PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.essent.us

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

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

OFFICERS

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

OTHER

Joseph James Manion Jr., VP/Treasurer

DIRECTORS OR TRUSTEES

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

Subscribed and sworn to before me this 5th day of August 2024

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............

Lois A. Chapla
Notary Public
06/11/2027

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	3,039,903,930		3,039,903,930	3,078,220,900
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	840,004	210,004	630,000	565,500
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)	417,826		417,826	727,478
5.	Cash ($ 164,189,259), cash equivalents ($ 244,891,034) and short-term investments ($ 62,807,462)	471,887,755		471,887,755	302,586,882
6.	Contract loans (including $ premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	154,731,633		154,731,633	150,784,589
9.	Receivables for securities	25,790		25,790	328,304
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)	3,667,806,938	210,004	3,667,596,934	3,533,213,653
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	24,245,290		24,245,290	24,207,209
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	39,255,282		39,255,282	45,338,043
	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	3,935,412		3,935,412	1,494,904
18.2	Net deferred tax asset	94,815,912	65,988,470	28,827,442	27,615,966
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	1,458,555	916,951	541,604	755,148
21.	Furniture and equipment, including health care delivery assets ($)	658,005	658,005	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	278,456		278,456	3,159,987
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	16,727,293	16,205,744	521,549	1,464,845
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,849,181,143	83,979,174	3,765,201,969	3,637,249,755
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	3,849,181,143	83,979,174	3,765,201,969	3,637,249,755
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Prepaid expenses	16,205,744	16,205,744	0	0
2502.	Accounts receivable	521,549		521,549	1,464,845
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	16,727,293	16,205,744	521,549	1,464,845

STATEMENT AS OF JUNE 30, 2024 OF THE ESSENT GUARANTY, INC.

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 43,249,658)	142,673,680	145,714,817
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	1,285,308	1,458,606
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	25,924,540	34,756,033
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	111,835	3,548,659
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 36,649,569 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)	82,349,805	94,809,520
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	86,264,574	82,869,918
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		160,615
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	2,507,230	4,025,857
20.	Derivatives	0	0
21.	Payable for securities	147,311	88,691
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	2,366,235,749	2,265,712,737
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,707,500,032	2,633,145,453
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,707,500,032	2,633,145,453
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)	352,391,937	298,794,302
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,057,701,937	1,004,104,302
38.	Totals (Page 2, Line 28, Col. 3)	3,765,201,969	3,637,249,755
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	2,366,235,749	2,265,712,737
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)	2,366,235,749	2,265,712,737
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 $ 470,513,349)	487,727,089	465,204,390	947,000,618
	1.2 Assumed (written $)			0
	1.3 Ceded (written $ 195,486,136)	200,240,162	200,206,905	399,838,168
	1.4 Net (written $ 275,027,213)	287,486,927	264,997,485	547,162,450
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 43,668,471):			
	2.1 Direct	11,110,813	4,565,734	39,428,466
	2.2 Assumed			0
	2.3 Ceded	8,001,892	8,096,579	27,618,961
	2.4 Net	3,108,921	(3,530,845)	11,809,505
3.	Loss adjustment expenses incurred	(36,376)	(32,533)	337,896
4.	Other underwriting expenses incurred	41,238,791	46,574,023	85,514,701
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	44,311,336	43,010,645	97,662,102
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	243,175,591	221,986,840	449,500,348
	INVESTMENT INCOME			
9.	Net investment income earned	59,960,125	55,748,829	113,601,884
10.	Net realized capital gains (losses) less capital gains tax of $ (426,113)	(1,540,261)	(1,021,046)	(4,753,372)
11.	Net investment gain (loss) (Lines 9 + 10)	58,419,864	54,727,783	108,848,512
	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	3,350,000	2,475,000	4,950,000
15.	Total other income (Lines 12 through 14)	3,350,000	2,475,000	4,950,000
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	304,945,455	279,189,623	563,298,860
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)	304,945,455	279,189,623	563,298,860
19.	Federal and foreign income taxes incurred	43,863,012	94,087,541	132,033,115
20.	Net income (Line 18 minus Line 19)(to Line 22)	261,082,443	185,102,082	431,265,745
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,004,104,302	1,020,034,410	1,020,034,410
22.	Net income (from Line 20)	261,082,443	185,102,082	431,265,745
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	(518,504)	(4,172,529)	(4,698,309)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	1,491,105	(536,386)	52,060,820
27.	Change in nonadmitted assets	(434,397)	68,062,760	17,407,609
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	(107,500,000)	(179,992,948)	(294,992,948)
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(100,523,012)	(110,015,101)	(216,973,025)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	53,597,635	(41,552,122)	(15,930,108)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,057,701,937	978,482,288	1,004,104,302
	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	3,350,000	2,475,000	4,950,000
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)	3,350,000	2,475,000	4,950,000
3701.	Increase in contingency reserves	(100,523,012)	(110,015,101)	(216,973,025)
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)	(100,523,012)	(110,015,101)	(216,973,025)

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	284,504,629	260,249,660	537,889,304
2.	Net investment income	64,279,753	56,874,488	115,925,018
3.	Miscellaneous income	3,253,451	2,475,000	4,950,000
4.	Total (Lines 1 to 3)	352,037,833	319,599,148	658,764,322
5.	Benefit and loss related payments	6,150,058	2,842,858	7,403,522
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	52,026,309	50,478,916	84,580,149
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	45,877,407	37,205,952	132,788,748
10.	Total (Lines 5 through 9)	104,053,774	90,527,726	224,772,419
11.	Net cash from operations (Line 4 minus Line 10)	247,984,059	229,071,422	433,991,903
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	123,051,684	301,252,482	539,189,093
	12.2 Stocks	0	75,000	75,000
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	727,478	0	0
	12.5 Other invested assets	4,598,234	3,451,194	9,695,583
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	8,863
	12.7 Miscellaneous proceeds	361,134	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	128,738,530	304,778,676	548,968,539
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	93,286,411	381,963,329	599,251,590
	13.2 Stocks	64,500	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	417,826	270,776	727,478
	13.5 Other invested assets	6,770,656	3,536,160	12,584,537
	13.6 Miscellaneous applications	0	613,306	1,805,164
	13.7 Total investments acquired (Lines 13.1 to 13.6)	100,539,393	386,383,571	614,368,769
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)	28,199,137	(81,604,895)	(65,400,231)
	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	107,500,000	136,785,000	251,785,000
	16.6 Other cash provided (applied)	617,677	995,315	63,601,214
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(106,882,323)	(135,789,685)	(188,183,786)
	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)	169,300,873	11,676,842	180,407,886
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	302,586,882	122,178,996	122,178,996
	19.2 End of period (Line 18 plus Line 19.1)	471,887,755	133,855,838	302,586,882

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

20.0001. Dividend of bonds to Parent		43,207,948	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 #	2024	2023
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 261,082,443	$ 431,265,745
(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	$ 261,082,443	$ 431,265,745
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$1,057,701,937	$1,004,104,302
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$1,057,701,937	$1,004,104,302

B. No significant change from year-end 2023.

C. The Company uses the following accounting policies:

(1) No significant change from year-end 2023.

(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 2023.

(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 2023.

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 2023.

3. **Business Combinations and Goodwill**

No significant change from year-end 2023.

4. **Discontinued Operations**

No significant change from year-end 2023.

5. **Investments**

A. No significant change from year-end 2023.

B. No significant change from year-end 2023.

C. No significant change from year-end 2023.

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.

NOTES TO FINANCIAL STATEMENTS

(2)

	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value 1 - 2
OTTI recognized 1st Quarter			
a. Intent to sell	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
c. Total 1st Quarter	—	—	—
OTTI recognized 2nd Quarter			—
d. Intent to sell	2,835,889	522,876	2,313,013
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	2,835,889	522,876	2,313,013
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		$ 522,876	

(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: $3,135,278
2. 12 Months or longer: $69,219,025

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $105,383,928
2. 12 Months or longer: $628,922,483

(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 2023.

K. No significant change from year-end 2023.

L. No significant change from year-end 2023.

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 2023.

P. No significant change from year-end 2023.

Q. No significant change from year-end 2023.

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

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change from year-end 2023.

7. Investment Income

No significant change from year-end 2023.

8. Derivative Instruments

The Company had no derivative instruments at June 30, 2024.

9. Income Taxes

No significant change from year-end 2023.

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

A. No significant change from year-end 2023.

B. On March 29, 2024, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a $45 million dividend. On June 28, 2024, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a $62.5 million dividend.

C. - N. No significant change from year-end 2023.

11. Debt

A. No significant change from year-end 2023.

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 $941,300,492. The Company calculated this amount as 25% of admitted assets as of June 30, 2024.

(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	$630,000	$630,000	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$630,000	$630,000	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$941,300,492	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	$565,500	$565,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total I (a+b+c+d)	$565,500	$565,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$909,312,439	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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	$630,000	$630,000	—	—	—	—

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, 2024.

(4) The Company has not borrowed any funds from the FHLB as of June 30, 2024.

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 2023.

F. No significant change from year-end 2023.

G. No significant change from year-end 2023.

H. No significant change from year-end 2023.

I. No significant change from year-end 2023.

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

No significant change from year-end 2023.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2023.

15. Leases

No significant change from year-end 2023.

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

No significant change from year-end 2023.

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 2023.

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

No significant change from year-end 2023.

20. **Fair Value Measurements**

A.

1) Fair value measurements as of June 30, 2024:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All Other Governments	$ —	$ 527,650	$ —	$ 527,650
Industrial & Miscellaneous	—	1,043,750	—	1,043,750
Bank Loans Unaffiliated	—	13,542,742	—	13,542,742
Total Bonds	—	15,114,142	—	15,114,142
Cash Equivalents				
Exempt Money Market Mutual Funds	$ 110,522	$ —	$ —	$ 110,522
Other Money Market Mutual Funds	244,780,511	—	—	244,780,511
Total Cash Equivalents	244,891,033	—	—	244,891,033
Total Assets at Fair Value	$244,891,033	$ 15,114,142	$ —	$260,005,175

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, 2024

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$2,837,397,255	$3,039,903,930	$ 627,432,408	$2,209,964,847	$ —	$ —
Cash equivalents	244,891,033	244,891,033	244,891,033	—	—	—
Common stocks	630,000	630,000	—	630,000	—	—
Short-term investments	62,807,462	62,807,462	62,807,462	—	—	—

December 31, 2023

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$2,895,352,668	$3,078,220,899	$ 549,294,621	$2,346,058,047	$ —	$ —
Cash equivalents	72,020,810	72,020,810	72,020,810	—	—	—
Common stocks	565,500	565,500	—	565,500	—	—
Short-term investments	126,112,081	126,112,081		126,112,081	—	—

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. <u>Other Items</u>

A.- F. No significant change from year-end 2023.

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	4	$ 1,042,617,385
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 2023.

22. <u>Events Subsequent</u>

The Company has considered subsequent events through August 5, 2024.

23. <u>Reinsurance</u>

No significant change from year-end 2023.

24. <u>Retrospectively Rated Contracts & Contracts Subject to Redetermination</u>

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

25. <u>Changes to Incurred Losses and LAE</u>

A. Reserves as of December 31, 2023 were $147,173,425. For the period ended June 30, 2024, $5,996,310 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $99,956,450 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $41,220,665 favorable prior-year development during the period of December 31, 2023 to June 30, 2024. 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 2023.

26. <u>Intercompany Pooling Arrangements</u>

No significant change from year-end 2023.

27. <u>Structured Settlements</u>

No significant change from year-end 2023.

28. <u>Healthcare Receivables</u>

No significant change from year-end 2023.

29. <u>Participating Policies</u>

No significant change from year-end 2023.

NOTES TO FINANCIAL STATEMENTS

30. **Premium Deficiency Reserve**

No significant change from year-end 2023.

31. **High Deductibles**

No significant change from year-end 2023.

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

No significant change from year-end 2023.

33. **Asbestos/Environmental Reserves**

No significant change from year-end 2023.

34. **Subscriber Savings Accounts**

No significant change from year-end 2023.

35. **Multiple Peril Crop Insurance**

No significant change from year-end 2023.

36. **Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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	$ 212,321	$ 210,004
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)	$ 212,321	$ 210,004
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
43460	75-2344200	Aspen American Insurance Company	TX	Authorized		
12936	20-8249009	Houston Specialty Insurance Company	TX	Unauthorized		
20338	95-2379438	Palomar Specialty Insurance Company	OR	Authorized		
00000	AA-3191400	Convex Re Limited	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

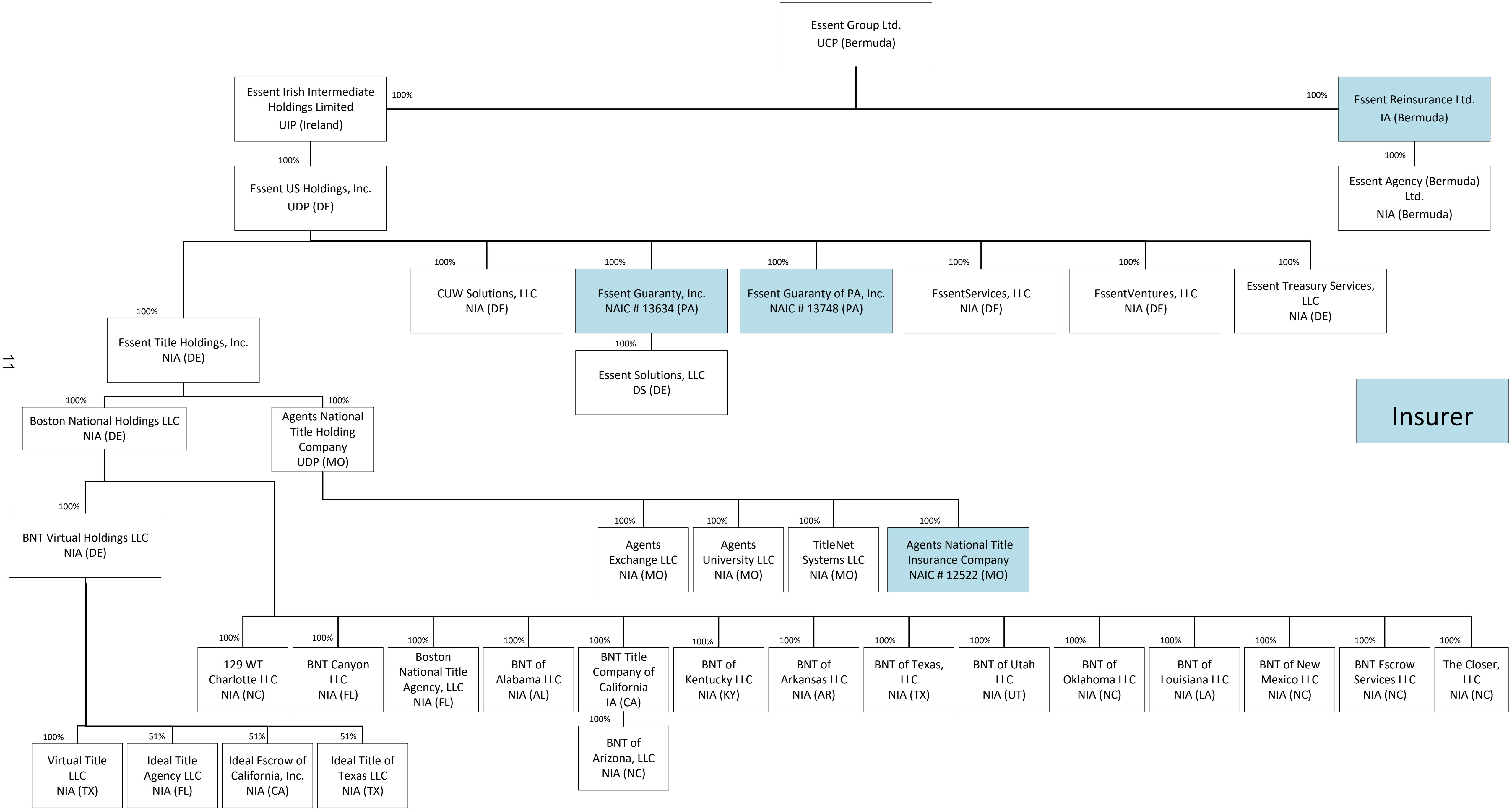
Current Year to Date - Allocated by States and Territories

	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	4,658,685	4,644,175	67,305	19,064	2,025,844	1,828,794
2. Alaska AK	L	941,000	1,068,805			866,280	824,515
3. Arizona AZ	L	17,725,154	16,895,890	176,992		7,793,297	6,161,650
4. Arkansas AR	L	4,552,160	5,089,292	45	84,330	1,460,428	1,372,259
5. California CA	L	54,125,670	52,764,774	414,475	71,275	48,229,085	44,225,994
6. Colorado CO	L	17,142,538	16,929,508	171,067	35,603	6,668,111	5,000,137
7. Connecticut CT	L	4,092,087	4,263,936		4,540	1,567,445	1,950,652
8. Delaware DE	L	1,180,447	1,263,715	14	84,284	377,082	517,384
9. District of Columbia DC	L	894,140	975,891			840,452	614,862
10. Florida FL	L	57,970,310	52,542,277	181,104	51,960	33,054,790	23,536,222
11. Georgia GA	L	18,194,263	16,212,063		77,635	10,517,247	6,837,165
12. Hawaii HI	L	1,059,020	971,917			642,242	583,504
13. Idaho ID	L	4,702,016	4,395,303	165,914		2,025,247	1,076,623
14. Illinois IL	L	13,768,000	14,225,773	434,248	597,870	9,128,579	8,185,257
15. Indiana IN	L	7,435,869	6,736,353	103,406	40,225	3,602,878	2,868,972
16. Iowa IA	L	2,079,707	2,193,750	75,313	170,956	916,998	895,732
17. Kansas KS	L	2,153,160	2,016,901		32,567	585,173	505,858
18. Kentucky KY	L	3,829,408	3,813,217	23,109	130,607	1,509,685	1,583,438
19. Louisiana LA	L	4,784,801	5,067,020	57,393	106,940	4,213,988	3,420,567
20. Maine ME	L	1,029,896	999,394	32,771	28,283	611,056	642,206
21. Maryland MD	L	11,093,170	11,854,520	192,102	152,625	5,856,941	6,813,954
22. Massachusetts MA	L	5,920,602	6,032,538			3,169,346	3,428,851
23. Michigan MI	L	12,373,034	11,389,663	136,510	201,775	5,645,986	5,268,685
24. Minnesota MN	L	9,708,276	9,418,248	45,250	122,240	3,728,854	2,951,581
25. Mississippi MS	L	1,459,792	1,495,254	4,237	61,647	1,087,472	833,979
26. Missouri MO	L	7,024,162	6,922,115	228,970	55,364	1,819,021	1,475,503
27. Montana MT	L	914,572	965,859			328,017	350,048
28. Nebraska NE	L	1,873,789	1,862,450	334	51,544	400,993	433,389
29. Nevada NV	L	9,557,300	9,421,824	25,031		4,836,924	4,865,088
30. New Hampshire NH	L	1,465,577	1,462,675			446,699	666,080
31. New Jersey NJ	L	12,026,488	12,810,395	5,464	120,633	6,312,548	8,163,747
32. New Mexico NM	L	1,862,800	1,959,643	21,352		721,705	849,725
33. New York NY	L	11,056,148	11,133,245	54,270	14,044	9,273,090	10,257,341
34. North Carolina NC	L	13,293,387	12,498,013	35,627	81,351	4,244,983	2,767,263
35. North Dakota ND	L	559,564	556,326	23,527	99,492	384,086	250,820
36. Ohio OH	L	12,647,646	12,135,454	515,948	244,827	4,775,353	4,740,473
37. Oklahoma OK	L	4,052,287	4,298,574	32,618	85,258	1,690,442	1,795,300
38. Oregon OR	L	6,560,181	6,138,795	499	59,546	3,033,582	2,559,020
39. Pennsylvania PA	L	10,864,429	10,819,055	58,137	286,898	5,592,927	4,339,348
40. Rhode Island RI	L	755,740	781,110			223,130	267,599
41. South Carolina SC	L	6,639,001	6,300,055	28,952	5,978	2,774,637	2,072,967
42. South Dakota SD	L	482,868	493,486			211,202	129,825
43. Tennessee TN	L	9,418,662	8,434,195	161,475	21,221	3,180,453	1,848,486
44. Texas TX	L	54,288,698	51,886,813	282,460	620,034	27,744,197	21,140,691
45. Utah UT	L	9,655,352	8,526,382			3,338,190	2,746,663
46. Vermont VT	L	407,008	427,399		435	244,041	194,372
47. Virginia VA	L	11,186,155	11,577,815		6,504	4,113,996	4,013,507
48. Washington WA	L	14,678,309	13,964,318	139,428	2,066	5,904,662	4,944,814
49. West Virginia WV	L	923,864	932,133	404	45,705	335,215	308,169
50. Wisconsin WI	L	4,922,122	4,678,585	72,740	90,945	1,979,685	1,735,103
51. Wyoming WY	L	524,035	561,873	30,862		157,509	129,810
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	470,513,349	454,808,764	3,999,353	3,966,271	250,191,793	214,973,992
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

SCHEDULE Y
SCHEDULE Y PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM



SCHEDULE Y

PART 1A - 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	
		00000	27-0210286				129 WT Charlotte LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-4052369				Agents Exchange LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-3430255				Agents National Title Holding Company	MO	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp.	12522	20-3840531				Agents National Title Insurance Company	MO	IA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-4533962				Agents University LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-3699935				BNT Canyon LLC	FL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	82-2004599				BNT Escrow Services LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2587148				BNT of Alabama LLC	AL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	37-1730190				BNT of Arizona LLC	NC	NIA	BNT Title Company of California LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2572186				BNT of Arkansas LLC	AR	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	61-1787619				BNT of Kentucky LLC	KY	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	85-3909536				BNT of Louisiana LLC	LA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	85-3886839				BNT of Oklahoma LLC	OK	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	82-3121114				BNT of New Mexico LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-3737461				BNT of Texas, LLC	TX	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2575562				BNT of Utah LLC	UT	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	43-3641315				BNT Title Company of California LLC	CA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	84-2351775				BNT Virtual Holdings LLC	DE	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-3723074				Boston National Holdings LLC	DE	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-4860829				Boston National Title Agency, LLC	FL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3891112				Ideal Title Agency LLC	FL	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.	NO	
		00000	88-1297605				Ideal Title of Texas LLC	TX	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.	NO	
		00000	87-4654854				Ideal Escrow of California Inc.	CA	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.	NO	
		00000	38-3880269				The Closer, LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	26-2901911				TitleNet Systems LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	84-2450700				Virtual Title LLC	TX	NIA	BNT Virtual Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date: 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.1	Allied Lines			0.0	0.0
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.1	Commercial multiple peril (non-liability portion)			0.0	0.0
5.2	Commercial multiple peril (liability portion)			0.0	0.0
6.	Mortgage guaranty	487,727,089	11,110,813	2.3	1.0
8.	Ocean marine			0.0	0.0
9.1	Inland marine			0.0	
9.2	Pet insurance			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	487,727,089	11,110,813	2.3	1.0
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.1	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	236,137,427	470,513,349	454,808,764
8.	Ocean marine	0		
9.1	Inland marine	0		
9.2	Pet insurance	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	236,137,427	470,513,349	454,808,764
	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 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2024 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. 2021 + Prior	26,136	1,947	28,083	2,306		2,306	16,216		1,209	17,425	(7,614)	(738)	(8,352)
2. 2022	28,793	2,148	30,941	1,851		1,851	20,561		1,537	22,098	(6,381)	(611)	(6,992)
3. Subtotals 2022 + Prior	54,930	4,095	59,025	4,157	0	4,157	36,777	0	2,746	39,523	(13,996)	(1,349)	(15,345)
4. 2023	82,077	6,072	88,149	1,839		1,839	56,244		4,189	60,433	(23,994)	(1,883)	(25,877)
5. Subtotals 2023 + Prior	137,006	10,167	147,173	5,996	0	5,996	93,021	0	6,935	99,956	(37,989)	(3,232)	(41,221)
6. 2024	XXX	XXX	XXX	XXX	291	291	XXX	40,986	3,017	44,003	XXX	XXX	XXX
7. Totals	137,006	10,167	147,173	5,996	291	6,287	93,021	40,986	9,952	143,959	(37,989)	(3,232)	(41,221)
8. Prior Year-End Surplus As Regards Policyholders	1,004,104										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. (27.7)	2. (31.8)	3. (28.0)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (4.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
	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] — 1 3 6 3 4 2 0 2 4 4 9 0 0 0 0 0 2
2. Supplement A to Schedule T [Document Identifier 455] — 1 3 6 3 4 2 0 2 4 4 5 5 0 0 0 0 2
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 1 3 6 3 4 2 0 2 4 3 6 5 0 0 0 0 2
4. Director and Officer Supplement [Document Identifier 505] — 1 3 6 3 4 2 0 2 4 5 0 5 0 0 0 0 2
5. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222] — 1 3 6 3 4 2 0 2 4 2 2 2 0 0 0 0 2

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	727,478	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	417,826	727,478
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	8,452	
5.	Deduct amounts received on disposals	735,930	
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)	417,826	727,478
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	417,826	727,478

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	150,784,589	146,924,805
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		3,058,890
	2.2 Additional investment made after acquisition	6,770,656	9,525,647
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)	1,774,622	(5,025,666)
6.	Total gain (loss) on disposals		5,996,496
7.	Deduct amounts received on disposals	4,598,234	9,695,583
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	154,731,633	150,784,589
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	154,731,633	150,784,589

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	3,078,998,721	3,078,570,202
2.	Cost of bonds and stocks acquired	93,350,911	599,251,590
3.	Accrual of discount	2,007,826	6,025,781
4.	Unrealized valuation increase/(decrease)	520,722	489,658
5.	Total gain (loss) on disposals	(1,450,362)	(5,963,821)
6.	Deduct consideration for bonds and stocks disposed of	123,051,684	582,484,573
7.	Deduct amortization of premium	9,109,324	16,725,944
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	522,876	176,703
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	12,532
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,040,743,934	3,078,998,721
12.	Deduct total nonadmitted amounts	210,004	212,321
13.	Statement value at end of current period (Line 11 minus Line 12)	3,040,533,930	3,078,786,400

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)	2,618,380,782	30,190,380	109,645,885	1,753,742	2,618,380,782	2,540,679,019	0	2,620,366,012
2.	NAIC 2 (a)	554,274,969	74,846	4,819,350	(2,832,545)	554,274,969	546,697,919	0	561,392,564
3.	NAIC 3 (a)	15,965,355	0	495,005	(1,993,023)	15,965,355	13,477,326	0	20,229,617
4.	NAIC 4 (a)	1,995,764	9,636	155,764	4,012	1,995,764	1,853,648	0	2,157,522
5.	NAIC 5 (a)	182,117	0	184,162	5,525	182,117	3,479	0	187,267
6.	NAIC 6 (a)	0	0	0	0	0	0	0	
7.	Total Bonds	3,190,798,986	30,274,863	115,300,167	(3,062,290)	3,190,798,986	3,102,711,392	0	3,204,332,982
	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	3,190,798,986	30,274,863	115,300,167	(3,062,290)	3,190,798,986	3,102,711,392	0	3,204,332,982

(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 $ 62,774,494 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 32,968 ; 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	62,807,463	XXX	59,914,467	1,199	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	126,112,081	29,584
2. Cost of short-term investments acquired	33,727	125,676,651
3. Accrual of discount	2,525,895	2,010,883
4. Unrealized valuation increase/(decrease)	(759)	0
5. Total gain (loss) on disposals	0	8,863
6. Deduct consideration received on disposals	65,863,482	1,613,899
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)	62,807,462	126,112,081
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	62,807,462	126,112,081

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	72,020,810	51,758,914
2.	Cost of cash equivalents acquired	467,871,907	730,576,181
3.	Accrual of discount	0	135,282
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	295,001,682	710,449,567
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)	244,891,034	72,020,810
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	244,891,034	72,020,810

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
148 S EAST AVENUE	BALTIMORE	MD	05/06/2024	FREDDIE MAC	417,826	0	417,826	0
0199999. Acquired by Purchase					417,826	0	417,826	0
0399999 - Totals					417,826	0	417,826	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 Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
153 THOMPSON HILL RD	Portland	CT	04/24/2024	HONGLI WANG AND SHIYAN JIA	270,776		270,776				0		270,776	287,908		17,132	17,132		41,809
0199999. Property Disposed					270,776	0	270,776	0	0	0	0	0	270,776	287,908	0	17,132	17,132	0	41,809
0399999 - Totals					270,776	0	270,776	0	0	0	0	0	270,776	287,908	0	17,132	17,132	0	41,809

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

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

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		06/23/2023			73,642		477,618	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			82,545		2,578,472	1.200
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP		12/29/2021			2,812,308		20,756,464	3.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	2,968,495	0	23,812,554	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp		07/08/2022			612,288		0	0.900
2599999. Joint Venture Interests - Other - Unaffiliated								0	612,288	0	0	XXX
6099999. Total - Unaffiliated								0	3,580,783	0	23,812,554	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	3,580,783	0	23,812,554	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	AQUILINE FINANCIAL SERVICES FUND IV L.P.	New York	NY	Aquiline Capital Partners LLC	12/20/2019	06/18/2024	505,859					0		505,859	505,859			0	
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP	11/16/2018	06/28/2024	412,416					0		412,416	412,416			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							918,275	0	0	0	0	0	0	918,275	918,275	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	05/31/2024	987,272					0		987,272	987,272			0	
000000-00-0	Blackstone Property Partners L.P.	New York	NY	Blackstone Property Associates L.P.	06/25/2019	06/18/2024	41,692					0		41,692	41,692			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	06/20/2024	315,759					0		315,759	315,759			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,344,723	0	0	0	0	0	0	1,344,723	1,344,723	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	05/22/2024	612,288					0		612,288	612,288			0	
2599999. Joint Venture Interests - Other - Unaffiliated							612,288	0	0	0	0	0	0	612,288	612,288	0	0	0	0
6099999. Total - Unaffiliated							2,875,286	0	0	0	0	0	0	2,875,286	2,875,286	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 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
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							2,875,286	0	0	0	0	0	0	2,875,286	2,875,286	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		06/13/2024	U.S. DEPARTMENT OF TREASURY		30,000,000	30,000,000	0	1.
0109999999. Subtotal - Bonds - U.S. Governments						30,000,000	30,000,000	0	XXX
64966S-EN-2	NEW YORK CITY		04/22/2024	Citigroup Global Markets, Inc.		190,380	210,000	767	1.A
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						190,380	210,000	767	XXX
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		04/29/2024	DIRECT		74,846	74,846	0	2.A
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		05/21/2024	Unknown		0	62,373	0	2.A
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		01/03/2024	Unknown		28,909	28,909	0	4.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						103,755	166,128	0	XXX
2509999997. Total - Bonds - Part 3						30,294,135	30,376,128	767	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						30,294,135	30,376,128	767	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
31338@-10-6	Federal Home Loan Bank of Pittsburgh		04/03/2024	Federal Home Loan Bank of Pittsburgh	64.500	64,500			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						64,500	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						64,500	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						64,500	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						64,500	XXX	0	XXX
6009999999 - Totals						30,358,635	XXX	767	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
36179N-Q5-0	G2 MA1376 - RMBS		06/01/2024	Paydown		35,689	35,689	38,510	40,011	0	(4,322)	0	(4,322)	0	35,689	0	0	0	592	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		06/01/2024	Paydown		323	323	343	356	0	(33)	0	(33)	0	323	0	0	0	6	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		06/01/2024	Paydown		49,033	49,033	52,653	55,127	0	(6,093)	0	(6,093)	0	49,033	0	0	0	822	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		06/01/2024	Paydown		43,488	43,488	46,196	48,832	0	(5,344)	0	(5,344)	0	43,488	0	0	0	719	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		06/01/2024	Paydown		18,680	18,680	19,673	20,932	0	(2,252)	0	(2,252)	0	18,680	0	0	0	348	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		06/01/2024	Paydown		24,823	24,823	26,338	28,459	0	(3,635)	0	(3,635)	0	24,823	0	0	0	472	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		06/01/2024	Paydown		49,043	49,043	51,733	57,589	0	(8,545)	0	(8,545)	0	49,043	0	0	0	1,139	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		06/01/2024	Paydown		70,612	70,612	73,310	79,732	0	(9,120)	0	(9,120)	0	70,612	0	0	0	1,195	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		06/01/2024	Paydown		15,274	15,274	16,068	16,243	0	(969)	0	(969)	0	15,274	0	0	0	160	12/20/2050	1.A
3622AC-UW-8	G2 786997 - RMBS		06/01/2024	Paydown		1,460,582	1,460,582	1,507,594	1,507,510	0	(46,928)	0	(46,928)	0	1,460,582	0	0	0	35,366	10/20/2053	1.A
3622AC-YL-8	G2 787115 - RMBS		06/01/2024	Paydown		574,270	574,271	589,704	589,671	0	(15,400)	0	(15,400)	0	574,271	0	0	0	14,042	11/20/2053	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		06/16/2024	Paydown		1,945	1,945	1,948	2,300	0	(355)	0	(355)	0	1,945	0	0	0	48	07/16/2041	1.A
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		06/12/2024	U.S. DEPARTMENT OF TREASURY		8,400,000	8,400,000	8,400,000	8,400,000	0	0	0	0	0	8,400,000	0	0	0	0	06/12/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						10,743,763	10,743,764	10,824,070	10,846,760	0	(102,997)	0	(102,997)	0	10,743,764	0	(1)	(1)	54,909	XXX	XXX
452151-LF-8	ILLINOIS ST		06/01/2024	Paydown		162,647	162,647	188,143	184,148	0	(21,501)	0	(21,501)	0	162,647	0	0	0	4,148	06/01/2033	1.G FE
452153-BK-4	ILLINOIS ST		05/17/2024	Redemption @ 100.00		29,706	29,706	33,709	33,130	0	(129)	0	(129)	0	33,000	0	(3,294)	(3,294)	0	06/01/2033	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						192,353	192,353	221,852	217,278	0	(21,630)	0	(21,630)	0	195,647	0	(3,294)	(3,294)	4,148	XXX	XXX
25476F-PM-4	DISTRICT COLUMBIA		06/01/2024	Call @ 100.00		2,700,000	2,700,000	3,172,311	2,723,218	0	(23,218)	0	(23,218)	0	2,700,000	0	0	0	67,500	06/01/2031	1.B FE
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST		04/30/2024	Various		3,830,970	3,800,000	4,100,732	4,081,273	0	(6,880)	0	(6,880)	0	4,074,394	0	(243,424)	(243,424)	181,476	07/01/2034	1.D FE
64966Q-RM-4	NEW YORK CITY		04/22/2024	Unknown		190,380	210,000	182,322	189,094	0	1,285	0	1,285	0	190,380	0	0	0	2,471	08/01/2028	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,721,350	6,710,000	7,455,365	6,993,585	0	(28,812)	0	(28,812)	0	6,964,773	0	(243,424)	(243,424)	251,447	XXX	XXX
01170R-KQ-4	ALASKA HOUSING FINANCE CORPORATION		06/03/2024	Call @ 100.00		205,000	205,000	226,127	218,558	0	(1,002)	0	(1,002)	0	217,555	0	(12,555)	(12,555)	3,331	12/01/2044	1.B FE
10623P-DU-1	BRAZO 2010-1 A1 - ABS		06/25/2024	Paydown		96,295	96,295	93,406	105,789	0	(9,495)	0	(9,495)	0	96,295	0	0	0	3,171	06/25/2035	1.B FE
167562-NS-2	CHICAGO ILL MIDWAY ARPT REV		04/03/2024	Call @ 100.00		800,000	800,000	853,448	800,000	0	0	0	0	0	800,000	0	0	0	30,222	01/01/2029	1.F FE
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/15/2024	Call @ 100.00		195,000	195,000	215,391	209,773	0	(640)	0	(640)	0	209,134	0	(14,134)	(14,134)	3,169	05/15/2044	1.A FE
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		06/01/2024	Paydown		12,662	12,662	12,899	13,044	0	(382)	0	(382)	0	12,662	0	0	0	167	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS		06/01/2024	Paydown		31,800	31,800	33,663	33,913	0	(2,114)	0	(2,114)	0	31,800	0	0	0	527	10/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS		06/01/2024	Paydown		12,942	12,942	13,377	14,189	0	(1,247)	0	(1,247)	0	12,942	0	0	0	214	12/01/2048	1.A
3128QL-RN-3	FH 1H2593 - RMBS		06/01/2024	Paydown		1,524	1,524	1,582	1,692	0	(168)	0	(168)	0	1,524	0	0	0	41	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS		06/01/2024	Paydown		30,468	30,468	32,344	32,684	0	(2,215)	0	(2,215)	0	30,468	0	0	0	450	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS		06/01/2024	Paydown		47,121	47,121	50,456	54,162	0	(7,041)	0	(7,041)	0	47,121	0	0	0	755	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS		06/01/2024	Paydown		10,170	10,170	10,929	11,660	0	(1,490)	0	(1,490)	0	10,170	0	0	0	219	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS		06/01/2024	Paydown		99,653	99,653	106,317	110,212	0	(10,560)	0	(10,560)	0	99,653	0	0	0	1,455	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		06/01/2024	Paydown		71,804	71,804	78,009	80,475	0	(8,670)	0	(8,670)	0	71,804	0	0	0	1,060	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS		06/01/2024	Paydown		231,029	231,029	246,353	258,179	0	(27,150)	0	(27,150)	0	231,029	0	0	0	3,924	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS		06/01/2024	Paydown		33,084	33,084	34,708	35,000	0	(1,915)	0	(1,915)	0	33,084	0	0	0	345	10/01/2035	1.A
3132DM-KC-8	FH SD0291 - RMBS		06/01/2024	Paydown		64,376	64,376	69,757	78,579	0	(14,203)	0	(14,203)	0	64,376	0	0	0	1,324	03/01/2050	1.A
3132DV-3L-7	FH SD8003 - RMBS		06/01/2024	Paydown		28,949	28,949	29,973	31,501	0	(2,552)	0	(2,552)	0	28,949	0	0	0	474	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS		06/01/2024	Paydown		37,512	37,512	39,596	40,996	0	(3,484)	0	(3,484)	0	37,512	0	0	0	476	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS		06/01/2024	Paydown		54,168	54,168	58,044	59,227	0	(5,059)	0	(5,059)	0	54,168	0	0	0	678	06/01/2050	1.A
3132DW-BK-8	FH SD8142 - RMBS		06/01/2024	Paydown		40,702	40,702	42,852	43,281	0	(2,579)	0	(2,579)	0	40,702	0	0	0	525	04/01/2051	1.A
3132GJ-6R-5	FH Q03880 - RMBS		06/01/2024	Paydown		5,052	5,052	5,241	5,236	0	(184)	0	(184)	0	5,052	0	0	0	84	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		06/01/2024	Paydown		4,636	4,636	4,809	4,828	0	(192)	0	(192)	0	4,636	0	0	0	77	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		06/01/2024	Paydown		1,291	1,291	1,339	1,349	0	(58)	0	(58)	0	1,291	0	0	0	22	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		06/01/2024	Paydown		4,787	4,787	5,060	5,161	0	(374)	0	(374)	0	4,787	0	0	0	70	11/01/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
3132HP-RZ-9	FH Q13204 - RMBS		06/01/2024	Paydown		35,684	35,684	37,101	36,881	0	(1,197)	0	(1,197)	0	35,684	0	0	0	453	11/01/2042	1.A
3132QR-FB-1	FH Q34661 - RMBS		06/01/2024	Paydown		4,095	4,095	4,120	4,128	0	(33)	0	(33)	0	4,095	0	0	0	51	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS		06/01/2024	Paydown		37,857	37,857	40,386	40,921	0	(3,063)	0	(3,063)	0	37,857	0	0	0	550	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS		06/01/2024	Paydown		5,947	5,947	6,179	6,247	0	(301)	0	(301)	0	5,947	0	0	0	88	04/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS		06/01/2024	Paydown		44,577	44,577	44,877	45,081	0	(504)	0	(504)	0	44,577	0	0	0	739	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS		06/01/2024	Paydown		38,617	38,617	40,849	42,480	0	(3,863)	0	(3,863)	0	38,617	0	0	0	723	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS		06/01/2024	Paydown		2,824	2,824	2,956	3,029	0	(205)	0	(205)	0	2,824	0	0	0	53	11/01/2047	1.A
3132XY-VC-8	FH Q56010 - RMBS		06/01/2024	Paydown		1,038	1,038	1,082	1,123	0	(85)	0	(85)	0	1,038	0	0	0	19	05/01/2048	1.A
31335B-KB-1	FH G61190 - RMBS		06/01/2024	Paydown		8,831	8,831	9,237	9,405	0	(574)	0	(574)	0	8,831	0	0	0	166	08/01/2047	1.A
31335C-E5-9	FH G61956 - RMBS		06/01/2024	Paydown		200,875	200,875	214,701	229,104	0	(28,229)	0	(28,229)	0	200,875	0	0	0	4,071	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS		06/01/2024	Paydown		48,711	48,711	50,659	51,998	0	(3,288)	0	(3,288)	0	48,711	0	0	0	535	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS		06/01/2024	Paydown		45,647	45,647	46,357	46,722	0	(1,075)	0	(1,075)	0	45,647	0	0	0	550	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS		06/01/2024	Paydown		42,071	42,071	44,070	44,217	0	(2,145)	0	(2,145)	0	42,071	0	0	0	438	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS		06/01/2024	Paydown		67,085	67,085	69,727	69,850	0	(2,765)	0	(2,765)	0	67,085	0	0	0	560	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS		06/01/2024	Paydown		68,310	68,310	71,960	72,312	0	(4,002)	0	(4,002)	0	68,310	0	0	0	755	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS		06/01/2024	Paydown		54,012	54,012	55,957	55,973	0	(1,961)	0	(1,961)	0	54,012	0	0	0	423	02/01/2051	1.A
3133KQ-CU-8	FH RA8183 - RMBS		06/01/2024	Paydown		806,069	806,069	832,938	832,229	0	(26,160)	0	(26,160)	0	806,069	0	0	0	17,880	11/01/2052	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		06/01/2024	Paydown		28,880	28,880	29,851	29,699	0	(819)	0	(819)	0	28,880	0	0	0	431	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		06/01/2024	Paydown		133,821	133,821	139,393	137,878	0	(4,057)	0	(4,057)	0	133,821	0	0	0	1,677	07/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		06/01/2024	Paydown		52,300	52,300	53,117	53,384	0	(1,084)	0	(1,084)	0	52,300	0	0	0	653	07/25/2059	1.A
3137BH-XJ-1	FHMS K-045 A2 - CMBS		06/01/2024	Paydown		19,285	19,285	19,556	19,308	0	(23)	0	(23)	0	19,285	0	0	0	243	01/25/2025	1.A FE
3137BY-PS-3	FHMS K-726 X1 - CMBS		04/25/2024	Paydown		0	0	22,998	4,430	0	(4,430)	0	(4,430)	0	0	0	0	0	6,056	04/25/2024	1.A FE
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		06/01/2024	Paydown		21,210	21,210	20,875	20,883	0	326	0	326	0	21,210	0	0	0	266	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS		06/01/2024	Paydown		96,697	96,697	101,457	100,334	0	(3,637)	0	(3,637)	0	96,697	0	0	0	1,616	05/15/2050	1.A
3138E0-6H-7	FN AJ8071 - RMBS		06/01/2024	Paydown		1,999	1,999	2,101	2,111	0	(112)	0	(112)	0	1,999	0	0	0	33	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS		06/01/2024	Paydown		8,592	8,592	9,204	9,313	0	(722)	0	(722)	0	8,592	0	0	0	124	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS		06/01/2024	Paydown		7,409	7,409	7,937	8,006	0	(597)	0	(597)	0	7,409	0	0	0	113	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS		06/01/2024	Paydown		6,599	6,599	7,069	7,102	0	(503)	0	(503)	0	6,599	0	0	0	99	01/01/2046	1.A
3138ML-XD-1	FN AQ5175 - RMBS		06/01/2024	Paydown		16,423	16,423	16,480	16,478	0	(54)	0	(54)	0	16,423	0	0	0	208	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		06/01/2024	Paydown		79	79	85	87	0	(8)	0	(8)	0	79	0	0	0	1	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS		06/01/2024	Paydown		610	610	653	661	0	(51)	0	(51)	0	610	0	0	0	7	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS		06/01/2024	Paydown		1,693	1,693	1,813	1,833	0	(140)	0	(140)	0	1,693	0	0	0	23	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		06/01/2024	Paydown		334	334	358	360	0	(26)	0	(26)	0	334	0	0	0	5	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		06/01/2024	Paydown		389	389	416	414	0	(25)	0	(25)	0	389	0	0	0	6	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		06/01/2024	Paydown		684	684	732	747	0	(63)	0	(63)	0	684	0	0	0	10	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		06/01/2024	Paydown		863	863	925	933	0	(70)	0	(70)	0	863	0	0	0	14	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		06/01/2024	Paydown		209	209	223	228	0	(19)	0	(19)	0	209	0	0	0	3	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		06/01/2024	Paydown		124	124	133	133	0	(8)	0	(8)	0	124	0	0	0	2	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS		06/01/2024	Paydown		19,543	19,543	19,601	19,718	0	(175)	0	(175)	0	19,543	0	0	0	327	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS		06/01/2024	Paydown		312,244	312,244	324,319	328,274	0	(16,030)	0	(16,030)	0	312,244	0	0	0	4,260	01/01/2058	1.A
3140HR-7D-9	FN BL0891 - CMBS/RMBS		06/01/2024	Paydown		7,425	7,425	7,760	7,608	0	(183)	0	(183)	0	7,425	0	0	0	126	12/01/2030	1.A
3140HT-WJ-4	FN BL2448 - CMBS/RMBS		06/01/2024	Paydown		16,377	16,377	17,193	16,862	0	(486)	0	(486)	0	16,377	0	0	0	234	05/01/2031	1.A
3140HU-A3-0	FN BL2725 - CMBS/RMBS		06/01/2024	Paydown		9,966	9,966	10,582	10,303	0	(338)	0	(338)	0	9,966	0	0	0	117	08/01/2029	1.A
3140HV-SV-7	FN BL4131 - CMBS/RMBS		06/01/2024	Paydown		11,010	11,010	11,843	11,534	0	(523)	0	(523)	0	11,010	0	0	0	141	09/01/2031	1.A
3140HX-G4-6	FN BL5618 - CMBS/RMBS		06/01/2024	Paydown		11,648	11,648	12,190	12,059	0	(411)	0	(411)	0	11,648	0	0	0	136	01/01/2035	1.A
3140J5-G7-8	FN BM1121 - RMBS		06/01/2024	Paydown		3,519	3,519	3,656	3,692	0	(173)	0	(173)	0	3,519	0	0	0	53	12/01/2046	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
3140J5-QM-4	FN BM1359 - RMBS		06/01/2024	Paydown		6,573	6,573	6,833	6,903	0	(330)	0	(330)	0	6,573	0	0	0	95	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS		06/01/2024	Paydown		156,601	156,601	164,236	168,106	0	(11,505)	0	(11,505)	0	156,601	0	0	0	2,929	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS		06/01/2024	Paydown		65,624	65,624	67,869	70,013	0	(4,390)	0	(4,390)	0	65,624	0	0	0	938	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS		06/01/2024	Paydown		35,601	35,601	36,194	36,454	0	(853)	0	(853)	0	35,601	0	0	0	620	10/01/2048	1.A
3140QE-CJ-9	FN CA6372 - RMBS		06/01/2024	Paydown		17,497	17,497	19,197	19,508	0	(2,011)	0	(2,011)	0	17,497	0	0	0	239	07/01/2050	1.A
3140QM-AC-8	FN CB1802 - RMBS		06/01/2024	Paydown		153,365	153,365	154,575	154,498	0	(1,133)	0	(1,133)	0	153,365	0	0	0	1,253	10/01/2051	1.A
3140X5-NG-4	FN FM2190 - RMBS		06/01/2024	Paydown		41,593	41,593	43,022	46,760	0	(5,167)	0	(5,167)	0	41,593	0	0	0	595	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS		06/01/2024	Paydown		21,214	21,214	22,407	22,364	0	(1,151)	0	(1,151)	0	21,214	0	0	0	222	08/01/2035	1.A
3140X9-QU-2	FN FM5866 - RMBS		06/01/2024	Paydown		97,982	97,982	104,565	108,726	0	(10,745)	0	(10,745)	0	97,982	0	0	0	1,415	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS		06/01/2024	Paydown		97,834	97,834	104,300	107,535	0	(9,702)	0	(9,702)	0	97,834	0	0	0	1,459	06/01/2049	1.A
3140XD-CK-0	FN FM9073 - RMBS		06/01/2024	Paydown		35,618	35,618	36,742	36,670	0	(1,052)	0	(1,052)	0	35,618	0	0	0	370	10/01/2051	1.A
3140XG-JR-1	FN FS1171 - RMBS		06/01/2024	Paydown		246,173	246,173	222,171	222,535	0	23,638	0	23,638	0	246,173	0	0	0	3,115	01/01/2052	1.A
3140XJ-MB-6	FN FS3053 - RMBS		06/01/2024	Paydown		46,166	46,166	47,053	47,003	0	(837)	0	(837)	0	46,166	0	0	0	941	10/01/2052	1.A
31412N-3T-1	FN 930610 - RMBS		06/01/2024	Paydown		1,102	1,102	1,198	1,221	0	(120)	0	(120)	0	1,102	0	0	0	21	02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		05/01/2024	Paydown		697	697	724	698	0	0	0	0	0	697	0	0	0	10	05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		06/01/2024	Paydown		12,643	12,643	13,147	12,778	0	(135)	0	(135)	0	12,643	0	0	0	160	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS		06/01/2024	Paydown		6,794	6,794	7,184	7,106	0	(312)	0	(312)	0	6,794	0	0	0	85	10/01/2042	1.A
31418D-HD-7	FN MA3827 - RMBS		06/01/2024	Paydown		33,126	33,126	34,544	35,139	0	(2,013)	0	(2,013)	0	33,126	0	0	0	340	11/01/2034	1.A
31418D-RW-4	FN MA4100 - RMBS		06/01/2024	Paydown		57,762	57,762	59,793	60,016	0	(2,254)	0	(2,254)	0	57,762	0	0	0	486	08/01/2050	1.A
31418D-VD-1	FN MA4211 - RMBS		06/01/2024	Paydown		53,660	53,660	56,619	57,868	0	(4,208)	0	(4,208)	0	53,660	0	0	0	634	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		06/01/2024	Paydown		52,486	52,486	55,242	55,299	0	(2,812)	0	(2,812)	0	52,486	0	0	0	544	01/01/2036	1.A
452281-JD-1	ILSSTD 2010-1 A3 - ABS		04/25/2024	Paydown		104,481	104,481	104,428	112,904	0	(8,423)	0	(8,423)	0	104,481	0	0	0	3,457	07/25/2045	1.B FE
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/03/2024	Call @ 100.00		45,000	45,000	49,740	48,016	0	(223)	0	(223)	0	47,793	0	(2,793)	(2,793)	731	12/01/2050	1.A FE
64613A-CX-8	NEW JERSEY ST HSG & MTG FIN AGY REV		04/01/2024	Call @ 100.00		100,000	100,000	111,087	107,897	0	(243)	0	(243)	0	107,654	0	(7,654)	(7,654)	1,750	04/01/2051	1.C FE
66705E-AA-6	NEF 2012-1 A - ABS		06/25/2024	Paydown		24,556	24,548	24,422	24,482	0	66	0	66	0	24,548	0	8	8	642	12/26/2031	1.B FE
735000-TP-6	PORT OAKLAND CALIF REV		04/15/2024	Call @ 100.00		56,299	56,299	51,127	52,758	0	333	0	333	0	53,091	0	3,208	3,208	0	05/01/2027	1.E FE
735000-TS-0	PORT OAKLAND CALIF REV		04/15/2024	Call @ 100.00		814	814	834	827	0	(1)	0	(1)	0	827	0	(13)	(13)	0	05/01/2030	1.E FE
735000-TU-5	PORT OAKLAND CALIF REV		04/15/2024	Call @ 100.00		44,879	44,879	36,364	37,452	0	243	0	243	0	37,695	0	7,184	7,184	0	05/01/2032	1.E FE
769036-BL-7	RIVERSIDE CALIF PENSION OBLIG		06/01/2024	Maturity @ 100.00		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	1,633	06/01/2024	1.C FE
783186-RB-7	RUTGERS ST UNIV N J		05/01/2024	Maturity @ 100.00		525,000	525,000	528,938	527,927	0	(208)	0	(208)	0	527,720	0	(2,720)	(2,720)	10,311	05/01/2028	1.E FE
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2024	Call @ 100.00		35,000	35,000	38,711	37,906	0	(89)	0	(89)	0	37,816	0	(2,816)	(2,816)	529	01/01/2052	1.A FE
83756C-D3-6	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		05/01/2024	Call @ 100.00		170,000	170,000	190,643	183,039	0	(772)	0	(772)	0	182,266	0	(12,266)	(12,266)	3,000	05/01/2051	1.A FE
924190-GP-0	VERMONT HSG FIN AGY - RMBS		05/01/2024	Call @ 100.00		15,000	15,000	16,157	15,000	0	0	0	0	0	15,000	0	0	0	300	11/01/2044	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,938,346	6,938,338	7,246,426	7,245,969	0	(263,071)	0	(263,071)	0	6,982,898	0	(44,552)	(44,552)	136,642	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		06/16/2024	Paydown		15,268	15,268	15,111	15,172	0	96	0	96	0	15,268	0	0	0	183	11/16/2041	1.G FE
00255E-AA-9	AASET 221 A - ABS	C	06/16/2024	Paydown		10,361	10,361	9,921	9,972	0	388	0	388	0	10,361	0	0	0	263	05/16/2047	1.G FE
00258B-AB-0	AASET 2021-2 B - ABS		06/15/2024	Paydown		13,113	13,113	13,110	13,111	0	2	0	2	0	13,113	0	0	0	193	01/15/2047	2.B FE
00834W-AD-3	AFFRM 2022-A D - ABS		05/15/2024	Paydown		255,000	255,000	254,968	254,996	0	4	0	4	0	255,000	0	0	0	5,876	05/17/2027	2.B FE
033292-AS-2	ANCHC 131R A2R - CDO	C	04/15/2024	Paydown		1,925,000	1,925,000	1,924,038	1,973,657	0	(48,657)	0	(48,657)	0	1,925,000	0	0	0	71,884	10/14/2030	1.A FE
03330A-AG-7	ANCHC 3-R D - CDO	C	06/20/2024	Paydown		2,000,000	2,000,000	1,930,138	2,069,055	0	(69,055)	0	(69,055)	0	2,000,000	0	0	0	106,727	01/28/2031	2.C FE
03465H-AC-8	AOMT 215 A3 - CMO/RMBS		06/01/2024	Paydown		22,671	22,671	22,671	22,666	0	6	0	6	0	22,671	0	0	0	129	07/26/2066	1.A
03465J-AC-4	AOMT 216 A3 - CMO/RMBS		06/01/2024	Paydown		12,910	12,910	12,907	12,866	0	44	0	44	0	12,910	0	0	0	92	09/25/2066	1.A
03764D-AH-4	APID XII AR - CDO	C	04/15/2024	Paydown		290,472	290,472	290,472	290,472	0	0	0	0	0	290,472	0	0	0	9,833	04/15/2031	1.A FE
04015W-BG-8	ARES XXXIX CR2 - CDO	C	06/21/2024	Paydown		1,000,000	1,000,000	998,578	1,030,970	0	(30,970)	0	(30,970)	0	1,000,000	0	0	0	52,510	04/18/2031	1.F FE
04015W-BJ-2	ARES XXXIX DR2 - CDO	C	06/21/2024	Paydown		955,000	955,000	955,000	955,000	0	0	0	0	0	955,000	0	0	0	58,665	04/18/2031	2.C FE
05490A-AA-1	BBUBS 2012-TFT A - CMBS		06/01/2024	Paydown		519	519	518	519	0	0	0	0	0	519	0	0	0	6	06/07/2030	1.A FM
05606D-AE-8	BX 2022-PSB C - CMBS		05/15/2024	Paydown		10,258	10,258	10,190	10,273	0	(15)	0	(15)	0	10,258	0	0	0	391	08/15/2039	1.A

STATEMENT AS OF JUNE 30, 2024 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
05609W-AA-1	BX 2022-IND A - CMBS		04/15/2024	Paydown		7,384	7,384	7,363	7,410	0	(26)	0	(26)	0	7,384	0	0	0	171	04/15/2037	1.A
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		06/01/2024	Paydown		41,072	41,072	41,386	41,142	0	(70)	0	(70)	0	41,072	0	0	0	567	11/18/2050	1.A
08161H-AD-2	BMARK 2018-B4 ASB - CMBS		06/01/2024	Paydown		61,339	61,339	68,789	64,290	0	(2,951)	0	(2,951)	0	61,339	0	0	0	1,140	07/17/2051	1.A
09629P-AA-4	BLUEM XXII A1 - CDO		04/15/2024	Paydown		310,280	310,280	308,263	322,913	0	(12,634)	0	(12,634)	0	310,280	0	0	0	10,504	07/15/2031	1.A FE
10569J-AA-8	BRAVO 22NQM3 A1 - RMBS		06/25/2024	Paydown		7,829	7,829	7,829	7,824	0	5	0	5	0	7,829	0	0	0	181	07/25/2062	1.A FE
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		06/01/2024	Paydown		4,119	4,119	4,103	4,103	0	16	0	16	0	4,119	0	0	0	102	07/25/2062	1.C FE
12514M-BB-0	CD 2016-CD1 A3 - CMBS		04/01/2024	Paydown		44,440	44,440	42,094	43,686	0	753	0	753	0	44,440	0	0	0	364	08/12/2049	1.A
12528V-AC-3	CFIP 181 A - CDO	C	04/18/2024	Paydown		747,422	747,422	747,422	747,422	0	0	0	0	0	747,422	0	0	0	25,678	07/18/2031	1.A FE
12548R-AB-0	CIFC 142RR A1 - CDO	C	04/24/2024	Paydown		502,018	502,018	499,508	518,197	0	(16,179)	0	(16,179)	0	502,018	0	0	0	17,022	04/24/2030	1.A FE
126192-AF-0	COMM 2012-LC4 B - CMBS		06/01/2024	Paydown		91,125	91,125	91,797	91,125	0	0	0	0	0	91,125	0	0	0	2,139	12/12/2044	1.A FM
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		06/01/2024	Paydown		26,838	26,838	26,540	26,655	0	183	0	183	0	26,838	0	0	0	380	10/07/2030	1.A FM
12635R-AW-8	CSAIL 2015-C4 A3 - CMBS		06/01/2024	Paydown		30,110	30,110	33,063	31,076	0	(966)	0	(966)	0	30,110	0	0	0	533	11/18/2048	1.A
126650-BC-3	CVSPAS 5 CTF - CMBS		06/10/2024	Paydown		5,710	5,710	6,317	5,842	0	(133)	0	(133)	0	5,710	0	0	0	140	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - ABS		06/10/2024	Paydown		6,579	6,579	7,418	6,976	0	(397)	0	(397)	0	6,579	0	0	0	161	12/10/2028	2.B FE
14367R-AC-2	CNART 231 B - ABS		06/15/2024	Paydown		157,068	157,068	157,054	157,065	0	3	0	3	0	157,068	0	0	0	4,513	03/16/2026	1.C FE
14687H-AE-3	CRVNA 2021-N4 D - ABS		06/10/2024	Paydown		60,033	60,033	60,024	60,030	0	3	0	3	0	60,033	0	0	0	572	09/11/2028	1.G FE
14855M-AA-6	CLAST 2019-1 A - ABS		06/15/2024	Paydown		24,193	24,193	21,168	21,987	0	2,206	0	2,206	0	24,193	0	0	0	363	04/15/2039	2.B FE
14856J-AA-2	CLAST 171R A - ABS		06/15/2024	Paydown		14,257	14,257	14,257	14,257	0	0	0	0	0	14,257	0	0	0	165	12/31/2041	2.C FE
14919H-AG-8	CATLK 7 C - CDO	C	06/28/2024	Paydown		1,000,000	1,000,000	990,000	1,051,576	0	(51,576)	0	(51,576)	0	1,000,000	0	0	0	58,158	01/15/2032	1.F FE
14987V-AA-7	CBAM 2019-9 A - CDO	C	04/15/2024	Paydown		5,007,937	5,007,937	5,007,937	5,007,937	0	0	0	0	0	5,007,937	0	0	0	174,592	02/12/2030	1.A FE
17180W-AA-3	CIFC 2018-2 A1 - CDO	C	04/22/2024	Paydown		505,887	505,887	499,311	525,854	0	(19,967)	0	(19,967)	0	505,887	0	0	0	17,338	04/21/2031	1.A FE
172967-HT-1	CITIGROUP INC		06/16/2024	Maturity @ 100.00		1,150,000	1,150,000	1,143,434	1,149,439	0	561	0	561	0	1,150,000	0	0	0	21,563	06/16/2024	1.G FE
19425A-AE-4	CASL 2021-B D - ABS		06/25/2024	Paydown		182,983	182,983	182,899	182,932	0	51	0	51	0	182,983	0	0	0	2,894	06/25/2052	2.B FE
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		06/01/2024	Paydown		15,974	15,974	15,974	15,971	0	4	0	4	0	15,974	0	0	0	83	08/25/2066	1.A FE
19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS		06/01/2024	Paydown		18,701	18,701	18,700	18,697	0	4	0	4	0	18,701	0	0	0	118	09/27/2066	1.A FE
20030N-CR-0	COMCAST CORP		04/15/2024	Maturity @ 100.00		1,160,000	1,160,000	1,159,930	1,159,997	0	3	0	3	0	1,160,000	0	0	0	21,460	04/15/2024	1.G FE
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS		06/25/2024	Paydown		12,085	12,085	12,085	12,085	0	0	0	0	0	12,085	0	0	0	398	01/25/2043	2.A FE
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS		06/25/2024	Paydown		49,906	49,906	49,906	49,906	0	0	0	0	0	49,906	0	0	0	1,809	12/26/2042	1.G FE
233046-AS-0	DNKN 2021-1 A23 - RMBS		05/20/2024	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
26244G-AG-0	DRSLF 40 BR - CDO		05/13/2024	Call @ 100.00		2,000,000	2,000,000	1,972,146	1,976,184	0	1,319	0	1,319	0	1,977,503	0	22,497	22,497	72,558	08/15/2031	1.B FE
26245R-AA-8	DRSLF 58 A1 - CDO		04/17/2024	Paydown		106,231	106,231	106,231	106,231	0	0	0	0	0	106,231	0	0	0	3,576	07/17/2031	1.A FE
26929H-AB-1	WAX 221 A1 - ABS		06/15/2024	Paydown		450	450	414	414	0	36	0	36	0	450	0	0	0	12	03/15/2052	2.B FE
28137R-AA-5	EDUSA 5 A - ABS		06/25/2024	Paydown		22,694	22,694	22,474	25,187	0	(2,493)	0	(2,493)	0	22,694	0	0	0	600	02/25/2039	1.B FE
28416L-AC-6	EHGVT 2021-A C - ABS		06/25/2024	Paydown		7,726	7,726	7,725	7,573	0	153	0	153	0	7,726	0	0	0	67	08/27/2035	2.B FE
30227F-AE-0	ESA 21ESH B - CMBS		06/17/2024	Paydown		6,267	6,267	6,181	6,239	0	28	0	28	0	6,267	0	0	0	210	07/15/2038	1.A
30227F-AJ-9	ESA 21ESH D - CMBS		06/17/2024	Paydown		4,943	4,943	4,883	4,965	0	(22)	0	(22)	0	4,943	0	0	0	187	07/15/2038	1.A
30322M-AD-1	FREED 213FP D - ABS		06/18/2024	Paydown		59,082	59,082	59,069	59,080	0	2	0	2	0	59,082	0	0	0	578	11/20/2028	2.C FE
35708T-AS-6	FREMF 2017-K726 B - CMBS		04/25/2024	Paydown		2,000,000	2,000,000	1,989,375	1,994,355	0	5,645	0	5,645	0	2,000,000	0	0	0	27,517	07/26/2049	1.A
36197Q-AG-4	GSMS 2013-G1 B - CMBS		06/01/2024	Paydown		4,318	4,318	4,191	4,265	0	53	0	53	0	4,318	0	0	0	68	04/11/2031	1.A
36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS		06/01/2024	Paydown		10,443	10,443	10,636	10,606	0	(164)	0	(164)	0	10,443	0	0	0	120	01/25/2052	1.F
36320W-AL-0	GALXY XXI AR - CDO	C	04/22/2024	Paydown		521,276	521,276	521,276	521,276	0	0	0	0	0	521,276	0	0	0	17,812	04/21/2031	1.A FE
36321J-AC-8	GALXY XXVIII A1 - CDO	C	04/15/2024	Paydown		165,189	165,189	162,805	171,791	0	(6,602)	0	(6,602)	0	165,189	0	0	0	5,609	07/15/2031	1.A FE
38021E-AA-2	GOAL 2010-1 NTS - ABS		05/25/2024	Paydown		397,731	397,731	393,992	416,301	0	(18,570)	0	(18,570)	0	397,731	0	0	0	12,764	08/25/2048	1.A FE
411707-AK-8	HNGRY 2021-1 A2 - ABS		06/20/2024	Paydown		2,500	2,500	2,525	2,517	0	(17)	0	(17)	0	2,500	0	0	0	36	06/20/2051	2.B FE
43283B-AC-7	HGVT 221D C - ABS		06/20/2024	Paydown		9,678	9,678	9,676	9,676	0	1	0	1	0	9,678	0	0	0	187	06/20/2034	2.B FE
437300-AJ-5	HPA 211 E - CMBS		06/01/2024	Paydown		1,732	1,732	1,731	1,731	0	0	0	0	0	1,732	0	0	0	18	09/19/2041	2.C FE
449258-AA-0	ICG 2018-1 A1 - CDO	C	04/22/2024	Paydown		247,251	247,251	242,523	252,383	0	(5,132)	0	(5,132)	0	247,251	0	0	0	8,358	04/21/2031	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
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO		06/20/2024	Paydown		19,168	19,168	19,886	19,837	0	(670)	0	(670)	0	19,168	0	0	0	273	08/20/2043	1.B FE
456472-AB-5	INDUSTRIAS PENOLES SAB DE CV	C	06/17/2024	Northern Trust		185,000	200,000	199,724	199,840	0	12	0	12	0	199,851	0	(14,851)	(14,851)	6,363	09/12/2029	2.B FE
456472-AC-3	INDUSTRIAS PENOLES SAB DE CV	C	06/17/2024	Northern Trust		173,040	200,000	199,972	199,996	0	0	0	0	0	199,996	0	(26,956)	(26,956)	8,663	09/12/2049	2.B FE
45783N-AA-5	INSTR 2021-1 A - ABS		06/15/2024	Paydown		16,219	16,219	16,213	16,215	0	4	0	4	0	16,219	0	0	0	154	02/16/2054	1.F FE
466365-AE-3	JACK 2022-1 A22 - RMBS		05/25/2024	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
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS		06/01/2024	Paydown		10,436	10,436	10,973	10,810	0	(375)	0	(375)	0	10,436	0	0	0	175	11/25/2050	1.A
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS		06/01/2024	Paydown		15,677	15,677	15,984	15,948	0	(271)	0	(271)	0	15,677	0	0	0	183	12/26/2051	1.E
47050E-AA-7	JTWN XV A - CDO	C	06/11/2024	Paydown		4,200,000	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	0	0	193,784	04/15/2033	1.A FE
55292R-AA-9	MAPSL 211 A - ABS		06/15/2024	Paydown		72,343	72,343	72,885	72,729	0	(386)	0	(386)	0	72,343	0	0	0	699	06/15/2046	1.E FE
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		06/01/2024	Paydown		20,430	20,430	20,305	20,375	0	55	0	55	0	20,430	0	0	0	279	10/18/2030	1.A FM
55400V-AC-5	MVWOT 222 C - ABS		06/20/2024	Paydown		8,078	8,078	8,078	8,078	0	0	0	0	0	8,078	0	0	0	250	10/21/2041	2.B FE
55446M-AA-5	MAACH 1 A - ABS	C	06/15/2024	Paydown		6,013	6,013	5,062	5,337	0	676	0	676	0	6,013	0	0	0	91	10/15/2039	2.A FE
55820N-AQ-4	MDPK XXIV BR - CDO		05/28/2024	Paydown		3,750,000	3,750,000	3,749,250	3,848,205	0	(98,205)	0	(98,205)	0	3,750,000	0	0	0	169,714	10/22/2029	1.C FE
60689W-AJ-0	VENTR II A1 - CDO		04/23/2024	Paydown		366,116	366,116	362,487	376,865	0	(10,749)	0	(10,749)	0	366,116	0	0	0	12,454	07/23/2030	1.A FE
610202-BN-2	MONONGAHELA POWER CO		04/15/2024	Maturity @ 100.00		1,250,000	1,250,000	1,313,838	1,250,398	0	(398)	0	(398)	0	1,250,000	0	0	0	25,625	04/15/2024	1.G FE
61762X-AZ-0	MSBAM 2013-C12 C - CMBS		06/01/2024	Paydown		31,697	31,697	31,883	31,697	0	0	0	0	0	31,697	0	0	0	704	10/17/2046	1.A
61763M-AJ-9	MSBAM 2014-C16 B - CMBS		06/01/2024	Paydown		80,370	80,370	83,183	80,657	0	(287)	0	(287)	0	80,370	0	0	0	1,777	06/17/2047	1.A
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS		06/01/2024	Paydown		69,377	69,377	69,916	69,487	0	(111)	0	(111)	0	69,377	0	0	0	960	11/15/2052	1.A
62917J-AC-4	NLT 2021-INV2 A3 - CMO/RMBS		06/01/2024	Paydown		18,119	18,119	18,119	18,117	0	2	0	2	0	18,119	0	0	0	104	08/25/2056	1.D FE
631709-AA-0	NCC 2017-II AL - CDO	C	04/15/2024	Paydown		433,986	433,986	433,986	433,986	0	0	0	0	0	433,986	0	0	0	15,064	01/15/2030	1.A FE
63943B-AA-1	NAVTR 2021-1 A - ABS	C	06/15/2024	Paydown		17,772	17,772	17,771	17,771	0	1	0	1	0	17,772	0	0	0	208	11/15/2046	1.F FE
63943B-AB-9	NAVTR 2021-1 B - ABS	C	06/15/2024	Paydown		19,326	19,326	19,294	19,298	0	28	0	28	0	19,326	0	0	0	292	11/15/2046	2.B FE
67102S-AL-8	OCP 2014-5 A1R - CDO	C	04/26/2024	Paydown		205,241	205,241	205,241	205,241	0	0	0	0	0	205,241	0	0	0	6,983	04/28/2031	1.A FE
67111D-AS-5	OZLM 15R A2A - CDO	C	05/23/2024	Paydown		3,175,000	3,175,000	3,184,525	3,360,706	0	(185,706)	0	(185,706)	0	3,175,000	0	0	0	140,456	04/20/2033	1.C FE
67118A-AN-5	OPG 2021-PORT E - CMBS		04/15/2024	Paydown		18,001	18,001	17,851	18,266	0	(265)	0	(265)	0	18,001	0	0	0	426	10/15/2036	1.A
72703P-AC-7	PLNT 191 A2 - ABS		06/05/2024	Paydown		725	725	649	651	0	74	0	74	0	725	0	0	0	14	12/05/2049	2.B FE
78432Y-AA-7	SGR 212 A1 - CMO/RMBS		06/01/2024	Paydown		50,287	50,287	41,109	41,686	0	8,600	0	8,600	0	50,287	0	0	0	365	12/27/2061	1.A FE
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		06/25/2024	Paydown		23,844	23,844	21,829	22,065	0	1,778	0	1,778	0	23,844	0	0	0	307	03/27/2062	1.A FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		06/25/2024	Paydown		24,797	24,797	24,797	24,788	0	10	0	10	0	24,797	0	0	0	371	03/27/2062	1.F FE
78449A-AA-0	SLAM 2021-1 A - ABS	C	06/15/2024	Paydown		6,474	6,474	5,506	5,615	0	859	0	859	0	6,474	0	0	0	66	06/15/2046	1.F FE
78449M-AA-4	SMB 2021-D A1A - ABS		06/15/2024	Paydown		11,724	11,724	10,559	10,550	0	1,174	0	1,174	0	11,724	0	0	0	66	03/17/2053	1.A FE
80290C-AE-4	SBCLN 2021-1 B - ABS		06/15/2024	Paydown		35,143	35,143	35,143	35,143	0	0	0	0	0	35,143	0	0	0	267	12/15/2031	2.A FE
80290C-AS-3	SBCLN 22A B - ABS		06/15/2024	Paydown		49,655	49,655	49,108	49,483	0	172	0	172	0	49,655	0	0	0	1,087	05/17/2032	2.A FE
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS		06/01/2024	Paydown		26,592	26,592	21,456	21,478	0	5,113	0	5,113	0	26,592	0	0	0	299	06/26/2051	1.A
81761T-AG-0	SERV 2021-1 A22 - RMBS		04/30/2024	Paydown		1,738	1,738	1,738	1,738	0	0	0	0	0	1,738	0	0	0	27	07/31/2051	2.C FE
826934-AC-5	SRFC 2022-3 C - ABS		06/20/2024	Paydown		15,500	15,500	15,496	15,363	0	137	0	137	0	15,500	0	0	0	492	07/20/2039	2.B FE
83438L-AB-7	SOLRR 211 B - ABS	C	06/15/2024	Paydown		15,696	15,696	15,696	15,696	0	0	0	0	0	15,696	0	0	0	225	10/15/2046	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - ABS		06/20/2024	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
85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS		06/01/2024	Paydown		62,025	62,025	60,649	61,105	0	920	0	920	0	62,025	0	0	0	1,138	03/25/2067	1.F FE
86315T-AC-9	STRAS 2021-2 B - CDO	C	06/03/2024	Paydown		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	199,408	12/28/2029	1. Z
86315W-AC-2	STRAS 213 B - CDO	C	05/24/2024	Paydown		2,140,000	2,140,000	2,140,000	2,140,000	0	0	0	0	0	2,140,000	0	0	0	78,951	12/29/2029	1.B FE
87166V-AL-2	SYMP XX BR - CDO	C	06/24/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	101,619	01/16/2032	1.C FE
87166V-AN-8	SYMP XX CR - CDO	C	06/24/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	55,710	01/16/2032	1.F FE
88315L-AL-2	TMCL 211 A - ABS	C	06/20/2024	Paydown		17,200	17,200	17,195	17,456	0	(256)	0	(256)	0	17,200	0	0	0	120	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	C	06/20/2024	Paydown		89,000	89,000	88,984	88,990	0	10	0	10	0	89,000	0	0	0	827	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	06/20/2024	Paydown		14,200	14,200	14,198	14,174	0	26	0	26	0	14,200	0	0	0	115	08/20/2046	1.F FE
88315L-AT-5	TMCL 2021-3 B - ABS	C	06/20/2024	Paydown		40,000	40,000	39,981	39,965	0	35	0	35	0	40,000	0	0	0	405	08/20/2046	2.B FE
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS		06/01/2024	Paydown		24,016	24,016	22,766	22,962	0	1,054	0	1,054	0	24,016	0	0	0	366	09/25/2062	1.A
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	C	04/30/2024	Paydown		76,000	76,000	80,750	77,898	0	(1,898)	0	(1,898)	0	76,000	0	0	0	1,615	04/30/2028	2.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
89656G-AA-2	TRL 211 A - ABS		06/19/2024	Paydown		11,314	11,314	11,314	11,314	0	1	0	1	0	11,314	0	0	0	106	07/19/2051	1.F FE
89656R-AA-8	TRL 221 A - ABS		06/19/2024	Paydown		3,933	3,933	3,933	3,933	0	0	0	0	0	3,933	0	0	0	75	05/19/2052	1.F FE
89680H-AE-2	TCF 211 A - ABS		06/20/2024	Paydown		30,812	30,813	30,754	30,778	0	35	0	35	0	30,813	0	0	0	239	03/20/2046	1.F FE
91412N-AF-7	UNIVERSITY OF CHICAGO		06/11/2024	Maturity @ 103.19		7,224	7,000	9,040	8,347	0	(106)	0	(106)	0	8,241	0	(1,018)	(1,018)	194	10/01/2030	1.C FE
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS		06/01/2024	Paydown		21,923	21,923	21,923	21,925	0	(2)	0	(2)	0	21,923	0	0	0	128	07/26/2066	1.F FE
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		06/01/2024	Paydown		9,401	9,401	9,401	9,420	0	(19)	0	(19)	0	9,401	0	0	0	54	09/25/2066	1.D FE
92538N-AC-1	VERUS 2022-4 A3 - CMO/RMBS		06/01/2024	Paydown		37,842	37,842	37,397	37,407	0	435	0	435	0	37,842	0	0	0	708	04/25/2067	1.F FE
92539B-AB-8	VERUS 2023-1 A2 - CMO/RMBS		06/01/2024	Paydown		49,537	49,537	49,536	49,655	0	(118)	0	(118)	0	49,537	0	0	0	1,340	12/27/2067	1.C FE
92890N-AX-7	WFRBS 2012-C10 B - CMBS		06/01/2024	Paydown		61,824	61,824	61,252	61,579	0	245	0	245	0	61,824	0	0	0	1,129	12/15/2045	1.A FM
92915H-AQ-6	VOYA 2016-3 A3R - CDO		05/24/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	44,743	10/20/2031	1.C FE
92916M-AF-8	VOYA 171R A1R - CDO	C	04/17/2024	Paydown		132,330	132,330	132,330	132,330	0	0	0	0	0	132,330	0	0	0	4,421	04/17/2030	1.A FE
92917N-AJ-7	VOYA 2019-1 AR - CDO	C	04/15/2024	Paydown		237,516	237,516	237,516	237,516	0	0	0	0	0	237,516	0	0	0	8,016	04/15/2031	1.A FE
94988Q-AQ-4	WFCM 2013-LC12 B - CMBS		06/01/2024	Paydown		8,553	8,553	8,538	8,553	0	0	0	0	0	8,553	0	0	0	143	07/17/2046	1.A
95001L-AT-9	WFCM 2018-C43 A3 - CMBS		06/01/2024	Paydown		149,715	149,715	168,214	165,370	0	(15,655)	0	(15,655)	0	149,715	0	0	0	2,804	03/17/2051	1.A
95003A-BH-6	WFMBS 211 B2 - CMO/RMBS		06/01/2024	Paydown		2,876	2,876	2,876	2,874	0	2	0	2	0	2,876	0	0	0	32	12/26/2050	1.A
95058X-AL-2	WEN 211 A2I - ABS		06/15/2024	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		06/15/2024	Paydown		8,603	8,603	6,805	7,250	0	1,353	0	1,353	0	8,603	0	0	0	113	05/15/2046	1.F FE
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	D	04/30/2024	Paydown		3,024	3,024	3,689	3,584	0	(560)	0	(560)	0	3,024	0	0	0	104	04/30/2043	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,495,923	49,537,659	49,468,712	50,084,508	0	(568,258)	0	(568,258)	0	49,516,250	0	(20,327)	(20,327)	1,914,183	XXX	XXX
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		06/28/2024	Various		1,585	1,585	1,585	1,585	0	0	0	0	0	1,585	0	0	0	71	05/11/2027	2. Z
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		05/22/2024	Call @ 100.00		124,746	124,746	124,746	0	0	0	0	0	0	124,746	0	0	0	559	12/31/2025	2.A
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		06/28/2024	Various		5,239	5,239	5,239	5,239	0	0	0	0	0	5,239	0	0	0	235	12/31/2025	2.B PL
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		06/28/2024	Various		1,497	1,497	1,497	1,497	0	0	0	0	0	1,497	0	0	0	67	12/31/2025	2.B PL
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan		06/28/2024	Various		1,716	1,716	1,716	1,695	21	0	0	21	0	1,716	0	0	0	50	11/17/2027	3.A PL
05622*-AC-1	BCM One, Inc. - Initial Term Loan		06/28/2024	Various		39,429	39,429	39,429	39,134	295	0	0	295	0	39,429	0	0	0	769	11/17/2027	3.A PL
08658D-AF-6	BESTOP, INC.		04/01/2024	Various		184,162	184,162	182,321	178,524	5,638	0	0	5,638	0	184,162	0	0	0	10,821	01/31/2025	5.A
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		04/01/2024	Call @ 100.00		2,168	2,168	2,146	2,146	24	(1)	0	23	0	2,170	0	(2)	(2)	124	09/17/2026	3.C PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		06/21/2024	Various		45,637	45,637	45,637	0	0	0	0	0	0	45,637	0	0	0	1,979	09/17/2026	3.C PL
10153K-AC-3	Boulder Scientific Company, LLC -Initial		04/02/2024	Call @ 100.00		1,974	1,974	1,974	1,955	20	0	0	20	0	1,974	0	0	0	97	12/28/2025	2.B PL
12751@-AB-0	CPC Millennium Acquisition LLC - Intial		06/28/2024	Various		6,373	6,373	6,373	6,373	0	0	0	0	0	6,373	0	0	0	236	11/30/2027	2.B PL
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		04/02/2024	Call @ 100.00		2,386	2,386	2,362	2,383	0	1	0	1	0	2,384	0	2	2	128	01/31/2025	4.A PL
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter		04/02/2024	Call @ 100.00		255	255	255	255	0	0	0	0	0	255	0	0	0	14	01/31/2025	4.A PL
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		06/28/2024	Various		5,434	5,434	5,434	5,434	0	0	0	0	0	5,434	0	0	0	287	05/11/2027	2.A
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		05/03/2024	Call @ 100.00		164,592	164,592	164,592	51,638	0	0	0	0	0	164,592	0	0	0	5,640	05/11/2027	2.A
34960#-AA-1	Fortis Payment Systems, LLC - Amendment		06/28/2024	Various		1,285	1,285	1,285	1,272	13	0	0	13	0	1,285	0	0	0	60	02/13/2026	3.B
34960#-AB-9	Fortis Payment Systems, LLC - Amendment		06/28/2024	Various		4,735	4,735	4,735	4,684	52	0	0	52	0	4,735	0	0	0	222	02/13/2026	3.B
38120#-AA-9	Golden State Dermatology Managment, LLC		06/28/2024	Various		5,229	5,229	5,229	5,229	0	0	0	0	0	5,229	0	0	0	223	09/04/2025	2.C PL
38120#-AB-7	Golden State Dermatology Managment, LLC		06/28/2024	Various		2,624	2,624	2,624	2,624	0	0	0	0	0	2,624	0	0	0	112	09/04/2025	2.C PL
38120#-AC-5	C.P. Converters, Inc. - Tenth Amendment		04/01/2024	Call @ 100.00		69,772	69,772	69,772	69,772	0	0	0	0	0	69,772	0	0	0	2,409	09/30/2024	2.C PL
45619@-AB-2	IDENTCO INTERNATIONAL COMPANY, LLC		04/01/2024	Call @ 100.00		2,788	2,788	2,788	2,760	28	0	0	28	0	2,788	0	0	0	72	06/30/2027	3.A PL
51945#-AB-3	Lavie Group, Inc. - Initial Term Loan		06/28/2024	Various		64,351	64,351	64,351	63,994	357	0	0	357	0	64,351	0	0	0	0	10/12/2027	3.A PL
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini		04/01/2024	Call @ 100.00		384	384	376	382	0	1	0	1	0	383	0	1	1	11	11/02/2026	3.B PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		03/19/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,795)	11/02/2026	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		04/01/2024	Call @ 100.00		128	128	128	128	0	0	0	0	0	128	0	0	0	4	11/02/2026	3.B PL
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te		06/28/2024	Various		6,102	6,102	6,102	6,102	0	0	0	0	0	6,102	0	0	0	248	10/19/2027	2.C PL
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term		06/28/2024	Various		752	752	752	752	0	0	0	0	0	752	0	0	0	31	10/19/2027	2.C 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
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		06/28/2024	Various		4,039	4,039	4,039	3,649	390	0	0	390	0	4,039	0	0	0	178	03/19/2027	3.A PL
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen		06/28/2024	Various		4,126	4,126	4,126	4,085	41	0	0	41	0	4,126	0	0	0	181	03/19/2027	3.A PL
69431@-AB-8	PF, LLC - Term A Loan		06/28/2024	Various		7,496	7,496	7,496	7,421	75	0	0	75	0	7,496	0	0	0	198	12/15/2026	3.A PL
74274B-AE-9	Process Equipment, Inc. - Delayed Draw T		04/10/2024	Call @ 100.00		16,397	16,397	16,397	16,110	172	27	0	199	0	16,308	0	88	88	8,242	09/06/2027	3.B PL
74274B-AF-6	Process Equipment, Inc. - Term Loan A		04/10/2024	Call @ 100.00		264,487	264,487	261,842	256,552	7,111	191	0	7,303	0	263,855	0	632	632	7,332	09/06/2027	3.B PL
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		04/10/2024	Call @ 100.00		26,086	26,086	26,086	10,122	313	0	0	313	0	26,086	0	0	0	724	09/06/2027	3.B PL
75002@-AB-4	RMS BUYER, INC.		05/30/2024	Call @ 100.00		29,235	29,235	29,235	0	0	0	0	0	0	29,235	0	0	0	965	06/10/2025	2.C PL
87546@-AA-4	Tangent Technologies Acquisition, LLC -		04/02/2024	Call @ 100.00		1,674	1,674	1,658	1,666	5	1	0	6	0	1,672	0	2	2	45	11/30/2027	4.B
87546@-AB-2	Tangent Technologies Acquisition, LLC -		06/28/2024	Various		151,453	151,453	151,453	92,334	2,611	0	0	2,611	0	151,453	0	0	0	3,797	11/30/2026	4.B
90381@-AB-4	US Fertility Enterprises, LLC - Initial		06/28/2024	Various		5,084	5,084	5,084	5,084	0	0	0	0	0	5,084	0	0	0	128	12/21/2027	2.A PL
90381@-AC-2	US Fertility Enterprises, LLC - Closing		06/28/2024	Various		2,191	2,191	2,191	2,191	0	0	0	0	0	2,191	0	0	0	75	12/21/2027	2.A PL
91727J-AC-3	Urology Management Holdings, Inc. - Dela		04/12/2024	Call @ 100.00		1,158	1,158	1,158	1,158	0	0	0	0	0	1,158	0	0	0	68	06/15/2026	3.A PL
91727J-AD-1	Urology Management Holdings, Inc. - Term		04/12/2024	Call @ 100.00		1,625	1,625	1,625	1,612	0	1	0	1	0	1,614	0	11	11	96	06/15/2026	3.A PL
91860#-AC-8	VPET USA, LLC - Revolving Loan		04/01/2024	Call @ 100.00		3,850	3,850	3,850	3,812	39	0	0	39	0	3,850	0	0	0	1,991	12/31/2026	3.A PL
91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa		06/28/2024	Redemption @ 100.00		3,850	3,850	3,850	3,812	39	0	0	39	0	3,850	0	0	0	110	12/31/2027	3.A PL
97143*-AB-0	Wilmar, LLC - Initial Term Loan		06/28/2024	Various		157,572	157,572	157,572	157,572	0	0	0	0	0	157,572	0	0	0	5,874	12/30/2027	2.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,425,670	1,425,670	1,421,113	1,022,738	17,244	221	0	17,464	0	1,424,935	0	735	735	51,678	XXX	XXX
2509999997. Total - Bonds - Part 4						75,517,405	75,547,783	76,637,540	76,410,837	17,244	(984,547)	0	(967,303)	0	75,828,267	0	(310,862)	(310,862)	2,413,006	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						75,517,405	75,547,783	76,637,540	76,410,837	17,244	(984,547)	0	(967,303)	0	75,828,267	0	(310,862)	(310,862)	2,413,006	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						75,517,405	XXX	76,637,540	76,410,837	17,244	(984,547)	0	(967,303)	0	75,828,267	0	(310,862)	(310,862)	2,413,006	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BB&T	North Carolina	0	0.000	0	0	202,839	86,447	97,817	XXX
Citizens Bank	Rhode Island	0	0.000	0	0	92,821,384	151,314,897	148,874,217	XXX
U.S. Bank	Ohio	0	3.500	22,335	0	2,528,210	2,535,494	2,543,041	XXX
Huntington	Ohio	0	4.750	33,701	0	2,840,439	1,813,936	2,869,898	XXX
Key Bank	Ohio	0	2.200	31,045	0	5,656,947	5,667,149	5,677,015	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	3,679,966	3,740,810	4,127,271	XXX
0199999. Totals - Open Depositories		XXX	XXX	87,081	0	107,729,785	165,158,733	164,189,259	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	87,081	0	107,729,785	165,158,733	164,189,259	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0		XXX
0599999. Total - Cash		XXX	XXX	87,081	0	107,729,785	165,158,733	164,189,259	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
233809-30-0	FIDELITY IMM:TRS O I		03/31/2024	5.170		110,522	471	5,159
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						110,522	471	5,159
000000-00-0	Barrington Bank MMF		06/30/2024	0.000		1,082,179	0	30,378
000000-00-0	M&T Bank Money Market		06/30/2024	3.600		5,020,010	0	20,010
4812C0-67-0	JPMORGAN:US GVT MM CAP		09/01/2023	5.200		8,750,000	37,366	228,058
665278-70-1	NORTHERN INST:US GS SHS		06/28/2024	5.190		229,928,322	1,035,696	1,241,386
8309999999. Subtotal - All Other Money Market Mutual Funds						244,780,511	1,073,062	1,519,832
8609999999 - Total Cash Equivalents						244,891,033	1,073,533	1,524,991