	0	12,611	0	0	0	183	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS		06/01/2023	Paydown		7,891	7,891	8,454	8,516	0	(625)	0	(625)	0	7,891	0	0	0	110	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS		06/01/2023	Paydown		4,948	4,948	5,300	5,318	0	(370)	0	(370)	0	4,948	0	0	0	71	01/01/2046	1.A
3138ML-XD-1	FN AQ5175 - RMBS		06/01/2023	Paydown		30,392	30,392	30,497	30,498	0	(106)	0	(106)	0	30,392	0	0	0	376	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		06/01/2023	Paydown		598	598	641	653	0	(55)	0	(55)	0	598	0	0	0	10	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS		06/01/2023	Paydown		95	95	101	102	0	(8)	0	(8)	0	95	0	0	0	1	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS		06/01/2023	Paydown		1,062	1,062	1,138	1,148	0	(87)	0	(87)	0	1,062	0	0	0	14	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		06/01/2023	Paydown		360	360	386	388	0	(28)	0	(28)	0	360	0	0	0	5	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		06/01/2023	Paydown		787	787	843	837	0	(50)	0	(50)	0	787	0	0	0	11	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		06/01/2023	Paydown		127	127	136	139	0	(12)	0	(12)	0	127	0	0	0	2	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		06/01/2023	Paydown		240	240	257	259	0	(19)	0	(19)	0	240	0	0	0	3	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		06/01/2023	Paydown		1,352	1,352	1,448	1,472	0	(120)	0	(120)	0	1,352	0	0	0	23	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		06/01/2023	Paydown		1,016	1,016	1,088	1,080	0	(64)	0	(64)	0	1,016	0	0	0	15	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS		06/01/2023	Paydown		31,622	31,622	31,716	31,894	0	(272)	0	(272)	0	31,622	0	0	0	536	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS		06/01/2023	Paydown		444,317	444,317	461,499	466,408	0	(22,091)	0	(22,091)	0	444,317	0	0	0	6,152	01/01/2058	1.A
3140HT-WJ-4	FN BL2448 - CMBS/RMBS		06/01/2023	Paydown		15,614	15,614	16,392	16,139	0	(525)	0	(525)	0	15,614	0	0	0	222	05/01/2031	1.A
3140HU-A3-0	FN BL2725 - CMBS/RMBS		06/30/2023	Paydown		984,199	949,679	1,008,440	987,429	0	(3,230)	0	(3,230)	0	984,199	0	0	0	13,315	08/01/2029	1.A
3140HV-SV-7	FN BL4131 - CMBS/RMBS		06/01/2023	Paydown		10,568	10,568	11,367	11,132	0	(564)	0	(564)	0	10,568	0	0	0	135	09/01/2031	1.A
3140HX-G4-6	FN BL5618 - CMBS/RMBS		06/01/2023	Paydown		11,188	11,188	11,708	11,615	0	(427)	0	(427)	0	11,188	0	0	0	129	01/01/2035	1.A
3140J5-G7-8	FN BM1121 - RMBS		06/01/2023	Paydown		4,017	4,017	4,174	4,212	0	(195)	0	(195)	0	4,017	0	0	0	60	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS		06/01/2023	Paydown		6,996	6,996	7,272	7,342	0	(346)	0	(346)	0	6,996	0	0	0	101	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS		06/01/2023	Paydown		156,252	156,252	163,869	167,502	0	(11,250)	0	(11,250)	0	156,252	0	0	0	2,991	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS		06/01/2023	Paydown		47,471	47,471	49,096	50,632	0	(3,160)	0	(3,160)	0	47,471	0	0	0	724	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS		06/01/2023	Paydown		43,663	43,663	44,390	44,682	0	(1,019)	0	(1,019)	0	43,663	0	0	0	729	10/01/2048	1.A
3140QE-CJ-9	FN CA6372 - RMBS		06/01/2023	Paydown		27,893	27,893	30,604	31,058	0	(3,164)	0	(3,164)	0	27,893	0	0	0	424	07/01/2050	1.A
3140QM-AC-8	FN CB1802 - RMBS		06/01/2023	Paydown		119,312	119,312	120,254	120,207	0	(895)	0	(895)	0	119,312	0	0	0	1,022	10/01/2051	1.A
3140X5-NG-4	FN FM2190 - RMBS		06/01/2023	Paydown		41,437	41,437	42,861	46,534	0	(5,097)	0	(5,097)	0	41,437	0	0	0	601	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS		06/30/2023	Paydown		556,575	529,138	558,902	560,133	0	(3,558)	0	(3,558)	0	556,575	0	0	0	6,556	08/01/2035	1.A
3140X7-PW-3	FN FM4036 - RMBS		06/01/2023	Paydown		87,188	87,188	91,234	92,014	0	(4,826)	0	(4,826)	0	87,188	0	0	0	901	12/01/2033	1.A
3140X9-QU-2	FN FM5866 - RMBS		06/01/2023	Paydown		114,497	114,497	122,190	127,099	0	(12,602)	0	(12,602)	0	114,497	0	0	0	1,627	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS		06/01/2023	Paydown		111,631	111,631	119,010	122,759	0	(11,127)	0	(11,127)	0	111,631	0	0	0	1,643	06/01/2049	1.A
3140XD-CK-0	FN FM9073 - RMBS		06/01/2023	Paydown		29,437	29,437	30,366	30,322	0	(885)	0	(885)	0	29,437	0	0	0	307	10/01/2051	1.A
3140XG-JR-1	FN FS1171 - RMBS		06/01/2023	Paydown		186,924	186,924	168,699	0	0	18,225	0	18,225	0	186,924	0	0	0	1,923	01/01/2052	1.A
3140XJ-MB-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		06/01/2023	Paydown		57,111	57,111	58,209	58,204	0	(1,093)	0	(1,093)	0	57,111	0	0	0	1,345	10/01/2052	1.A
31412N-3T-1	FN 930610 - RMBS		06/01/2023	Paydown		2,979	2,979	3,240	3,304	0	(325)	0	(325)	0	2,979	0	0	0	59	02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		06/01/2023	Paydown		3,155	3,155	3,275	3,171	0	(16)	0	(16)	0	3,155	0	0	0	51	05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		06/01/2023	Paydown		18,801	18,801	19,550	19,062	0	(261)	0	(261)	0	18,801	0	0	0	238	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS		06/01/2023	Paydown		6,703	6,703	7,088	7,014	0	(311)	0	(311)	0	6,703	0	0	0	84	10/01/2042	1.A
31418D-HD-7	FN MA3827 - RMBS		06/01/2023	Paydown		37,643	37,643	39,255	40,054	0	(2,411)	0	(2,411)	0	37,643	0	0	0	392	11/01/2034	1.A
31418D-RW-4	FN MA4100 - RMBS		06/01/2023	Paydown		64,736	64,736	67,012	67,297	0	(2,561)	0	(2,561)	0	64,736	0	0	0	543	08/01/2050	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	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
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		06/01/2023	Paydown		33,708	33,708	35,568	36,338	0	(2,629)	0	(2,629)	0	33,708	0	0	0	426	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		06/01/2023	Paydown		55,667	55,667	58,590	58,832	0	(3,165)	0	(3,165)	0	55,667	0	0	0	582	01/01/2036	1.A
345105-KN-9	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,062	01/15/2043	1.E FE
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,714	06/01/2041	1.G FE
38122N-ZX-3	GOLDEN ST TOB SECURITIZATION CORP CALIF		06/30/2023	Unknown		157,868	200,000	156,186	156,816	0	1,052	0	1,052	0	157,868	0	0	0	3,115	06/01/2038	1.D FE
39081H-CN-0	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,215	07/01/2030	1.E FE
39081J-AK-4	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		06/30/2023	Unknown		212,167	200,000	235,766	214,083	0	(1,916)	0	(1,916)	0	212,167	0	0	0	5,000	07/01/2030	1.E FE
442349-FA-9	HOUSTON TEX ARPT SYS REV		06/30/2023	Unknown		165,889	200,000	164,480	0	0	1,409	0	1,409	0	165,889	0	0	0	0	07/01/2032	1.E FE
452281-JD-1	ILSSTD 2010-1 A3 - ABS		04/25/2023	Paydown		65,506	65,506	65,474	68,535	0	(3,029)	0	(3,029)	0	65,506	0	0	0	1,817	07/25/2045	1.A FE
454898-VM-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		06/30/2023	Unknown		217,522	200,000	236,244	219,321	0	(1,799)	0	(1,799)	0	217,522	0	0	0	5,000	01/01/2034	1.E FE
45506D-SN-6	INDIANA ST FIN AUTH REV		06/30/2023	Unknown		206,352	200,000	227,180	207,796	0	(1,444)	0	(1,444)	0	206,352	0	0	0	5,000	02/01/2030	1.B FE
457074-BN-1	INGLEWOOD CALIF		06/30/2023	Unknown		208,037	200,000	209,540	208,528	0	(491)	0	(491)	0	208,037	0	0	0	3,621	09/01/2040	1.C FE
49225H-KX-5	KERN CNTY CALIF CTFS PARTN		06/30/2023	Unknown		212,790	200,000	234,392	214,581	0	(1,791)	0	(1,791)	0	212,790	0	0	0	5,000	11/01/2026	1.E FE
492279-CQ-5	KERN CNTY CALIF PENSION OBLIG		06/30/2023	Unknown		191,883	200,000	157,164	188,401	0	3,482	0	3,482	0	191,883	0	0	0	0	08/15/2024	1.E FE
517704-FJ-6	LAS VEGAS NEV CONVENTION & VISITORS AUTH		06/30/2023	Unknown		214,513	200,000	231,808	216,196	0	(1,683)	0	(1,683)	0	214,513	0	0	0	5,000	07/01/2032	1.D FE
542690-8C-9	LONG ISLAND PWR AUTH N Y ELEC SYS REV		06/30/2023	Unknown		214,323	200,000	240,878	216,441	0	(2,117)	0	(2,117)	0	214,323	0	0	0	5,000	09/01/2029	1.F FE
54627R-AS-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		06/30/2023	Unknown		300,000	300,000	300,000	0	0	0	0	0	0	300,000	0	0	0	0	12/01/2034	1.A FE
546395-R3-0	LOUISIANA PUB FACS AUTH HOSP REV		06/30/2023	Unknown		204,780	200,000	221,134	205,913	0	(1,133)	0	(1,133)	0	204,780	0	0	0	5,000	07/01/2034	1.F FE
546540-SL-0	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,967	07/01/2043	1.E FE
56678P-AQ-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		06/30/2023	Unknown		211,928	200,000	220,606	212,949	0	(1,021)	0	(1,021)	0	211,928	0	0	0	5,000	09/01/2037	1.F FE
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		06/30/2023	Unknown		154,201	200,000	152,904	153,231	0	970	0	970	0	154,201	0	0	0	3,395	10/15/2040	1.C FE
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,823	08/01/2041	1.B FE
591745-8A-5	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,641	07/01/2035	1.A FE
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,562	10/01/2041	1.E FE
592647-FH-9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		06/30/2023	Unknown		218,179	200,000	232,934	219,739	0	(1,560)	0	(1,560)	0	218,179	0	0	0	5,000	10/01/2034	1.D FE
59335K-EW-3	MIAMI-DADE CNTY FLA SEAPORT REV		06/30/2023	Unknown		213,563	200,000	214,066	0	0	(503)	0	(503)	0	213,563	0	0	0	1,639	10/01/2039	1.G FE
59447T-3A-9	MICHIGAN FIN AUTH REV		06/30/2023	Unknown		202,558	200,000	218,056	203,690	0	(1,132)	0	(1,132)	0	202,558	0	0	0	5,000	08/01/2033	1.C FE
59447T-SK-0	MICHIGAN FIN AUTH REV		06/30/2023	Unknown		214,979	200,000	226,472	216,234	0	(1,255)	0	(1,255)	0	214,979	0	0	0	5,000	11/01/2037	1.D FE
60534W-YY-8	MISSISSIPPI DEV BK SPL OBLIG		06/30/2023	Unknown		322,145	300,000	338,304	324,014	0	(1,869)	0	(1,869)	0	322,145	0	0	0	7,875	10/01/2036	1.C FE
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/01/2023	Call @ 100.00		40,000	40,000	44,214	43,146	0	(192)	0	(192)	0	42,954	0	(2,954)	(2,954)	652	12/01/2050	1.A FE
61255Q-AR-7	MONTEREY PK CALIF PENSION OBLIG		06/30/2023	Unknown		197,865	200,000	197,720	197,818	0	47	0	47	0	197,865	0	0	0	3,021	06/01/2043	1.C FE
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		06/30/2023	Unknown		208,535	200,000	213,856	209,200	0	(664)	0	(664)	0	208,535	0	0	0	4,126	09/01/2049	1.A FE
64613A-CX-8	NEW JERSEY ST HSG & MTG FIN AGY REV		04/03/2023	Call @ 100.00		90,000	90,000	99,978	97,977	0	(217)	0	(217)	0	97,759	0	(7,759)	(7,759)	1,575	04/01/2051	1.C FE
64763H-EY-7	NEW ORLEANS LA AVIATION BRD REV		06/30/2023	Unknown		206,309	200,000	236,386	208,339	0	(2,030)	0	(2,030)	0	206,309	0	0	0	5,000	01/01/2025	1.F FE
64971X-6S-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		06/30/2023	Unknown		199,427	200,000	199,428	0	0	(1)	0	(1)	0	199,427	0	0	0	0	02/01/2036	1.A FE
64972H-N8-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		06/30/2023	Unknown		199,973	200,000	197,066	199,648	0	325	0	325	0	199,973	0	0	0	3,110	07/15/2023	1.C FE
650035-4V-7	NEW YORK ST URBAN DEV CORP REV		06/30/2023	Unknown		199,627	200,000	198,572	199,523	0	104	0	104	0	199,627	0	0	0	3,120	03/15/2025	1.B FE
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,248	09/01/2035	1.E FE
65887P-WR-2	NORTH DAKOTA PUB FIN AUTH		06/30/2023	Unknown		200,602	200,000	200,698	200,633	0	(31)	0	(31)	0	200,602	0	0	0	3,000	12/01/2038	1.C FE
66285W-E5-1	NORTH TEX TWY AUTH REV		06/30/2023	Unknown		161,190	200,000	159,672	160,529	0	661	0	661	0	161,190	0	0	0	3,011	01/01/2043	1.E FE
66705E-AA-6	NEF 2012-1 A - ABS		06/26/2023	Paydown		3,739	3,739	3,720	0	0	19	0	19	0	3,739	0	0	0	19	12/26/2031	1.A FE
67865E-AQ-5	OKLAHOMA CITY WATER UTILITIES TRUST		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,882	07/01/2037	1.A FE
73358X-DP-4	PORT AUTH N Y & N J		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,139	02/15/2051	1.D FE
759911-2C-3	REGIONAL TRANSN AUTH ILL		06/30/2023	Unknown		211,217	200,000	235,168	213,020	0	(1,804)	0	(1,804)	0	211,217	0	0	0	5,000	06/01/2035	1.C FE
76913C-BC-2	RIVERSIDE CNTY CALIF PENSION OBLIG		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,070	02/15/2028	1.C FE
786091-AG-3	SACRAMENTO CNTY CALIF PENSION OBLIG		06/30/2023	Unknown		205,075	200,000	223,654	206,355	0	(1,280)	0	(1,280)	0	205,075	0	0	0	7,250	08/01/2025	1.E 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
79207Q-CU-9	ST LUCIE CNTY FLA SCH DIST SALES TAX REV		06/30/2023	Unknown		210,302	200,000	242,808	212,477	0	(2,175)	0	(2,175)	0	210,302	0	0	0	5,000	10/01/2025	1.E FE
798111-HK-9	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR		06/30/2023	Unknown		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	5,637	01/15/2035	1.E FE
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/03/2023	Call @ 100.00		65,000	65,000	71,891	71,050	0	(166)	0	(166)	0	70,885	0	(5,885)	(5,885)	986	01/01/2052	1.A FE
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		04/10/2023	Call @ 100.00		5,000	5,000	5,368	5,037	0	(12)	0	(12)	0	5,025	0	(25)	(25)	23	11/01/2044	1.A FE
91412G-ST-3	UNIVERSITY CALIF REVS		05/15/2023	Call @ 100.00		1,250,000	1,250,000	1,488,138	1,260,321	0	(10,321)	0	(10,321)	0	1,250,000	0	0	0	31,250	05/15/2048	1.C FE
924190-GP-0	VERMONT HSG FIN AGY - RMBS		05/02/2023	Call @ 100.00		20,000	20,000	21,543	20,158	0	(63)	0	(63)	0	20,095	0	(95)	(95)	400	11/01/2044	1.B FE
93978H-PT-6	WASHINGTON ST HEALTH CARE FACS AUTH REV		04/06/2023	BARCLAYS CAPITAL		1,039,790	1,000,000	1,138,230	1,038,500	0	(4,113)	0	(4,113)	0	1,034,388	0	5,402	5,402	38,889	07/01/2026	1.G FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						23,801,595	23,614,597	24,804,530	22,380,462	0	(319,365)	0	(319,365)	0	23,853,417	0	(64,354)	(64,354)	450,351	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		06/16/2023	Paydown		8,758	8,758	8,668	8,688	0	70	0	70	0	8,758	0	0	0	108	11/16/2041	1.G FE
00130H-CG-8	AES CORP		06/30/2023	Unknown		195,664	200,000	194,882	195,409	0	255	0	255	0	195,664	0	0	0	2,450	01/15/2031	2.C FE
00217G-AB-9	APTIV PLC	C	06/30/2023	Unknown		199,296	200,000	199,200	199,262	0	34	0	34	0	199,296	0	0	0	3,250	03/01/2032	2.B FE
00255E-AA-9	AASET 221 A - ABS	C	06/16/2023	Paydown		13,219	13,219	12,659	0	0	560	0	560	0	13,219	0	0	0	265	05/16/2047	1.G FE
00258B-AB-0	AASET 212 B - ABS		06/15/2023	Paydown		13,113	13,113	13,110	13,110	0	3	0	3	0	13,113	0	0	0	193	01/15/2047	2.B FE
002824-BE-9	ABBOTT LABORATORIES		06/30/2023	Unknown		99,934	100,000	99,216	99,856	0	78	0	78	0	99,934	0	0	0	1,700	11/30/2023	1.D FE
00287Y-DB-2	ABBVIE INC		06/30/2023	Unknown		255,064	200,000	259,444	255,975	0	(912)	0	(912)	0	255,064	0	0	0	4,750	03/15/2045	2.A FE
03465H-AC-8	AOMT 215 A3 - CMO/RMBS		06/01/2023	Paydown		31,703	31,703	31,702	31,696	0	7	0	7	0	31,703	0	0	0	142	07/26/2066	1.A
03465J-AC-4	AOMT 216 A3 - CMO/RMBS		06/01/2023	Paydown		14,604	14,604	14,601	14,601	0	4	0	4	0	14,604	0	0	0	102	09/25/2066	1.A
037833-DY-3	APPLE INC		06/30/2023	Unknown		164,334	200,000	162,338	0	0	1,996	0	1,996	0	164,334	0	0	0	1,250	08/20/2030	1.B FE
04685A-2V-2	ATHENE GLOBAL FUNDING		06/30/2023	Unknown		201,614	200,000	202,100	201,773	0	(158)	0	(158)	0	201,614	0	0	0	2,500	03/24/2028	1.E FE
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	06/30/2023	Unknown		203,205	200,000	205,510	203,956	0	(751)	0	(751)	0	203,205	0	0	0	2,950	07/22/2030	2.A FE
05351W-AC-7	AVANGRID INC		06/30/2023	Adjustment		99,952	100,000	99,871	99,939	0	13	0	13	0	99,952	0	0	0	1,600	04/15/2025	2.B FE
05377R-DA-9	AESOP 2018-1 C - ABS		06/20/2023	Paydown		255,000	255,000	256,624	255,690	0	(690)	0	(690)	0	255,000	0	0	0	5,026	09/20/2024	2.B FE
05377R-EX-8	AESOP 181D D - ABS		06/20/2023	Paydown		232,500	232,500	232,500	232,474	0	26	0	26	0	232,500	0	0	0	5,086	09/20/2024	2.C FE
05490A-AA-1	BBUBS 2012-TFT A - CMBS		06/01/2023	Paydown		2,292	2,292	2,284	2,292	0	0	0	0	0	2,292	0	0	0	32	06/07/2030	1.A FM
05531F-BB-8	TRUIST FINANCIAL CORP		05/17/2023	U.S. Bank		1,122,619	1,175,000	1,122,489	1,158,494	0	3,351	0	3,351	0	1,161,845	0	(39,226)	(39,226)	18,883	10/26/2024	1.G FE
05578Q-AA-1	BPCE SA	C	06/30/2023	Unknown		200,764	200,000	218,758	201,958	0	(1,194)	0	(1,194)	0	200,764	0	0	0	5,700	10/22/2023	2.B FE
05606D-AE-8	BX 2022-PSB C - CMBS		06/15/2023	Paydown		13,432	13,432	13,343	13,402	0	30	0	30	0	13,432	0	0	0	432	08/15/2039	1.G FE
05609W-AA-1	BX 2022-IND A - CMBS		06/30/2023	Paydown		340,685	338,425	337,463	341,057	0	(372)	0	(372)	0	340,685	0	0	0	10,580	04/15/2037	1.A
05683T-AS-8	BCC 2019-3 B2R - CDO	C	06/30/2023	Unknown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,884	10/23/2034	1.C FE
06051G-FX-2	BANK OF AMERICA CORP		06/30/2023	Unknown		252,036	250,000	255,533	252,376	0	(340)	0	(340)	0	252,036	0	0	0	4,375	04/19/2026	1.G FE
06368B-Q6-8	BANK OF MONTREAL	C	06/30/2023	Unknown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,169	10/05/2028	2.A FE
06406R-BM-8	BANK OF NEW YORK MELLON CORP		06/30/2023	Unknown		211,633	200,000	212,074	0	0	(441)	0	(441)	0	211,633	0	0	0	5,834	10/25/2033	1.F FE
06541R-BB-8	BANK 2019-BNK23 A3 - CMBS		06/30/2023	Unknown		841,270	825,000	849,728	842,500	0	(1,230)	0	(1,230)	0	841,270	0	0	0	12,045	12/17/2052	1.A
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		06/01/2023	Paydown		39,245	39,245	39,546	39,344	0	(99)	0	(99)	0	39,245	0	0	0	542	11/18/2050	1.A
06675D-CE-0	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C	06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,754	07/13/2027	1.D FE
06738E-AU-9	BARCLAYS PLC	C	06/30/2023	Unknown		213,980	200,000	219,758	215,865	0	(1,885)	0	(1,885)	0	213,980	0	0	0	4,337	01/10/2028	2.A FE
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO		06/30/2023	Unknown		150,004	150,000	149,976	150,004	0	0	0	0	0	150,004	0	0	0	2,775	07/15/2030	1.G FE
09626Y-AS-9	BLUEM 2013-2 BR - CDO		06/30/2023	Unknown		256,422	250,000	249,923	255,960	0	462	0	462	0	256,422	0	0	0	7,798	10/22/2030	1.C FE
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS		06/25/2023	Paydown		6,932	6,932	6,932	6,931	0	1	0	1	0	6,932	0	0	0	147	07/25/2062	1.A FE
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		06/01/2023	Paydown		3,670	3,670	3,655	3,656	0	14	0	14	0	3,670	0	0	0	84	07/25/2062	1.C FE
106230-AB-1	BRELPO 2022 A2 - ABS		06/30/2023	Unknown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	0	09/01/2042	1.A FE
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		06/30/2023	Unknown		199,048	200,000	198,776	198,959	0	89	0	89	0	199,048	0	0	0	2,000	06/28/2028	1.G FE
110122-AW-8	BRISTOL-MYERS SQUIBB CO		06/30/2023	Unknown		100,136	100,000	103,051	100,334	0	(198)	0	(198)	0	100,136	0	0	0	1,625	11/01/2023	1.F FE
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP		06/30/2023	Unknown		162,843	150,000	165,465	163,701	0	(858)	0	(858)	0	162,843	0	0	0	3,038	07/01/2030	2.C FE
11271L-AD-4	BROOKFIELD FINANCE INC	C	06/30/2023	Unknown		112,756	100,000	116,045	113,822	0	(1,066)	0	(1,066)	0	112,756	0	0	0	2,425	03/29/2029	1.G FE
12505B-AD-2	CBRE SERVICES INC		06/30/2023	Unknown		100,531	100,000	101,366	100,631	0	(100)	0	(100)	0	100,531	0	0	0	2,438	03/01/2026	2.A FE
12530M-AA-3	SORT 2020-1 A1 - ABS		04/17/2023	Paydown		3,265	3,265	3,265	3,260	0	5	0	5	0	3,265	0	0	0	19	07/15/2060	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
12530M-AC-9	SORT 2020-1 B1 - ABS		04/15/2023	Paydown		305	305	305	305	0	1	0	1	0	305	0	0	0	2	07/15/2060	1.G FE
12530M-AE-5	SORT 2021-1 A1 - ABS		04/15/2023	Paydown		2,864	2,864	2,864	2,864	0	0	0	0	0	2,864	0	0	0	15	03/15/2061	1.D FE
12548R-AB-0	CIFC 142RR A1 - CDO	C	04/24/2023	Paydown		51,816	51,816	51,557	53,756	0	(1,941)	0	(1,941)	0	51,816	0	0	0	1,472	04/24/2030	1.A FE
126192-AF-0	COMM 2012-LC4 B - CMBS		06/01/2023	Paydown		6,295	6,295	6,342	6,295	0	0	0	0	0	6,295	0	0	0	125	12/12/2044	1.A FM
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		06/01/2023	Paydown		36,888	36,888	36,479	36,888	0	0	0	0	0	36,888	0	0	0	523	10/07/2030	1.A FM
12624P-AJ-4	COMM 2012-CCRE3 AM - CMBS		06/01/2023	Paydown		143	143	144	143	0	0	0	0	0	143	0	0	0	2	10/17/2045	1.A FM
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS		05/12/2023	Paydown		651,754	651,754	665,684	652,375	0	(621)	0	(621)	0	651,754	0	0	0	8,741	06/12/2046	1.A
12626B-AF-1	COMM 2013-CCRE10 XA - CMBS		06/12/2023	Paydown		0	0	204,020	23,494	0	(23,494)	0	(23,494)	0	0	0	0	0	21,723	08/10/2046	1.A FE
126408-HQ-9	CSX CORP		06/30/2023	Unknown		146,233	150,000	144,633	145,979	0	254	0	254	0	146,233	0	0	0	1,800	02/15/2030	2.A FE
12661P-AB-5	CSL FINANCE PLC	C	06/30/2023	Unknown		199,641	200,000	199,578	199,614	0	27	0	27	0	199,641	0	0	0	4,050	04/27/2029	1.G FE
126650-BC-3	CVSPAS 5 CTF - CMBS		06/10/2023	Paydown		5,385	5,385	5,957	5,545	0	(161)	0	(161)	0	5,385	0	0	0	132	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - ABS		06/10/2023	Paydown		5,761	5,761	6,495	6,119	0	(358)	0	(358)	0	5,761	0	0	0	145	12/10/2028	2.B FE
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO	C	06/30/2023	Unknown		214,787	200,000	225,282	216,260	0	(1,472)	0	(1,472)	0	214,787	0	0	0	4,000	06/01/2028	2.B FE
141781-BM-5	CARGILL INC		06/30/2023	Unknown		100,324	100,000	100,466	100,347	0	(23)	0	(23)	0	100,324	0	0	0	1,063	04/23/2030	1.F FE
143122-AC-3	CGMS 2021-11 B - CDO	C	06/30/2023	Unknown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,944	01/25/2034	1.C FE
14855M-AA-6	CLAST 2019-1 A - ABS		06/15/2023	Paydown		11,355	11,355	9,935	0	0	1,419	0	1,419	0	11,355	0	0	0	102	04/15/2039	2.B FE
14856J-AA-2	CLAST 171R A - ABS		06/15/2023	Paydown		60,558	60,558	60,558	60,558	0	0	0	0	0	60,558	0	0	0	620	12/31/2041	2.C FE
14987V-AA-7	CBAM 2019-9 A - CDO	C	04/17/2023	Paydown		202,653	202,653	202,653	202,653	0	0	0	0	0	202,653	0	0	0	5,852	02/12/2030	1.A FE
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC		06/30/2023	Unknown		109,145	100,000	112,927	110,382	0	(1,238)	0	(1,238)	0	109,145	0	0	0	2,563	06/30/2027	2.C FE
172967-PA-3	CITIGROUP INC		06/30/2023	Unknown		525,714	500,000	526,650	0	0	(936)	0	(936)	0	525,714	0	0	0	15,675	11/17/2033	1.G FE
17320D-AQ-1	CGCMT 2013-GCJ11 B - CMBS		04/14/2023	Paydown		645,960	645,960	648,814	646,325	0	(365)	0	(365)	0	645,960	0	0	0	8,036	04/12/2046	1.A
18977W-2A-7	CNO GLOBAL FUNDING		06/30/2023	Unknown		198,420	200,000	197,710	198,190	0	230	0	230	0	198,420	0	0	0	1,750	10/07/2026	1.G FE
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		06/01/2023	Paydown		13,235	13,235	13,235	13,234	0	2	0	2	0	13,235	0	0	0	74	08/25/2066	1.C FE
19688F-AC-9	COLT 213 A3 - CMO/RMBS		06/01/2023	Paydown		65,056	65,056	65,056	65,049	0	7	0	7	0	65,056	0	0	0	399	09/27/2066	1.C FE
20030N-DA-6	COMCAST CORP		06/30/2023	Unknown		210,335	200,000	215,274	211,095	0	(760)	0	(760)	0	210,335	0	0	0	2,650	02/01/2030	1.G FE
200340-AS-6	COMERICA INC		05/17/2023	MILLENNIUM ADVISORS LLC		362,003	375,000	374,966	374,996	0	3	0	3	0	374,999	0	(12,996)	(12,996)	11,139	07/31/2023	2.A FE
20268J-AA-1	COMMONSPIRIT HEALTH		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,760	10/01/2024	1.G FE
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS		06/26/2023	Paydown		12,097	12,097	12,097	0	0	0	0	0	0	12,097	0	0	0	243	01/25/2043	2.A FE
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS		06/26/2023	Paydown		70,139	70,139	70,139	0	0	0	0	0	0	70,139	0	0	0	1,735	12/26/2042	2.A FE
208251-AE-8	CONOCOPHILLIPS CO		06/30/2023	Unknown		251,086	200,000	263,563	255,142	0	(4,057)	0	(4,057)	0	251,086	0	0	0	6,950	04/15/2029	1.F FE
209111-FC-2	CONSOLIDATED EDISON COMPANY OF NEW YORK		06/30/2023	Unknown		288,683	250,000	292,240	289,422	0	(739)	0	(739)	0	288,683	0	0	0	4,938	03/01/2043	2.A FE
21871X-AH-2	COREBRIDGE FINANCIAL INC		06/30/2023	Unknown		179,834	200,000	178,974	0	0	150	0	150	0	179,834	0	0	0	0	04/05/2032	2.A FE
22535W-AE-7	CREDIT AGRICOLE SA (LONDON BRANCH)	C	04/24/2023	Maturity @ 100.00		1,000,000	1,000,000	996,256	999,747	0	253	0	253	0	1,000,000	0	0	0	18,750	04/24/2023	1.G FE
233046-AS-0	DNKN 211 A23 - RMBS		05/20/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	35	11/20/2051	2.B FE
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)		06/30/2023	Unknown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	3,190	01/07/2028	2.A FE
25278X-AN-9	DIAMONDBACK ENERGY INC		06/30/2023	Unknown		210,124	200,000	212,402	210,866	0	(742)	0	(742)	0	210,124	0	0	0	3,500	12/01/2029	2.B FE
254687-FN-1	WALT DISNEY CO		06/30/2023	Unknown		149,970	150,000	149,918	149,962	0	8	0	8	0	149,970	0	0	0	2,513	03/24/2025	1.G FE
25601B-2B-0	DNB BANK ASA	C	06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,605	03/30/2028	1.G FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		04/25/2023	Paydown		1,738	1,738	1,811	1,801	0	(63)	0	(63)	0	1,738	0	0	0	32	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 AI - RMBS		04/25/2023	Paydown		1,538	1,538	1,536	1,536	0	1	0	1	0	1,538	0	0	0	20	04/25/2051	2.A FE
260543-DG-5	DOW CHEMICAL CO		06/30/2023	Unknown		269,117	250,000	269,840	0	0	(723)	0	(723)	0	269,117	0	0	0	6,081	03/15/2033	2.A FE
26929H-AB-1	WAX 221 A1 - ABS		06/15/2023	Paydown		450	450	414	0	0	36	0	36	0	450	0	0	0	12	03/15/2052	2.B FE
27409L-AA-1	EAST OHIO GAS CO		06/30/2023	Unknown		148,834	150,000	147,947	148,546	0	288	0	288	0	148,834	0	0	0	975	06/15/2025	1.F FE
28137R-AA-5	EDUSA 5 A - ABS		06/26/2023	Paydown		11,204	11,204	11,095	11,808	0	(604)	0	(604)	0	11,204	0	0	0	239	02/25/2039	1.A FE
28416L-AC-6	EHGVT 2021-A C - RMBS		06/25/2023	Paydown		11,875	11,875	11,874	11,590	0	284	0	284	0	11,875	0	0	0	103	08/27/2035	2.B FE
29374D-AC-2	EFF 2019-2 A3 - ABS		05/20/2023	Paydown		481,034	481,034	480,980	481,030	0	4	0	4	0	481,034	0	0	0	4,446	02/20/2025	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	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30227F-AE-0	ESA 21ESH B - CMBS		06/15/2023	Paydown		12,081	12,081	11,915	0	0	166	0	166	0	12,081	0	0	0	237	07/15/2038	1.D FE
30227F-AJ-9	ESA 21ESH D - CMBS		06/15/2023	Paydown		9,528	9,528	9,413	9,551	0	(23)	0	(23)	0	9,528	0	0	0	322	07/15/2038	1.A
30291M-AN-6	FREMF 2013-K31 B - CMBS		04/25/2023	Paydown		750,000	750,000	744,023	747,922	0	2,078	0	2,078	0	750,000	0	0	0	9,081	07/25/2046	1.A
30300Y-AS-8	FREMF 2017-K67 B - CMBS		06/30/2023	Unknown		360,216	350,000	368,457	361,436	0	(1,220)	0	(1,220)	0	360,216	0	0	0	6,984	09/27/2049	1.A
30305K-AG-9	FREMF 2017-K69 B - CMBS		06/30/2023	Unknown		352,961	350,000	357,147	353,342	0	(381)	0	(381)	0	352,961	0	0	0	6,596	10/25/2049	1.A
30322D-AS-8	FRTKL 2021-SFR1 E1 - CMBS		05/17/2023	FIRST UNION CAPITAL		853,945	1,000,000	999,973	999,712	0	(76)	0	(76)	0	999,637	0	(145,691)	(145,691)	11,069	09/17/2038	2.A FE
30322D-AU-3	FRTKL 2021-SFR1 E2 - CMBS		05/17/2023	FIRST UNION CAPITAL		851,758	1,000,000	999,974	999,697	0	(80)	0	(80)	0	999,616	0	(147,859)	(147,859)	11,769	09/17/2038	2.C FE
31428X-AU-0	FEDEX CORP		06/30/2023	Unknown		231,032	200,000	233,716	231,592	0	(561)	0	(561)	0	231,032	0	0	0	4,100	04/15/2043	2.B FE
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		06/30/2023	Unknown		205,634	200,000	206,816	206,021	0	(386)	0	(386)	0	205,634	0	0	0	2,850	05/15/2030	1.G FE
341081-FJ-1	FLORIDA POWER & LIGHT CO		06/01/2023	Maturity @ 100.00		475,000	475,000	460,850	474,271	0	729	0	729	0	475,000	0	0	0	6,531	06/01/2023	1.E FE
35137L-AL-9	FOX CORP		06/30/2023	Unknown		264,814	250,000	269,505	265,839	0	(1,025)	0	(1,025)	0	264,814	0	0	0	4,375	04/08/2030	2.B FE
35563B-AJ-9	FREMF 2014-K37 B - CMBS		06/30/2023	Unknown		350,504	350,000	371,479	351,835	0	(1,331)	0	(1,331)	0	350,504	0	0	0	8,086	01/25/2047	1.A
361448-AY-9	GATX CORP		06/30/2023	Unknown		145,152	150,000	138,728	144,466	0	687	0	687	0	145,152	0	0	0	2,438	09/15/2026	2.B FE
36197Q-AG-4	GSMS 2013-G1 B - CMBS		06/01/2023	Paydown		33,388	33,388	32,407	33,123	0	265	0	265	0	33,388	0	0	0	524	04/11/2031	1.A
36257P-AG-3	GMCAR 2019-3 C - ABS		04/16/2023	Paydown		1,500,000	1,500,000	1,499,756	1,499,932	0	68	0	68	0	1,500,000	0	0	0	13,100	01/16/2025	1.A FE
36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS		06/01/2023	Paydown		12,056	12,056	12,279	12,277	0	(221)	0	(221)	0	12,056	0	0	0	138	01/25/2052	1.A
373298-CF-3	GEORGIA-PACIFIC LLC		05/24/2023	Call @ 101.44		862,223	850,000	1,120,086	885,509	0	(13,352)	0	(13,352)	0	872,157	0	(9,934)	(9,934)	58,367	01/15/2024	1.G FE
37940X-AB-8	GLOBAL PAYMENTS INC		06/30/2023	Unknown		258,101	250,000	260,015	258,729	0	(628)	0	(628)	0	258,101	0	0	0	4,000	08/15/2029	2.C FE
38021E-AA-2	GOAL 2010-1 NTS - ABS		05/25/2023	Paydown		67,514	67,514	66,880	70,080	0	(2,565)	0	(2,565)	0	67,514	0	0	0	1,875	08/25/2048	1.A FE
38141G-CU-6	GOLDMAN SACHS GROUP INC		06/30/2023	Unknown		372,311	350,000	373,121	0	0	(810)	0	(810)	0	372,311	0	0	0	10,719	02/15/2033	2.A FE
404280-BK-4	HSBC HOLDINGS PLC	C	06/30/2023	Unknown		212,491	200,000	217,340	214,074	0	(1,583)	0	(1,583)	0	212,491	0	0	0	4,041	03/13/2028	1.G FE
40434L-AC-9	HP INC		06/30/2023	Unknown		209,418	200,000	211,348	210,047	0	(630)	0	(630)	0	209,418	0	0	0	3,400	06/17/2030	2.B FE
40442A-AC-3	HIT 22HI32 B - CMBS		06/15/2023	Paydown		5,290	5,290	5,263	5,300	0	(10)	0	(10)	0	5,290	0	0	0	211	07/15/2039	1.D FE
411707-AK-8	HNGRY 2021-1 A2 - RMBS		06/20/2023	Paydown		2,500	2,500	2,525	2,520	0	(20)	0	(20)	0	2,500	0	0	0	36	06/20/2051	2.B FE
429827-AY-4	HEF 2014-1 NTS - ABS		05/25/2023	Paydown		109,277	109,277	109,302	111,007	0	(1,731)	0	(1,731)	0	109,277	0	0	0	3,227	05/25/2034	1.A FE
43283B-AC-7	HGVT 221D C - RMBS		06/20/2023	Paydown		13,138	13,138	13,136	13,136	0	2	0	2	0	13,138	0	0	0	248	06/20/2034	2.B FE
437300-AJ-5	HPA 211 E - CMBS		06/01/2023	Paydown		2,136	2,136	2,136	2,135	0	1	0	1	0	2,136	0	0	0	22	09/19/2041	2.C FE
442851-BG-5	THE HOWARD UNIVERSITY		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,756	10/01/2051	2.C FE
446150-AM-6	HUNTINGTON BANCSHARES INC		06/30/2023	SUMRIDGE PARTNERS LLC		1,328,421	1,425,000	1,534,900	1,474,494	0	(8,051)	0	(8,051)	0	1,466,443	0	(138,023)	(138,023)	29,089	05/15/2025	2.A FE
44891A-AW-7	HYUNDAI CAPITAL AMERICA		06/08/2023	Maturity @ 100.00		1,225,000	1,225,000	1,224,339	1,224,937	0	63	0	63	0	1,225,000	0	0	0	25,266	06/08/2023	2.A FE
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO		06/20/2023	Paydown		21,441	21,441	22,245	22,217	0	(776)	0	(776)	0	21,441	0	0	0	373	08/20/2043	1.A FE
45783N-AA-5	INSTR 2021-1 A - ABS		06/15/2023	Paydown		17,953	17,953	17,946	17,947	0	6	0	6	0	17,953	0	0	0	161	02/16/2054	1.F FE
45823T-AL-0	INTACT FINANCIAL CORP	C	06/30/2023	Unknown		202,075	200,000	202,142	0	0	(67)	0	(67)	0	202,075	0	0	0	5,459	09/22/2032	1.G FE
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP		06/30/2023	Unknown		210,097	200,000	215,404	210,881	0	(784)	0	(784)	0	210,097	0	0	0	3,500	05/15/2029	1.G FE
465685-AK-1	ITC HOLDINGS CORP		06/30/2023	Unknown		151,347	150,000	154,275	151,577	0	(230)	0	(230)	0	151,347	0	0	0	2,438	06/30/2026	2.B FE
466365-AE-3	JACK 221 A22 - RMBS		05/25/2023	Paydown		3,500	3,500	3,500	3,500	0	0	0	0	0	3,500	0	0	0	72	02/26/2052	2.B FE
46647P-DH-6	JPMORGAN CHASE & CO		06/30/2023	Unknown		339,295	350,000	338,856	0	0	439	0	439	0	339,295	0	0	0	8,596	07/25/2033	1.E FE
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS		06/01/2023	Paydown		9,895	9,895	10,404	10,281	0	(386)	0	(386)	0	9,895	0	0	0	166	11/25/2050	1.A
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS		06/01/2023	Paydown		15,191	15,191	15,489	15,600	0	(409)	0	(409)	0	15,191	0	0	0	178	12/26/2051	1.A
55037A-AB-4	AKER BP ASA	C	06/30/2023	Unknown		169,104	200,000	167,672	0	0	1,432	0	1,432	0	169,104	0	0	0	3,100	07/15/2031	2.B FE
55292R-AA-9	MAPSL 211 A - ABS		06/15/2023	Paydown		21,248	21,248	21,407	21,381	0	(133)	0	(133)	0	21,248	0	0	0	224	06/15/2046	1.F FE
55316P-AJ-6	MKT 2020-525M D - CMBS		06/22/2023	SALOMON BROTHERS INC		61,306	170,000	170,200	170,149	0	(11)	0	(11)	0	170,139	0	(108,833)	(108,833)	2,886	02/12/2040	1.B
55336V-BU-3	MPLX LP		06/30/2023	Unknown		192,412	200,000	192,096	0	0	316	0	316	0	192,412	0	0	0	5,500	09/01/2032	2.B FE
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		06/01/2023	Paydown		8,317	8,317	8,266	8,269	0	48	0	48	0	8,317	0	0	0	115	10/18/2030	1.A FM
55400V-AC-5	MVWOT 222 C - RMBS		06/20/2023	Paydown		7,017	7,017	7,016	7,017	0	0	0	0	0	7,017	0	0	0	289	10/21/2041	2.B FE
55446M-AA-5	MAACH 1 A - ABS	C	06/15/2023	Paydown		8,958	8,958	7,540	0	0	1,418	0	1,418	0	8,958	0	0	0	82	10/15/2039	1.G FE
55608J-AR-9	MACQUARIE GROUP LTD	C	06/30/2023	Unknown		196,194	200,000	194,796	195,738	0	456	0	456	0	196,194	0	0	0	1,340	01/12/2027	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55820N-AQ-4	MDPK 24R BR - CDO		06/30/2023	Unknown		256,554	250,000	249,950	255,117	0	1,437	0	1,437	0	256,554	0	0	0	7,974	10/22/2029	1.C FE
56501R-AK-2	MANULIFE FINANCIAL CORP	C	06/30/2023	Unknown		203,318	200,000	204,616	203,741	0	(423)	0	(423)	0	203,318	0	0	0	2,484	05/19/2027	1.G FE
571748-BG-6	MARSH & MCLENNAN COMPANIES INC		06/30/2023	Unknown		111,377	100,000	114,341	112,339	0	(962)	0	(962)	0	111,377	0	0	0	2,188	03/15/2029	2.A FE
571903-BG-7	MARRIOTT INTERNATIONAL INC		06/30/2023	Unknown		168,175	200,000	166,624	0	0	1,551	0	1,551	0	168,175	0	0	0	2,850	04/15/2031	2.B FE
573874-AJ-3	MARVELL TECHNOLOGY INC		06/30/2023	Unknown		204,191	200,000	204,942	204,437	0	(246)	0	(246)	0	204,191	0	0	0	2,950	04/15/2031	2.C FE
58013M-FP-4	MCDONALD'S CORP		06/30/2023	Unknown		199,430	200,000	199,030	199,365	0	65	0	65	0	199,430	0	0	0	3,500	07/01/2027	2.A FE
581760-AS-4	MCLAREN HEALTH CARE CORP		06/30/2023	Unknown		190,597	200,000	190,234	190,387	0	210	0	210	0	190,597	0	0	0	4,534	05/15/2038	1.E FE
58403Y-AN-6	MED 2021-MDLN C - CMBS		05/15/2023	Paydown		1,814	1,814	1,814	1,814	0	0	0	0	0	1,814	0	0	0	49	11/15/2038	1.A
58403Y-AR-7	MED 2021-MDLN D - CMBS		05/15/2023	Paydown		444	444	417	421	0	23	0	23	0	444	0	0	0	12	11/15/2038	1.G FE
60510M-AB-4	MLANE 21A B - ABS		06/29/2023	Paydown		915,000	915,000	915,365	915,213	0	(213)	0	(213)	0	915,000	0	0	0	10,988	09/15/2026	2.B FE
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,017	07/20/2028	1.G FE
60689W-AJ-0	VENTR II A1 - CDO		04/21/2023	Paydown		112,639	112,639	111,523	115,683	0	(3,043)	0	(3,043)	0	112,639	0	0	0	3,139	07/23/2030	1.A FE
610202-BP-7	MONONGAHELA POWER CO		06/30/2023	Unknown		183,315	150,000	185,784	183,864	0	(548)	0	(548)	0	183,315	0	0	0	4,050	12/15/2043	1.G FE
61691Q-AD-0	MSC 2018-L1 A3 - CMBS		06/30/2023	Unknown		842,665	755,000	886,388	851,268	0	(8,603)	0	(8,603)	0	842,665	0	0	0	15,625	10/17/2051	1.A
61747Y-EY-7	MORGAN STANLEY		06/30/2023	Unknown		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	11,099	10/18/2033	1.E FE
61762T-AD-8	MSBAM 2013-C11 A3 - CMBS		06/01/2023	Paydown		317,488	317,488	325,028	319,841	0	(2,353)	0	(2,353)	0	317,488	0	0	0	6,044	08/17/2046	1.A
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS		06/01/2023	Paydown		66,375	66,375	66,891	66,538	0	(164)	0	(164)	0	66,375	0	0	0	928	11/15/2052	1.A
62917J-AC-4	NLT 21INV2 A3 - CMO/RMBS		06/01/2023	Paydown		18,151	18,151	18,151	18,150	0	1	0	1	0	18,151	0	0	0	113	08/25/2056	1.F FE
629377-CL-4	NRG ENERGY INC		06/30/2023	Unknown		215,190	200,000	218,860	216,388	0	(1,197)	0	(1,197)	0	215,190	0	0	0	4,450	06/15/2029	2.C FE
62947Q-BC-1	NXP BV	C	06/30/2023	Unknown		231,400	200,000	240,008	234,209	0	(2,809)	0	(2,809)	0	231,400	0	0	0	5,550	12/01/2028	2.B FE
631709-AA-0	NCC 2017-II AL - CDO	C	04/17/2023	Paydown		592,453	592,453	592,453	592,453	0	0	0	0	0	592,453	0	0	0	17,018	01/15/2030	1.A FE
63943B-AA-1	NAVTR 2021-1 A - ABS	C	06/15/2023	Paydown		16,429	16,429	16,428	16,428	0	1	0	1	0	16,429	0	0	0	190	11/15/2046	1.F FE
63943B-AB-9	NAVTR 2021-1 B - ABS	C	06/15/2023	Paydown		17,857	17,857	17,827	17,829	0	28	0	28	0	17,857	0	0	0	266	11/15/2046	2.B FE
641062-AD-6	NESTLE HOLDINGS INC		06/30/2023	Adjustment		199,998	200,000	199,964	199,994	0	4	0	4	0	199,998	0	0	0	3,350	09/24/2023	1.D FE
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING		06/30/2023	Unknown		163,359	200,000	161,610	0	0	1,749	0	1,749	0	163,359	0	0	0	1,850	08/01/2031	1.A FE
651639-AW-6	NEWMONT CORPORATION		06/30/2023	Unknown		254,768	200,000	260,567	256,664	0	(1,896)	0	(1,896)	0	254,768	0	0	0	5,875	04/01/2035	2.A FE
65559C-AE-1	NORDEA BANK ABP	C	06/30/2023	Unknown		399,684	400,000	399,520	399,637	0	47	0	47	0	399,684	0	0	0	3,000	09/30/2026	1.F FE
665859-AX-2	NORTHERN TRUST CORP		06/30/2023	Unknown		217,574	200,000	218,270	0	0	(696)	0	(696)	0	217,574	0	0	0	6,125	11/02/2032	1.F FE
67118A-AN-5	OPG 21PORT E - CMBS		04/15/2023	Paydown		42,090	42,090	41,740	42,625	0	(535)	0	(535)	0	42,090	0	0	0	854	10/15/2036	1.A
68389X-BF-1	ORACLE CORP		06/30/2023	Unknown		237,330	200,000	240,284	237,948	0	(618)	0	(618)	0	237,330	0	0	0	4,125	05/15/2045	2.B FE
693342-AB-3	PCG 2022-A A2 - ABS		06/30/2023	Unknown		200,000	200,000	199,994	200,040	0	(40)	0	(40)	0	200,000	0	0	0	4,263	06/01/2038	1.A FE
693342-AG-2	PCG 2022-B A2 - ABS		06/30/2023	Unknown		300,297	300,000	299,981	300,153	0	145	0	145	0	300,297	0	0	0	12,238	06/01/2039	1.A FE
693475-BJ-3	PNC FINANCIAL SERVICES GROUP INC		06/30/2023	Unknown		106,124	100,000	106,354	0	0	(230)	0	(230)	0	106,124	0	0	0	3,019	10/28/2033	1.G FE
69352P-AM-5	PPL CAPITAL FUNDING INC		06/30/2023	Unknown		104,912	100,000	105,200	104,976	0	(64)	0	(64)	0	104,912	0	0	0	2,000	09/15/2047	2.A FE
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		06/30/2023	Unknown		179,227	200,000	174,448	177,179	0	2,048	0	2,048	0	179,227	0	0	0	1,450	01/20/2028	1.D FE
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST		06/30/2023	Unknown		200,870	200,000	204,550	201,124	0	(255)	0	(255)	0	200,870	0	0	0	3,976	02/15/2025	2.B FE
709599-BB-9	PENSKE TRUCK LEASING CO LP		06/30/2023	Unknown		99,978	100,000	99,796	99,960	0	18	0	18	0	99,978	0	0	0	1,950	02/01/2024	2.B FE
718172-CP-2	PHILIP MORRIS INTERNATIONAL INC		06/30/2023	Unknown		99,564	100,000	99,383	99,535	0	29	0	29	0	99,564	0	0	0	1,050	05/01/2030	1.F FE
718546-AR-5	PHILLIPS 66		06/30/2023	Unknown		213,702	200,000	218,104	215,132	0	(1,430)	0	(1,430)	0	213,702	0	0	0	3,900	03/15/2028	2.A FE
72703P-AC-7	PLNT 191 A2 - ABS		06/05/2023	Paydown		725	725	649	649	0	76	0	76	0	725	0	0	0	14	12/05/2049	2.C FE
743263-AE-5	PROGRESS ENERGY INC		06/30/2023	Unknown		201,993	150,000	211,176	204,975	0	(2,981)	0	(2,981)	0	201,993	0	0	0	5,813	03/01/2031	2.B FE
74980E-AS-7	RRAM 7R A2B - CDO	C	06/30/2023	Unknown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,718	01/15/2037	1.C FE
78009P-EH-0	NATWEST GROUP PLC	C	06/30/2023	Unknown		226,953	200,000	233,716	229,177	0	(2,225)	0	(2,225)	0	226,953	0	0	0	5,076	01/27/2030	1.G FE
78403D-AH-3	SBATOW 2014-2 2C - RMBS		06/30/2023	Unknown		350,472	350,000	351,894	351,441	0	(970)	0	(970)	0	350,472	0	0	0	6,771	10/15/2049	1.F FE
78409V-BG-8	S&P GLOBAL INC		06/30/2023	Unknown		203,410	200,000	204,024	203,572	0	(162)	0	(162)	0	203,410	0	0	0	4,250	05/01/2029	1.G FE
78432Y-AA-7	SGR 212 A1 - CMO/RMBS		06/25/2023	Paydown		31,984	31,984	26,147	26,221	0	5,763	0	5,763	0	31,984	0	0	0	230	12/27/2061	1.A FE
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		06/01/2023	Paydown		8,350	8,350	7,644	7,670	0	680	0	680	0	8,350	0	0	0	111	03/27/2062	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	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
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		06/25/2023	Paydown		8,684	8,684	8,683	8,682	0	1	0	1	0	8,684	0	0	0	134	03/27/2062	1.F FE
78449A-AA-0	SLAM 2021-1 A - ABS	C	06/15/2023	Paydown		6,474	6,474	5,506	0	0	968	0	968	0	6,474	0	0	0	26	06/15/2046	1.F FE
78449M-AA-4	SMB 2021-D A1A - ABS		06/15/2023	Paydown		21,775	21,775	19,611	19,567	0	2,208	0	2,208	0	21,775	0	0	0	120	03/17/2053	1.A FE
785592-AX-4	SABINE PASS LIQUEFACTION LLC		06/30/2023	Unknown		221,706	200,000	226,422	223,245	0	(1,539)	0	(1,539)	0	221,706	0	0	0	4,500	05/15/2030	2.B FE
80290C-AE-4	SBCLN 2021-1 B - ABS		06/15/2023	Paydown		51,391	51,391	51,391	51,391	0	0	0	0	0	51,391	0	0	0	391	12/15/2031	2.B FE
80290C-AS-3	SBCLN 22A B - ABS		06/15/2023	Paydown		70,160	70,160	69,388	69,516	0	644	0	644	0	70,160	0	0	0	1,534	05/17/2032	2.B FE
806851-AG-6	SCHLUMBERGER HOLDINGS CORP		06/30/2023	Unknown		101,466	100,000	103,869	101,776	0	(310)	0	(310)	0	101,466	0	0	0	2,000	12/21/2025	2.A FE
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS		06/01/2023	Paydown		10,329	10,329	8,334	0	0	1,995	0	1,995	0	10,329	0	0	0	22	06/26/2051	1.A FE
81761T-AG-0	SERV 2021-1 A22 - RMBS		05/01/2023	Paydown		16,339	16,339	16,339	16,339	0	0	0	0	0	16,339	0	0	0	254	07/31/2051	2.C FE
826934-AC-5	SRFC 2022-3 C - RMBS		06/20/2023	Paydown		29,937	29,937	29,930	29,930	0	7	0	7	0	29,937	0	0	0	942	07/20/2039	2.B FE
830867-AB-3	SKYMILES IP LTD		06/30/2023	Unknown		162,194	150,000	165,375	163,237	0	(1,043)	0	(1,043)	0	162,194	0	0	0	3,563	10/20/2028	2.B FE
83368R-BH-4	SOCIETE GENERALE SA	C	06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,797	01/19/2028	2.B FE
83438L-AB-7	SOLRR 211 B - ABS	C	06/15/2023	Paydown		15,124	15,124	15,124	15,124	0	0	0	0	0	15,124	0	0	0	216	10/15/2046	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		06/20/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	41	08/21/2051	2.B FE
855244-BC-2	STARBUCKS CORP		06/30/2023	Unknown		177,630	200,000	176,642	0	0	988	0	988	0	177,630	0	0	0	3,000	02/14/2032	2.A FE
85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS		06/01/2023	Paydown		15,155	15,155	14,819	14,925	0	230	0	230	0	15,155	0	0	0	249	03/25/2067	1.F FE
857477-AL-7	STATE STREET CORP		05/15/2023	Maturity @ 100.00		825,000	825,000	797,313	823,700	0	1,300	0	1,300	0	825,000	0	0	0	12,788	05/15/2023	1.G FE
857477-BV-4	STATE STREET CORP		06/30/2023	Unknown		201,295	200,000	201,400	201,353	0	(58)	0	(58)	0	201,295	0	0	0	4,164	08/04/2033	1.F FE
87162W-AH-3	TD SYNNEX CORP		06/30/2023	Unknown		196,090	200,000	195,016	195,739	0	351	0	351	0	196,090	0	0	0	2,375	08/09/2028	2.C FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		05/25/2023	Paydown		2,250	2,250	2,177	2,235	0	15	0	15	0	2,250	0	0	0	22	08/25/2051	2.B FE
87342R-AJ-3	BELL 2021-1 A23 - RMBS		05/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	32	08/25/2051	2.B FE
88315L-AL-2	TMCL 211 A - ABS	C	06/20/2023	Paydown		17,198	17,200	17,195	17,406	0	(206)	0	(206)	0	17,200	0	(2)	(2)	120	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	C	06/20/2023	Paydown		89,000	89,000	88,984	88,988	0	12	0	12	0	89,000	0	0	0	827	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	06/20/2023	Paydown		14,200	14,200	14,198	14,198	0	2	0	2	0	14,200	0	0	0	115	08/20/2046	1.F FE
88315L-AT-5	TMCL 2021-3 B - ABS	C	06/20/2023	Paydown		40,000	40,000	39,981	39,962	0	38	0	38	0	40,000	0	0	0	405	08/20/2046	2.B FE
891027-AS-3	GLOBE LIFE INC		06/30/2023	Adjustment		149,684	150,000	149,456	149,657	0	26	0	26	0	149,684	0	0	0	3,413	09/15/2028	2.A FE
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS		06/25/2023	Paydown		29,084	29,084	27,569	27,668	0	1,416	0	1,416	0	29,084	0	0	0	456	09/25/2062	1.A FE
89656G-AA-2	TRL 211 A - ABS		06/19/2023	Paydown		9,116	9,116	9,115	9,115	0	1	0	1	0	9,116	0	0	0	87	07/19/2051	1.F FE
89656R-AA-8	TRL 221 A - ABS		06/19/2023	Paydown		3,369	3,369	3,369	3,369	0	0	0	0	0	3,369	0	0	0	60	05/19/2052	1.F FE
89680H-AE-2	TCF 211 A - ABS		06/20/2023	Paydown		30,812	30,813	30,754	30,770	0	42	0	42	0	30,813	0	0	0	239	03/20/2046	1.F FE
89788M-AK-8	TRUIST FINANCIAL CORP		05/18/2023	MORGAN STANLEY CO		1,242,273	1,225,000	1,308,129	0	0	(2,297)	0	(2,297)	0	1,305,831	0	(63,559)	(63,559)	42,504	10/28/2033	1.G FE
90265E-AM-2	UDR INC		06/30/2023	Unknown		97,478	100,000	94,829	97,193	0	285	0	285	0	97,478	0	0	0	1,750	07/01/2027	2.A FE
90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		06/01/2023	Paydown		38,482	38,483	39,637	38,750	0	(267)	0	(267)	0	38,483	0	0	0	552	04/17/2052	1.A
90351D-AB-3	UBS GROUP AG	C	06/30/2023	Unknown		199,903	200,000	199,626	199,882	0	20	0	20	0	199,903	0	0	0	4,125	09/24/2025	1.G FE
91159H-HV-5	US BANCORP		06/30/2023	Unknown		199,993	200,000	199,946	199,987	0	6	0	6	0	199,993	0	0	0	3,375	02/05/2024	1.G FE
91324P-ER-9	UNITEDHEALTH GROUP INC		06/30/2023	Unknown		149,465	150,000	149,450	149,449	0	16	0	16	0	149,465	0	0	0	2,385	02/15/2033	1.F FE
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS		06/01/2023	Paydown		9,478	9,478	9,478	9,478	0	0	0	0	0	9,478	0	0	0	50	07/26/2066	1.G FE
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		06/01/2023	Paydown		12,582	12,582	12,582	12,606	0	(24)	0	(24)	0	12,582	0	0	0	73	09/25/2066	1.F FE
92538N-AC-1	VERUS 224 A3 - CMO/RMBS		06/25/2023	Paydown		27,780	27,780	27,453	27,458	0	322	0	322	0	27,780	0	0	0	555	04/25/2067	1.F FE
92539B-AB-8	VERUS 231 A2 - CMO/RMBS		06/01/2023	Paydown		83,258	83,258	83,257	0	0	1	0	1	0	83,258	0	0	0	2,012	12/26/2067	1.C FE
92553P-AW-2	PARAMOUNT GLOBAL		06/30/2023	Unknown		225,338	175,000	229,439	226,196	0	(858)	0	(858)	0	225,338	0	0	0	4,594	04/01/2044	2.B FE
92857W-BD-1	VODAFONE GROUP PLC	C	06/30/2023	Unknown		238,628	200,000	242,004	239,335	0	(707)	0	(707)	0	238,628	0	0	0	4,375	02/19/2043	2.B FE
92890F-AY-2	WFRBS 2014-C20 B - CMBS		06/27/2023	BETZOLD BERG & NUSSBAUM INC.		715,625	1,000,000	1,038,906	1,019,638	0	(7,586)	0	(7,586)	0	1,012,052	0	(296,427)	(296,427)	25,295	05/17/2047	1.C
92890N-AX-7	WFRBS 2012-C10 B - CMBS		06/01/2023	Paydown		32,417	32,417	32,117	32,417	0	0	0	0	0	32,417	0	0	0	607	12/15/2045	1.A FM
92916M-AF-8	VOYA 171R A1R - CDO	C	04/17/2023	Paydown		44,946	44,946	44,946	44,946	0	0	0	0	0	44,946	0	0	0	1,223	04/17/2030	1.A FE
92937U-AF-5	WFRBS 2013-C13 AS - CMBS		05/17/2023	Paydown		465,000	465,000	464,764	464,424	0	576	0	576	0	465,000	0	0	0	5,779	05/17/2045	1.A

STATEMENT AS OF JUNE 30, 2023 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					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
92938C-AH-0	WFRBS 2013-C15 B - CMBS		06/27/2023	BETZOLD BERG & NUSSBAUM INC.		815,000	1,000,000	1,006,963	1,001,483	0	(2,473)	0	(2,473)	0	999,010	0	(184,010)	(184,010)	26,296	08/17/2046	1.E
95000U-3B-7	WELLS FARGO & CO		06/30/2023	Unknown		339,483	350,000	339,101	0	0	382	0	382	0	339,483	0	0	0	8,570	07/25/2033	2.A FE
95003A-BH-6	WFMBS 211 B2 - CMO/RMBS		06/25/2023	Paydown		2,804	2,795	2,795	2,794	0	2	0	2	0	2,795	0	8	8	32	12/26/2050	1.A
95058X-AL-2	WEN 211 A2I - RMBS		06/15/2023	Paydown		350	350	359	357	0	(7)	0	(7)	0	350	0	0	0	5	06/15/2051	2.B FE
97064G-AA-1	WESTF 2021-A A - ABS		06/15/2023	Paydown		7,220	7,220	5,711	5,810	0	1,410	0	1,410	0	7,220	0	0	0	93	05/15/2046	1.F FE
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	D	04/30/2023	Paydown		3,060	3,060	3,733	3,651	0	(591)	0	(591)	0	3,060	0	0	0	105	04/30/2043	2.B FE
P82290-AR-1	FALABELLA SA	D	05/16/2023	Goldman Sachs		856,995	970,000	995,220	985,356	0	(1,158)	0	(1,158)	0	984,198	0	(127,203)	(127,203)	20,006	10/30/2027	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						46,137,104	46,535,003	48,115,448	42,180,442	0	(92,583)	0	(92,583)	0	47,410,857	0	(1,273,753)	(1,273,753)	957,217	XXX	XXX
25538*-AA-6	Diverzify Intermediate LLC - Second Amen		03/31/2023	Call @ 100.00		242	242	242	242	0	0	0	0	0	242	0	0	0	0	05/11/2027	2.A
02155U-AC-6	Alternate Solutions Health Network, LLC-		03/28/2023	Call @ 100.00		0	0	0	95	0	(95)	0	(95)	0	0	0	0	0	8,315	12/31/2023	4.C
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		06/21/2023	Call @ 100.00		155,932	155,932	155,932	0	0	0	0	0	0	155,932	0	0	0	13,106	12/31/2025	2.A
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		06/30/2023	Call @ 100.00		65,450	65,450	65,450	65,450	0	0	0	0	0	65,450	0	0	0	3,142	12/31/2025	2.B PL
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		06/30/2023	Call @ 100.00		18,700	18,700	18,700	18,700	0	0	0	0	0	18,700	0	0	0	899	12/31/2025	2.B PL
04368@-AD-8	Asgard Buyer, LLC - First Amendment Term		06/30/2023	Call @ 100.00		2,949	2,949	2,949	2,949	0	0	0	0	0	2,949	0	0	0	94	03/01/2027	2.B PL
04368@-AE-6	ASGARD BUYER, LLC		06/30/2023	Call @ 100.00		2,238	2,238	2,238	2,238	0	0	0	0	0	2,238	0	0	0	90	03/01/2027	2.B PL
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		05/17/2023	Call @ 100.00		7,347	7,347	7,347	7,347	0	0	0	0	0	7,347	0	0	0	347	07/28/2026	2.C PL
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan		03/31/2023	Call @ 100.00		826	826	826	826	0	0	0	0	0	826	0	0	0	13	11/17/2027	3.A PL
05622*-AC-1	BCM One, Inc. - Initial Term Loan		06/30/2023	Call @ 100.00		5,899	5,899	5,899	5,877	22	0	0	22	0	5,899	0	0	0	137	11/17/2027	3.A PL
08658D-AF-6	BESTOP, INC.		03/31/2023	Call @ 100.00		3,773	3,773	3,735	3,773	0	0	0	0	0	3,773	0	0	0	190	01/31/2025	4.C
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		03/31/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	75	09/17/2024	3.C PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		06/15/2023	Call @ 100.00		30,425	30,425	30,425	17,215	532	0	0	532	0	30,425	0	0	0	8,178	09/17/2024	3.C PL
10153K-AC-3	Boulder Scientific Company, LLC -Initial		04/03/2023	Call @ 100.00		1,762	1,762	1,762	1,762	0	0	0	0	0	1,762	0	0	0	76	12/28/2025	2.C PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		06/09/2023	Call @ 100.00		127,702	127,702	127,702	0	0	0	0	0	0	127,702	0	0	0	0	11/30/2026	2.B PL
12751@-AB-0	CPC Millennium Acquisition LLC - Intial		06/30/2023	Call @ 100.00		6,373	6,373	6,373	6,373	0	0	0	0	0	6,373	0	0	0	78	11/30/2027	2.B PL
15706U-AC-2	Certified Power, Inc - Term Loan		05/01/2023	Call @ 100.00		600,821	600,821	596,315	600,345	0	476	0	476	0	600,821	0	0	0	34,982	06/20/2023	2.C
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		03/31/2023	Call @ 100.00		2,386	2,386	2,362	2,379	0	1	0	1	0	2,380	0	6	6	108	11/13/2024	2.C PL
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter		06/30/2023	Call @ 100.00		509	509	509	509	0	0	0	0	0	509	0	0	0	17	11/13/2024	2.C PL
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		03/31/2023	Call @ 100.00		2,717	2,717	2,717	2,717	0	0	0	0	0	2,717	0	0	0	61	05/11/2027	2.A
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		03/02/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	131	05/11/2027	2.A
34960#-AA-1	Fortis Payment Systems, LLC - Amendment		05/16/2023	Call @ 100.00		3,935	3,935	3,935	3,905	31	0	0	31	0	3,935	0	0	0	0	02/13/2026	3.B PL
34960#-AB-9	Fortis Payment Systems, LLC - Amendment		05/16/2023	Call @ 100.00		14,498	14,498	14,498	14,034	464	0	0	464	0	14,498	0	0	0	24	02/13/2026	3.B PL
38120#-AA-9	Golden State Dermatology Managment, LLC		06/30/2023	Call @ 100.00		5,229	5,229	5,229	5,229	0	0	0	0	0	5,229	0	0	0	65	04/13/2024	2.C PL
38120#-AB-7	Golden State Dermatology Managment, LLC		06/30/2023	Call @ 100.00		1,895	1,895	1,895	1,895	0	0	0	0	0	1,895	0	0	0	15	04/13/2024	2.C PL
38120#-AC-5	C.P. Converters, Inc. - Tenth Amendment		04/03/2023	Call @ 100.00		10,190	10,190	10,190	10,190	0	0	0	0	0	10,190	0	0	0	528	06/18/2023	2.C PL
421933-B#-8	HEALTH MANAGEMENT ASSOCIATES, INC.		03/31/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	10,500	09/24/2026	2.C PL
45619@-AB-2	IDENTCO INTERNATIONAL COMPANY, LLC		06/30/2023	Call @ 100.00		2,788	2,788	2,788	2,760	28	0	0	28	0	2,788	0	0	0	69	06/30/2027	3.A PL
51945#-AB-3	Lavie Group, Inc. - Initial Term Loan		06/30/2023	Call @ 100.00		5,399	5,399	5,399	5,345	54	0	0	54	0	5,399	0	0	0	71	10/12/2027	3.A PL
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te		06/30/2023	Call @ 100.00		3,051	3,051	3,051	3,051	0	0	0	0	0	3,051	0	0	0	79	10/19/2027	2.C PL
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term		06/30/2023	Call @ 100.00		376	376	376	376	0	0	0	0	0	376	0	0	0	10	10/19/2027	2.C PL
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		03/31/2023	Call @ 100.00		1,342	1,342	1,342	1,342	0	0	0	0	0	1,342	0	0	0	26	03/19/2027	3.A PL
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen		06/30/2023	Call @ 100.00		4,126	4,126	4,126	4,105	21	0	0	21	0	4,126	0	0	0	148	03/19/2027	3.A PL
69431@-AB-8	PF, LLC - Term A Loan		03/31/2023	Call @ 100.00		3,748	3,748	3,748	3,748	0	0	0	0	0	3,748	0	0	0	1	12/15/2026	3.A PL
74056T-AB-0	Premier Research Acquisition Corp. - Ini		03/31/2023	Call @ 100.00		1,556	1,556	1,540	1,549	0	1	0	1	0	1,550	0	6	6	45	07/25/2024	4.C
74274B-AE-9	Process Equipment, Inc. - Delayed Draw T		05/02/2023	Call @ 100.00		458	458	458	444	8	1	0	9	0	453	0	5	5	23	03/06/2025	3.B PL
74274B-AF-6	Process Equipment, Inc. - Term Loan A		05/02/2023	Call @ 100.00		7,387	7,387	7,313	7,165	179	6	0	186	0	7,351	0	36	36	375	03/06/2025	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		06/06/2023	Call @ 100.00		7,826	7,826	7,826	7,591	235	0	0	235	0	7,826	0	0	0	940	03/06/2025	3.B PL
75002@-AB-4	RMS BUYER, INC.		04/04/2023	Call @ 100.00		73,088	73,088	73,088	0	0	0	0	0	0	73,088	0	0	0	0	06/10/2024	2.C
87546@-AA-4	Tangent Technologies Acquisition, LLC -		03/31/2023	Call @ 100.00		1,674	1,674	1,658	1,668	0	1	0	1	0	1,669	0	5	5	41	11/30/2027	4.B
87546@-AB-2	Tangent Technologies Acquisition, LLC -		06/23/2023	Call @ 100.00		171,514	171,514	171,514	77,442	2,190	0	0	2,190	0	171,514	0	0	0	4,766	11/30/2026	4.B
90353C-AE-7	UBEO, LLC - Tranche B Term Loan		05/09/2023	Call @ 100.00		3,498	3,498	3,498	3,480	4	4	0	7	0	3,488	0	10	10	193	04/03/2024	4.B PL
90381@-AB-4	US Fertility Enterprises, LLC - Initial		03/31/2023	Call @ 100.00		2,542	2,542	2,542	2,542	0	0	0	0	0	2,542	0	0	0	0	12/21/2027	1.G PL
90381@-AC-2	US Fertility Enterprises, LLC - Closing		03/31/2023	Call @ 100.00		651	651	651	651	0	0	0	0	0	651	0	0	0	14	12/21/2027	1.G PL
91727J-AC-3	Urology Management Holdings, Inc. - Dela		03/31/2023	Call @ 100.00		1,158	1,158	1,158	1,158	0	0	0	0	0	1,158	0	0	0	57	06/15/2026	2.C PL
91727J-AD-1	Urology Management Holdings, Inc. - Term		03/31/2023	Call @ 100.00		1,625	1,625	1,625	1,607	0	1	0	1	0	1,608	0	17	17	79	06/15/2026	2.C PL
91860#-AC-8	VPET USA, LLC - Revolving Loan		04/24/2023	Various		11,263	11,259	11,259	11,147	113	0	0	113	0	11,259	0	4	4	792	12/31/2026	3.A PL
91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa		06/30/2023	Call @ 100.00		7,701	7,701	7,701	7,662	39	0	0	39	0	7,701	0	0	0	106	12/31/2027	3.A PL
97143*-AA-2	Wilmar, LLC - Revolving Loan		02/03/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	195	12/30/2027	2.B PL
97143*-AB-0	Wilmar, LLC - Initial Term Loan		06/20/2023	Call @ 100.00		217,199	217,199	217,199	217,199	0	0	0	0	0	217,199	0	0	0	7,307	12/30/2027	2.B PL
98157*-AA-3	Worldwide Clinical Trials Holdings, Inc.		06/30/2023	Call @ 100.00		4,076	4,076	4,076	4,041	34	0	0	34	0	4,076	0	0	0	0	12/05/2024	3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,605,845	1,605,841	1,601,167	1,140,125	3,953	396	0	4,349	0	1,605,756	0	89	89	96,502	XXX	XXX
000000-00-0	Barrington Bank & Trust Company, N.A.		05/17/2023	Maturity @ 100.00		1,032,134	1,032,134	1,032,134	1,032,134	0	0	0	0	0	1,032,134	0	0	0	2,262	05/17/2023	1.G FE
2019999999. Subtotal - Bonds - Unaffiliated Certificates of Deposit						1,032,134	1,032,134	1,032,134	1,032,134	0	0	0	0	0	1,032,134	0	0	0	2,262	XXX	XXX
2509999997. Total - Bonds - Part 4						86,466,243	86,613,776	89,712,822	80,503,825	3,953	(485,372)	0	(481,419)	0	87,814,833	0	(1,361,123)	(1,361,123)	1,784,217	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						86,466,243	86,613,776	89,712,822	80,503,825	3,953	(485,372)	0	(481,419)	0	87,814,833	0	(1,361,123)	(1,361,123)	1,784,217	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
31338@-10-6	Federal Home Loan Bank of Pittsburgh		04/05/2023	Federal Home Loan Bank of Pittsburgh	75.000	75,000		75,000	75,000				0		75,000			0			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						75,000	XXX	75,000	75,000	0	0	0	0	0	75,000	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						75,000	XXX	75,000	75,000	0	0	0	0	0	75,000	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						75,000	XXX	75,000	75,000	0	0	0	0	0	75,000	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						75,000	XXX	75,000	75,000	0	0	0	0	0	75,000	0	0	0	0	XXX	XXX
6009999999 - Totals						86,541,243	XXX	89,787,822	80,578,825	3,953	(485,372)	0	(481,419)	0	87,889,833	0	(1,361,123)	(1,361,123)	1,784,217	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BB&T	North Carolina	0	0.000	0	0	707,576	624,924	752,921	XXX
Citizens Bank	Rhode Island	0	0.000	0	0	21,008,926	25,009,394	33,953,917	XXX
U.S. Bank	Ohio	0	0.005	30	0	2,500,754	2,500,765	2,500,775	XXX
Huntington National Bank	Ohio	0	4.490	90,435	0	12,691,215	2,725,293	2,738,508	XXX
KeyBank	Ohio	0	2.120	28,514	0	5,536,920	5,546,758	5,556,340	XXX
Bank of New York Melon	New York	0	0.000	0	0	1,435,950	1,435,950	1,435,950	XXX
0199998. Deposits in ... 11 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	3,186,612	3,247,390	3,863,327	XXX
0199999. Totals - Open Depositories		XXX	XXX	118,979	0	47,067,953	41,090,474	50,801,738	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	118,979	0	47,067,953	41,090,474	50,801,738	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	118,979	0	47,067,953	41,090,474	50,801,738	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
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-45-2	BLKRK LQ:TREAS ADMN		06/02/2023	4.910		2,390,249	9,937	50,730
09248U-55-1	BLKRK LQ:TREAS INSTL		06/02/2023	5.010		2,115,872	8,796	44,907
233809-30-0	FIDELITY IMM:TRS O I		10/16/2020	4.900		105,363	3,793	0
4812A2-83-5	JPMORGAN:100% MM INST		06/02/2023	5.000		2,842,656	11,555	59,460
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						7,454,140	34,081	155,096
000000-00-0	Barrington Bank MMF		06/30/2023	0.000		1,041,456	0	4,021
4812C0-67-0	JPMORGAN:US GVT MM CAP		09/09/2022	5.010		8,750,000	35,831	192,476
665278-70-1	NORTHERN INST:US GS SHS		06/30/2023	4.970		59,924,594	323,229	64,824
8309999999. Subtotal - All Other Money Market Mutual Funds						69,716,050	359,060	261,322
8609999999 - Total Cash Equivalents						77,170,190	393,141	416,418