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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

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

Main Administrative Office Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number)
Radnor, PA, US 19087 (City or Town, State, Country and Zip Code), 877-673-8190 (Area Code) (Telephone Number)

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

Primary Location of Books and Records Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number)
Radnor, PA, US 19087 (City or Town, State, Country and Zip Code), 877-673-8190 (Area Code) (Telephone Number)

Internet Website Address www.essent.us

Statutory Statement Contact David Weinstock (Name), 610-230-0569 (Area Code) (Telephone Number)
David.Weinstock@essent.us (E-mail Address), 610-386-2396 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Pennsylvania
County of Delaware
SS:

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

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

Subscribed and sworn to before me this 9th day of May 2023

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

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	3,109,730,827		3,109,730,827	3,077,708,914
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	861,082	220,582	640,500	640,500
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ 75,293,229), cash equivalents ($ 45,037,870) and short-term investments ($ 24,949)	120,356,048		120,356,048	122,178,996
6.	Contract loans (including $ premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	141,548,087	0	141,548,087	146,924,805
9.	Receivables for securities	26,367		26,367	40,590
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,372,522,411	220,582	3,372,301,829	3,347,493,804
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	26,343,383		26,343,383	22,713,842
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	41,698,705		41,698,705	41,399,633
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	41,317,071	14,201,181	27,115,890	27,098,363
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	4,005,576	3,445,076	560,500	504,163
21.	Furniture and equipment, including health care delivery assets ($)	1,028,631	1,028,631	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	385,129		385,129	153,476
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	85,143,582	84,343,582	800,000	400,000
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,572,444,488	103,239,052	3,469,205,436	3,439,763,281
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	3,572,444,488	103,239,052	3,469,205,436	3,439,763,281
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Prepaid expenses	84,343,582	84,343,582	0	0
2502.	Accounts receivable	800,000		800,000	400,000
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	85,143,582	84,343,582	800,000	400,000

STATEMENT AS OF MARCH 31, 2023 OF THE ESSENT GUARANTY, INC.

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 20,776,704)	137,587,869	141,308,834
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	1,245,771	1,326,062
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	27,604,787	36,830,981
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	3,884,119	2,376,245
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	14,379,753	524,284
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 46,510,951 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)	111,017,970	115,448,654
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	70,726,015	67,565,520
13.	Funds held by company under reinsurance treaties		0
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated	7,934	(43,968)
16.	Provision for reinsurance (including $ certified)		0
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	3,637,115	4,046,406
20.	Derivatives	0	0
21.	Payable for securities	1,272,227	1,606,141
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,105,707,982	2,048,739,712
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,477,071,542	2,419,728,871
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,477,071,542	2,419,728,871
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	2,500,000	2,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	702,810,000	702,810,000
35.	Unassigned funds (surplus)	286,823,894	314,724,410
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	992,133,894	1,020,034,410
38.	Totals (Page 2, Line 28, Col. 3)	3,469,205,436	3,439,763,281
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	2,105,707,982	2,048,739,712
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,105,707,982	2,048,739,712
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 224,798,440)	230,156,355	223,835,217	896,817,936
	1.2 Assumed (written $)			
	1.3 Ceded (written $ 95,650,695)	96,577,926	78,953,874	345,911,596
	1.4 Net (written $ 129,147,745)	133,578,429	144,881,343	550,906,340
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 20,776,704):			
	2.1 Direct	1,672,511	(112,159,710)	(184,494,570)
	2.2 Assumed			
	2.3 Ceded	3,937,252	(33,546,668)	(53,161,747)
	2.4 Net	(2,264,741)	(78,613,042)	(131,332,823)
3.	Loss adjustment expenses incurred	(53,943)	(157,233)	(241,886)
4.	Other underwriting expenses incurred	25,036,864	22,088,875	94,084,712
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	22,718,180	(56,681,400)	(37,489,997)
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	110,860,249	201,562,743	588,396,337
	INVESTMENT INCOME			
9.	Net investment income earned	27,827,310	21,477,031	90,699,533
10.	Net realized capital gains (losses) less capital gains tax of $ 48,058	173,715	3,218,418	(1,026,985)
11.	Net investment gain (loss) (Lines 9 + 10)	28,001,025	24,695,449	89,672,548
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)	0	0	0
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income	1,237,500	1,312,500	5,225,000
15.	Total other income (Lines 12 through 14)	1,237,500	1,312,500	5,225,000
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	140,098,774	227,570,692	683,293,885
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	140,098,774	227,570,692	683,293,885
19.	Federal and foreign income taxes incurred	16,163,080	27,293,854	92,788,559
20.	Net income (Line 18 minus Line 19)(to Line 22)	123,935,694	200,276,838	590,505,326
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,020,034,410	1,043,866,319	1,043,866,319
22.	Net income (from Line 20)	123,935,694	200,276,838	590,505,326
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	(2,633,881)	8,849,077	22,391,155
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	53,084	828,769	(4,855,195)
27.	Change in nonadmitted assets	(2,287,143)	(2,023,652)	(60,804,557)
28.	Change in provision for reinsurance			0
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(90,000,000)	(100,000,000)	(315,000,000)
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(56,968,270)	(69,810,956)	(256,068,638)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(27,900,516)	38,120,076	(23,831,909)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	992,133,894	1,081,986,395	1,020,034,410
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Service fee income	1,237,500	1,312,500	5,225,000
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,237,500	1,312,500	5,225,000
3701.	Increase in contingency reserves	(56,968,270)	(69,810,956)	(256,068,638)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(56,968,270)	(69,810,956)	(256,068,638)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	132,009,168	126,190,701	520,809,906
2.	Net investment income	25,730,487	23,953,784	89,416,323
3.	Miscellaneous income	837,500	1,310,811	5,225,000
4.	Total (Lines 1 to 3)	158,577,155	151,455,296	615,451,229
5.	Benefit and loss related payments	1,456,224	616,971	3,602,782
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	32,021,175	31,096,573	91,979,686
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	2,355,669	1,327,214	93,846,943
10.	Total (Lines 5 through 9)	35,833,068	33,040,758	189,429,411
11.	Net cash from operations (Line 4 minus Line 10)	122,744,087	118,414,538	426,021,818
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	258,006,719	272,458,451	426,463,069
	12.2 Stocks	0	0	16,000
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	342,805
	12.5 Other invested assets	1,854,056	4,452,130	9,237,270
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	2,945
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	259,860,775	276,910,581	436,062,089
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	292,043,401	98,915,480	482,447,649
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	342,805	342,805
	13.5 Other invested assets	(1,674,987)	7,098,672	41,630,066
	13.6 Miscellaneous applications	319,691	3,729,627	5,651,543
	13.7 Total investments acquired (Lines 13.1 to 13.6)	290,688,105	110,086,584	530,072,063
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(30,827,330)	166,823,997	(94,009,974)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	90,000,000	100,000,000	315,000,000
	16.6 Other cash provided (applied)	(3,739,705)	(4,082,421)	(69,627,885)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(93,739,705)	(104,082,421)	(384,627,885)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,822,948)	181,156,114	(52,616,041)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	122,178,996	174,795,037	174,795,037
	19.2 End of period (Line 18 plus Line 19.1)	120,356,048	355,951,151	122,178,996

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 123,935,694	$ 590,505,326
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 123,935,694	$ 590,505,326
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 992,133,894	$1,020,034,410
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 992,133,894	$1,020,034,410

B. No significant change from year-end 2022.

C. The Company uses the following accounting policies:

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

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

(3)-(5) No significant change from year-end 2022.

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

(7)-(13) No significant change from year-end 2022.

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

2. Accounting Changes and Correction of Errors

No significant change from year-end 2022.

3. Business Combinations and Goodwill

No significant change from year-end 2022.

4. Discontinued Operations

No significant change from year-end 2022.

5. Investments

A. No significant change from year-end 2022.

B. No significant change from year-end 2022.

C. No significant change from year-end 2022.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

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

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

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

The aggregate amount of unrealized losses:

1. Less than 12 months: $10,203,738
2. 12 Months or longer: $78,731,317

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $220,697,488
2. 12 Months or longer: $742,223,598

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

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

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

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

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

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

J. No significant change from year-end 2022.

K. No significant change from year-end 2022.

L. No significant change from year-end 2022.

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

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

O. No significant change from year-end 2022.

P. No significant change from year-end 2022.

Q. No significant change from year-end 2022.

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

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change from year-end 2022.

7. Investment Income

No significant change from year-end 2022.

8. Derivative Instruments

The Company had no derivative instruments at March 31, 2023.

9. Income Taxes

No significant change from year-end 2022.

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

A. No significant change from year-end 2022.

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

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

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. No significant change from year-end 2022.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the "FHLBank"). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as $867,301,359. The Company calculated this amount as 25% of admitted assets as of March 31, 2023.

(2) FHLB Capital Stock

a. Aggregate Totals

(1) Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$640,500	$640,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$640,500	$640,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$867,301,359	XXX	XXX

(2) Prior Year-end

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

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

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	$640,500	$640,500	—	—	—	—

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

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

(3) The Company has not pledged any collateral to the FHLB as of March 31, 2023.

(4) The Company has not borrowed any funds from the FHLB as of March 31, 2023.

NOTES TO FINANCIAL STATEMENTS

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

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

E. No significant change from year-end 2022.

F. No significant change from year-end 2022.

G. No significant change from year-end 2022.

H. No significant change from year-end 2022.

I. No significant change from year-end 2022.

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

No significant change from year-end 2022.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2022.

15. Leases

No significant change from year-end 2022.

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

No significant change from year-end 2022.

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

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

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

No significant change from year-end 2022.

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

No significant change from year-end 2022.

20. Fair Value Measurements

A.

1) Fair value measurements as of March 31, 2023:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All Other Governments	$ —	$ 463,600	$ —	$ 463,600
Industrial & Miscellaneous	—	8,399,525	—	8,399,525
Bank Loans Unaffiliated	—	15,366,645	—	15,366,645
Total Bonds	—	24,229,770	—	24,229,770
Cash Equivalents				
Exempt Money Market Mutual Funds	$ 7,370,686	$ —	$ —	$ 7,370,686
Other Money Market Mutual Funds	37,667,184	—	—	37,667,184
Total Cash Equivalents	45,037,870	—	—	45,037,870
Total Assets at Fair Value	$ 45,037,870	$ 24,229,770	$ —	$ 69,267,640

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.

NOTES TO FINANCIAL STATEMENTS

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

5) There are no derivative assets or liabilities.

B. None.

C. Aggregate Fair Value of Financial Instruments

March 31, 2023

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$2,887,842,590	$3,109,730,827	$ 466,256,234	$2,421,586,356	$ —	$ —
Cash equivalents	45,037,870	45,037,870	45,037,870	—	—	—
Common stocks	640,500	640,500	—	640,500	—	—
Short-term investments	24,585	24,949	24,585	—	—	—

December 31, 2022

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

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 2022.

G. Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer	5	$ 1,773,084,881
c. ILS Contracts as Counterparty		$ —
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer		$ —
c. ILS Contracts as Counterparty		$ —

H. No significant change from year-end 2022.

22. <u>Events Subsequent</u>

The Company has considered subsequent events through May 9, 2023.

23. <u>Reinsurance</u>

No significant change from year-end 2022.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes to Incurred Losses and LAE

A. Reserves as of December 31, 2022 were $142,634,896. For the period ended March 31, 2023, $1,484,125 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $117,605,374 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $23,545,397 favorable prior-year development during the period of December 31, 2022 to March 31, 2023. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.

B. No significant change from year-end 2022.

26. Intercompany Pooling Arrangements

No significant change from year-end 2022.

27. Structured Settlements

No significant change from year-end 2022.

28. Healthcare Receivables

No significant change from year-end 2022.

29. Participating Policies

No significant change from year-end 2022.

30. Premium Deficiency Reserve

No significant change from year-end 2022.

31. High Deductibles

No significant change from year-end 2022.

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

No significant change from year-end 2022.

33. Asbestos/Environmental Reserves

No significant change from year-end 2022.

34. Subscriber Savings Accounts

No significant change from year-end 2022.

35. Multiple Peril Crop Insurance

No significant change from year-end 2022.

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
The Company's Parent, Essent US Holdings, Inc. formed a new 100% owned subsidiary, Essent Title Holdings, Inc. ....

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Pennsylvania Insurance Department ....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 220,788	$ 220,582
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 220,788	$ 220,582
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

If no, attach a description with this statement.

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

....

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent .... %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

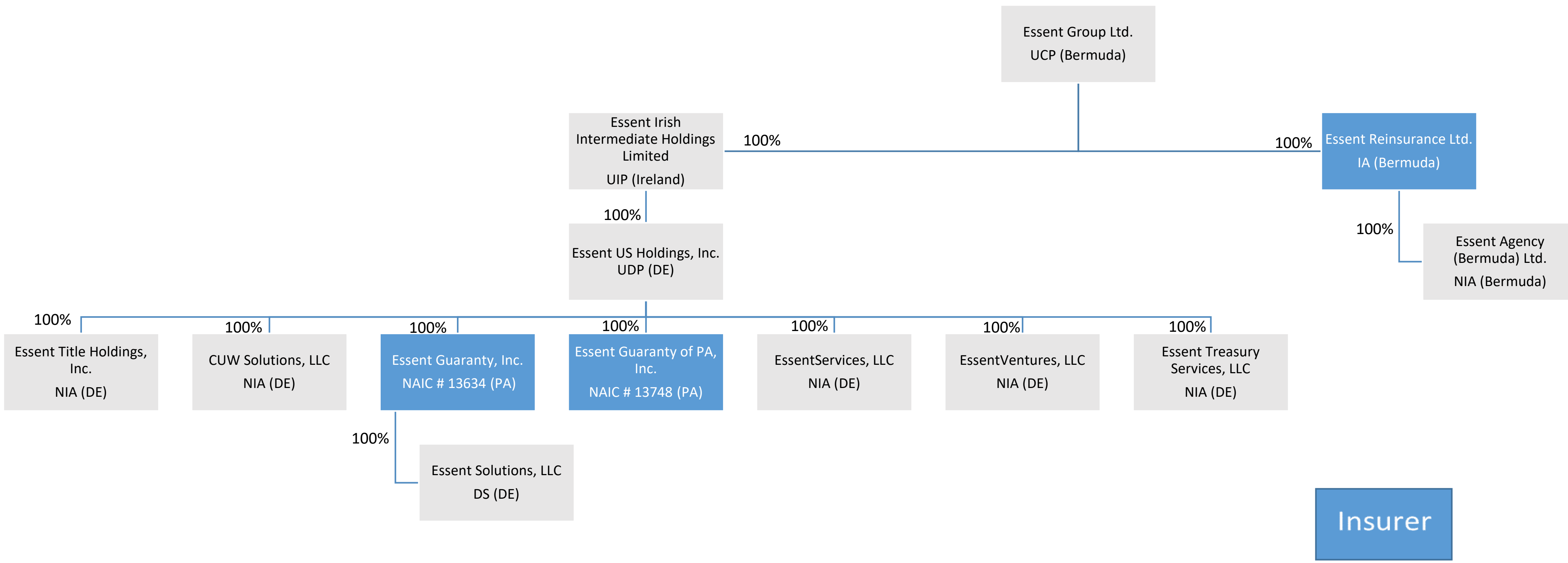
Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	2,304,791	2,217,166	19,064		1,758,942	2,699,988
2.	Alaska AK	L	535,008	628,772			812,343	997,581
3.	Arizona AZ	L	8,239,953	6,794,352			4,931,626	6,395,210
4.	Arkansas AR	L	2,569,094	2,635,673		14,782	1,618,880	1,765,977
5.	California CA	L	26,084,516	23,575,376	20,247	928	41,730,379	51,673,366
6.	Colorado CO	L	8,452,717	7,559,625	34,901		4,776,083	8,494,667
7.	Connecticut CT	L	2,126,154	2,197,334	4,536	44,226	2,131,418	3,111,146
8.	Delaware DE	L	637,158	621,228			624,916	550,399
9.	District of Columbia DC	L	473,744	428,841			1,064,235	1,140,148
10.	Florida FL	L	25,622,113	22,970,831	46,794	57,824	24,603,262	33,110,746
11.	Georgia GA	L	7,957,532	6,943,200	28,330		6,597,530	9,885,023
12.	Hawaii HI	L	471,985	508,048			800,829	1,723,591
13.	Idaho ID	L	2,087,505	1,660,890			973,668	908,287
14.	Illinois IL	L	7,121,850	7,151,940	365,315	301,218	8,860,821	10,119,148
15.	Indiana IN	L	3,331,269	3,003,222	31,726		2,966,635	3,236,956
16.	Iowa IA	L	1,097,990	1,193,965	79,583		988,298	1,194,659
17.	Kansas KS	L	992,983	959,076		10,856	492,558	801,813
18.	Kentucky KY	L	1,917,533	1,777,071	117,609	26,492	1,452,826	1,720,674
19.	Louisiana LA	L	2,542,039	2,419,335	60,199	107,186	3,418,962	4,470,891
20.	Maine ME	L	502,913	475,374	28,058		717,237	719,424
21.	Maryland MD	L	5,985,979	5,607,949	92,745	6,283	7,046,527	10,037,410
22.	Massachusetts MA	L	3,005,041	2,871,203			3,401,312	4,495,521
23.	Michigan MI	L	5,616,839	5,179,636	118,882	1,241	5,387,520	5,365,389
24.	Minnesota MN	L	4,650,206	4,556,742	86,071	19,672	3,159,921	4,196,515
25.	Mississippi MS	L	744,541	718,530	4,395		809,359	1,338,565
26.	Missouri MO	L	3,418,579	3,336,634	1,393	40,792	1,711,588	2,806,997
27.	Montana MT	L	467,224	446,181			379,306	385,934
28.	Nebraska NE	L	929,318	959,915	51,250	19,894	403,313	830,401
29.	Nevada NV	L	4,669,310	4,249,069			4,163,306	7,681,317
30.	New Hampshire NH	L	734,880	715,637			666,996	684,446
31.	New Jersey NJ	L	6,415,919	6,387,096	61,456		7,646,211	12,660,355
32.	New Mexico NM	L	978,835	1,004,118			870,031	1,972,000
33.	New York NY	L	5,546,505	5,536,148		29,258	9,626,207	13,986,812
34.	North Carolina NC	L	6,043,246	5,491,855	29		3,041,902	5,565,567
35.	North Dakota ND	L	275,247	251,171	97,797		197,346	584,353
36.	Ohio OH	L	6,016,055	5,874,099	57,418	47,957	5,190,798	5,863,011
37.	Oklahoma OK	L	2,156,245	2,254,528	60,974		1,805,666	3,000,258
38.	Oregon OR	L	2,980,309	2,778,777	56,784		2,484,609	2,949,052
39.	Pennsylvania PA	L	5,427,023	5,246,631	118,189		4,632,220	5,926,434
40.	Rhode Island RI	L	392,793	390,692			355,240	313,601
41.	South Carolina SC	L	3,102,342	2,843,864			2,204,844	3,013,596
42.	South Dakota SD	L	250,920	258,091			164,520	123,862
43.	Tennessee TN	L	4,122,209	3,495,620			2,054,057	3,030,012
44.	Texas TX	L	25,555,658	23,105,010	361,812	80,952	21,503,907	30,779,542
45.	Utah UT	L	4,262,191	3,411,880			2,788,584	2,652,968
46.	Vermont VT	L	215,684	229,100	435		202,031	184,881
47.	Virginia VA	L	5,820,291	5,484,505	280		3,877,901	6,794,827
48.	Washington WA	L	6,870,433	6,811,356			4,548,333	6,274,542
49.	West Virginia WV	L	467,412	464,260		2,000	385,360	456,292
50.	Wisconsin WI	L	2,324,946	2,261,766		15,994	1,860,707	1,769,888
51.	Wyoming WY	L	283,413	292,560			149,698	120,010
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N						
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Totals	XXX	224,798,440	208,235,942	2,006,272	827,555	214,040,768	290,564,052
	DETAILS OF WRITE-INS							
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	98-0673656		0001448893	New York Stock Exchange	Essent Group Ltd.	BMU	UIP					NO	
		00000	98-0673657				Essent Reinsurance Ltd.	BMU	IA	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	98-1167480				Essent Irish Intermediate Holdings Limited	IRL	UIP	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	26-3414247				Essent US Holdings, Inc.	DE	UDP	Essent Irish Intermediate Holdings Limited	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp	13634	26-3728115				Essent Guaranty, Inc.	PA	RE	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp	13748	27-1440460				Essent Guaranty of PA, Inc.	PA	IA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	45-3478888				CUW Solutions, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-2881289				Essent Solutions, LLC	DE	DS	Essent Guaranty, Inc.	Ownership	100.000	Essent Group Ltd.	YES	
		00000	98-1340476				Essent Agency (Bermuda) Ltd.	BMU	NIA	Essent Reinsurance Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3270759				EssentServices, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3270350				EssentVentures, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	87-1422316				Essent Treasury Services, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	92-2590985				Essent Title Holdings, Inc.	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.1	Allied Lines			0.0	0.0
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.1	Commercial multiple peril (non-liability portion)			0.0	
5.2	Commercial multiple peril (liability portion)			0.0	
6.	Mortgage guaranty	230,156,355	1,672,511	0.7	(50.1)
8.	Ocean marine			0.0	0.0
9.	Inland marine			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disablity 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	230,156,355	1,672,511	0.7	(50.1)
	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	224,798,440	224,798,440	208,235,942
8.	Ocean marine	0		
9.	Inland marine	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disablity 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	224,798,440	224,798,440	208,235,942
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	45,150	3,375	48,525	1,120	0	1,120	35,123	0	2,626	37,749	(8,907)	(749)	(9,656)
2. 2021	25,193	1,879	27,072	252	0	252	19,695	0	1,471	21,166	(5,246)	(408)	(5,654)
3. Subtotals 2021 + Prior	70,343	5,254	75,597	1,371	0	1,371	54,818	0	4,097	58,915	(14,153)	(1,157)	(15,310)
4. 2022	62,433	4,605	67,038	112	0	112	54,638	0	4,053	58,691	(7,683)	(552)	(8,235)
5. Subtotals 2022 + Prior	132,776	9,859	142,635	1,483	0	1,483	109,456	0	8,150	117,606	(21,836)	(1,709)	(23,545)
6. 2023	XXX	XXX	XXX	XXX	0	0	XXX	19,777	1,450	21,227	XXX	XXX	XXX
7. Totals	132,776	9,859	142,635	1,483	0	1,483	109,456	19,777	9,600	138,834	(21,836)	(1,709)	(23,545)
8. Prior Year-End Surplus As Regards Policyholders	1,020,034										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (16.4)	2. (17.3)	3. (16.5)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.3)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 13634202349000001
2. Supplement A to Schedule T [Document Identifier 455] — 13634202345500001
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 13634202336500001
4. Director and Officer Supplement [Document Identifier 505] — 13634202350500001

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		342,805
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		80,850
5.	Deduct amounts received on disposals		423,655
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

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	146,924,805	81,389,854
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	25,000,000
	2.2 Additional investment made after acquisition	(1,674,987)	16,630,066
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	0	
5.	Unrealized valuation increase (decrease)	(1,847,675)	23,904,885
6.	Total gain (loss) on disposals	0	9,237,270
7.	Deduct amounts received on disposals	1,854,056	9,237,270
8.	Deduct amortization of premium and depreciation	0	
9.	Total foreign exchange change in book/adjusted carrying value	0	
10.	Deduct current year's other than temporary impairment recognized	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	141,548,087	146,924,805
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	141,548,087	146,924,805

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,078,570,202	3,034,945,901
2.	Cost of bonds and stocks acquired	292,043,401	482,447,649
3.	Accrual of discount	1,323,808	11,604,599
4.	Unrealized valuation increase (decrease)	75,901	(1,050,614)
5.	Total gain (loss) on disposals	214,267	11,425,052
6.	Deduct consideration for bonds and stocks disposed of	258,006,719	426,591,629
7.	Deduct amortization of premium	3,628,951	21,595,324
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	12,727,992
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	112,560
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,110,591,909	3,078,570,202
12.	Deduct total nonadmitted amounts	220,582	220,788
13.	Statement value at end of current period (Line 11 minus Line 12)	3,110,371,327	3,078,349,414

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	2,456,970,683	208,167,498	206,554,731	(1,732,013)	2,456,851,437	0	0	2,456,970,683
2.	NAIC 2 (a)	596,370,625	83,777,694	50,332,615	(596,098)	629,219,606	0	0	596,370,625
3.	NAIC 3 (a)	17,964,502	124,075	60,297	62,514	18,090,795	0	0	17,964,502
4.	NAIC 4 (a)	6,432,688	61,456	937,117	36,912	5,593,939	0	0	6,432,688
5.	NAIC 5 (a)	0	0	0	0	0	0	0	
6.	NAIC 6 (a)	0	0	0	0	0	0	0	
7.	Total Bonds	3,077,738,497	292,130,723	257,884,759	(2,228,685)	3,109,755,776	0	0	3,077,738,497
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock	3,077,738,497	292,130,723	257,884,759	(2,228,685)	3,109,755,776	0	0	3,077,738,497

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

NAIC 1 $ 0 ; NAIC 2 $ 24,949 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	24,949	XXX	24,949	4	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	29,584	22,149,266
2. Cost of short-term investments acquired	87,322	9,837,598
3. Accrual of discount	350	22,355
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	7,489	2,868
6. Deduct consideration received on disposals	99,796	31,982,503
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,949	29,584
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	24,949	29,584

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	51,758,914	99,330,231
2.	Cost of cash equivalents acquired	228,550,714	705,620,868
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	235,271,757	753,192,185
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	45,037,870	51,758,914
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	45,037,870	51,758,914

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AQUILINE FINANCIAL SERVICES FUND IV L.P.	New York	NY	Aquiline Capital Partners LLC		12/20/2019			169,446		435,315	0.200
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/16/2018			65,124		3,162,143	9.600
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP		12/29/2021			(1,947,561)		34,226,286	3.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	(1,712,991)	0	37,823,744	XXX
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			38,004		0	0.600
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	38,004	0	0	XXX
6099999. Total - Unaffiliated								0	(1,674,987)	0	37,823,744	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	(1,674,987)	0	37,823,744	XXX

E03

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
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP	11/16/2018	01/24/2023	97,259					0			97,259			0	97,259
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP	12/29/2021	03/14/2023	277,088					0			277,088			0	300,433
1999999. Joint Venture Interests - Common Stock - Unaffiliated							374,347	0	0	0	0	0	0	0	374,347	0	0	0	397,692
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019		1,044,113					0			1,044,113			0	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		78,220					0			78,220			0	78,220
000000-00-0	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Pretium Partners, LLC	07/13/2018		357,376					0			357,376			0	357,376
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,479,709	0	0	0	0	0	0	0	1,479,709	0	0	0	435,596
6099999. Total - Unaffiliated							1,854,056	0	0	0	0	0	0	0	1,854,056	0	0	0	833,288

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							1,854,056	0	0	0	0	0	0	0	1,854,056	0	0	0	833,288

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
70914P-W8-1	PENNSYLVANIA (COMMONWEALTH OF)		01/11/2023	J.P. Morgan Securities LLC		208,529	245,000	2,040	1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						208,529	245,000	2,040	XXX
00BMF0-6C-2	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		01/12/2023	Barclays Bank		3,281,646	4,000,000	0	1. Z
11506K-HB-0	BROWARD CNTY FLA PORT FACS REV		02/01/2023	Citigroup Global Markets, Inc.		(3,519,443)	(3,350,000)	(37,874)	1.E FE
235218-J9-6	DALLAS TEX		03/22/2023	Bank of America		906,300	900,000	5,065	1.D FE
442331-3K-8	HOUSTON TEX		01/23/2023	MORGAN STANLEY AND CO INC		1,129,550	1,250,000	19,805	1.D FE
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST		01/10/2023	FOX-PITT KELTON INC		4,316,560	4,000,000	7,028	1.D FE
68608K-NF-1	OREGON		01/24/2023	Citigroup Global Markets, Inc.		3,893,295	3,500,000	100,416	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,007,908	10,300,000	94,440	XXX
072031-AR-8	BAY AREA WTR SUPPLY & CONSV AGY CALIF RE		01/19/2023	J.P. MORGAN CHASE BANK		1,681,523	1,750,000	21,745	1.D FE
11506K-HB-0	BROWARD CNTY FLA PORT FACS REV		02/01/2023	Citigroup Global Markets, Inc.		3,519,443	3,350,000	37,874	1.E FE
13077D-RW-4	CALIFORNIA ST UNIV REV		01/26/2023	J.P. MORGAN CHASE BANK		248,038	350,000	2,353	1.D FE
167510-AX-4	CHICAGO ILL BRD ED DEDICATED CAP IMPT		03/01/2023	BANK OF AMERICA N.A.		532,975	500,000	0	1.F FE
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		01/01/2023	Northern Trust		0	0	0	1.D FE
3133KQ-CU-8	FH RA8183 - RMBS		01/13/2023	BNP PARIBAS SECURITIES CORP.		30,687,622	29,697,699	62,008	1.A
3140XG-JR-1	FN FS1171 - RMBS		01/06/2023	J P MORGAN SECURITIES		8,100,934	8,976,104	7,480	1.A
39081H-CZ-3	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		01/12/2023	BARCLAYS BANK PLC		804,180	1,000,000	1,162	1.E FE
432308-T3-8	HILLSBOROUGH CNTY FLA AVIATION AUTH REV		01/23/2023	WELLS FARGO BANK N.A		890,731	975,000	8,129	1.E FE
442349-FA-9	HOUSTON TEX ARPT SYS REV		01/09/2023	J P MORGAN SECURITIES		2,878,400	3,500,000	2,416	1.E FE
45204F-AD-7	ILLINOIS FIN AUTH REV		01/11/2023	NATIONAL FINANCIAL SECURITIES CORP		3,338,531	3,450,000	39,100	1.C FE
469487-RS-3	JACKSONVILLE FLA SPL REV		01/10/2023	Stifel Nicolaus & Co.		427,880	500,000	1,782	1.D FE
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		01/23/2023	CitiGroup		3,599,013	3,600,000	0	1.D FE
485429-Z6-4	KANSAS ST DEV FIN AUTH REV		01/23/2023	FOX-PITT KELTON INC		3,496,115	3,500,000	45,957	1.E FE
54627R-AN-0	LASGOV 2022 A A3 - ABS		01/17/2023	CitiGroup		628,466	650,000	18,525	1.A FE
54627R-AP-5	LASGOV 2022 A A4 - ABS		01/12/2023	Various		691,627	715,000	21,153	1.A FE
54627R-AS-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		03/21/2023	J P MORGAN SECURITIES		2,690,000	2,690,000	0	1.A FE
54628C-MP-4	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		01/19/2023	PERSHING LLC		844,510	1,000,000	9,044	1.E FE
546486-CD-1	LOUISIANA ST HWY IMPT REV		01/12/2023	PERSHING LLC		1,292,102	1,700,000	2,708	1.C FE
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		01/19/2023	FUNB FUNDS		2,758,208	3,200,000	29,574	1.C FE
576004-HF-5	MASSACHUSETTS (COMMONWEALTH OF)		01/10/2023	J.P. MORGAN CHASE BANK		3,334,380	3,500,000	49,806	1.A FE
59335K-EW-3	MIAMI-DADE CNTY FLA SEAPORT REV		01/19/2023	Raymond James		2,006,869	1,875,000	0	1.G FE
59447T-XS-7	MICHIGAN FIN AUTH REV		01/19/2023	PERSHING LLC		231,390	250,000	987	1.D FE
64578E-MQ-7	NEW JERSEY ECONOMIC DEV AUTH ST LEASE RE		01/20/2023	PERSHING LLC		1,220,000	1,220,000	0	2.A FE
64971X-6S-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/14/2023	JP MORGAN SECURITIES LLC		3,489,990	3,500,000	0	1.A FE
64971X-UT-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		01/10/2023	BANK OF AMERICA CORPOR		736,452	865,000	2,917	1.A FE
64972H-5H-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		01/10/2023	JEFFERIES LLC. [GOVT/EQUITY]		1,276,035	1,500,000	11,579	1.C FE
64985T-DF-5	NEW YORK ST URBAN EEV CORP ST SALES TAX		01/11/2023	MORGAN STANLEY AND CO INC		3,429,000	4,000,000	24,649	1.B FE
64990G-A2-8	NEW YORK STATE DORMITORY AUTHORITY		01/19/2023	DEUTSCHE BANK SECURITIES INC.		279,251	320,000	356	1.D FE
650009-S5-3	NEW YORK ST TWY AUTH GEN REV		01/23/2023	BANK OF AMERICA CORPOR		1,271,760	1,490,000	2,881	1.F FE
65000B-GY-8	NEW YORK STATE DORMITORY AUTHORITY		01/10/2023	J.P. MORGAN CHASE BANK		2,967,895	3,500,000	2,443	1.E FE
678908-4D-3	OKSDEV 2022 A2 - ABS		01/12/2023	J.P. MORGAN CHASE BANK		4,837,196	5,045,000	87,161	1.A FE
70869P-MV-6	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		01/17/2023	J.P. MORGAN CHASE BANK		418,765	495,000	1,076	1.E FE
709221-VZ-5	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE		01/11/2023	Bank of America		1,608,503	1,650,000	7,700	1.D FE
79467B-GA-7	SALES TAX SECURITIZATION CORP ILL		01/20/2023	FOX-PITT KELTON INC		1,500,000	1,500,000	0	1.D FE
79771F-AB-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		01/11/2023	MARKETTAXESS CORP		963,560	1,300,000	7,657	1.D FE
898735-UW-3	TUCSON ARIZ CTFS PARTN		01/26/2023	RAYMOND JAMES & ASSOCIATES		2,113,703	2,850,000	6,557	1.D FE
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF REV		01/11/2023	J.P. Morgan Securities LLC		3,061,125	2,700,000	6,226	1.D FE
914713-P2-2	UNIVERSITY N C CHAPEL HILL REV		01/24/2023	RAYMOND JAMES & ASSOCIATES		450,840	500,000	2,541	1.A FE

STATEMENT AS OF MARCH 31, 2023 OF THE ESSENT GUARANTY, INC.

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
977100-HV-1	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		01/25/2023	JEFFERIES LLC. [GOVT/EQUITY]		3,000,000	3,000,000	0	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						107,307,010	112,163,803	525,546	XXX
00206R-MM-1	AT&T INC		01/10/2023	RBC Dain Rauscher (US)		3,051,164	3,825,000	11,108	2.B FE
00255E-AA-9	AASET 221 A - ABS	C	01/12/2023	GUGGENHEIM		436,443	455,760	76	1.G FE
007944-AH-4	ADVENTIST HEALTH SYSTEM/WEST		01/17/2023	J.P. Morgan Securities LLC		3,054,540	3,000,000	15,385	1.G FE
01400E-AE-3	ALCON FINANCE CORP		01/11/2023	MORGAN STANLEY CO		3,682,273	3,550,000	19,611	2.B FE
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC		01/10/2023	SunTrust Bank		3,031,812	3,975,000	33,332	2.A FE
023135-CR-5	AMAZON.COM INC		01/11/2023	Bank of America		6,128,700	6,000,000	32,900	1.D FE
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		01/10/2023	Citigroup Global Markets, Inc.		5,156,100	5,000,000	127,924	2.A FE
037833-DY-3	APPLE INC		01/09/2023	GOLDMAN, SACHS & CO.		2,491,888	3,070,000	15,030	1.B FE
053332-BD-3	AUTOZONE INC		01/23/2023	J.P. Morgan Securities LLC		4,991,700	5,000,000	0	2.B FE
05583J-AM-4	BPCE SA	C	01/10/2023	Barclays Bank		6,095,000	6,250,000	172,640	2.A FE
05610C-AE-4	BMO 23C4 A5 - CMBS		01/20/2023	Unknown		5,664,998	5,500,000	10,162	1.A FE
06051G-KY-4	BANK OF AMERICA CORP		01/06/2023	Bank of America		4,882,391	5,050,000	118,187	1.G FE
06406R-BM-8	BANK OF NEW YORK MELLON CORP		01/06/2023	GOLDMAN SACHS		2,449,455	2,310,000	28,076	1.F FE
06541B-BQ-0	BANK 2023-BNK45 XA - CMBS		02/10/2023	Bank of America		718,979	0	6,299	1.A FE
125523-AJ-9	CIGNA CORP		01/10/2023	U.S. Bank		2,427,283	2,525,000	49,490	2.A FE
12598N-AD-4	CIGAR 2021-1 D - ABS		03/10/2023	CANTOR FITZGERALD		873,325	965,000	113	2.B FE
14367R-AC-2	CNART 231 B - ABS		01/26/2023	DEUTSCHE BANK ALEX BROWN		549,951	550,000	0	1.C FE
14855M-AA-6	CLAST 2019-1 A - ABS		02/14/2023	MIZUHO SECURITIES USA INC.		483,720	552,823	61	2.B FE
172967-PA-3	CITIGROUP INC		01/06/2023	BNP PARIBAS SECURITIES BOND		3,054,570	2,900,000	26,769	1.G FE
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS		02/06/2023	FIRST UNION CAPITAL		345,000	345,000	0	2.A FE
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS		01/11/2023	Montgomery		2,000,000	2,000,000	0	2.A FE
21871X-AG-4	COREBRIDGE FINANCIAL INC		01/06/2023	Deutsche Bank		2,460,893	2,750,000	28,302	2.B FE
260543-DG-5	DOW CHEMICAL CO		01/06/2023	Barclays Bank		2,493,322	2,310,000	29,915	2.A FE
26442T-AC-1	DUKE UNIVERSITY		01/26/2023	J.P. MORGAN CHASE BANK		416,784	462,000	6,226	1.B FE
26929H-AB-1	WAX 221 A1 - ABS		02/01/2023	GUGGENHEIM		164,688	179,100	1,313	2.B FE
278062-AH-7	EATON CORP		01/10/2023	SunTrust Robinson-Humphrey		3,653,602	3,825,000	61,290	2.A FE
30227F-AE-0	ESA 21ESH B - CMBS		02/13/2023	BETZOLD BERG & NUSSBAUM INC.		933,886	946,906	0	1.D FE
36197V-AA-6	GSMS 2013-PEMB A - CMBS		02/02/2023	BETZOLD BERG & NUSSBAUM INC.		170,381	195,000	96	1.F FE
38141G-CU-6	GOLDMAN SACHS GROUP INC		01/06/2023	Bank of America		5,730,073	5,375,000	132,602	2.A FE
458140-CG-3	INTEL CORP		03/07/2023	Deutsche Bank Securities, Inc.		3,922,320	4,000,000	16,756	1.F FE
45823T-AL-0	INTACT FINANCIAL CORP	C	01/06/2023	TD Securities LLC		2,476,240	2,450,000	40,124	1.G FE
46647P-DH-6	JPMORGAN CHASE & CO		01/06/2023	HSBC (GLBL MRKTS EQUIT		5,673,418	5,860,000	131,928	1.E FE
478115-AH-1	JOHNS HOPKINS UNIVERSITY		01/17/2023	JPMORGAN CHASE BANK		2,560,650	2,500,000	5,881	1.C FE
49271V-AQ-3	KEURIG DR PEPPER INC		01/10/2023	HSBC Securities (USA), Inc.		4,256,260	4,525,000	44,288	2.B FE
49326E-EN-9	KEYCORP		01/09/2023	PERSHING LLC		1,330,739	1,375,000	7,317	2.A FE
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		01/10/2023	BARCLAYS BANK PLC		2,435,880	3,275,000	31,010	2.B FE
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC CO		03/10/2023	Various		1,229,110	1,230,000	0	1.F FE
55037A-AB-4	AKER BP ASA	C	01/06/2023	SEAPORT GLOBAL SEC		2,448,011	2,920,000	44,003	2.B FE
55336V-BU-3	MPLX LP		01/06/2023	GOLDMAN, SACHS & CO.		2,353,176	2,450,000	50,194	2.B FE
55446M-AA-5	MAACH 1 A - ABS	C	03/24/2023	Various		421,805	501,110	838	1.G FE
571903-BG-7	MARRIOTT INTERNATIONAL INC		01/06/2023	DEUTSCHE BANK		2,499,360	3,000,000	20,188	2.B FE
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC	C	01/10/2023	RBC CAPITAL MARKETS		7,309,099	7,225,000	135,391	1.G FE
61747Y-EY-7	MORGAN STANLEY		01/06/2023	BNP PARIBAS SECURITIES CORP.		1,969,095	1,845,000	26,652	1.E FE
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING		01/06/2023	PNC CAPITAL MARKETS LLC		2,464,553	3,050,000	24,921	1.A FE
664675-AT-2	NORTHEASTERN UNIVERSITY		01/26/2023	J.P. MORGAN CHASE BANK		516,845	725,000	6,936	1.E FE
665859-AX-2	NORTHERN TRUST CORP		01/09/2023	JP MORGAN		2,477,365	2,270,000	26,649	1.F FE
67117A-AE-6	OAKC 14 B - CDO	C	01/31/2023	BNP PARIBAS SECURITIES BOND		1,575,000	1,575,000	0	1.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
682685-AD-4	ODART 231 D - ABS		02/15/2023	Barclays Bank		109,987	110,000	0	2.C FE
693475-BJ-3	PNC FINANCIAL SERVICES GROUP INC		01/06/2023	GOLDMAN, SACHS & CO.		2,456,777	2,310,000	27,891	1.G FE
69702Y-AC-5	PSTAT 224 A2 - CDO	C	01/30/2023	SALOMON BROTHERS INC		1,735,000	1,735,000	0	1.B FE
718172-CS-6	PHILIP MORRIS INTERNATIONAL INC		01/06/2023	US BANCORP INVESTMENTS INC.		1,235,003	1,540,000	5,165	1.F FE
72014T-AC-3	PIEDMONT HEALTHCARE INC		01/17/2023	Morgan Stanley		1,601,860	2,000,000	2,044	1.E FE
78200J-AA-0	RUSH SYSTEM FOR HEALTH		01/11/2023	MARKETAXESS		940,200	1,000,000	6,319	1.E FE
78449A-AA-0	SLAM 2021-1 A - ABS	C	03/16/2023	Montgomery		314,332	369,599	125	1.F FE
85236K-AF-9	SIDC 231 A2 - ABS		03/08/2023	Morgan Stanley		279,380	285,000	0	1.G FE
855244-BC-2	STARBUCKS CORP		01/09/2023	DEUTSCHE BANK SEC INC		3,276,709	3,710,000	45,448	2.A FE
86613X-AG-0	FIBER 231 A2 - ABS		02/17/2023	Morgan Stanley		132,310	135,000	0	1.G FE
87264A-CV-5	T-MOBILE USA INC		01/10/2023	J.P. Morgan Securities LLC		5,061,100	5,000,000	84,500	2.C FE
896239-AE-0	TRIMBLE INC		03/07/2023	Southwest Securities		2,976,930	3,000,000	0	2.C FE
89788M-AK-8	TRUIST FINANCIAL CORP		01/06/2023	U.S. Bank		1,308,129	1,225,000	15,001	1.G FE
91159H-JJ-0	US BANCORP		01/06/2023	UBS AG STAMFORD,CT		591,892	560,000	7,189	1.F FE
92212K-AE-6	VDC 231 A2 - ABS		03/15/2023	DEUTSCHE BANK ALEX BROWN		930,000	930,000	0	1.G FE
92331N-AE-6	VENTR XXX B - CDO		01/19/2023	FIRST UNION CAPITAL		1,937,000	2,000,000	2,131	1.C FE
92343V-GK-4	VERIZON COMMUNICATIONS INC		01/10/2023	PERSHING LLC		3,037,843	3,850,000	39,997	2.A FE
92539B-AB-8	VERUS 231 A2 - CMO/RMBS		01/11/2023	Morgan Stanley		1,499,976	1,500,000	4,920	1.C FE
95000U-3B-7	WELLS FARGO & CO		01/06/2023	BARCLAYS CAPITAL INC		5,692,053	5,875,000	131,862	2.A FE
95003M-BS-6	WFCM 2022-C62 A4 - CMBS		01/25/2023	CITIGROUPGLOBAL		9,444,141	10,000,000	28,889	1.A FE
95003Q-AS-8	WFCM 2021-C61 A4 - CMBS		01/25/2023	CitiGroup		3,658,359	4,300,000	8,255	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						173,730,824	181,077,298	1,949,718	XXX
25538*-AA-6	Diverzify Intermediate LLC - Second Amen		03/03/2023	Unknown		220,321	220,321	0	2.A Z
02155U-AC-6	Alternate Solutions Health Network, LLC-		01/01/2023	Unknown		201	201	0	4.C
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		01/09/2023	Unknown		30,425	30,425	0	3.C PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		02/15/2023	Unknown		255,404	255,404	0	2.B PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		03/30/2023	Unknown		23,288	23,288	0	2.C PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		03/13/2023	Unknown		64,585	64,585	0	2.A
421933-B*-2	HEALTH MANAGEMENT ASSOCIATES, INC.		02/02/2023	Unknown		9,094	9,094	0	2.C PL
421933-B@-0	HEALTH MANAGEMENT ASSOCIATES INC.		02/08/2023	Unknown		30,906	30,906	0	2.C PL
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		03/10/2023	Unknown		77,827	77,827	0	3.A PL
87546@-AB-2	Tangent Technologies Acquisition, LLC -		01/17/2023	Unknown		61,255	61,255	0	4.B
91860#-AC-8	VPET USA, LLC - Revolving Loan		02/21/2023	Unknown		15,824	15,824	0	3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						789,130	789,130	0	XXX
2509999997. Total - Bonds - Part 3						292,043,401	304,575,231	2,571,744	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						292,043,401	304,575,231	2,571,744	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						292,043,401	XXX	2,571,744	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36179N-Q5-0	G2 MA1376 - RMBS		03/01/2023	Paydown		41,154	41,154	44,407	45,769	0	(4,615)	0	(4,615)	0	41,154	0	0	0	262	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		03/01/2023	Paydown		271	271	288	297	0	(26)	0	(26)	0	271	0	0	0	2	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		03/01/2023	Paydown		62,834	62,834	67,473	70,213	0	(7,379)	0	(7,379)	0	62,834	0	0	0	425	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		03/01/2023	Paydown		38,164	38,164	40,540	42,569	0	(4,405)	0	(4,405)	0	38,164	0	0	0	261	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		03/01/2023	Paydown		37,677	37,677	39,678	41,988	0	(4,312)	0	(4,312)	0	37,677	0	0	0	266	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		03/01/2023	Paydown		28,237	28,237	29,960	32,156	0	(3,919)	0	(3,919)	0	28,237	0	0	0	221	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		03/01/2023	Paydown		36,561	36,561	38,567	43,350	0	(6,789)	0	(6,789)	0	36,561	0	0	0	350	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		03/01/2023	Paydown		96,343	96,343	100,024	108,584	0	(12,241)	0	(12,241)	0	96,343	0	0	0	650	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		03/01/2023	Paydown		16,140	16,140	16,979	17,148	0	(1,008)	0	(1,008)	0	16,140	0	0	0	67	12/20/2050	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		03/16/2023	Paydown		2,623	2,623	2,627	2,994	0	(371)	0	(371)	0	2,623	0	0	0	21	07/16/2041	1.A
912828-5D-8	UNITED STATES TREASURY		01/06/2023	Nomura		4,700,670	4,760,000	4,699,013	4,699,013	0	1,792	0	1,792	0	4,700,804	0	(134)	(134)	37,972	09/30/2023	1.A
912828-J2-7	UNITED STATES TREASURY		01/06/2023	CITADEL SECURITIES LLC		3,438,832	3,600,000	3,426,750	3,426,750	0	1,711	0	1,711	0	3,428,461	0	10,371	10,371	28,761	02/15/2025	1.A
912828-K7-4	UNITED STATES TREASURY		01/06/2023	CITADEL SECURITIES LLC		2,182,567	2,300,000	2,263,892	2,289,569	0	84	0	84	0	2,289,653	0	(107,086)	(107,086)	18,375	08/15/2025	1.A
912828-XT-2	UNITED STATES TREASURY		01/06/2023	RBS SECURITIES INC		4,828,108	5,000,000	4,817,188	4,817,188	0	2,783	0	2,783	0	4,819,970	0	8,138	8,138	10,989	05/31/2024	1.A
912828-ZP-8	UNITED STATES TREASURY		01/06/2023	WELLS FARGO BANK N.A		987,442	1,003,000	986,231	986,231	0	1,001	0	1,001	0	987,232	0	210	210	190	05/15/2023	1.A
91282C-BX-8	UNITED STATES TREASURY		01/06/2023	WELLS FARGO BANK N.A		12,830,561	13,010,000	12,822,981	12,822,981	0	12,573	0	12,573	0	12,835,554	0	(4,993)	(4,993)	3,145	04/30/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						29,328,183	30,033,004	29,396,597	29,446,800	0	(25,122)	0	(25,122)	0	29,421,678	0	(93,495)	(93,495)	101,959	XXX	XXX
677522-VK-7	OHIO ST		01/09/2023	BANK OF AMERICA N.A.		3,204,870	3,000,000	3,186,270	3,186,270	0	(1,862)	0	(1,862)	0	3,184,408	0	20,462	20,462	48,333	09/15/2025	1.B FE
70914P-B8-4	PENNSYLVANIA (COMMONWEALTH OF)		01/09/2023	J.P. Morgan Securities LLC		1,066,250	1,000,000	1,060,770	1,060,770	0	(607)	0	(607)	0	1,060,163	0	6,087	6,087	16,111	09/15/2025	1.D FE
70914P-E3-2	PENNSYLVANIA (COMMONWEALTH OF)		01/09/2023	JEFFERIES LLC. [GOVT/EQUITY]		1,595,883	1,465,000	1,584,676	1,584,676	0	(860)	0	(860)	0	1,583,816	0	12,067	12,067	23,603	09/15/2027	1.D FE
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)		02/15/2023	Call @ 100.00		175,000	175,000	193,316	185,182	0	(381)	0	(381)	0	184,801	0	(9,801)	(9,801)	4,069	02/15/2026	1.D FE
93974D-UE-6	WASHINGTON ST		01/09/2023	BANK OF AMERICA CORPORATION		2,150,500	2,000,000	2,134,680	2,134,680	0	(1,200)	0	(1,200)	0	2,133,480	0	17,020	17,020	52,778	07/01/2026	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,192,503	7,640,000	8,159,711	8,151,578	0	(4,909)	0	(4,909)	0	8,146,669	0	45,834	45,834	144,894	XXX	XXX
108151-VU-2	BRIDGEPORT		01/17/2023	Call @ 100.00		20,000	20,000	23,076	22,142	0	(11)	0	(11)	0	22,132	0	(2,132)	(2,132)	764	01/15/2030	1.F FE
167615-C9-2	CHICAGO ILL PK DIST		01/06/2023	Deutsche Bank		767,684	755,000	767,631	767,631	0	(39)	0	(39)	0	767,592	0	92	92	4,614	11/15/2032	1.C FE
214003-BS-3	COOK CNTY ILL SCH DIST NO 078 ROSEMONT E		01/06/2023	STIFEL NICOLAUS & CO.		1,557,864	1,440,000	1,519,560	1,519,560	0	(472)	0	(472)	0	1,519,088	0	38,776	38,776	7,800	12/01/2026	1.C FE
442331-K8-6	HOUSTON TEX		01/06/2023	STIFEL NICOLAUS & CO.		1,686,196	1,570,000	1,679,696	1,679,696	0	(838)	0	(838)	0	1,678,858	0	7,337	7,337	28,129	03/01/2028	1.D FE
49474F-SC-5	KING CNTY WASH		01/09/2023	BANK OF AMERICA CORPORATION		3,260,100	3,000,000	3,239,460	3,239,460	0	(1,818)	0	(1,818)	0	3,237,642	0	22,458	22,458	79,167	07/01/2026	1.A FE
517845-AP-8	LAS VEGAS VY NEV WTR DIST		01/06/2023	J P MORGAN SECURITIES		2,160,080	2,000,000	2,417,880	2,153,161	0	(1,065)	0	(1,065)	0	2,152,096	0	7,984	7,984	10,833	06/01/2030	1.C FE
602366-US-3	MILWAUKEE WIS		01/09/2023	J.P. MORGAN SECURITIES INC.		2,047,340	2,000,000	2,063,260	2,063,260	0	(529)	0	(529)	0	2,062,731	0	(15,391)	(15,391)	28,889	03/01/2026	1.G FE
791697-EK-7	ST LOUIS MO SPL ADMINISTRATIVE BRD TRANS		01/06/2023	STIFEL NICOLAUS & CO.		2,068,620	2,000,000	2,174,240	2,073,407	0	(534)	0	(534)	0	2,072,873	0	(4,253)	(4,253)	22,000	04/01/2030	1.B FE
882723-F4-6	TEXAS ST		01/09/2023	Morgan Stanley & Co		3,399,440	3,225,000	3,383,283	3,383,283	0	(1,560)	0	(1,560)	0	3,381,723	0	17,717	17,717	71,667	08/01/2025	1.A FE
882724-EE-3	TEXAS ST		01/09/2023	Southwest Securities		1,711,190	1,625,000	1,704,755	1,704,755	0	(786)	0	(786)	0	1,703,969	0	7,221	7,221	36,111	08/01/2025	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,678,514	17,635,000	18,972,841	18,606,355	0	(7,652)	0	(7,652)	0	18,598,704	0	79,810	79,810	289,974	XXX	XXX
013493-GQ-8	ALBUQUERQUE BERNALILLO CNTY WTR UTIL AUT		01/09/2023	J.P. MORGAN CHASE BANK		1,432,674	1,350,000	1,431,176	1,431,176	0	(875)	0	(875)	0	1,430,301	0	2,373	2,373	35,625	07/01/2026	1.C FE
059134-DX-1	BALTIMORE CNTY MD CTFS PARTN		01/09/2023	PERSHING LLC		2,063,011	1,895,000	2,050,163	2,050,163	0	(1,088)	0	(1,088)	0	2,049,074	0	13,936	13,936	26,319	10/01/2026	1.B FE
059231-B3-3	BALTIMORE MD REV		01/09/2023	PERSHING LLC		1,574,070	1,500,000	1,759,590	1,546,739	0	(849)	0	(849)	0	1,545,891	0	28,179	28,179	39,583	07/01/2030	1.E FE
10620N-CG-1	BRHEA 2011-1 A2 - ABS		02/27/2023	Paydown		141,407	141,407	142,644	143,423	0	(2,016)	0	(2,016)	0	141,407	0	0	0	2,030	02/25/2030	1.A FE
10623P-DU-1	BRAZO 2010-1 A1 - ABS		03/27/2023	Paydown		8,007	8,007	7,767	8,404	0	(396)	0	(396)	0	8,007	0	0	0	113	06/25/2035	1.A FE
155048-CY-5	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		01/09/2023	BANK OF AMERICA CORPORATION		1,365,900	1,250,000	1,359,175	1,359,175	0	(753)	0	(753)	0	1,358,422	0	7,478	7,478	12,153	11/01/2026	1.B FE
200588-NB-3	COMMERCE CITY COLO SALES & USE TAX REV		01/09/2023	STIFEL NICOLAUS & CO.		449,956	425,000	447,903	447,903	0	(227)	0	(227)	0	447,676	0	2,280	2,280	9,444	08/01/2026	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
207758-A3-7	CONNECTICUT ST SPL TAX OBLIG REV		01/06/2023	Millenium Advisors		215,360	195,000	213,523	213,523	0	(55)	0	(55)	0	213,468	0	1,892	1,892	1,869	05/01/2038	1.C FE
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG - RM		01/03/2023	Call @ 100.00		25,000	25,000	26,977	25,204	0	(1)	0	(1)	0	25,203	0	(203)	(203)	83	11/15/2044	1.A FE
235036-V6-4	DALLAS FORT WORTH TEX INTL ARPT REV		01/09/2023	PERSHING LLC		1,122,094	1,105,000	1,195,065	1,115,991	0	(361)	0	(361)	0	1,115,630	0	6,464	6,464	11,280	11/01/2026	1.E FE
246045-NM-6	DELAWARE CNTY PA REGL WTR QUALITY CTL AU		01/09/2023	PERSHING LLC		791,867	735,000	786,479	786,479	0	(409)	0	(409)	0	786,070	0	5,797	5,797	7,146	05/01/2026	1.D FE
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		01/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	12/15/2026	1.D FE
270618-EG-2	EAST BATON ROUGE LA SEW COMMN REV		01/09/2023	Bank of America		362,360	345,000	361,080	361,080	0	(200)	0	(200)	0	360,881	0	1,479	1,479	7,667	02/01/2026	1.D FE
30711X-BM-5	CAS 2016-C01 1M2 - CMO/RMBS		03/27/2023	Paydown		11,657	11,657	13,653	13,163	0	(1,506)	0	(1,506)	0	11,657	0	0	0	212	08/25/2028	1.A
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		03/01/2023	Paydown		13,489	13,489	13,741	13,865	0	(376)	0	(376)	0	13,489	0	0	0	66	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS		03/01/2023	Paydown		16,217	16,217	17,168	17,304	0	(1,087)	0	(1,087)	0	16,217	0	0	0	110	10/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS		03/01/2023	Paydown		14,292	14,292	14,773	15,667	0	(1,376)	0	(1,376)	0	14,292	0	0	0	101	12/01/2048	1.A
3128MJ-ZQ-6	FH G08750 - RMBS		03/01/2023	Paydown		10,279	10,279	10,242	10,235	0	44	0	44	0	10,279	0	0	0	51	03/01/2047	1.A
3128QL-RN-3	FH 1H2593 - RMBS		03/01/2023	Paydown		38,941	38,941	40,426	43,511	0	(4,570)	0	(4,570)	0	38,941	0	0	0	260	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS		03/01/2023	Paydown		36,589	36,589	38,842	39,229	0	(2,640)	0	(2,640)	0	36,589	0	0	0	245	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS		03/01/2023	Paydown		32,305	32,305	34,592	37,117	0	(4,811)	0	(4,811)	0	32,305	0	0	0	204	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS		03/01/2023	Paydown		10,412	10,412	11,190	11,908	0	(1,496)	0	(1,496)	0	10,412	0	0	0	78	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS		03/01/2023	Paydown		102,295	102,295	109,136	113,187	0	(10,892)	0	(10,892)	0	102,295	0	0	0	589	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		03/01/2023	Paydown		72,399	72,399	78,655	81,178	0	(8,779)	0	(8,779)	0	72,399	0	0	0	398	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS		03/01/2023	Paydown		230,219	230,219	245,489	256,754	0	(26,535)	0	(26,535)	0	230,219	0	0	0	1,493	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS		03/01/2023	Paydown		29,467	29,467	30,912	31,286	0	(1,819)	0	(1,819)	0	29,467	0	0	0	114	10/01/2035	1.A
3132DM-KC-8	FH SD0291 - RMBS		03/01/2023	Paydown		65,397	65,397	70,864	79,219	0	(13,823)	0	(13,823)	0	65,397	0	0	0	543	03/01/2050	1.A
3132DV-3L-7	FH SD8003 - RMBS		03/01/2023	Paydown		23,307	23,307	24,131	25,336	0	(2,029)	0	(2,029)	0	23,307	0	0	0	158	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS		03/01/2023	Paydown		38,423	38,423	40,558	41,902	0	(3,478)	0	(3,478)	0	38,423	0	0	0	196	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS		03/01/2023	Paydown		49,997	49,997	53,575	54,594	0	(4,597)	0	(4,597)	0	49,997	0	0	0	247	06/01/2050	1.A
3132DW-BK-8	FH SD8142 - RMBS		03/01/2023	Paydown		32,059	32,059	33,752	34,093	0	(2,033)	0	(2,033)	0	32,059	0	0	0	162	04/01/2051	1.A
3132GJ-6R-5	FH Q03880 - RMBS		03/01/2023	Paydown		10,538	10,538	10,932	10,934	0	(395)	0	(395)	0	10,538	0	0	0	51	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		03/01/2023	Paydown		5,281	5,281	5,479	5,506	0	(225)	0	(225)	0	5,281	0	0	0	36	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		03/01/2023	Paydown		1,073	1,073	1,113	1,123	0	(49)	0	(49)	0	1,073	0	0	0	7	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		03/01/2023	Paydown		42,019	42,019	44,419	45,301	0	(3,281)	0	(3,281)	0	42,019	0	0	0	324	11/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS		03/01/2023	Paydown		28,809	28,809	29,953	29,784	0	(976)	0	(976)	0	28,809	0	0	0	146	11/01/2042	1.A
3132M5-BQ-4	FH Q24847 - RMBS		03/01/2023	Paydown		3,095	3,095	3,268	3,252	0	(157)	0	(157)	0	3,095	0	0	0	21	02/01/2044	1.A
3132QP-5E-0	FH Q33544 - RMBS		03/01/2023	Paydown		17,328	17,328	17,393	17,370	0	(42)	0	(42)	0	17,328	0	0	0	86	05/01/2045	1.A
3132QP-E6-7	FH Q32856 - RMBS		03/01/2023	Paydown		10,854	10,853	10,867	10,868	0	(14)	0	(14)	0	10,853	0	0	0	54	04/01/2045	1.A
3132QR-FB-1	FH Q34661 - RMBS		03/01/2023	Paydown		3,990	3,990	4,015	4,022	0	(32)	0	(32)	0	3,990	0	0	0	21	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS		03/01/2023	Paydown		41,713	41,713	44,500	45,016	0	(3,302)	0	(3,302)	0	41,713	0	0	0	233	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS		03/01/2023	Paydown		5,490	5,490	5,705	5,762	0	(273)	0	(273)	0	5,490	0	0	0	31	04/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS		03/01/2023	Paydown		51,087	51,087	51,430	51,646	0	(559)	0	(559)	0	51,087	0	0	0	351	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS		03/01/2023	Paydown		35,669	35,669	37,731	39,134	0	(3,465)	0	(3,465)	0	35,669	0	0	0	264	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS		03/01/2023	Paydown		3,568	3,568	3,735	3,822	0	(254)	0	(254)	0	3,568	0	0	0	24	11/01/2047	1.A
3132XY-VC-8	FH Q56010 - RMBS		03/01/2023	Paydown		831	831	866	898	0	(67)	0	(67)	0	831	0	0	0	6	05/01/2048	1.A
31335B-KB-1	FH G61190 - RMBS		03/01/2023	Paydown		15,523	15,523	16,236	16,528	0	(1,006)	0	(1,006)	0	15,523	0	0	0	69	08/01/2047	1.A
31335C-E5-9	FH G61956 - RMBS		03/01/2023	Paydown		31,956	31,956	34,155	36,369	0	(4,413)	0	(4,413)	0	31,956	0	0	0	232	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS		03/01/2023	Paydown		35,462	35,462	36,881	37,846	0	(2,384)	0	(2,384)	0	35,462	0	0	0	140	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS		03/01/2023	Paydown		55,810	55,810	56,678	57,122	0	(1,312)	0	(1,312)	0	55,810	0	0	0	281	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS		03/01/2023	Paydown		29,888	29,888	31,307	31,386	0	(1,498)	0	(1,498)	0	29,888	0	0	0	101	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS		03/01/2023	Paydown		24,519	24,519	25,484	25,552	0	(1,034)	0	(1,034)	0	24,519	0	0	0	91	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS		03/01/2023	Paydown		81,008	81,008	85,337	85,783	0	(4,775)	0	(4,775)	0	81,008	0	0	0	309	07/01/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
3133KK-6R-5	FH RA4480 - RMBS		03/01/2023	Paydown		53,179	53,179	55,094	55,124	0	(1,946)	0	(1,946)	0	53,179	0	0	0	160	02/01/2051	1.A
3133KQ-CU-8	FH RA8183 - RMBS		03/01/2023	Paydown		457,725	457,725	472,982	0	0	(15,257)	0	(15,257)	0	457,725	0	0	0	3,167	11/01/2052	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		03/01/2023	Paydown		45,898	45,898	47,440	47,174	0	(1,276)	0	(1,276)	0	45,898	0	0	0	284	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		03/01/2023	Paydown		144,575	144,576	150,596	149,576	0	(5,000)	0	(5,000)	0	144,576	0	0	0	718	07/25/2045	1.A
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS		03/01/2023	Paydown		23,565	23,565	23,168	23,301	0	264	0	264	0	23,565	0	0	0	116	10/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		03/01/2023	Paydown		39,971	39,971	40,595	40,683	0	(712)	0	(712)	0	39,971	0	0	0	192	07/25/2059	1.A
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		03/01/2023	Paydown		18,595	18,595	17,909	17,876	0	718	0	718	0	18,595	0	0	0	77	04/15/2033	1.A
3137BH-XJ-1	FHMS K-045 A2 - CMBS		03/01/2023	Paydown		19,417	19,417	19,690	19,497	0	(80)	0	(80)	0	19,417	0	0	0	101	01/25/2025	1.A FE
3137BL-6T-0	FHR 4504 CA - CMO/RMBS		03/01/2023	Paydown		6,363	6,363	6,226	6,231	0	131	0	131	0	6,363	0	0	0	28	08/15/2045	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		03/01/2023	Paydown		22,883	22,883	22,522	22,547	0	337	0	337	0	22,883	0	0	0	113	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS		03/01/2023	Paydown		97,123	97,123	101,904	100,491	0	(3,368)	0	(3,368)	0	97,123	0	0	0	668	05/15/2050	1.A
3138E0-6H-7	FN AJ8071 - RMBS		03/01/2023	Paydown		5,030	5,030	5,284	5,314	0	(284)	0	(284)	0	5,030	0	0	0	43	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS		03/01/2023	Paydown		8,756	8,756	9,380	9,477	0	(721)	0	(721)	0	8,756	0	0	0	50	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS		03/01/2023	Paydown		4,652	4,652	4,984	5,021	0	(368)	0	(368)	0	4,652	0	0	0	24	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS		03/01/2023	Paydown		5,004	5,004	5,360	5,378	0	(374)	0	(374)	0	5,004	0	0	0	25	01/01/2046	1.A
3138LD-5G-4	FN AN1746 - CMBS/RMBS		01/06/2023	Various		3,659,376	3,735,704	3,650,156	3,650,156	0	2,822	0	2,822	0	3,652,978	0	6,398	6,398	1,853	09/01/2023	1.A
3138ML-XD-1	FN AQ5175 - RMBS		03/01/2023	Paydown		23,284	23,284	23,364	23,365	0	(81)	0	(81)	0	23,284	0	0	0	130	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		03/01/2023	Paydown		208	208	223	227	0	(19)	0	(19)	0	208	0	0	0	1	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS		03/01/2023	Paydown		92	92	98	99	0	(8)	0	(8)	0	92	0	0	0	1	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS		03/01/2023	Paydown		1,108	1,108	1,187	1,199	0	(90)	0	(90)	0	1,108	0	0	0	7	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		03/01/2023	Paydown		640	640	686	689	0	(49)	0	(49)	0	640	0	0	0	3	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		03/01/2023	Paydown		164	164	176	175	0	(11)	0	(11)	0	164	0	0	0	1	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		03/01/2023	Paydown		166	166	177	181	0	(15)	0	(15)	0	166	0	0	0	1	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		03/01/2023	Paydown		194	194	207	209	0	(16)	0	(16)	0	194	0	0	0	1	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		03/01/2023	Paydown		737	737	790	803	0	(65)	0	(65)	0	737	0	0	0	3	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		03/01/2023	Paydown		322	322	345	343	0	(20)	0	(20)	0	322	0	0	0	2	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS		03/01/2023	Paydown		10,601	10,601	10,633	10,693	0	(91)	0	(91)	0	10,601	0	0	0	74	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS		03/01/2023	Paydown		350,995	350,995	364,569	368,447	0	(17,451)	0	(17,451)	0	350,995	0	0	0	2,026	01/01/2058	1.A
3140HT-WJ-4	FN BL2448 - CMBS/RMBS		03/01/2023	Paydown		16,459	16,459	17,280	17,013	0	(554)	0	(554)	0	16,459	0	0	0	99	05/01/2031	1.A
3140HU-A3-0	FN BL2725 - CMBS/RMBS		03/01/2023	Paydown		14,295	14,295	15,180	14,863	0	(568)	0	(568)	0	14,295	0	0	0	70	08/01/2029	1.A
3140HV-SV-7	FN BL4131 - CMBS/RMBS		03/01/2023	Paydown		11,002	11,002	11,834	11,590	0	(588)	0	(588)	0	11,002	0	0	0	59	09/01/2031	1.A
3140HX-G4-6	FN BL5618 - CMBS/RMBS		03/01/2023	Paydown		11,420	11,420	11,951	11,855	0	(436)	0	(436)	0	11,420	0	0	0	54	01/01/2035	1.A
3140J5-G7-8	FN BM1121 - RMBS		03/01/2023	Paydown		3,848	3,848	3,998	4,034	0	(186)	0	(186)	0	3,848	0	0	0	21	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS		03/01/2023	Paydown		7,685	7,685	7,988	8,065	0	(380)	0	(380)	0	7,685	0	0	0	46	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS		03/01/2023	Paydown		167,750	167,750	175,927	179,827	0	(12,078)	0	(12,078)	0	167,750	0	0	0	1,196	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS		03/01/2023	Paydown		51,074	51,074	52,822	54,474	0	(3,400)	0	(3,400)	0	51,074	0	0	0	309	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS		03/01/2023	Paydown		37,662	37,662	38,289	38,541	0	(879)	0	(879)	0	37,662	0	0	0	255	10/01/2048	1.A
3140QE-CJ-9	FN CA6372 - RMBS		03/01/2023	Paydown		11,581	11,581	12,706	12,895	0	(1,314)	0	(1,314)	0	11,581	0	0	0	72	07/01/2050	1.A
3140QM-AC-8	FN CB1802 - RMBS		03/01/2023	Paydown		153,001	153,001	154,209	154,149	0	(1,148)	0	(1,148)	0	153,001	0	0	0	490	10/01/2051	1.A
3140X5-NG-4	FN FM2190 - RMBS		03/01/2023	Paydown		29,640	29,640	30,659	33,287	0	(3,646)	0	(3,646)	0	29,640	0	0	0	163	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS		03/01/2023	Paydown		38,155	38,155	40,301	40,390	0	(2,235)	0	(2,235)	0	38,155	0	0	0	141	08/01/2035	1.A
3140X7-PW-3	FN FM4036 - RMBS		03/01/2023	Paydown		82,135	82,135	85,947	86,682	0	(4,547)	0	(4,547)	0	82,135	0	0	0	337	12/01/2033	1.A
3140X9-QU-2	FN FM5866 - RMBS		03/01/2023	Paydown		98,989	98,989	105,639	109,884	0	(10,895)	0	(10,895)	0	98,989	0	0	0	562	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS		03/01/2023	Paydown		113,812	113,812	121,335	125,157	0	(11,345)	0	(11,345)	0	113,812	0	0	0	657	06/01/2049	1.A
3140XD-CK-0	FN FM9073 - RMBS		03/01/2023	Paydown		38,883	38,883	40,111	40,052	0	(1,169)	0	(1,169)	0	38,883	0	0	0	158	10/01/2051	1.A
3140XG-JR-1	FN FS1171 - RMBS		03/01/2023	Paydown		97,330	97,330	87,840	0	0	9,490	0	9,490	0	97,330	0	0	0	342	01/01/2052	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					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
3140XJ-MB-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		03/01/2023	Paydown		21,511	21,511	21,924	21,943	0	(432)	0	(432)	0	21,511	0	0	0	226	10/01/2052	1.A
31412N-3T-1	FN 930610 - RMBS		03/01/2023	Paydown		1,301	1,301	1,415	1,443	0	(142)	0	(142)	0	1,301	0	0	0	10	02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		03/01/2023	Paydown		3,282	3,282	3,407	3,299	0	(17)	0	(17)	0	3,282	0	0	0	22	05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		03/01/2023	Paydown		19,927	19,927	20,721	20,203	0	(276)	0	(276)	0	19,927	0	0	0	101	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS		03/01/2023	Paydown		15,555	15,555	16,450	16,278	0	(722)	0	(722)	0	15,555	0	0	0	57	10/01/2042	1.A
31418D-HD-7	FN MA3827 - RMBS		03/01/2023	Paydown		38,727	38,727	40,385	41,207	0	(2,481)	0	(2,481)	0	38,727	0	0	0	160	11/01/2034	1.A
31418D-KV-3	FN MA3907 - RMBS		01/06/2023	Various		235,982	245,209	233,374	233,374	0	109	0	109	0	233,484	0	2,498	2,498	1,060	01/01/2050	1.A
31418D-LU-4	FN MA3938 - RMBS		01/06/2023	Various		243,163	252,680	240,690	240,690	0	101	0	101	0	240,791	0	2,372	2,372	1,093	02/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS		03/01/2023	Paydown		49,319	49,319	51,053	51,270	0	(1,951)	0	(1,951)	0	49,319	0	0	0	163	08/01/2050	1.A
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		03/01/2023	Paydown		32,416	32,416	34,204	34,945	0	(2,529)	0	(2,529)	0	32,416	0	0	0	130	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		03/01/2023	Paydown		52,775	52,775	55,546	55,776	0	(3,001)	0	(3,001)	0	52,775	0	0	0	234	01/01/2036	1.A
349515-TG-1	FORT WORTH TEX WTR & SWR REV		01/09/2023	Southwest Securities		1,366,482	1,300,000	1,362,387	1,362,387	0	(769)	0	(769)	0	1,361,618	0	4,864	4,864	26,361	02/15/2025	1.B FE
359900-7V-3	FULTON CNTY GA DEV AUTH REV		01/09/2023	National Financial Services		561,645	525,000	549,969	549,969	0	(187)	0	(187)	0	549,782	0	11,863	11,863	13,854	07/01/2026	1.E FE
41423P-AE-7	HARRIS CNTY TEX TOLL RD REV		01/09/2023	Morgan Stanley		957,446	945,000	959,733	959,733	0	(634)	0	(634)	0	959,098	0	(1,653)	(1,653)	19,163	08/15/2023	1.C FE
432308-E5-9	HILLSBOROUGH CNTY FLA AVIATION AUTH REV		01/09/2023	MORGAN STANLEY AND CO INC		881,702	855,000	936,969	872,885	0	(272)	0	(272)	0	872,613	0	9,089	9,089	11,875	10/01/2033	1.E FE
442435-4C-4	HOUSTON TEX UTIL SYS REV		01/09/2023	RBC CAPITAL MARKETS		1,032,140	1,000,000	1,150,330	1,023,395	0	(463)	0	(463)	0	1,022,931	0	9,209	9,209	7,778	05/15/2026	1.C FE
45204F-AX-3	ILLINOIS FIN AUTH REV		01/06/2023	SIMS, HERBERT J., & COMPANY		821,695	730,000	821,819	821,819	0	(256)	0	(256)	0	821,563	0	132	132	14,701	08/15/2033	1.D FE
452227-GY-1	ILLINOIS ST SALES TAX REV		01/09/2023	NATIONAL FINANCIAL SECURITIES CORP		513,356	510,000	513,601	513,601	0	(218)	0	(218)	0	513,382	0	(27)	(27)	1,842	06/15/2024	1.G FE
452281-JD-1	ILSSTD 2010-1 A3 - ABS		01/25/2023	Paydown		123,727	123,727	123,665	129,448	0	(5,720)	0	(5,720)	0	123,727	0	0	0	1,663	07/25/2045	1.A FE
542424-UA-2	LONG BEACH CALIF HBR REV		01/09/2023	Morgan Stanley		3,163,890	3,000,000	3,486,810	3,131,976	0	(1,489)	0	(1,489)	0	3,130,486	0	33,404	33,404	23,333	05/15/2026	1.C FE
544445-CS-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV		01/06/2023	FUNB FUNDS		1,779,372	1,680,000	1,958,796	1,814,425	0	(718)	0	(718)	0	1,813,707	0	(34,335)	(34,335)	12,833	05/15/2032	1.D FE
546475-RN-6	LOUISIANA ST GAS & FUELS TAX REV		01/09/2023	Bank of America		1,029,340	1,000,000	1,023,090	1,023,090	0	(471)	0	(471)	0	1,022,619	0	6,721	6,721	9,722	05/01/2024	1.D FE
546486-BH-3	LOUISIANA ST HWY IMPT REV		01/09/2023	Bank of America		1,034,810	1,000,000	1,154,930	1,025,092	0	(467)	0	(467)	0	1,024,625	0	10,185	10,185	3,611	06/15/2026	1.C FE
590545-XR-5	MESA ARIZ UTIL SYS REV		01/09/2023	BANK OF AMERICA CORPOR		1,037,200	1,000,000	1,034,520	1,034,520	0	(372)	0	(372)	0	1,034,148	0	3,052	3,052	21,111	07/01/2025	1.D FE
592647-EC-1	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		01/09/2023	FIRST SOUTHWEST COMPANY		1,497,885	1,405,000	1,489,932	1,489,932	0	(587)	0	(587)	0	1,489,346	0	8,539	8,539	19,514	10/01/2026	1.D FE
594615-FK-7	MICHIGAN ST BLDG AUTH REV		01/06/2023	J.P. MORGAN CHASE BANK		1,790,861	1,650,000	1,775,796	1,775,796	0	(784)	0	(784)	0	1,775,012	0	15,848	15,848	19,479	10/15/2029	1.C FE
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		01/03/2023	Call @ 100.00		10,000	10,000	11,053	10,787	0	(1)	0	(1)	0	10,786	0	(786)	(786)	0	12/01/2050	1.A FE
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2023	Call @ 100.00		65,000	65,000	69,503	67,990	0	(37)	0	(37)	0	67,953	0	(2,953)	(2,953)	433	09/01/2049	1.B FE
645918-T8-6	NEW JERSEY ECONOMIC DEV AUTH REV		01/09/2023	Morgan Stanley		1,506,825	1,500,000	1,684,995	1,503,823	0	(648)	0	(648)	0	1,503,175	0	3,650	3,650	27,083	03/01/2025	1.G FE
646139-ZY-4	NEW JERSEY ST TPK AUTH TPK REV		01/09/2023	MORGAN STANLEY CO		1,339,338	1,250,000	1,460,275	1,333,350	0	(760)	0	(760)	0	1,332,589	0	6,748	6,748	34,635	01/01/2026	1.E FE
64763H-FB-6	NEW ORLEANS LA AVIATION BRD REV		01/09/2023	STIFEL NICHOLAUS & CO, INC		1,289,563	1,250,000	1,430,563	1,291,754	0	(563)	0	(563)	0	1,291,191	0	(1,628)	(1,628)	32,986	01/01/2028	1.E FE
64990E-5N-3	NEW YORK STATE DORMITORY AUTHORITY		01/09/2023	Bank of America		1,580,235	1,500,000	1,576,110	1,576,110	0	(941)	0	(941)	0	1,575,169	0	5,066	5,066	30,417	02/15/2025	1.B FE
65000B-QV-3	NEW YORK STATE DORMITORY AUTHORITY		01/06/2023	NATL FINL SVCS CORP/PRIME		359,312	320,000	355,437	355,437	0	(141)	0	(141)	0	355,296	0	4,016	4,016	4,400	10/01/2032	1.D FE
65000B-QX-9	NEW YORK STATE DORMITORY AUTHORITY		01/06/2023	SEAPORT GLOBAL SEC		1,261,775	1,140,000	1,248,676	1,248,676	0	(427)	0	(427)	0	1,248,249	0	13,526	13,526	15,675	10/01/2034	1.D FE
650035-T9-9	NEW YORK ST URBAN DEV CORP REV		01/09/2023	PERSHING LLC		1,076,640	1,000,000	1,070,340	1,070,340	0	(588)	0	(588)	0	1,069,752	0	6,888	6,888	16,111	03/15/2027	1.B FE
678657-LM-7	OKLAHOMA CITY OKLA WTR UTILS TR WTR & SW		01/09/2023	CitiGroup		439,323	425,000	438,804	438,804	0	(251)	0	(251)	0	438,553	0	769	769	11,215	07/01/2024	1.A FE
696550-YP-1	PALM BEACH CNTY FLA SCH BRD CTFS PARTN		01/09/2023	RBC CAPITAL MARKETS		1,590,945	1,500,000	1,583,850	1,583,850	0	(832)	0	(832)	0	1,583,018	0	7,927	7,927	33,333	08/01/2025	1.D FE
696560-KA-8	PALM BEACH CNTY FLA SOLID WASTE AUTH REV		01/09/2023	RBC CAPITAL MARKETS		1,844,308	1,750,000	1,833,633	1,833,633	0	(997)	0	(997)	0	1,832,636	0	11,672	11,672	24,306	10/01/2025	1.C FE
709221-UE-3	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE		01/09/2023	FOX-PITT		2,184,440	2,000,000	2,168,940	2,168,940	0	(1,132)	0	(1,132)	0	2,167,808	0	16,632	16,632	11,111	12/01/2027	1.C FE
73358W-PT-5	PORT AUTH N Y & N J		01/09/2023	PERSHING LLC		1,270,300	1,250,000	1,398,275	1,266,054	0	(477)	0	(477)	0	1,265,576	0	4,724	4,724	6,944	12/01/2025	1.D FE
735389-C6-3	PORT SEATTLE WASH REV		01/09/2023	Morgan Stanley		1,883,140	1,750,000	1,864,485	1,864,485	0	(680)	0	(680)	0	1,863,805	0	19,335	19,335	17,014	05/01/2027	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
79467B-DC-6	SALES TAX SECURITIZATION CORP ILL		01/09/2023	J.P. MORGAN CHASE BANK		2,319,286	2,380,000	2,315,216	2,315,216	0	1,767	0	1,767	0	2,316,984	0	2,303	2,303	27,948	01/01/2024	1.D FE
798029-AT-1	SAN JACINTO TEX CMNTY COLLEGE DIST REV		01/09/2023	INTL FCStone		521,670	500,000	586,835	521,454	0	(266)	0	(266)	0	521,189	0	481	481	10,139	02/15/2025	1.D FE
810489-PY-4	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX		01/09/2023	Bank of America		1,036,350	1,000,000	1,029,710	1,029,710	0	(539)	0	(539)	0	1,029,171	0	7,179	7,179	26,389	07/01/2024	1.B FE
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/03/2023	Call @ 100.00		30,000	30,000	33,181	32,792	0	(2)	0	(2)	0	32,791	0	(2,791)	(2,791)	450	01/01/2052	1.A FE
83756C-D3-6	SOUTH DAKOTA HSG DEV AUTH		02/15/2023	Call @ 100.00		175,000	175,000	196,250	190,784	0	(291)	0	(291)	0	190,493	0	(15,493)	(15,493)	138	05/01/2051	1.A FE
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		02/15/2023	Call @ 100.00		10,000	10,000	10,737	10,073	0	(11)	0	(11)	0	10,062	0	(62)	(62)	23	11/01/2044	1.A FE
876443-LJ-9	TARRANT REGL WTR DIST TEX WTR REV		01/09/2023	Bank of America		1,372,716	1,305,000	1,368,032	1,368,032	0	(792)	0	(792)	0	1,367,239	0	5,477	5,477	23,563	03/01/2027	1.B FE
88213A-KW-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY		01/09/2023	Morgan Stanley		5,546,250	5,000,000	5,502,050	5,502,050	0	(3,020)	0	(3,020)	0	5,499,030	0	47,220	47,220	38,889	05/15/2027	1.A FE
914301-6B-7	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		01/09/2023	Southwest Securities		3,090,270	3,000,000	3,069,600	3,069,600	0	(849)	0	(849)	0	3,068,751	0	21,519	21,519	48,667	02/15/2027	1.C FE
914331-KS-1	UNIVERSITY ILL CTFS PARTN		01/09/2023	WEDBUSH MORGAN SEC		413,176	400,000	412,776	412,776	0	(196)	0	(196)	0	412,580	0	596	596	5,556	10/01/2025	1.D FE
914692-U9-7	UNIVERSITY N MEX UNIV REVS		01/09/2023	Wells Fargo Bank		1,627,274	1,575,000	1,622,927	1,622,927	0	(919)	0	(919)	0	1,622,008	0	5,266	5,266	8,750	06/01/2025	1.D FE
914716-D3-6	UNIVERSITY N C CHARLOTTE REV		01/09/2023	Bank of America		1,451,821	1,375,000	1,618,870	1,436,138	0	(723)	0	(723)	0	1,435,415	0	16,407	16,407	19,097	04/01/2028	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						70,500,773	67,315,773	72,293,125	69,854,946	0	(256,518)	0	(256,518)	0	70,159,250	0	341,522	341,522	861,682	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		03/16/2023	Paydown		11,798	11,798	11,677	11,704	0	94	0	94	0	11,798	0	0	0	59	11/16/2041	1.G FE
00255E-AA-9	AASET 221 A - ABS	C	03/16/2023	Paydown		6,060	6,060	5,803	0	0	257	0	257	0	6,060	0	0	0	45	05/16/2047	1.G FE
00258B-AB-0	AASET 212 B - ABS		03/15/2023	Paydown		79,329	79,329	79,310	79,311	0	18	0	18	0	79,329	0	0	0	272	01/15/2047	2.B FE
002824-BE-9	ABBOTT LABORATORIES		01/06/2023	JP Morgan		3,006,895	3,042,000	3,002,275	3,002,275	0	1,077	0	1,077	0	3,003,351	0	3,544	3,544	11,492	11/30/2023	1.E FE
00287Y-BC-2	ABBVIE INC		01/06/2023	PERSHING LLC		1,165,635	1,175,000	1,162,090	1,162,090	0	369	0	369	0	1,162,459	0	3,176	3,176	6,854	11/14/2023	2.A FE
00287Y-BZ-1	ABBVIE INC		01/06/2023	SOUTHWEST SECURITIES, INC		2,976,589	3,100,000	2,968,793	2,968,793	0	1,678	0	1,678	0	2,970,470	0	6,119	6,119	10,971	11/21/2024	2.A FE
02209S-BB-8	ALTRIA GROUP INC		01/06/2023	Various		3,769,147	3,825,000	3,762,029	3,762,029	0	1,370	0	1,370	0	3,763,399	0	5,747	5,747	58,948	02/14/2024	2.B FE
023135-AZ-9	AMAZON.COM INC		01/06/2023	NATIONAL FINANCIAL SECURITIES CORP		7,876,278	8,100,000	7,852,707	7,852,707	0	3,608	0	3,608	0	7,856,315	0	19,963	19,963	86,940	08/22/2024	1.D FE
025816-BR-9	AMERICAN EXPRESS CO		01/06/2023	J.P. MORGAN CHASE BANK		1,627,028	1,675,000	1,623,150	1,623,150	0	687	0	687	0	1,623,838	0	3,190	3,190	9,771	10/30/2024	1.F FE
03027X-AD-2	AMERICAN TOWER CORP		01/06/2023	PERSHING LLC		3,095,567	3,100,000	3,092,145	3,092,145	0	200	0	200	0	3,092,344	0	3,223	3,223	62,431	02/15/2024	2.C FE
03465H-AC-8	AOMT 215 A3 - CMO/RMBS		03/01/2023	Paydown		23,803	23,803	23,803	23,798	0	5	0	5	0	23,803	0	0	0	29	07/26/2066	1.A
03465J-AC-4	AOMT 216 A3 - CMO/RMBS		03/01/2023	Paydown		10,209	10,209	10,206	10,206	0	3	0	3	0	10,209	0	0	0	33	09/25/2066	1.A
03764D-AH-4	APID XII AR - CDO		01/06/2023	BNP PARIBAS SECURITIES CORP.		1,481,595	1,500,000	1,477,717	1,477,717	0	487	0	487	0	1,478,204	0	3,391	3,391	18,272	04/15/2031	1.A FE
037833-CG-3	APPLE INC		01/06/2023	J.P. Morgan Securities LLC		4,912,300	5,000,000	4,882,115	4,882,115	0	2,565	0	2,565	0	4,884,680	0	27,620	27,620	62,917	02/09/2024	1.B FE
04033B-AC-2	ARIFL 18B A3 - ABS		02/15/2023	Paydown		455,552	455,552	455,482	455,545	0	7	0	7	0	455,552	0	0	0	2,515	08/16/2027	1.A FE
04942J-AC-5	ATCLO 10 A - CDO	C	01/06/2023	WELLS FARGO BANK N.A		377,773	383,059	374,824	374,824	0	167	0	167	0	374,992	0	2,781	2,781	4,675	01/15/2031	1.A FE
05369L-AA-5	AVID AUTOMOBILE RECEIVABLES TRUST 2021-1		03/15/2023	Paydown		63,273	63,273	62,324	62,569	0	704	0	704	0	63,273	0	0	0	51	01/15/2025	1.A FE
05490A-AA-1	BBUBS 2012-TFT A - CMBS		03/01/2023	Paydown		498	498	496	498	0	0	0	0	0	498	0	0	0	2	06/07/2030	1.A FM
05875H-AA-1	BALLY 181 A1 - CDO		01/06/2023	Morgan Stanley		1,955,225	1,985,000	1,954,074	1,954,074	0	405	0	405	0	1,954,479	0	746	746	23,704	04/20/2031	1.A FE
06051G-EU-9	BANK OF AMERICA CORP		01/06/2023	PERSHING LLC		1,699,932	1,700,000	1,699,504	1,699,504	0	447	0	447	0	1,699,950	0	(18)	(18)	27,894	01/11/2023	1.G FE
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		03/01/2023	Paydown		40,733	40,733	41,045	40,835	0	(102)	0	(102)	0	40,733	0	0	0	233	11/18/2050	1.A
06761C-AL-3	BABSN 2016-II AR2 - CDO	C	01/06/2023	Bank of America		1,145,964	1,165,000	1,135,771	1,135,771	0	287	0	287	0	1,136,058	0	9,906	9,906	14,097	01/20/2032	1.A FE
07274N-AE-3	BAYER US FINANCE II LLC		01/06/2023	PERSHING LLC		2,270,928	2,300,000	2,267,179	2,267,179	0	843	0	843	0	2,268,022	0	2,906	2,906	6,189	12/15/2023	2.B FE
08181L-AU-1	BSP IV ARR - CDO	C	01/06/2023	Deutsche Bank		325,821	335,000	323,947	323,947	0	52	0	52	0	323,999	0	1,822	1,822	4,161	04/20/2034	1.A FE
08186U-AL-6	BSP XXII AR - CDO	C	01/06/2023	JP MORGAN SECURITIES INC.		1,598,447	1,645,000	1,602,831	1,602,831	0	164	0	164	0	1,602,995	0	(4,548)	(4,548)	19,909	04/20/2035	1.A FE
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS		03/25/2023	Paydown		10,846	10,846	10,846	10,844	0	2	0	2	0	10,846	0	0	0	88	07/25/2062	1.A FE
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		03/01/2023	Paydown		5,742	5,742	5,719	5,719	0	23	0	23	0	5,742	0	0	0	50	07/25/2062	1.C FE
110122-DB-1	BRISTOL-MYERS SQUIBB CO		01/06/2023	JP MORGAN		272,401	275,000	271,868	271,868	0	56	0	56	0	271,924	0	477	477	1,523	05/15/2024	1.F FE
12530M-AA-3	SORT 2020-1 A1 - ABS		01/15/2023	Paydown		6,195	6,195	6,194	6,186	0	9	0	9	0	6,195	0	0	0	9	07/15/2060	1.D FE
12530M-AC-9	SORT 2020-1 B1 - ABS		01/15/2023	Paydown		580	580	579	579	0	1	0	1	0	580	0	0	0	0	07/15/2060	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12530M-AE-5	SORT 2021-1 A1 - ABS		01/15/2023	Paydown		5,435	5,435	5,434	5,434	0	1	0	1	0	5,435	0	0	0	7	03/15/2061	1.D FE
12548R-AB-0	CIFC 142RR A1 - CDO	C	01/24/2023	Paydown		178,566	178,566	177,673	185,253	0	(6,687)	0	(6,687)	0	178,566	0	0	0	2,453	04/24/2030	1.A FE
126117-AS-9	CNA FINANCIAL CORP		01/06/2023	PERSHING LLC		959,829	975,000	957,724	957,724	0	309	0	309	0	958,033	0	1,796	1,796	5,884	05/15/2024	2.A FE
126192-AF-0	COMM 2012-LC4 B - CMBS		03/01/2023	Paydown		48,704	48,704	49,063	48,704	0	0	0	0	0	48,704	0	0	0	309	12/12/2044	1.A FM
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		03/01/2023	Paydown		46,103	46,103	45,592	46,103	0	0	0	0	0	46,103	0	0	0	359	10/07/2030	1.A FM
12624P-AJ-4	COMM 2012-CCRE3 AM - CMBS		03/01/2023	Paydown		112	112	112	112	0	0	0	0	0	112	0	0	0	1	10/17/2045	1.A FM
12624U-AC-8	COMM 2013-GAM A2 - CMBS		01/13/2023	Paydown		793,987	793,987	796,468	793,987	0	0	0	0	0	793,987	0	0	0	2,228	02/11/2028	1.A
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS		03/01/2023	Paydown		1,840,879	1,840,879	1,880,225	1,842,633	0	(1,754)	0	(1,754)	0	1,840,879	0	0	0	9,731	06/12/2046	1.A
126650-BC-3	CVSPAS 5 CTF - CMBS		03/10/2023	Paydown		5,306	5,306	5,871	5,465	0	(159)	0	(159)	0	5,306	0	0	0	52	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - ABS		03/10/2023	Paydown		5,675	5,675	6,398	6,028	0	(353)	0	(353)	0	5,675	0	0	0	57	12/10/2028	2.B FE
126650-CF-5	CVS HEALTH CORP		01/06/2023	J.P. Morgan Securities LLC		660,616	675,000	658,125	658,125	0	251	0	251	0	658,376	0	2,240	2,240	9,366	08/12/2024	2.B FE
14040H-CA-1	CAPITAL ONE FINANCIAL CORP		01/06/2023	GOLDMAN SACHS		569,032	575,000	567,976	567,976	0	164	0	164	0	568,141	0	891	891	10,029	01/29/2024	2.A FE
14312J-AY-8	CGMS 2015-5 A1R - CDO		01/06/2023	J.P. MORGAN CHASE BANK		982,600	1,000,000	981,755	981,755	0	213	0	213	0	981,968	0	632	632	12,124	01/20/2032	1.A FE
14315X-AC-2	CARMX 2020-1 A3 - ABS		01/06/2023	Mitsubishi UFJ Securities		241,767	244,692	241,765	241,765	0	(25)	0	(25)	0	241,740	0	26	26	321	12/16/2024	1.A FE
14855M-AA-6	CLAST 2019-1 A - ABS		03/15/2023	Paydown		3,613	3,613	3,162	0	0	452	0	452	0	3,613	0	0	0	12	04/15/2039	2.B FE
14856J-AA-2	CLAST 171R A - ABS		03/15/2023	Paydown		154,121	154,121	154,120	154,120	0	1	0	1	0	154,121	0	0	0	933	12/31/2041	2.C FE
14987V-AA-7	CBAM 199 A - CDO	C	01/17/2023	Paydown		201,700	201,700	201,700	201,700	0	0	0	0	0	201,700	0	0	0	2,762	02/12/2030	1.A FE
17275R-BH-4	CISCO SYSTEMS INC		01/06/2023	Bank of America		883,656	900,000	884,015	884,015	0	558	0	558	0	884,573	0	(917)	(917)	6,050	09/20/2023	1.E FE
172967-JP-7	CITIGROUP INC		01/06/2023	J.P. MORGAN CHASE BANK		1,891,949	1,950,000	1,944,916	1,948,104	0	19	0	19	0	1,948,124	0	(56,175)	(56,175)	13,049	04/27/2025	1.G FE
17320D-AG-3	CGCMT 2013-GCJ11 A4 - CMBS		01/12/2023	Paydown		2,705,253	2,705,253	2,721,949	2,704,021	0	1,231	0	1,231	0	2,705,253	0	0	0	6,973	04/12/2046	1.A
17320D-AQ-1	CGCMT 2013-GCJ11 B - CMBS		03/01/2023	Paydown		285,040	285,040	286,300	285,202	0	(161)	0	(161)	0	285,040	0	0	0	2,659	04/12/2046	1.A
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		03/01/2023	Paydown		10,191	10,191	10,191	10,189	0	1	0	1	0	10,191	0	0	0	21	08/25/2066	1.F FE
19688F-AC-9	COLT 213 A3 - CMO/RMBS		03/01/2023	Paydown		17,650	17,650	17,650	17,648	0	2	0	2	0	17,650	0	0	0	53	09/27/2066	1.F FE
20268J-AA-1	COMMONSPIRIT HEALTH		01/09/2023	Morgan Stanley		2,688,082	2,785,000	2,671,951	2,671,951	0	1,738	0	1,738	0	2,673,689	0	14,393	14,393	21,352	10/01/2024	1.G FE
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS		03/27/2023	Paydown		6,026	6,026	6,026	0	0	0	0	0	0	6,026	0	0	0	33	01/25/2043	2.A FE
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS		03/27/2023	Paydown		58,926	58,926	58,926	0	0	0	0	0	0	58,926	0	0	0	418	12/26/2042	2.A FE
21688A-AL-6	COOPERATIEVE RABOBANK UA (NEW YORK BRANC		01/10/2023	Maturity @ 100.00		1,175,000	1,175,000	1,134,721	1,174,763	0	237	0	237	0	1,175,000	0	0	0	16,156	01/10/2023	1.E FE
233046-AS-0	DNKN 211 A23 - RMBS		02/20/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	17	11/20/2051	2.B FE
23636T-AD-2	DANONE SA	C	01/06/2023	GOLDMAN, SACHS & CO.		980,350	1,000,000	978,717	978,717	0	630	0	630	0	979,347	0	1,003	1,003	4,890	11/02/2023	2.A FE
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	D	01/06/2023	J.P. MORGAN CHASE BANK		2,156,044	2,200,000	2,158,642	2,158,642	0	1,450	0	1,450	0	2,160,092	0	(4,048)	(4,048)	16,857	09/19/2023	2.B FE
25746U-DC-0	DOMINION ENERGY INC		01/06/2023	Barclays Bank		1,324,152	1,325,000	1,323,980	1,323,980	0	656	0	656	0	1,324,636	0	(484)	(484)	15,780	01/15/2023	2.B FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		01/25/2023	Paydown		1,738	1,738	1,811	1,801	0	(63)	0	(63)	0	1,738	0	0	0	16	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 AI - RMBS		01/25/2023	Paydown		1,538	1,538	1,536	1,536	0	1	0	1	0	1,538	0	0	0	10	04/25/2051	2.A FE
26244K-AN-6	DRSLF 41 AR - CDO	C	01/06/2023	J P MORGAN SECURITIES		889,434	905,000	885,566	885,566	0	350	0	350	0	885,917	0	3,517	3,517	10,789	04/15/2031	1.A FE
26441C-AN-5	DUKE ENERGY CORP		01/06/2023	J.P. MORGAN CHASE BANK		540,898	550,000	540,164	540,164	0	188	0	188	0	540,352	0	546	546	4,870	04/15/2024	2.B FE
26929H-AB-1	WAX 221 A1 - ABS		03/15/2023	Paydown		450	450	414	0	0	36	0	36	0	450	0	0	0	6	03/15/2052	2.B FE
28137R-AA-5	EDUSA 5 A - ABS		03/27/2023	Paydown		25,170	25,170	24,926	26,527	0	(1,357)	0	(1,357)	0	25,170	0	0	0	189	02/25/2039	1.A FE
28416L-AC-6	EHGVT 2021-A C - RMBS		03/25/2023	Paydown		12,776	12,776	12,775	12,470	0	306	0	306	0	12,776	0	0	0	41	08/27/2035	2.B FE
29250N-AH-8	ENBRIDGE INC	C	01/06/2023	Barclays Bank		1,050,039	1,075,000	1,048,523	1,070,272	0	80	0	80	0	1,070,352	0	(20,313)	(20,313)	3,135	06/10/2024	2.A FE
29374D-AC-2	EFF 2019-2 A3 - ABS		03/20/2023	Paydown		368,966	368,966	368,925	368,963	0	3	0	3	0	368,966	0	0	0	1,754	02/20/2025	1.A FE
29374W-AB-2	EFF 2019-3 A2 - ABS		02/20/2023	Paydown		16,692	16,692	16,756	16,696	0	(4)	0	(4)	0	16,692	0	0	0	39	05/20/2025	1.A FE
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC		03/15/2023	Maturity @ 100.00		1,975,000	1,975,000	2,008,313	1,974,994	0	6	0	6	0	1,975,000	0	0	0	33,081	03/15/2023	2.A FE
30291H-AE-7	FREMF 2013-K28 B - CMBS		02/27/2023	Paydown		450,000	450,000	458,859	449,315	0	685	0	685	0	450,000	0	0	0	2,089	06/25/2046	1.A
337738-AS-7	FISERV INC		01/06/2023	BNP PARIBAS SECURITIES CORP.		2,907,210	3,000,000	2,898,882	2,898,882	0	1,634	0	1,634	0	2,900,516	0	6,694	6,694	43,313	07/01/2024	2.B FE
36197Q-AG-4	GSMS 2013-G1 B - CMBS		03/01/2023	Paydown		78,493	78,493	76,187	77,871	0	622	0	622	0	78,493	0	0	0	252	04/11/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS		03/01/2023	Paydown		10,027	10,027	10,212	10,211	0	(184)	0	(184)	0	10,027	0	0	0	46	01/25/2052	1.A
369550-BG-2	GENERAL DYNAMICS CORP		01/06/2023	JP Morgan		1,956,400	2,000,000	1,947,088	1,947,088	0	537	0	537	0	1,947,625	0	8,776	8,776	10,694	05/15/2025	1.G FE
373298-BN-7	GEORGIA-PACIFIC LLC		01/06/2023	PERSHING LLC		849,545	799,000	849,442	849,442	0	(401)	0	(401)	0	849,042	0	503	503	6,384	12/01/2025	1.G FE
375558-BL-6	GILEAD SCIENCES INC		01/06/2023	MARKETAXESS		886,284	900,000	884,713	884,713	0	579	0	579	0	885,292	0	992	992	8,063	09/01/2023	2.A FE
38021E-AA-2	GOAL 2010-1 NTS - ABS		02/27/2023	Paydown		133,100	133,100	131,849	138,157	0	(5,057)	0	(5,057)	0	133,100	0	0	0	1,876	08/25/2048	1.A FE
38141G-WB-6	GOLDMAN SACHS GROUP INC		01/06/2023	Morgan Stanley		4,472,666	4,675,000	4,459,819	4,459,819	0	1,241	0	1,241	0	4,461,060	0	11,606	11,606	81,994	01/26/2027	2.A FE
40414L-AN-9	HEALTHPEAK PROPERTIES INC		01/06/2023	MILLENNIUM ADVISORS, LLC		979,050	1,000,000	971,957	971,957	0	275	0	275	0	972,232	0	6,818	6,818	4,333	06/01/2025	2.A FE
411707-AK-8	HNGRY 2021-1 A2 - RMBS		03/20/2023	Paydown		2,500	2,500	2,525	2,520	0	(20)	0	(20)	0	2,500	0	0	0	18	06/20/2051	2.B FE
429827-AY-4	HEF 2014-1 NTS - ABS		02/27/2023	Paydown		358,056	358,056	358,139	363,726	0	(5,671)	0	(5,671)	0	358,056	0	0	0	5,375	05/25/2034	1.A FE
43283B-AC-7	HGVT 221D C - RMBS		03/20/2023	Paydown		16,336	16,336	16,334	16,334	0	2	0	2	0	16,336	0	0	0	119	06/20/2034	2.B FE
437076-AZ-5	HOME DEPOT INC		01/06/2023	MARKETAXESS CORPORATION		895,554	900,000	894,657	894,657	0	534	0	534	0	895,191	0	363	363	6,683	04/01/2023	1.F FE
437300-AJ-5	HPA 211 E - CMBS		02/01/2023	Paydown		3,075	3,075	3,074	3,073	0	1	0	1	0	3,075	0	0	0	2	09/19/2041	2.C FE
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2023	U.S. Bank		2,684,507	2,775,000	2,681,469	2,681,469	0	960	0	960	0	2,682,428	0	2,079	2,079	20,445	05/01/2025	2.C FE
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO		03/15/2023	Paydown		17,566	17,566	18,224	18,202	0	(636)	0	(636)	0	17,566	0	0	0	48	08/17/2043	1.A FE
454889-AP-1	INDIANA MICHIGAN POWER CO		03/15/2023	Maturity @ 100.00		1,725,000	1,725,000	1,697,711	1,723,684	0	1,316	0	1,316	0	1,725,000	0	0	0	27,600	03/15/2023	1.G FE
45783N-AA-5	INSTR 2021-1 A - ABS		03/15/2023	Paydown		18,046	18,046	18,039	18,040	0	6	0	6	0	18,046	0	0	0	58	02/16/2054	1.F FE
466365-AE-3	JACK 221 A22 - RMBS		02/25/2023	Paydown		3,500	3,500	3,500	3,500	0	0	0	0	0	3,500	0	0	0	36	02/26/2052	2.B FE
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS		03/01/2023	Paydown		9,760	9,760	10,263	10,141	0	(381)	0	(381)	0	9,760	0	0	0	66	11/25/2050	1.A
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS		03/01/2023	Paydown		15,058	15,058	15,353	15,463	0	(405)	0	(405)	0	15,058	0	0	0	83	12/26/2051	1.A
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO		01/06/2023	DEUTSCHE BANK		642,980	650,000	640,834	640,834	0	183	0	183	0	641,016	0	1,964	1,964	8,401	04/01/2024	2.A FE
49326E-EJ-8	KEYCORP		03/22/2023	MARKETTAXESS CORP		806,580	1,000,000	990,660	993,436	0	200	0	200	0	993,637	0	(187,057)	(187,057)	12,254	10/01/2029	2.A FE
49326E-EN-9	KEYCORP		03/22/2023	MORGAN STANLEY AND CO INC		1,240,278	1,375,000	1,330,739	0	0	771	0	771	0	1,331,510	0	(91,232)	(91,232)	20,669	06/01/2033	2.A FE
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP		01/06/2023	MORGAN STANLEY CO		1,160,254	1,175,000	1,156,809	1,156,809	0	277	0	277	0	1,157,085	0	3,168	3,168	17,894	09/01/2024	2.B FE
50247V-AA-7	LYB INTERNATIONAL FINANCE BV	C	01/06/2023	Bank of America		813,395	818,000	811,836	811,836	0	292	0	292	0	812,128	0	1,267	1,267	15,906	07/15/2023	2.B FE
55292R-AA-9	MAPSL 211 A - ABS		03/15/2023	Paydown		25,413	25,413	25,604	25,572	0	(159)	0	(159)	0	25,413	0	0	0	105	06/15/2046	1.F FE
55336V-AG-5	MPLX LP		01/06/2023	BARCLAYS CAPITAL		1,665,252	1,675,000	1,662,364	1,662,364	0	161	0	161	0	1,662,525	0	2,727	2,727	8,846	12/01/2024	2.B FE
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		03/01/2023	Paydown		5,820	5,820	5,785	5,787	0	34	0	34	0	5,820	0	0	0	35	10/18/2030	1.A FM
55400V-AC-5	MVWOT 222 C - RMBS		03/20/2023	Paydown		10,052	10,052	10,052	10,052	0	0	0	0	0	10,052	0	0	0	208	10/21/2041	2.B FE
55446M-AA-5	MAACH 1 A - ABS	C	03/15/2023	Paydown		699	699	590	0	0	109	0	109	0	699	0	0	0	2	10/15/2039	1.G FE
58403Y-AN-6	MED 2021-MDLN C - CMBS		01/15/2023	Paydown		2,962	2,962	2,962	2,962	0	0	0	0	0	2,962	0	0	0	16	11/15/2038	1.A
58403Y-AR-7	MED 2021-MDLN D - CMBS		01/15/2023	Paydown		726	726	681	688	0	38	0	38	0	726	0	0	0	4	11/15/2038	1.G FE
59156R-BB-3	METLIFE INC		02/10/2023	Call @ 100.00		1,385,000	1,385,000	1,463,657	1,394,705	0	(1,511)	0	(1,511)	0	1,393,194	0	(8,194)	(8,194)	9,243	09/15/2023	1.G FE
59523U-AM-9	MID-AMERICA APARTMENTS LP		01/06/2023	MESIROW		1,946,660	2,000,000	1,936,654	1,936,654	0	522	0	522	0	1,937,176	0	9,484	9,484	12,222	11/15/2025	1.G FE
595620-AK-1	MIDAMERICAN ENERGY CO		01/06/2023	PERSHING LLC		1,486,215	1,500,000	1,485,980	1,485,980	0	505	0	505	0	1,486,484	0	(269)	(269)	17,729	09/15/2023	1.E FE
60689W-AJ-0	VENTR II A1 - CDO		01/23/2023	Paydown		14,883	14,883	14,736	15,285	0	(402)	0	(402)	0	14,883	0	0	0	199	07/23/2030	1.A FE
617446-7X-1	MORGAN STANLEY		01/06/2023	Sumridge Partners		425,111	425,000	424,232	424,232	0	7	0	7	0	424,240	0	871	871	2,715	11/24/2025	2.A FE
61744Y-AN-8	MORGAN STANLEY		01/06/2023	PERSHING LLC		3,797,720	3,800,000	3,796,865	3,796,865	0	1,283	0	1,283	0	3,798,148	0	(428)	(428)	55,087	01/23/2023	1.G FE
61761J-VL-0	MORGAN STANLEY		01/06/2023	Citigroup Global Markets, Inc.		3,112,738	3,175,000	3,105,833	3,105,833	0	931	0	931	0	3,106,764	0	5,974	5,974	25,127	10/23/2024	1.G FE
61762T-AD-8	MSBAM 2013-C11 A3 - CMBS		01/01/2023	Paydown		224,743	224,743	230,081	226,409	0	(1,666)	0	(1,666)	0	224,743	0	0	0	742	08/17/2046	1.A
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS		03/01/2023	Paydown		64,710	64,710	65,213	64,870	0	(159)	0	(159)	0	64,710	0	0	0	375	11/15/2052	1.A
62917J-AC-4	NLT 21INV2 A3 - CMO/RMBS		03/01/2023	Paydown		21,224	21,224	21,224	21,223	0	1	0	1	0	21,224	0	0	0	53	08/25/2056	1.F FE
631709-AA-0	NCC 2017-II AL - CDO	C	01/17/2023	Paydown		546,591	546,591	546,591	546,591	0	0	0	0	0	546,591	0	0	0	7,444	01/15/2030	1.A FE
637432-NJ-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN		01/06/2023	U.S. Bank		848,215	850,000	847,834	847,834	0	433	0	433	0	848,267	0	(52)	(52)	9,244	02/15/2023	1.E FE
63943B-AA-1	NAVTR 2021-1 A - ABS	C	03/15/2023	Paydown		16,429	16,429	16,428	16,428	0	1	0	1	0	16,429	0	0	0	76	11/15/2046	1.F FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
63943B-AB-9	NAVTR 2021-1 B - ABS	C	03/15/2023	Paydown		17,857	17,857	17,827	17,829	0	28	0	28	0	17,857	0	0	0	106	11/15/2046	2.B FE
65479K-AE-0	NAROT 2019-A A4 - ABS		01/06/2023	MITSUBISHI UFJ SECURITIES		493,429	494,627	493,068	493,068	0	(20)	0	(20)	0	493,048	0	381	381	1,030	09/15/2025	1.A FE
67109B-DC-5	OHALF 151RRR AR3 - CDO		01/06/2023	Bank of America		1,953,620	2,000,000	1,944,899	1,944,899	0	224	0	224	0	1,945,122	0	8,498	8,498	24,792	01/19/2037	1.A FE
68233J-CE-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		01/06/2023	GOLDMAN		2,412,984	2,490,000	2,362,873	2,362,873	0	273	0	273	0	2,363,146	0	49,838	49,838	11,195	06/01/2032	1.F FE
701094-AM-6	PARKER-HANNIFIN CORP		01/06/2023	PERSHING LLC		1,063,843	1,100,000	1,061,108	1,061,108	0	649	0	649	0	1,061,757	0	2,086	2,086	2,145	06/14/2024	2.A FE
72703P-AC-7	PLNT 191 A2 - ABS		03/05/2023	Paydown		725	725	649	649	0	76	0	76	0	725	0	0	0	7	12/05/2049	2.C FE
741503-AW-6	BOOKING HOLDINGS INC		01/06/2023	PERSHING LLC		2,101,281	2,150,000	2,144,453	2,148,602	0	15	0	15	0	2,148,617	0	(47,336)	(47,336)	25,068	03/15/2025	1.G FE
747525-AR-4	QUALCOMM INC		01/06/2023	National Financial Services		4,170,199	4,175,000	4,168,842	4,168,842	0	1,911	0	1,911	0	4,170,753	0	(554)	(554)	48,244	01/30/2023	1.F FE
78432Y-AA-7	SGR 212 A1 - CMO/RMBS		03/25/2023	Paydown		29,806	29,806	24,366	24,435	0	5,371	0	5,371	0	29,806	0	0	0	75	12/27/2061	1.A FE
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		03/25/2023	Paydown		3,373	10,760	9,851	9,854	0	906	0	906	0	10,760	0	(7,387)	(7,387)	60	03/27/2062	1.A FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		03/25/2023	Paydown		11,191	11,191	11,190	11,189	0	2	0	2	0	11,191	0	0	0	72	03/27/2062	1.F FE
78449M-AA-4	SMB 2021-D A1A - ABS		03/15/2023	Paydown		23,861	23,861	21,489	21,441	0	2,419	0	2,419	0	23,861	0	0	0	52	03/17/2053	1.A FE
80290C-AE-4	SBCLN 2021-1 B - ABS		03/15/2023	Paydown		50,307	50,307	50,307	50,307	0	0	0	0	0	50,307	0	0	0	152	12/15/2031	2.B FE
80290C-AS-3	SBCLN 22A B - ABS		03/15/2023	Paydown		70,767	70,767	69,988	70,117	0	650	0	650	0	70,767	0	0	0	614	05/17/2032	2.B FE
81761T-AG-0	SERV 211 A22 - RMBS		01/30/2023	Paydown		1,738	1,738	1,738	1,738	0	0	0	0	0	1,738	0	0	0	14	07/31/2051	2.C FE
826934-AC-5	SRFC 2022-3 C - RMBS		03/20/2023	Paydown		34,159	34,159	34,151	34,151	0	8	0	8	0	34,159	0	0	0	432	07/20/2039	2.B FE
83438L-AB-7	SOLRR 211 B - ABS	C	03/15/2023	Paydown		14,984	14,984	14,984	14,984	0	0	0	0	0	14,984	0	0	0	86	10/15/2046	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		03/20/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	16	08/21/2051	2.B FE
85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS		03/01/2023	Paydown		19,111	19,111	18,687	18,821	0	290	0	290	0	19,111	0	0	0	117	03/25/2067	1.F FE
87165V-AF-6	SYMP XVI AR - CDO	C	01/06/2023	Deutsche Bank		710,935	725,000	710,219	710,219	0	237	0	237	0	710,456	0	479	479	8,951	10/15/2031	1.A FE
87167Q-AC-2	SYMP 24 A - CDO	C	01/06/2023	Wells Fargo		1,836,192	1,860,000	1,832,081	1,832,081	0	259	0	259	0	1,832,340	0	3,852	3,852	22,264	01/23/2032	1.A FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		02/25/2023	Paydown		2,250	2,250	2,177	2,235	0	15	0	15	0	2,250	0	0	0	11	08/25/2051	2.B FE
87342R-AJ-3	BELL 2021-1 A23 - RMBS		02/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	16	08/25/2051	2.B FE
88315L-AL-2	TMCL 211 A - ABS	C	03/20/2023	Paydown		17,200	17,200	17,195	17,406	0	(206)	0	(206)	0	17,200	0	0	0	48	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	C	03/20/2023	Paydown		89,000	89,000	88,984	88,988	0	12	0	12	0	89,000	0	0	0	331	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	03/20/2023	Paydown		14,200	14,200	14,198	14,198	0	2	0	2	0	14,200	0	0	0	46	08/20/2046	1.F FE
88315L-AT-5	TMCL 2021-3 B - ABS	C	03/20/2023	Paydown		40,000	40,000	39,981	39,962	0	38	0	38	0	40,000	0	0	0	162	08/20/2046	2.B FE
89180Y-AA-8	TPMT 224 A1 - CMO/RMBS		03/25/2023	Paydown		26,546	26,546	25,164	25,254	0	1,292	0	1,292	0	26,546	0	0	0	169	09/25/2062	1.A FE
89233M-AD-5	TAOT 2019-D A3 - ABS		01/06/2023	G.X. CLARK		121,339	121,534	121,335	121,335	0	(8)	0	(8)	0	121,328	0	12	12	162	01/16/2024	1.A FE
89239A-AE-3	TAOT 2019-A A4 - ABS		01/06/2023	MITSUBISHI UFJ SECURITIES		1,607,662	1,609,423	1,607,502	1,607,502	0	(34)	0	(34)	0	1,607,468	0	194	194	3,353	05/15/2024	1.A FE
89656G-AA-2	TRL 211 A - ABS		03/19/2023	Paydown		9,486	9,486	9,485	9,485	0	1	0	1	0	9,486	0	0	0	35	07/19/2051	1.F FE
89656R-AA-8	TRL 221 A - ABS		03/17/2023	Paydown		3,346	3,346	3,346	3,346	0	0	0	0	0	3,346	0	0	0	13	05/19/2052	1.F FE
89680H-AE-2	TCF 211 A - ABS		03/20/2023	Paydown		30,812	30,813	30,754	30,770	0	42	0	42	0	30,813	0	0	0	96	03/20/2046	1.F FE
90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		03/01/2023	Paydown		40,845	40,845	42,070	41,128	0	(284)	0	(284)	0	40,845	0	0	0	247	04/17/2052	1.A
90327Q-D4-8	USAA CAPITAL CORP		01/06/2023	PERSHING LLC		668,000	675,000	667,797	667,797	0	540	0	540	0	668,337	0	(337)	(337)	1,941	05/01/2023	1.B FE
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS		03/01/2023	Paydown		9,185	9,185	9,185	9,185	0	0	0	0	0	9,185	0	0	0	23	07/26/2066	1.G FE
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		03/01/2023	Paydown		10,827	10,827	10,827	10,848	0	(21)	0	(21)	0	10,827	0	0	0	28	09/25/2066	1.F FE
92538N-AC-1	VERUS 224 A3 - CMO/RMBS		03/25/2023	Paydown		30,154	30,154	29,799	29,804	0	350	0	350	0	30,154	0	0	0	265	04/25/2067	1.F FE
92539B-AB-8	VERUS 231 A2 - CMO/RMBS		03/01/2023	Paydown		15,703	15,703	15,703	0	0	0	0	0	0	15,703	0	0	0	127	12/25/2067	1.C FE
92857W-BH-2	VODAFONE GROUP PLC	C	01/06/2023	National Financial Services		1,973,600	2,000,000	1,974,370	1,974,370	0	621	0	621	0	1,974,991	0	(1,391)	(1,391)	36,250	01/16/2024	2.B FE
92914R-AY-8	VOYA 144RR A1A - CDO		01/06/2023	BNP PARIBAS SECURITIES CORP.		898,286	911,688	890,100	890,100	0	286	0	286	0	890,386	0	7,901	7,901	11,390	07/14/2031	1.A FE
92916M-AF-8	VOYA 171R A1R - CDO	C	01/17/2023	Paydown		73,332	73,332	73,332	73,332	0	0	0	0	0	73,332	0	0	0	942	04/17/2030	1.A FE
92916X-AJ-6	INGIM 2013-3 1RR - CDO		01/06/2023	BNP PARIBAS		517,286	523,192	515,415	515,415	0	118	0	118	0	515,532	0	1,753	1,753	6,524	10/20/2031	1.A FE
95001L-AT-9	WFCM 2018-C43 A3 - CMBS		02/01/2023	Paydown		97,577	97,577	109,634	108,343	0	(10,766)	0	(10,766)	0	97,577	0	0	0	511	03/17/2051	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
95003A-BH-6	WFMBS 211 B2 - CMO/RMBS		03/25/2023	Paydown		2,779	2,772	2,771	2,770	0	2	0	2	0	2,772	0	7	7	13	12/26/2050	1.A
95058X-AL-2	WEN 211 A2I - RMBS		03/15/2023	Paydown		350	350	359	357	0	(7)	0	(7)	0	350	0	0	0	2	06/15/2051	2.B FE
970648-AF-8	WILLIS NORTH AMERICA INC		01/06/2023	MILLENNIUM ADVISORS		366,143	375,000	365,015	365,015	0	178	0	178	0	365,193	0	949	949	2,063	05/15/2024	2.B FE
97064G-AA-1	WESTF 2021-A A - ABS		03/15/2023	Paydown		10,915	10,915	8,633	8,783	0	2,132	0	2,132	0	10,915	0	0	0	63	05/15/2046	1.F FE
98389B-AR-1	XCEL ENERGY INC		01/06/2023	DAIWA CAPITAL MARKETS EUROPE		1,612,556	1,675,000	1,605,131	1,605,131	0	684	0	684	0	1,605,815	0	6,741	6,741	5,988	06/01/2025	2.A FE
Y51478-AA-6	LLPL CAPITAL PTE LTD	D	02/04/2023	Paydown		61,857	61,857	72,853	71,581	0	(9,724)	0	(9,724)	0	61,857	0	0	0	2,126	02/04/2039	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						128,151,931	130,541,588	128,364,532	126,885,828	0	9,851	0	9,851	0	128,317,041	0	(165,110)	(165,110)	1,311,607	XXX	XXX
02155U-AB-8	Alternate Solutions Health Network, LLC		03/28/2023	Call @ 100.00		53,297	53,297	53,297	52,231	757	73	0	830	0	53,061	0	236	236	380	12/31/2023	4.C
02155U-AC-6	Alternate Solutions Health Network, LLC-		03/28/2023	Call @ 100.00		398,806	398,806	395,817	391,630	5,963	292	0	6,255	0	398,086	0	720	720	3,153	12/31/2023	4.C
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		01/01/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	6	06/29/2023	2.A
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		01/12/2023	Adjustment		0	37,424	0	0	0	0	0	0	0	0	0	0	0	46	06/29/2023	2.A
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		01/01/2023	Call @ 100.00		2,620	2,620	2,620	2,620	0	0	0	0	0	2,620	0	0	0	195	06/29/2024	2.B PL
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		01/01/2023	Call @ 100.00		748	748	748	748	0	0	0	0	0	748	0	0	0	56	06/29/2024	2.B PL
04368@-AE-6	ASGARD BUYER, LLC		12/30/2022	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	10	03/01/2027	2.B PL
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		01/01/2023	Call @ 100.00		4,076	4,076	4,076	4,076	0	0	0	0	0	4,076	0	0	0	218	07/28/2026	2.C PL
08658D-AF-6	BESTOP, INC.		01/11/2023	Call @ 100.00		3,773	3,773	3,735	3,659	113	0	0	113	0	3,773	0	0	0	104	01/31/2025	4.C
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		03/31/2023	Call @ 100.00		2,168	2,168	2,146	2,146	29	(1)	0	28	0	2,174	0	(6)	(6)	96	09/17/2024	3.C PL
10153K-AC-3	Boulder Scientific Company, LLC -Initial		01/03/2023	Call @ 100.00		1,762	1,762	1,762	1,762	0	0	0	0	0	1,762	0	0	0	36	12/28/2025	2.C PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		03/16/2023	Call @ 100.00		396,855	396,855	396,855	141,451	0	0	0	0	0	396,855	0	0	0	5,141	11/30/2026	2.B PL
15706U-AC-2	Certified Power, Inc - Term Loan		01/03/2023	Call @ 100.00		1,885	1,885	1,871	1,883	0	0	0	0	0	1,883	0	1	1	43	06/20/2023	2.C PL
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		01/12/2023	Various		2,386	2,386	2,362	2,379	0	0	0	0	0	2,379	0	6	6	51	11/13/2024	2.C PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		01/01/2023	Call @ 100.00		(2,293)	(2,293)	(2,293)	(2,293)	0	0	0	0	0	(2,293)	0	0	0	533	11/13/2024	2.C PL
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter		01/12/2023	Various		255	255	255	255	0	0	0	0	0	255	0	0	0	5	11/13/2024	2.C PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		03/02/2023	Call @ 100.00		137,701	137,701	137,701	137,701	0	0	0	0	0	137,701	0	0	0	3,111	05/11/2027	2.A
34960#-AB-9	Fortis Payment Systems, LLC - Amendment		01/01/2023	Call @ 100.00		(7)	(7)	(7)	(7)	0	0	0	0	0	(7)	0	0	0	9	02/13/2026	3.B PL
38120#-AC-5	C.P. Converters, Inc. - Tenth Amendment		01/03/2023	Call @ 100.00		10,194	10,194	10,194	10,194	0	0	0	0	0	10,194	0	0	0	254	06/18/2023	2.C PL
421933-B#-8	HEALTH MANAGEMENT ASSOCIATES, INC.		03/31/2023	Call @ 100.00		1,307,360	1,307,360	1,307,360	1,307,360	0	0	0	0	0	1,307,360	0	0	0	40,973	09/24/2026	2.C PL
421933-B*-2	HEALTH MANAGEMENT ASSOCIATES, INC.		03/31/2023	Call @ 100.00		205,543	205,543	205,543	196,449	0	0	0	0	0	205,543	0	0	0	4,647	09/24/2026	2.C PL
421933-B@-0	HEALTH MANAGEMENT ASSOCIATES INC.		03/31/2023	Call @ 100.00		30,906	30,906	30,906	0	0	0	0	0	0	30,906	0	0	0	230	09/24/2026	2.C PL
45619@-AB-2	IDENTCO INTERNATIONAL COMPANY, LLC		03/31/2023	Call @ 100.00		5,576	5,576	5,576	5,549	28	0	0	28	0	5,576	0	0	0	86	06/30/2027	3.A PL
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini		03/31/2023	Call @ 100.00		384	384	376	380	0	1	0	1	0	381	0	3	3	12	10/31/2024	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		03/31/2023	Call @ 100.00		128	128	128	127	0	0	0	0	0	128	0	1	1	4	10/31/2024	3.B PL
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te		03/31/2023	Call @ 100.00		3,051	3,051	3,051	3,051	0	0	0	0	0	3,051	0	0	0	0	10/19/2027	2.C PL
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term		03/31/2023	Call @ 100.00		376	376	376	376	0	0	0	0	0	376	0	0	0	0	10/19/2027	2.C PL
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		01/01/2023	Call @ 100.00		1,006	1,006	1,006	1,006	0	0	0	0	0	1,006	0	0	0	82	03/19/2027	3.A PL
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen		01/01/2023	Call @ 100.00		2,063	2,063	2,063	2,063	0	0	0	0	0	2,063	0	0	0	188	03/19/2027	3.A PL
74056T-AB-0	Premier Research Acquisition Corp. - Ini		01/01/2023	Call @ 100.00		1,556	1,556	1,540	1,545	0	5	0	5	0	1,549	0	7	7	87	07/25/2024	4.C
74274B-AE-9	Process Equipment, Inc. - Delayed Draw T		01/06/2023	Call @ 100.00		410	410	410	397	8	0	0	8	0	405	0	5	5	10	03/06/2025	3.A PL
74274B-AF-6	Process Equipment, Inc. - Term Loan A		01/06/2023	Call @ 100.00		6,605	6,605	6,539	6,407	160	0	0	161	0	6,568	0	38	38	169	03/06/2025	3.A PL
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		02/27/2023	Call @ 100.00		15,652	15,652	15,652	15,182	470	0	0	470	0	15,652	0	0	0	519	03/06/2025	3.B PL
76118S-AF-4	Resolute Industrial, LLC - Initial Term		02/21/2023	Call @ 100.00		468,809	468,809	459,433	463,831	0	312	0	312	0	464,143	0	4,666	4,666	16,002	03/07/2025	4.B PL
87546@-AA-4	Tangent Technologies Acquisition, LLC -		01/03/2023	Call @ 100.00		1,674	1,674	1,658	1,666	2	0	0	2	0	1,668	0	6	6	0	11/30/2027	4.B
87546@-AB-2	Tangent Technologies Acquisition, LLC -		01/31/2023	Call @ 100.00		12,251	12,251	12,251	11,914	337	0	0	337	0	12,251	0	0	0	192	11/30/2026	4.B
90353C-AB-3	UBEO, LLC - Revolving Credit		01/01/2023	Call @ 100.00		1,470	1,470	1,470	1,448	22	0	0	22	0	1,470	0	0	0	0	04/03/2024	4.C PL
90353C-AE-7	UBEO, LLC - Tranche B Term Loan		01/03/2023	Call @ 100.00		1,120	1,120	1,120	1,115	1	0	0	1	0	1,116	0	4	4	23	04/03/2024	4.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
90381@-AB-4	US Fertility Enterprises, LLC - Initial		01/13/2023	Call @ 100.00		2,542	2,542	2,542	2,542	0	0	0	0	0	2,542	0	0	0	0	12/21/2027	1.G PL
90381@-AC-2	US Fertility Enterprises, LLC - Closing		12/30/2022	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	4	12/21/2027	1.G PL
91727J-AC-3	Urology Management Holdings, Inc. - Dela		01/04/2023	Call @ 100.00		1,158	1,158	1,158	1,158	0	0	0	0	0	1,158	0	0	0	28	06/15/2026	2.C PL
91727J-AD-1	Urology Management Holdings, Inc. - Term		01/04/2023	Call @ 100.00		1,625	1,625	1,625	1,607	0	0	0	0	0	1,607	0	18	18	39	06/15/2026	2.C PL
91860#-AC-8	VPET USA, LLC - Revolving Loan		02/24/2023	Call @ 100.00		22,275	22,275	22,275	22,052	223	0	0	223	0	22,275	0	0	0	784	12/31/2026	3.A PL
97143*-AA-2	Wilmar, LLC - Revolving Loan		02/03/2023	Call @ 100.00		42,974	42,974	42,974	42,974	0	0	0	0	0	42,974	0	0	0	607	12/30/2027	2.B PL
98157*-AA-3	Worldwide Clinical Trials Holdings, Inc.		03/31/2023	Call @ 100.00		4,076	4,076	4,076	4,041	34	0	0	34	0	4,076	0	0	0	0	12/05/2024	3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,154,815	3,192,239	3,142,246	2,844,676	8,147	682	0	8,829	0	3,149,110	0	5,705	5,705	78,134	XXX	XXX
2509999997. Total - Bonds - Part 4						258,006,719	256,357,603	260,329,053	255,790,183	8,147	(283,669)	0	(275,521)	0	257,792,452	0	214,267	214,267	2,788,250	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						258,006,719	256,357,603	260,329,053	255,790,183	8,147	(283,669)	0	(275,521)	0	257,792,452	0	214,267	214,267	2,788,250	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						258,006,719	XXX	260,329,053	255,790,183	8,147	(283,669)	0	(275,521)	0	257,792,452	0	214,267	214,267	2,788,250	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BB&T	North Carolina	0	0.000	0	0	605,613	565,884	599,023	XXX
Citizens Bank	Rhode Island	0	0.000	0	0	47,211,649	91,041,751	48,925,081	XXX
U.S. Bank	Ohio	0	0.005	31	0	2,500,723	2,500,734	2,500,743	XXX
Huntington National Bank	Ohio	0	4.003	121,196	0	12,568,385	12,605,982	12,648,078	XXX
KeyBank	Ohio	0	1.950	15,463	0	2,516,207	2,519,870	5,527,826	XXX
Bank of New York Melon	New York	0	0.000		0	0	0	1,435,778	XXX
0199998. Deposits in ... 10 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	40	3,016,500	3,031,152	3,656,700	XXX
0199999. Totals - Open Depositories		XXX	XXX	136,690	40	68,419,077	112,265,373	75,293,229	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	136,690	40	68,419,077	112,265,373	75,293,229	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	136,690	40	68,419,077	112,265,373	75,293,229	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-45-2	BLKRK LQ:TREAS ADMN		03/02/2023	4.390		2,362,914	9,056	23,395
09248U-55-1	BLKRK LQ:TREAS INSTL		03/02/2023	4.490		2,091,675	7,963	20,709
233809-30-0	FIDELITY IMM:TRS O I		10/16/2020	4.400		105,363	2,620	0
4812A2-83-5	JPMORGAN:100% MM INST		03/02/2023	4.450		2,810,734	10,737	27,538
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						7,370,686	30,376	71,642
4812C0-67-0	JPMORGAN:US GVT MM CAP		09/09/2022	4.680		8,750,000	33,327	88,338
665278-70-1	NORTHERN INST:US GS SHS		03/31/2023	4.710		28,917,183	335,111	356,608
8309999999. Subtotal - All Other Money Market Mutual Funds						37,667,183	368,438	444,947
8609999999 - Total Cash Equivalents						45,037,870	398,813	516,589