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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.essent.us

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

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

OFFICERS

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

OTHER

Joseph James Manion Jr. #, VP/Treasurer	Anthony David Shore, VP/Assistant Secretary	David Bruce Weinstock, VP/CAO

DIRECTORS OR TRUSTEES

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

State of Pennsylvania
County of Philadelphia SS:

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

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

Subscribed and sworn to before me this
5th day of November 2021

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
06/11/2023

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	3,034,162,745		3,034,162,745	2,541,800,670
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	892,779	236,279	656,500	623,300
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)	273,510		273,510	753,552
5.	Cash ($ 36,979,319), cash equivalents ($ 127,396,061) and short-term investments ($ 16,766,348)	181,141,728		181,141,728	400,982,304
6.	Contract loans (including $ premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	84,942,692		84,942,692	85,607,469
9.	Receivables for securities	56,576		56,576	149,427
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,301,470,030	236,279	3,301,233,751	3,029,916,722
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	18,163,218		18,163,218	14,447,996
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	39,571,576		39,571,576	41,371,815
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	2,706,043
18.2	Net deferred tax asset	58,763,311	29,312,607	29,450,704	26,531,232
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	3,501,860	2,741,495	760,365	1,280,481
21.	Furniture and equipment, including health care delivery assets ($)	1,312,462	1,312,462	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	915,556	352,721	562,835	41,081
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	14,490,111	13,965,111	525,000	515,546
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,438,188,124	47,920,675	3,390,267,449	3,116,810,916
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	3,438,188,124	47,920,675	3,390,267,449	3,116,810,916
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Prepaid expenses	13,965,111	13,965,111	0	0
2502.	Accounts receivable	525,000		525,000	515,546
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,490,111	13,965,111	525,000	515,546

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 58,532,132)	279,870,212	258,949,048
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	2,108,111	3,446,242
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	35,352,974	38,408,801
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,210,533	4,406,624
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	5,528,793	
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 54,011,305 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)	150,198,527	188,709,427
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	75,426,231	65,150,061
13.	Funds held by company under reinsurance treaties		0
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated	438,839	330,818
16.	Provision for reinsurance (including $ certified)		0
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	5,177,466	3,024,849
20.	Derivatives	0	0
21.	Payable for securities	31,197,956	5,725,093
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,721,423,599	1,499,781,568
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,307,933,241	2,067,932,531
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,307,933,241	2,067,932,531
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	2,500,000	2,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	702,810,000	702,810,000
35.	Unassigned funds (surplus)	377,024,208	343,568,385
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,082,334,208	1,048,878,385
38.	Totals (Page 2, Line 28, Col. 3)	3,390,267,449	3,116,810,916
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	1,721,423,599	1,499,781,568
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,721,423,599	1,499,781,568
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 657,327,771)	703,553,906	665,204,471	905,112,659
	1.2 Assumed (written $)			0
	1.3 Ceded (written $ 248,494,837)	256,210,071	213,022,108	299,910,180
	1.4 Net (written $ 408,832,934)	447,343,835	452,182,363	605,202,479
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 58,680,109):			
	2.1 Direct	43,726,992	246,008,493	315,485,613
	2.2 Assumed			0
	2.3 Ceded	19,641,496	72,439,801	96,980,945
	2.4 Net	24,085,496	173,568,692	218,504,668
3.	Loss adjustment expenses incurred	(1,249,506)	3,136,987	2,671,498
4.	Other underwriting expenses incurred	70,762,346	80,110,260	102,216,838
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	93,598,336	256,815,939	323,393,004
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	353,745,499	195,366,424	281,809,475
	INVESTMENT INCOME			
9.	Net investment income earned	47,779,028	41,254,091	57,499,361
10.	Net realized capital gains (losses) less capital gains tax of $ 17,592	64,159	1,420,958	930,798
11.	Net investment gain (loss) (Lines 9 + 10)	47,843,187	42,675,049	58,430,159
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)	0	0	0
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income	4,841,566	4,845,285	6,463,235
15.	Total other income (Lines 12 through 14)	4,841,566	4,845,285	6,463,235
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	406,430,252	242,886,758	346,702,869
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	406,430,252	242,886,758	346,702,869
19.	Federal and foreign income taxes incurred	41,776,579	6,541,770	34,611,560
20.	Net income (Line 18 minus Line 19)(to Line 22)	364,653,673	236,344,988	312,091,309
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,048,878,385	1,032,416,457	1,032,416,457
22.	Net income (from Line 20)	364,653,673	236,344,988	312,091,309
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	32,938,555	3,160,563	6,442,845
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	3,132,433	1,121,352	23,770,957
27.	Change in nonadmitted assets	1,581,224	1,081,936	(23,340,575)
28.	Change in provision for reinsurance			0
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(147,208,031)		
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(221,642,031)	(226,085,406)	(302,502,608)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	33,455,823	15,623,433	16,461,928
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,082,334,208	1,048,039,890	1,048,878,385
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Service fee income	4,841,566	4,845,285	6,463,235
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	4,841,566	4,845,285	6,463,235
3701.	Increase in contingency reserves	(221,642,031)	(226,085,406)	(302,502,608)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(221,642,031)	(226,085,406)	(302,502,608)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	420,909,344	454,744,791	608,426,001
2.	Net investment income	62,228,559	55,860,888	75,386,188
3.	Miscellaneous income	4,832,112	4,664,956	6,471,160
4.	Total (Lines 1 to 3)	487,970,015	515,270,635	690,283,349
5.	Benefit and loss related payments	3,164,332	9,700,473	10,920,968
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	75,403,670	79,992,911	98,321,936
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	33,559,335	33,818,276	40,970,011
10.	Total (Lines 5 through 9)	112,127,337	123,511,660	150,212,915
11.	Net cash from operations (Line 4 minus Line 10)	375,842,678	391,758,975	540,070,434
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	279,985,641	299,551,358	381,795,998
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	1,743,912	4,779,091	6,005,143
	12.5 Other invested assets	64,354,626	10,627,924	13,740,649
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	25,565,714	2,654,356	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	371,649,893	317,612,729	401,541,790
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	788,541,611	541,979,007	750,122,670
	13.2 Stocks	33,200	227,800	227,800
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	1,263,870	2,895,529	2,895,529
	13.5 Other invested assets	28,308,478	12,995,646	18,895,025
	13.6 Miscellaneous applications	0	0	1,695,279
	13.7 Total investments acquired (Lines 13.1 to 13.6)	818,147,159	558,097,982	773,836,303
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(446,497,266)	(240,485,253)	(372,294,513)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	147,208,031	0	0
	16.6 Other cash provided (applied)	(1,977,957)	(812,180)	(4,223,732)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(149,185,988)	(812,180)	(4,223,732)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(219,840,576)	150,461,542	163,552,189
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	400,982,304	237,430,115	237,430,115
	19.2 End of period (Line 18 plus Line 19.1)	181,141,728	387,891,657	400,982,304

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

NOTES TO FINANCIAL STATEMENTS

1. **Summary of Significant Accounting Policies**

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

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

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 364,653,673	$ 312,091,309
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 364,653,673	$ 312,091,309
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$1,082,334,208	$1,048,878,385
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$1,082,334,208	$1,048,878,385

B. No significant change from year-end 2020.

C. The Company uses the following accounting policies:

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

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

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

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

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

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

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

No significant change from year-end 2020.

3. **Business Combinations and Goodwill**

No significant change from year-end 2020.

4. **Discontinued Operations**

No significant change from year-end 2020.

5. **Investments**

A. No significant change from year-end 2020.

B. No significant change from year-end 2020.

C. No significant change from year-end 2020.

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: $3,850,035
2. 12 Months or longer: $788,378

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $427,569,872
2. 12 Months or longer: $37,260,830

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

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

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

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

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

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

J. No significant change from year-end 2020.

K. No significant change from year-end 2020.

L. No significant change from year-end 2020.

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

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

O. No significant change from year-end 2020.

P. No significant change from year-end 2020.

Q. No significant change from year-end 2020.

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

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

No significant change from year-end 2020.

7. <u>Investment Income</u>

No significant change from year-end 2020.

8. <u>Derivative Instruments</u>

The Company had no derivative instruments at September 30, 2021.

9. <u>Income Taxes</u>

No significant change from year-end 2020.

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

A. No significant change from year-end 2020.

B. On September 30, 2021, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a $47.2 million non-cash dividend, consisting of all of the limited partnership interests held by Essent Guaranty in certain investment partnerships.

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

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. No significant change from year-end 2020.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the “FHLBank”). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as $847,566,863. The Company calculated this amount as 25% of admitted assets as of September 30, 2021.

(2) FHLB Capital Stock

a. Aggregate Totals

(1) Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$656,500	$656,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$656,500	$656,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$847,566,863	XXX	XXX

(2) Prior Year-end

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

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

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

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less than 6 Months	 4 6 months to Less Than 1 year	 5 1 to Less Than 3 Years	 6 3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	$656,500	$656,500	—	—	—	—

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 September 30, 2021.

(4) The Company has not borrowed any funds from the FHLB as of September 30, 2021.

NOTES TO FINANCIAL STATEMENTS

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

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

E. No significant change from year-end 2020.

F. No significant change from year-end 2020.

G. No significant change from year-end 2020.

H. No significant change from year-end 2020.

I. No significant change from year-end 2020.

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

No significant change from year-end 2020.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2020.

15. Leases

No significant change from year-end 2020.

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

No significant change from year-end 2020.

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

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

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

No significant change from year-end 2020.

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

No significant change from year-end 2020.

20. Fair Value Measurements

A.

1) Fair value measurements as of September 30, 2021:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All Other Governments	$ —	$ 1,402,902	$ —	$ 1,402,902
Industrial & Miscellaneous	—	4,028,108	—	4,028,108
Bank Loans Unaffiliated	—	10,631,655	—	10,631,655
Total Bonds	—	16,062,665	—	16,062,665
Cash Equivalents				
Exempt Money Market Mutual Funds	8,627,187	—	—	8,627,187
Other Money Market Mutual Funds	118,768,874	—	—	118,768,874
Total Cash Equivalents	127,396,061	—	—	127,396,061
Total Assets at Fair Value	$127,396,061	$ 16,062,665	$ —	$143,458,726

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.

NOTES TO FINANCIAL STATEMENTS

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

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

5) There are no derivative assets or liabilities.

B. None.

C. Aggregate Fair Value of Financial Instruments

September 30, 2021

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$3,119,259,982	$3,034,162,745	$ 432,277,984	$2,686,981,998	$ —	$ —
Cash equivalents	127,396,061	127,396,061	127,396,061	—	—	—
Common stocks	656,500	656,500	—	656,500	—	—
Short-term investments	16,766,348	16,766,348	16,766,348	—	—	—

December 31, 2020

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

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

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

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

D. None.

E. None.

21. <u>Other Items</u>

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

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	6	$ 2,071,920,502
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 2020.

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

The Company has considered subsequent events through November 5, 2021.

23. Reinsurance

No significant change from year-end 2020.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes to Incurred Losses and LAE

A. Reserves as of December 31, 2020 were $262,395,290. For the period ended September 30, 2021, $3,071,441 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $222,601,043 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $36,722,806 favorable prior-year development during the period of December 31, 2020 to September 30, 2021. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.

B. Due to business restrictions, stay-at-home orders and travel restrictions initially implemented in March 2020 as a result of COVID-19, unemployment in the United States increased significantly in the second quarter of 2020 and remained elevated at September 30, 2021. As unemployment is one of the most common reasons for borrowers to default on their mortgage, the increase in unemployment has increased the number of delinquencies on the mortgages that we insure and has the potential to increase claim frequencies on defaults. As of September 30, 2021, insured loans in default totaled 19,721. For borrowers that have the ability to begin to pay their mortgage at the end of the forbearance period, we expect that mortgage servicers will work with them to modify their loans at which time the mortgage will be removed from delinquency status. We believe that the forbearance process could have a favorable effect on the frequency of claims that we ultimately pay. Based on the forbearance programs in place and the credit characteristics of the defaulted loans, we expect the ultimate number of COVID-19-related defaults notices received in April 2020 through September 2020 ("Early COVID Defaults") that result in claims will be less than our historical default-to-claim experience. Accordingly, we recorded a reserve equal to approximately 7% of the risk in force for the Early COVID Defaults. We have not adjusted the loss reserves associated with the Early COVID Defaults as we continue to believe that these reserves represent the best estimate of the ultimate loss. The credit characteristics of defaults reported in October 2020 through September 2021 have trended towards those of the pre-pandemic periods and we have observed the normalization of other default patterns during this period. In addition, beginning in the fourth quarter of 2020 we observed a normalization of the proportion of unemployment claims related to permanent layoffs as compared to a higher proportion of temporary layoffs during the second and third quarters of 2020. We believe that while defaults in October 2020 through September 2021 were impacted by the pandemic's effect on the economy, the underlying credit performance of these defaults may not be the same as the expected performance for the Early COVID Defaults that occurred following the onset of the pandemic and defaults after September 30, 2020 are more likely to transition like pre-pandemic defaults. Accordingly, beginning in the fourth quarter of 2020, we resumed establishing reserves for defaults reported after September 30, 2020 using our normal reserve methodology. The reserve for losses and LAE on COVID-19 defaults was $258.3 million at September 30, 2021 and includes $170.8 million of reserves for Early COVID Defaults. It is reasonably possible that our estimate of the losses for the COVID-19 defaults could change in the near term as a result of the continued impact of the pandemic on the economic environment, the results of existing and future governmental programs designed to assist individuals and businesses impacted by the virus and the performance of the COVID-19 defaults in the forbearance programs. A 100 basis point increase or decrease in the reserve rate applied to Early COVID Defaults would result in a corresponding increase or decrease in our reserve for losses and LAE of approximately $24 million as of September 30, 2021. The impact on our reserves in future periods will be dependent upon the amount of delinquent notices received from loan servicers, the performance of COVID-19 defaults and our expectations for the amount of ultimate losses on these delinquencies.

26. Intercompany Pooling Arrangements

No significant change from year-end 2020.

27. Structured Settlements

No significant change from year-end 2020.

28. Healthcare Receivables

No significant change from year-end 2020.

29. Participating Policies

No significant change from year-end 2020.

30. Premium Deficiency Reserve

No significant change from year-end 2020.

31. High Deductibles

No significant change from year-end 2020.

NOTES TO FINANCIAL STATEMENTS

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

No significant change from year-end 2020.

33. **Asbestos/Environmental Reserves**

No significant change from year-end 2020.

34. **Subscriber Savings Accounts**

No significant change from year-end 2020.

35. **Multiple Peril Crop Insurance**

No significant change from year-end 2020.

36. **Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Pennsylvania Insurance Department

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 259,137	$ 236,279
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 259,137	$ 236,279
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Goldman Sachs Asset Management, L.P.	U
Wellington Management Company, LLP	U
Loomis, Sayles & Company, L.P.	U
Paul Stephen Borgia	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
00000	AA-3191469	Radnor Re 2021-1	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	6,774,909	6,845,033	70,463	145,750	3,142,040	2,344,733
2. Alaska AK	L	2,342,490	2,741,953	26,447	250,478	1,563,461	1,360,134
3. Arizona AZ	L	22,856,748	22,672,433	121	76,739	8,824,094	7,250,999
4. Arkansas AR	L	8,698,421	9,175,770	42,011	277,624	2,708,369	2,349,574
5. California CA	L	72,226,070	58,741,033	111,221	541,847	75,208,884	54,997,763
6. Colorado CO	L	23,839,237	22,912,146		86,635	10,681,412	7,298,298
7. Connecticut CT	L	7,186,526	7,344,617	19,439	344,773	5,077,488	3,907,492
8. Delaware DE	L	2,022,529	2,165,372		123,687	956,150	744,133
9. District of Columbia DC	L	1,280,827	1,505,062			1,553,504	780,061
10. Florida FL	L	68,642,933	57,610,193	612,990	1,112,072	48,006,840	37,076,700
11. Georgia GA	L	21,042,034	20,538,247	33,101	439,584	14,058,252	10,371,540
12. Hawaii HI	L	2,073,498	1,555,968	26,328	116,257	2,275,788	1,165,813
13. Idaho ID	L	4,990,647	4,459,644	47,883	19,896	1,147,365	819,174
14. Illinois IL	L	22,069,438	22,020,125	816,105	845,721	13,392,181	10,137,265
15. Indiana IN	L	9,145,507	9,918,459	116,157	168,087	3,651,690	2,751,612
16. Iowa IA	L	3,901,621	4,236,167	154,513	126,166	1,346,790	1,322,281
17. Kansas KS	L	2,993,582	3,556,022	55,005	72,529	1,390,097	998,150
18. Kentucky KY	L	5,449,858	5,413,590	31,509	178,325	2,239,409	1,682,934
19. Louisiana LA	L	7,230,405	7,326,601	119,860	111,649	5,015,331	3,258,000
20. Maine ME	L	1,554,062	1,736,143		34,019	708,533	464,390
21. Maryland MD	L	17,996,515	18,762,187	100,442	293,160	13,337,248	8,745,754
22. Massachusetts MA	L	9,124,990	10,379,559	(71,426)	237,564	6,141,626	4,721,879
23. Michigan MI	L	15,261,293	15,339,038	181,611	381,740	7,753,714	5,787,305
24. Minnesota MN	L	14,793,408	16,229,599	40,696	188,067	6,017,705	4,799,254
25. Mississippi MS	L	2,221,688	2,370,309	7,203	293,914	1,679,348	1,201,384
26. Missouri MO	L	10,234,285	10,966,560	50,463	192,704	3,005,295	2,504,599
27. Montana MT	L	1,496,652	1,744,194	37,634		710,572	579,528
28. Nebraska NE	L	3,116,308	3,610,562	46,190	207,461	1,142,397	877,122
29. Nevada NV	L	13,617,354	11,935,396	71,449	65,729	12,570,370	8,430,564
30. New Hampshire NH	L	2,283,689	2,489,754			994,848	982,752
31. New Jersey NJ	L	20,500,913	21,931,702	98,695	639,852	17,852,559	13,552,637
32. New Mexico NM	L	3,392,675	3,642,365	113,062	3,142	2,037,840	1,385,153
33. New York NY	L	17,671,345	17,015,697	111,729	252,383	18,831,552	12,699,862
34. North Carolina NC	L	18,302,734	20,078,123	63,660	263,006	7,678,803	6,874,894
35. North Dakota ND	L	745,628	645,674		99,315	575,667	342,460
36. Ohio OH	L	20,965,031	22,100,257	166,593	611,007	7,189,948	6,811,186
37. Oklahoma OK	L	7,099,808	7,475,153	186,144	284,857	3,488,705	2,309,155
38. Oregon OR	L	8,883,757	9,744,993		18,524	3,879,136	2,722,998
39. Pennsylvania PA	L	16,304,867	17,238,442	67,161	417,040	8,123,361	6,221,766
40. Rhode Island RI	L	1,307,549	1,422,026			620,525	578,182
41. South Carolina SC	L	9,596,727	10,652,942	(51,764)	372,323	4,800,186	3,364,565
42. South Dakota SD	L	833,965	919,202	122,861		259,934	187,370
43. Tennessee TN	L	10,368,771	10,022,214	15,480	43,410	4,295,793	3,160,683
44. Texas TX	L	71,498,583	65,752,243	344,583	1,280,689	44,589,896	30,210,859
45. Utah UT	L	10,467,953	10,714,960	91,070	17,966	3,847,823	3,375,728
46. Vermont VT	L	731,268	835,207			319,254	309,748
47. Virginia VA	L	17,592,623	18,676,611	81,354	377,161	9,991,896	6,768,525
48. Washington WA	L	24,646,412	28,652,328	19,206	264,764	9,992,712	7,796,269
49. West Virginia WV	L	1,543,187	1,546,098		131,867	662,418	587,425
50. Wisconsin WI	L	7,466,633	8,507,542	30,521	315,405	3,012,048	2,274,023
51. Wyoming WY	L	939,818	974,417	16,361	119,854	188,635	236,795
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	657,327,771	644,849,932	4,224,131	12,444,742	408,539,492	301,481,470
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

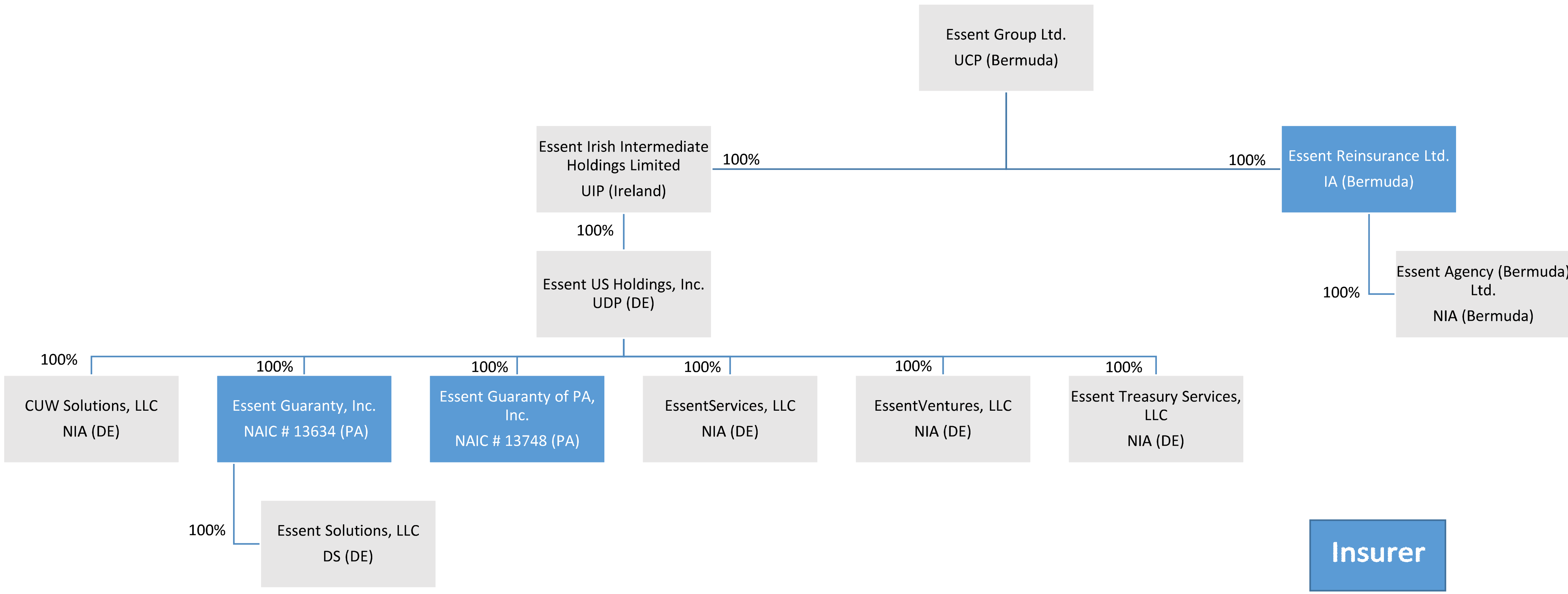
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	98-0673656		0001448893	New York Stock Exchange	Essent Group Ltd.	BMU	UIP					N	
		00000	98-0673657				Essent Reinsurance Ltd.	BMU	IA	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	N	
		00000	98-1167480				Essent Irish Intermediate Holdings Limited	IRL	UIP	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	N	
		00000	26-3414247				Essent US Holdings, Inc.	DE	UDP	Essent Irish Intermediate Holdings Limited	Ownership	100.000	Essent Group Ltd.	N	
4694	Essent Grp	13634	26-3728115				Essent Guaranty, Inc.	PA	RE	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	N	
4694	Essent Grp	13748	27-1440460				Essent Guaranty of PA, Inc.	PA	IA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	N	
		00000	45-3478888				CUW Solutions, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	N	
		00000	27-2881289				Essent Solutions, LLC	DE	DS	Essent Guaranty, Inc.	Ownership	100.000	Essent Group Ltd.	Y	
		00000	98-1340476				Essent Agency (Bermuda) Ltd.	BMU	NIA	Essent Reinsurance Ltd.	Ownership	100.000	Essent Group Ltd.	N	
		00000	86-3270759				EssentServices, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	N	
		00000	86-3270350				EssentVentures, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	N	
		00000	87-1422316				Essent Treasury Services, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	N	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

		Current Year to Date			4
	Line of Business	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.	Allied Lines			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.	Commercial multiple peril			0.0	0.0
6.	Mortgage guaranty	703,553,906	43,726,992	6.2	37.0
8.	Ocean marine			0.0	0.0
9.	Inland marine			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.	Group accident and health			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.	Other accident and health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1,19.2	Private passenger auto liability			0.0	0.0
19.3,19.4	Commercial auto liability			0.0	0.0
21.	Auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	703,553,906	43,726,992	6.2	37.0
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.	Allied Lines	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.	Commercial multiple peril	0		
6.	Mortgage guaranty	217,636,692	657,327,771	644,849,932
8.	Ocean marine	0		
9.	Inland marine	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.	Group accident and health	0		
14.	Credit accident and health	0		
15.	Other accident and health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1,19.2	Private passenger auto liability	0		
19.3,19.4	Commercial auto liability	0		
21.	Auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	217,636,692	657,327,771	644,849,932
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	6,045	446	6,491	381		381	3,949		290	4,239	(1,715)	(156)	(1,871)
2. 2019	21,806	1,623	23,429	1,746		1,746	11,186		832	12,018	(8,874)	(791)	(9,665)
3. Subtotals 2019 + Prior	27,851	2,069	29,920	2,127	0	2,127	15,135	0	1,122	16,257	(10,589)	(947)	(11,536)
4. 2020	216,476	15,999	232,475	944		944	192,023		14,321	206,344	(23,509)	(1,678)	(25,187)
5. Subtotals 2020 + Prior	244,327	18,068	262,395	3,071	0	3,071	207,158	0	15,443	222,601	(34,098)	(2,625)	(36,723)
6. 2021	XXX	XXX	XXX	XXX	182	182	XXX	55,294	4,083	59,377	XXX	XXX	XXX
7. Totals	244,327	18,068	262,395	3,071	182	3,253	207,158	55,294	19,526	281,978	(34,098)	(2,625)	(36,723)
8. Prior Year-End Surplus As Regards Policyholders	1,048,878										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (14.0)	2. (14.5)	3. (14.0)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (3.5)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.

2.

3.

4.

Bar Codes:

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	753,552	3,750,044
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,263,870	2,895,529
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals	440,631	56,561
5.	Deduct amounts received on disposals	2,184,543	5,948,582
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	273,510	753,552
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	273,510	753,552

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	87,991,431	77,927,688
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,200,000	2,886,256
	2.2 Additional investment made after acquisition	26,108,478	16,008,769
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	34,438,952	6,461,087
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	64,354,626	13,740,649
8.	Deduct amortization of premium and depreciation	1,441,543	607,572
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		944,148
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	84,942,692	87,991,431
12.	Deduct total nonadmitted amounts		2,383,962
13.	Statement value at end of current period (Line 11 minus Line 12)	84,942,692	85,607,469

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,542,683,107	2,189,902,636
2.	Cost of bonds and stocks acquired	788,574,811	750,350,470
3.	Accrual of discount	1,293,919	414,420
4.	Unrealized valuation increase (decrease)	(67,925)	1,104
5.	Total gain (loss) on disposals	101,015	2,539,597
6.	Deduct consideration for bonds and stocks disposed of	281,067,281	383,601,725
7.	Deduct amortization of premium	17,543,762	18,300,335
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	0	428,787
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,081,640	1,805,727
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,035,055,524	2,542,683,107
12.	Deduct total nonadmitted amounts	236,279	259,137
13.	Statement value at end of current period (Line 11 minus Line 12)	3,034,819,245	2,542,423,970

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,361,296,433	213,067,390	102,785,286	(14,843,635)	2,305,175,380	2,361,296,433	2,456,734,902	2,157,775,016
2. NAIC 2 (a)	535,736,671	51,976,280	21,493,753	5,149,198	528,660,841	535,736,671	571,368,396	377,306,188
3. NAIC 3 (a)	9,263,287	0	762,270	4,405,693	19,702,119	9,263,287	12,906,709	11,651,452
4. NAIC 4 (a)	8,564,180	48,216	164,760	844,543	1,747,636	8,564,180	9,292,179	1,753,495
5. NAIC 5 (a)	1,635,335	427,198	2,435	(1,433,224)	(101,078)	1,635,335	626,874	
6. NAIC 6 (a)	0				0	0	0	
7. Total Bonds	2,916,495,905	265,519,084	125,208,504	(5,877,425)	2,855,184,898	2,916,495,905	3,050,929,060	2,548,486,151
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,916,495,905	265,519,084	125,208,504	(5,877,425)	2,855,184,898	2,916,495,905	3,050,929,060	2,548,486,151

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

NAIC 1 $ 16,766,348 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	16,766,348	XXX	16,766,121	1,936	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	6,685,482	2,000,834
2.	Cost of short-term investments acquired	13,002,994	7,685,130
3.	Accrual of discount	1,964	143
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,844)	79
6.	Deduct consideration received on disposals	2,922,248	2,999,869
7.	Deduct amortization of premium		834
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,766,348	6,685,482
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	16,766,348	6,685,482

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	283,541,689	155,066,968
2.	Cost of cash equivalents acquired	1,191,161,464	1,330,492,609
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	17,490	(19,650)
5.	Total gain (loss) on disposals	(17,490)	11,484
6.	Deduct consideration received on disposals	1,347,307,092	1,202,009,723
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	127,396,061	283,541,689
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	127,396,061	283,541,689

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
14423 IDYLWILD WOODWAY	CYPRESS	TX	08/13/2021	DAVID & ELIZABETH ESPINOZA	329,420						0		329,420	393,730		64,310	64,310		35,925
177 HIGHWAY D	KAISER	MO	08/31/2021	SCOTT LYONS	153,190						0		153,190	171,159		17,969	17,969		1,407
177 TEMI RD	BELLINGHAM	MA	09/23/2021	JACLYN MARIE MARTIN	261,140						0		261,140	352,721		91,581	91,581		20,156
0199999. Property Disposed					743,750	0	0	0	0	0	0	0	743,750	917,610	0	173,860	173,860	0	57,488
0399999 - Totals					743,750	0	0	0	0	0	0	0	743,750	917,610	0	173,860	173,860	0	57,488

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		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			850,000		1,527,079	0.242
000000-00-0	Fifth Wall Ventures II, L.P.	Venice	CA	Fifth Wall Ventures II, L.P.		01/28/2019			907,591		3,285,269	1.986
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/16/2018			1,778,749		5,469,563	9.207
000000-00-0	Green Visor Capital III, L.P.	San Francisco	CA	Green Visor Capital Management Company, LLC		07/06/2020			1,000,000		2,000,000	8.788
000000-00-0	Moderne Ventures Core Fund II, L.P.	Chicago	IL	Moderne Ventures Core Fund II, L.P.		11/19/2020			735,000		8,925,000	11.117
000000-00-0	Nyca Investment Fund III, LP	New York	NY	Nyca Management LLC		11/21/2018			500,000		1,500,000	2.291
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	5,771,340	0	22,706,911	XXX
4899999. Total - Unaffiliated								0	5,771,340	0	22,706,911	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	5,771,340	0	22,706,911	XXX

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	Cultivation Capital Tech Fund III, L.P.	St. Louis	MO	Dividend to Parent	07/02/2019	09/30/2021	331,143	120,342	0	0	0	120,342	0	1,354,768	1,354,768	0	0	0	0
000000-00-0	Fifth Wall Ventures II, L.P.	Venice	CA	Dividend to Parent	01/28/2019	09/30/2021	6,803,934	3,813,908	0	0	0	3,813,908	0	10,294,244	10,294,244	0	0	0	0
000000-00-0	Green Visor Capital III	New York	NY	Dividend to Parent	07/20/2020	09/30/2021	921,845	(12,117)	0	0	0	(12,117)	0	3,145,922	3,145,922	0	0	0	0
000000-00-0	Inter-Atlantic Stonybrook Insurtech Ventures, LP	New York	NY	Dividend to Parent	04/17/2019	09/30/2021	808,198	1,526,558	0	0	0	1,526,558	0	4,208,118	4,208,118	0	0	0	0
000000-00-0	LL Strategic Opportunities Fund, L.P.	Philadelphia	PA	Dividend to Parent	01/05/2021	09/30/2021	0	3,749,272	0	0	0	3,749,272	0	5,949,272	5,949,272	0	0	0	0
000000-00-0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	Dividend to Parent	02/25/2019	09/30/2021	2,084,937	1,234,531	0	0	0	1,234,531	0	5,455,856	5,455,856	0	0	0	0
000000-00-0	MissionOG Fund II, L.P.	Philadelphia	PA	Dividend to Parent	09/09/2019	09/30/2021	752,082	643,689	0	0	0	643,689	0	3,258,895	3,258,895	0	0	0	0
000000-00-0	Moderne Ventures Core Fund II, L.P.	Chicago	IL	Dividend to Parent	11/19/2020	09/30/2021	1,402,344	319,677	0	0	0	319,677	0	2,129,677	2,129,677	0	0	0	0
000000-00-0	Navitas Capital III, LP	Los Angeles	CA	Dividend to Parent	11/25/2020	09/30/2021	2,045,911	1,123,238	0	0	0	1,123,238	0	4,675,290	4,675,290	0	0	0	0
000000-00-0	Nyca Investment Fund III, LP	New York	NY	Dividend to Parent	11/21/2018	09/30/2021	1,096,967	802,982	0	0	0	802,982	0	4,181,670	4,181,670	0	0	0	0
000000-00-0	NYCA FUND-BL, LP	New York	NY	Dividend to Parent	06/28/2019	09/30/2021	900,093	900,093	0	0	0	900,093	0	2,554,319	2,554,319	0	0	0	0
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP	11/16/2018	08/23/2021	1,017,408	0	(104,558)	0	0	(104,558)	0	912,850	912,850	0	0	0	0
000000-00-0	MissionOG Fund II, L.P.	Philadelphia	PA	MissionOG Fund II, L.P.	09/09/2019	09/30/2021	146,824	0	(12,359)	0	0	(12,359)	0	134,465	134,465	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							18,311,686	14,222,173	(116,917)	0	0	14,105,256	0	48,255,346	48,255,346	0	0	0	0
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019	09/29/2021	505,683	0	0	0	0	0	0	505,683	505,683	0	0	0	0
000000-00-0	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Pretium Partners, LLC	07/13/2018	08/07/2021	7,637,828	0	(704,069)	0	0	(704,069)	0	6,933,759	6,933,759	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2199999. Joint Venture Interests - Real Estate - Unaffiliated							8,143,511	0	(704,069)	0	0	(704,069)	0	7,439,442	7,439,442	0	0	0	0
4899999. Total - Unaffiliated							26,455,197	14,222,173	(820,986)	0	0	13,401,187	0	55,694,788	55,694,788	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							26,455,197	14,222,173	(820,986)	0	0	13,401,187	0	55,694,788	55,694,788	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912828-5D-8	UNITED STATES TREASURY		09/30/2021	DEUTSCHE BANK SECURITIES, INC.		5,004,896	4,760,000	376	1.A
91282C-BX-8	UNITED STATES TREASURY		09/21/2021	JP MORGAN		13,002,929	13,010,000	6,408	1.A
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		09/14/2021	U.S. DEPARTMENT OF TREASURY		15,400,000	15,400,000	0	1.
0599999. Subtotal - Bonds - U.S. Governments						33,407,824	33,170,000	6,784	XXX
3137FQ-VK-6	FHR 4942 BL - CMO/RMBS		09/27/2021	G.X. CLARK		744,848	724,472	1,358	1.A
3137FX-Z3-5	FHMS K-127 A2 - CMBS		09/30/2021	Deutsche Bank Securities, Inc.		5,200,000	5,000,000	1,171	1.A
3137H1-YY-6	FHMS K-130 X3 - CMBS		08/05/2021	FIRST UNION CAPITAL		500,000	0	1,941	1.A
38122N-B6-8	GOLDEN ST TOB SECURITIZATION CORP CALIF		09/30/2021	JEFFERIES LLC		630,000	630,000	0	1.D FE
462467-Q2-0	IOWA FIN AUTH SINGLE FAMILY MTG REV		08/25/2021	MORGAN STANLEY AND CO INC		4,442,586	3,990,000	0	1.A FE
54714C-CF-2	LOVE FIELD ARPT MODERNIZATION CORP TEX G		08/27/2021	BANK OF AMERICA CORPOR		6,129,027	5,190,000	0	1.C FE
575831-GU-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		09/27/2021	ROBERT W. BAIRD & CO.		5,084	5,000	60	1.C FE
686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		08/18/2021	BANK OF AMERICA CORPOR		1,335,985	1,210,000	0	1.C FE
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		08/05/2021	Citigroup Global Markets, Inc.		3,627,746	3,280,000	0	1.A FE
837151-YU-7	SOUTH CAROLINA ST PUB SVC AUTH REV		08/26/2021	BANK OF AMERICA N.A.		1,787,400	1,500,000	0	1.F FE
89602H-BZ-9	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		09/29/2021	Citigroup Global Markets, Inc.		3,652,390	3,500,000	292	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						28,055,065	25,029,472	4,823	XXX
00142D-AG-5	AIGIM 212 D - CDO		07/20/2021	Montgomery		615,000	615,000	0	2.C FE
00914A-AP-7	AIR LEASE CORP		09/20/2021	CREDIT SUISSE		3,407,875	3,425,000	2,588	2.B FE
03027X-AD-2	AMERICAN TOWER CORP		09/20/2021	Bank of America		3,413,503	3,100,000	15,931	2.C FE
03027X-BM-1	AMERICAN TOWER CORP		09/20/2021	JEFFERIES & COMPANY, INC.		3,428,403	3,300,000	42,818	2.C FE
032095-AL-5	AMPHENOL CORP		09/20/2021	U.S. Bank		3,435,515	3,425,000	1,674	2.A FE
03465H-AC-8	AOMT 215 A3 - CMO/RMBS		08/30/2021	Morgan Stanley		974,984	975,000	1,385	1.F FE
03842V-AB-3	AQFIT 21A B - ABS		09/29/2021	DONALDSON LUFKIN & JENRETTE		454,959	455,000	0	1.G FE
03882K-AN-2	AMMST 21MF3 XA - CMBS		09/28/2021	J.P. Morgan Securities LLC		1,026,067	18,320,000	5,185	1.A FE
04015W-BJ-2	ARES 39RR DR2 - CDO	C	08/11/2021	CHASE SECURITIES INC		955,000	955,000	0	2.C FE
04018X-AJ-8	ARES D - CDO	C	08/03/2021	Barclays Bank		1,500,000	1,500,000	0	2.C FE
04019L-AJ-3	ARES 51 D - CDO	C	07/12/2021	RBC Dain Rauscher (US)		1,002,000	1,000,000	10,084	2.C FE
045054-AN-3	ASHTEAD CAPITAL INC		08/04/2021	Various		1,651,180	1,650,000	0	2.C FE
05490A-AC-7	BBUBS 2012-TFT B - CMBS		09/15/2021	DONALDSON LUFKIN & JENRETTE		928,750	1,000,000	1,635	1.D FM
055287-AA-4	BBSG 2016-MRP A - CMBS		09/22/2021	DONALDSON LUFKIN & JENRETTE		238,167	230,000	481	1.D FM
05609J-AN-2	BXHPP 21FILM D - CMBS		08/17/2021	Barclays Bank		595,000	595,000	0	2.C FE
05609V-AL-9	BX 21VOLT D - CMBS		09/15/2021	SALOMON BROTHERS INC		513,000	513,000	0	1.D FE
05609V-AN-5	BX 21VOLT E - CMBS		09/15/2021	SALOMON BROTHERS INC		269,000	269,000	0	1.G FE
05609V-AQ-8	BX 21VOLT F - CMBS		09/16/2021	Various		391,094	390,000	0	2.C FE
06540C-AX-5	BANK 2021-BNK35 A2 - CMBS		07/28/2021	MORGAN STANLEY AND CO. INTERNAL		1,570,692	1,525,000	794	1.A FE
06540D-BN-4	BANK 2021-BNK36 XA - CMBS		09/27/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		844,811	0	2,250	1.A FE
06540D-CA-1	BANK 2021-BNK36 AS - CMBS		09/24/2021	Montgomery		1,029,966	1,000,000	449	1.A FE
08161C-AE-1	BMARK 2018-B2 A5 - CMBS		09/15/2021	DEUTSCHE BANK SECURITIES INC.		3,405,820	3,000,000	5,176	1.D FM
08182D-AE-4	BSP 6BR B - CDO	C	07/12/2021	MITSUBISHI UFJ SECURITIES		2,500,000	2,500,000	0	1.C FE
08186R-AS-8	BSP 21R BR - CDO	C	08/25/2021	CHASE SECURITIES INC		2,000,000	2,000,000	0	1.C FE
08186R-AU-3	BSP 21R CR - CDO	C	08/25/2021	CHASE SECURITIES INC		1,000,000	1,000,000	0	1.F FE
09626Y-AU-4	BLUEM 2013-2 CR - CDO		07/12/2021	Montgomery		1,000,500	1,000,000	4,919	1.F FE
09629E-AJ-0	BLUEM II C - CDO	C	07/12/2021	First Boston Corp		1,985,000	2,000,000	15,056	2.C FE
09629L-AJ-4	BLUEM 23 D - CDO	C	07/12/2021	RBC Dain Rauscher (US)		1,095,050	1,100,000	8,021	2.C FE
09630K-AS-3	BLUEM 29R D1R - CDO	C	07/15/2021	SALOMON BROTHERS INC		500,000	500,000	0	2.A FE
12434C-AN-4	BX 21SDMF E - CMBS		09/17/2021	Morgan Stanley		1,066,753	1,070,000	0	2.C FE
12528J-AN-6	CFIP 171R AR - CDO		09/15/2021	Wells Fargo Bank		7,050,000	7,050,000	0	1.A FE
12547L-AQ-1	CIFC 202R BR - CDO	C	08/27/2021	RBC Dain Rauscher (US)		1,430,000	1,430,000	0	1.C FE
12547L-AS-7	CIFC 202R CR - CDO	C	08/27/2021	RBC Dain Rauscher (US)		1,000,000	1,000,000	0	1.F FE
12597D-AE-5	CSAIL 2019-C18 ASB - CMBS		08/05/2021	Citigroup		1,623,633	1,500,000	956	1.D FM
12624P-AJ-4	COMM 2012-CCRE3 AM - CMBS		07/13/2021	GOLDMAN		20,125	20,000	27	1.D FM
12624U-AC-8	COMM 2013-GAM A2 - CMBS		09/24/2021	DONALDSON LUFKIN & JENRETTE		868,552	865,846	2,186	1.A FE
12649A-AJ-8	CSMC 2014-USA B - CMBS		09/10/2021	First Boston Corp		102,418	100,000	151	1.D FM
12649A-AL-3	CSMC 2014-USA C - CMBS		09/08/2021	CHASE SECURITIES INC		183,034	185,000	201	1.D FM
12657G-AF-2	CSMC 21RPL6 M3 - CMO/RMBS		07/28/2021	First Boston Corp		1,608,629	1,500,000	4,232	2.B FE
13079W-DC-9	SYMP 9RRR AR3 - CDO		09/08/2021	BARCLAYS BANK PLC		749,923	750,000	77	1.A 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
143109-AQ-9	CGMS 2016-4 BR - CDO	C	07/12/2021	SALOMON BROTHERS INC		1,249,961	1,250,000	6,754	1.F FE
14312J-AY-8	CGMS 155RR A1R - CDO		09/17/2021	Citigroup		1,000,000	1,000,000	0	1.A FE
14316C-AJ-2	CGMS 2014-4-R B - CDO	C	07/12/2021	First Boston Corp		745,313	750,000	3,907	1.F FE
14686W-AU-5	CARVL 3R DR - CDO	C	08/02/2021	CHASE SECURITIES INC		750,000	750,000	1,278	2.C FE
14856J-AA-2	CASTLELAKE AIRCRAFT STRUCTURED TRUST 201		07/23/2021	GOLDMAN		1,499,986	1,500,000	0	1.F FE
19685W-AC-5	COLT 212 A3 - CMO/RMBS		07/22/2021	First Boston Corp		1,049,982	1,050,000	857	1.F FE
19688F-AC-9	COLT 213 A3 - CMO/RMBS		09/02/2021	Morgan Stanley		1,604,992	1,605,000	2,341	1.F FE
21873B-AG-0	CAFL 212 B - CMBS		08/04/2021	Morgan Stanley		998,043	995,000	1,383	2. Z
22823R-AJ-8	CCITY 1R A1R - CDO	C	07/15/2021	Citigroup		2,000,000	2,000,000	0	1.A FE
22823R-AS-8	CCITY 1R CR - CDO	C	07/15/2021	SALOMON BROTHERS INC		275,000	275,000	0	2. Z
25601B-2B-0	DNB BANK ASA	C	09/23/2021	GOLDMAN, SACHS & CO.		1,965,000	1,965,000	0	1.F FE
26252Q-AJ-1	DRSLF 68 AR - CDO		07/01/2021	BNP PARIBAS SECURITIES CORP.		5,525,000	5,525,000	0	1.A FE
26252V-AW-1	DRSLF 77 CR - CDO	C	07/12/2021	SALOMON BROTHERS INC		499,035	500,000	1,322	1.F FE
28166G-AB-1	NHSHGR 2019-A B - ABS		08/31/2021	RBC Dain Rauscher (US)		293,014	277,000	242	2.B FE
29002L-AG-5	ELM11 11 D - CDO	C	08/18/2021	RBC Dain Rauscher (US)		1,000,000	1,000,000	0	2.C FE
29425A-AD-5	CGCMT 2015-GC33 A4 - CMBS		08/03/2021	Merrill Lynch		1,217,734	1,100,000	462	1.D FM
30305E-AE-8	FREMF 2017-K68 B - CMBS		09/01/2021	ROBERT W. BAIRD & CO.		0	0	(154)	1.D FM
30322D-AS-8	FRTKL 2021-SFR1 E1 - CMBS		08/18/2021	Morgan Stanley		999,973	1,000,000	0	2.A FE
30322D-AU-3	FRTKL 2021-SFR1 E2 - CMBS		08/18/2021	Morgan Stanley		999,974	1,000,000	0	2.C FE
30322M-AD-1	FREED 213FP D - ABS		09/29/2021	Various		299,936	300,000	0	2. Z
33767T-AE-0	FKH 21SFR2 C - RMBS		08/11/2021	Morgan Stanley		1,604,948	1,605,000	0	1.F FE
33767T-AJ-9	FKH 21SFR2 E1 - RMBS		08/11/2021	Morgan Stanley		319,992	320,000	0	2.B FE
33767T-AL-4	FKH 21SFR2 E2 - RMBS		08/11/2021	Morgan Stanley		159,996	160,000	0	2. Z
36191Y-AG-3	GSMS 2011-GC5 B - CMBS		09/21/2021	DONALDSON LUFKIN & JENRETTE		110,000	110,000	356	1.D FM
36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS		08/17/2021	GOLDMAN		1,629,593	1,600,000	0	1.F FE
411707-AK-8	HNGRY 2021-1 A2 - RMBS		07/22/2021	Barclays Bank		1,010,069	1,000,000	2,475	2.B FE
437300-AJ-5	HPA 211 E - CMBS		07/09/2021	SALOMON BROTHERS INC		554,975	555,000	0	2.C FE
44928X-AY-0	ICG 141RR 1A2 - CDO	C	08/20/2021	J.P. Morgan Securities LLC		5,300,000	5,300,000	0	1.A FE
46090X-AA-9	INVCO 211 A1 - CDO	D	08/10/2021	MORGAN STANLEY & CO LLC		6,002,175	6,000,000	20,405	1.A FE
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS		07/23/2021	CHASE SECURITIES INC		2,548,925	2,500,000	5,694	1.G FE
47048J-AZ-6	JTWN 9RR A2R - CDO		08/12/2021	MITSUBISHI UFJ SECURITIES		2,000,000	2,000,000	0	1.C FE
55292R-AA-9	MAPSL 211 A - ABS		07/14/2021	DEUTSCHE BANK ALEX BROWN		840,884	834,624	58	1.F FE
553514-AL-4	MSBAM 2012-CKSV C - CMBS		09/16/2021	DONALDSON LUFKIN & JENRETTE		986,375	1,200,000	2,674	1.D FM
55819X-BE-1	MDPK XXII CR - CDO		07/12/2021	Montgomery		1,251,250	1,250,000	6,824	1.F FE
55821L-AG-9	MDPK 39 D - CDO	C	09/20/2021	CHASE SECURITIES INC		1,000,000	1,000,000	0	2.C FE
55822A-AN-7	MDPK XLVI B1R - CDO	C	08/20/2021	JP Morgan		1,500,000	1,500,000	0	1.C FE
55822A-AQ-0	MDPK XLVI CR - CDO	C	08/20/2021	CHASE SECURITIES INC		1,000,000	1,000,000	0	1.F FE
55822A-AS-6	MDPK XLVI DR - CDO	C	08/20/2021	CHASE SECURITIES INC		1,000,000	1,000,000	0	2.C FE
55955E-AN-8	MAGNETITE XXVII, LIMITED - CDO	C	08/25/2021	Morgan Stanley		350,000	350,000	0	1.C FE
55955E-AS-7	MAGNETITE XXVII, LIMITED - ABS	C	08/25/2021	Morgan Stanley		1,000,000	1,000,000	0	2.C FE
56166W-AA-9	GLGU 211 A1 - CDO	C	07/09/2021	Morgan Stanley		2,000,000	2,000,000	0	1.A FE
59981B-AH-7	MCMLT 19GS1 M2 - CMO/RMBS		08/05/2021	SALOMON BROTHERS INC		238,781	225,000	163	1.D FM
60510M-AB-4	MLANE 21A B - ABS		07/16/2021	Goldman Sachs		789,960	790,000	0	2.B FE
60510M-AB-4	MLANE 21A B - ABS		08/18/2021	GOLDMAN		125,405	125,000	218	2.B FE
61763M-AJ-9	MSBAM 2014-C16 B - CMBS		09/29/2021	SALOMON BROTHERS INC		165,600	160,000	0	1.D FM
61772T-BQ-6	MSC 2021-L7 AS - CMBS		09/30/2021	Morgan Stanley		1,029,971	1,000,000	922	1.A FE
61977K-AG-1	MOTEL 21MTL6 C - CMBS		08/24/2021	GOLDMAN		510,000	510,000	0	1.G FE
62917J-AC-4	NLT 2021-INV2 TRUST - CMO		07/30/2021	NOMURA SECS		824,998	825,000	1,184	1.F FE
63942E-AB-4	NAVSL 2021-E B - ABS		09/13/2021	RBC Dain Rauscher (US)		994,688	1,000,000	0	1.C FE
64035D-AE-6	NSLT 21A B1 - ABS		08/03/2021	GOLDMAN		301,917	290,000	344	1.C FE
64035D-AJ-5	NSLT 21A B2 - ABS		08/16/2021	Montgomery		441,817	425,000	942	1.C FE
64129K-BG-1	NEUB 15RR BR2 - CDO		08/31/2021	Montgomery		1,000,000	1,000,000	0	1.C FE
65559C-AE-1	NORDEA BANK ABP	C	09/23/2021	Merrill Lynch		2,796,640	2,800,000	0	1.F FE
670881-AR-2	OCP 2019R DR - CDO	C	08/06/2021	BAIRD, ROBERT W., & COMPANY IN		565,000	565,000	0	2.C FE
67109U-AW-2	OZLM 11R BR - CDO		07/12/2021	Montgomery		2,001,500	2,000,000	10,356	1.F FE
67115L-AG-9	OAKC D - CDO	C	08/18/2021	CHASE SECURITIES INC		1,295,000	1,295,000	0	2.C FE
67118A-AN-5	OPG 21PORT E - CMBS		09/30/2021	Morgan Stanley		2,137,075	2,155,000	0	2.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
67577V-AS-2	OCT46 46R DR - CDO	C	08/03/2021	BNP Paribas		1,500,000	1,500,000	0	2.C FE
67590B-AW-0	OCT16 XVI CR - CDO		07/12/2021	SALOMON BROTHERS INC		1,249,613	1,250,000	6,091	1.F FE
67591V-AG-0	OCT37 37 B - CDO		07/12/2021	BNP PARIBAS SECURITIES BOND		1,997,000	2,000,000	8,452	1.F FE
68268L-AC-1	OMFIT 2015-3 C - ABS		08/13/2021	LOOP CAPITAL MARKETS L.L.C.		400,112	400,000	1,811	1.F FE
69356A-AL-6	PPMC 4R AR - CDO	C	09/29/2021	CREDIT SUISSE		2,000,000	2,000,000	0	1.A FE
69356T-AG-6	PPMC 5 D - CDO	C	09/17/2021	CHASE SECURITIES INC		800,000	800,000	0	2.C FE
69360G-AB-9	PRPM 2021-RPL1 A2 - CMO/RMBS		07/28/2021	NOMURA SECS		340,000	340,000	0	1.F FE
69688M-AJ-4	PLMRS 2018-2 C - CDO	C	08/19/2021	CHASE SECURITIES INC		590,000	590,000	1,822	2.C FE
69702E-AG-0	PLMRS 214 D - CDO	C	08/19/2021	Morgan Stanley		1,000,000	1,000,000	0	2.C FE
70470M-AL-9	PCEPK D - CDO	C	08/17/2021	BNP Paribas		1,000,000	1,000,000	0	2.C FE
714046-AN-9	PERKINELMER INC		09/20/2021	Citigroup Global Markets, Inc.		3,422,842	3,425,000	2,569	2.B FE
72132W-AK-5	PIPK 4R BR - CDO	C	07/09/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,500,000	2,500,000	0	1.C FE
74333P-AL-1	PROG 21SFR7 E2 - RMBS		07/22/2021	Montgomery		209,988	210,000	0	2.C FE
74762E-AH-5	QUANTA SERVICES INC		09/20/2021	JEFFERIES LLC. [GOVT/EQUITY]		3,411,677	3,425,000	0	2.C FE
74980P-AA-1	RRAM 14 A1 - CDO	C	08/10/2021	MORGAN STANLEY AND CO INC		2,001,800	2,000,000	1,938	1.A FE
75907U-AC-3	RMIT 212 C - ABS		07/14/2021	CHASE SECURITIES INC		289,997	290,000	0	2.C FE
78449M-AC-0	SMB 2021-D B - ABS		08/10/2021	Barclays Bank		999,156	1,000,000	0	1.C FE
81761T-AG-0	SERV 211 A22 - RMBS		07/26/2021	Barclays Bank		695,000	695,000	0	2.C FE
83546D-AQ-1	SONIC 211 A22 - RMBS		07/29/2021	Barclays Bank		1,500,000	1,500,000	0	2.B FE
85172P-AC-1	SLFT 2017-A C - ABS		09/01/2021	CITIGROUP GLOBAL MARKETS INC.		140,153	140,000	270	1.F FE
87241E-AQ-8	TCW 191R ASN - CDO	C	08/06/2021	JEFFERIES LLC. [GOVT/EQUITY]		6,000,000	6,000,000	0	1.A FE
87342R-AJ-3	BELL 2021-1 A23 - RMBS		08/11/2021	Barclays Bank		1,000,000	1,000,000	0	2.B FE
88315L-AS-7	TMCL 2021-3 A - RMBS	C	08/03/2021	FIRST UNION CAPITAL		709,878	710,000	0	1.F FE
88315L-AT-5	TMCL 2021-3 B - RMBS	C	08/03/2021	FIRST UNION CAPITAL		1,999,069	2,000,000	0	2.B FE
89173F-AC-4	TPMT 2017-1 M1 - RMBS		08/30/2021	CHASE SECURITIES INC		234,102	220,000	0	1.D FM
89176V-AC-6	TPMT 2018-5 M1 - RMBS		09/17/2021	Various		288,797	275,000	339	1.D FM
89642D-AA-6	TRNTS XVI A1 - CDO	C	08/04/2021	CREDIT SUISSE		4,604,600	4,600,000	2,855	1.A FE
92332N-AF-2	VENTR 38 D - CDO	C	07/12/2021	MITSUBISHI UFJ SECURITIES		1,903,800	1,900,000	17,597	2.C FE
92538H-AC-4	VERUS 214 A3 - CMO/RMBS		07/23/2021	First Boston Corp		650,997	651,000	684	1.G FE
92538K-AC-7	VERUS 215 A3 - CMO/RMBS		09/15/2021	First Boston Corp		519,996	520,000	436	1.F FE
92557E-AL-7	VIBR 14 C - CDO	C	08/05/2021	BNP Paribas		1,380,000	1,380,000	0	2.C FE
92890F-AY-2	WFRBS 2014-C20 B - CMBS		09/17/2021	FIRST UNION CAPITAL		1,038,906	1,000,000	2,432	1.D FM
92890N-AX-7	WFRBS 2012-C10 B - CMBS		07/26/2021	FIRST UNION CAPITAL		421,072	425,000	1,170	5.B FM
92918H-AK-6	VOYA 202R DR - CDO	C	08/06/2021	BAIRD, ROBERT W., & COMPANY IN		1,500,000	1,500,000	0	2.C FE
92938C-AH-0	WFRBS 2013-C15 B - CMBS		09/23/2021	DONALDSON LUFKIN & JENRETTE		515,738	510,000	1,713	1.D FM
94950A-AQ-3	WELF 2020-2 BR - CDO	C	08/11/2021	CREDIT SUISSE AG NY BRANCH		2,000,000	2,000,000	0	1.C FE
94988Q-AQ-4	WFCM 2013-LC12 B - CMBS		09/13/2021	SALOMON BROTHERS INC		265,559	265,000	458	2.B FM
95000M-BU-4	WFCM 2016-C36 B - CMBS		09/23/2021	DONALDSON LUFKIN & JENRETTE		906,268	910,000	2,413	1.D FM
95001X-AZ-9	WFCM 2019-C50 ASB - CMBS		08/05/2021	WELLS FARGO SECURITIES LLC		892,031	800,000	646	1.A FE
95058X-AL-2	WEN 211 A2I - RMBS		07/16/2021	Barclays Bank		143,489	140,000	302	2.B FE
98888D-AN-2	ZAIS 15R A1R - CDO		07/29/2021	Jefferies		4,400,000	4,400,000	0	1.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						186,216,516	201,375,470	251,279	XXX
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		08/04/2021	GOLDMAN SACHS		1,630,332	1,630,332	0	2.B FE
75989#-AA-1	Rensa Filtration, Inc. - Initial Term Lo		08/06/2021	GOLDMAN SACHS		1,630,332	1,630,332	0	2.B FE
70614#-AC-1	Peloton Echelon LLC - Delayed Draw Tem L		09/20/2021	GOLDMAN SACHS		459,629	459,629	0	2.B FE
70614#-AB-3	Peloton Echelon LLC - Term Loan		08/06/2021	GOLDMAN SACHS		432,592	432,592	0	3.B FE
04368@-AD-8	Asgard Buyer, LLC - Initial Term Loan		09/13/2021	GOLDMAN SACHS		589,894	589,894	0	2.B FE
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		08/30/2021	GOLDMAN SACHS		41,436	41,436	0	2.B FE
29916C-AC-9	EVANS FOOD GROUP LTD.		06/29/2021	GOLDMAN SACHS		3,345	3,345	0	4.B FE
76118S-AE-7	Resolute Industrial, LLC - Revolving Cre		07/20/2021	GOLDMAN SACHS		8,118	8,118	0	4.B FE
87546@-AB-2	Tangent Technologies Acquisition, LLC -		09/22/2021	GOLDMAN SACHS		36,753	36,753	0	4.B FE
90353C-AB-3	UBEO, LLC - Revolving Credit		07/02/2021	GOLDMAN SACHS		6,126	6,126	0	5.B FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						4,838,558	4,838,558	0	XXX
8399997. Total - Bonds - Part 3						252,517,964	264,413,500	262,885	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX

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 Admini-strative Symbol
8399999. Total - Bonds						252,517,964	264,413,500	262,885	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						252,517,964	XXX	262,885	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36179N-Q5-0	G2 MA1376 - RMBS		09/01/2021	Paydown		257,394	257,393	277,744	276,457	0	(19,064)	0	(19,064)	0	257,393	0	0	0	6,840	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		09/01/2021	Paydown		2,169	2,169	2,304	2,290	0	(121)	0	(121)	0	2,169	0	0	0	57	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		09/01/2021	Paydown		430,686	430,686	462,483	459,961	0	(29,276)	0	(29,276)	0	430,686	0	0	0	11,395	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		09/01/2021	Paydown		407,116	407,116	432,465	433,404	0	(26,288)	0	(26,288)	0	407,116	0	0	0	10,773	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		09/01/2021	Paydown		315,634	315,635	332,403	334,253	0	(18,618)	0	(18,618)	0	315,635	0	0	0	9,374	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		09/01/2021	Paydown		346,406	346,406	367,543	369,855	0	(23,449)	0	(23,449)	0	346,406	0	0	0	10,294	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		09/01/2021	Paydown		405,415	405,415	427,649	435,660	0	(30,245)	0	(30,245)	0	405,415	0	0	0	14,616	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		09/01/2021	Paydown		1,361,002	1,361,002	1,412,996	1,424,455	0	(63,453)	0	(63,453)	0	1,361,002	0	0	0	35,655	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		09/01/2021	Paydown		111,995	111,995	117,813	117,793	0	(5,798)	0	(5,798)	0	111,995	0	0	0	1,974	12/20/2050	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		09/16/2021	Paydown		6,790	6,790	6,801	6,609	0	181	0	181	0	6,790	0	0	0	23	07/16/2041	1.A
38380W-7H-6	GNR 2018-066 DA - CMO/RMBS		09/01/2021	Paydown		54,312	54,312	57,452	57,570	0	(3,258)	0	(3,258)	0	54,312	0	0	0	1,256	05/20/2048	1.A
912828-Q7-8	UNITED STATES TREASURY		04/30/2021	Maturity @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	3,472	04/30/2021	1.A
0599999. Subtotal - Bonds - U.S. Governments						3,698,917	3,698,917	3,897,652	3,918,307	0	(219,390)	0	(219,390)	0	3,698,917	0	0	0	105,728	XXX	XXX
195325-DQ-5	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	07/30/2021	Morgan Stanley		646,860	600,000	725,700	723,240	0	(1,446)	0	(1,446)	0	721,794	0	(74,934)	(74,934)	22,360	05/15/2049	3.A FE
1099999. Subtotal - Bonds - All Other Governments						646,860	600,000	725,700	723,240	0	(1,446)	0	(1,446)	0	721,794	0	(74,934)	(74,934)	22,360	XXX	XXX
796711-VR-7	SAN BERNARDINO CALIF CITY UNI SCH DIST		08/01/2021	Maturity @ 100.00		375,000	375,000	373,125	374,833	0	167	0	167	0	375,000	0	0	0	13,913	08/01/2021	1.E FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						375,000	375,000	373,125	374,833	0	167	0	167	0	375,000	0	0	0	13,913	XXX	XXX
10620N-CG-1	BRHEA 2011-1 A2 - ABS		08/25/2021	Paydown		80,610	80,610	81,315	79,411	0	1,199	0	1,199	0	80,610	0	0	0	599	02/25/2030	1.A FE
10623P-DU-1	BRAZO 2010-1 A1 - ABS		09/27/2021	Paydown		1,950	1,950	1,892	1,852	0	99	0	99	0	1,950	0	0	0	16	06/25/2035	1.A FE
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG		08/18/2021	Call @ 100.00		65,000	65,000	70,140	66,702	0	(360)	0	(360)	0	66,342	0	(1,342)	(1,342)	1,841	11/15/2044	1.A FE
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2021	Call @ 100.00		120,000	120,000	132,548	132,165	0	(627)	0	(627)	0	131,537	0	(11,537)	(11,537)	2,005	05/15/2044	1.A FE
30711X-BD-5	CAS 2015-C03 2M2 - CMO/RMBS		09/27/2021	Paydown		102,117	102,117	113,223	111,345	0	(9,227)	0	(9,227)	0	102,117	0	0	0	3,476	07/25/2025	1.A
30711X-BM-5	CAS 2016-C01 1M2 - CMO/RMBS		09/27/2021	Paydown		4,380	4,380	5,130	5,271	0	(891)	0	(891)	0	4,380	0	0	0	202	08/25/2028	1.A
30711X-CT-9	CAS 2016-C03 2M2 - CDO/CMO/RMBS		09/27/2021	Paydown		5,322	5,322	6,018	6,188	0	(866)	0	(866)	0	5,322	0	0	0	215	10/25/2028	1.A
30711X-DA-9	CAS 2016-C04 1M2 - CDO/CMO/RMBS		09/27/2021	Paydown		14,511	14,511	16,134	15,878	0	(1,367)	0	(1,367)	0	14,511	0	0	0	425	01/25/2029	1.A
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		09/01/2021	Paydown		92,789	92,789	94,529	94,539	0	(1,749)	0	(1,749)	0	92,789	0	0	0	1,843	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS		09/01/2021	Paydown		57,503	57,503	60,872	59,905	0	(2,402)	0	(2,402)	0	57,503	0	0	0	1,478	10/01/2043	1.A
3128M9-WV-0	FH G07560 - RMBS		09/01/2021	Paydown		20,655	20,655	21,643	21,311	0	(656)	0	(656)	0	20,655	0	0	0	552	11/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS		09/01/2021	Paydown		208,322	208,322	215,328	220,470	0	(12,148)	0	(12,148)	0	208,322	0	0	0	2,043	12/01/2048	1.A
3128MJ-XJ-4	FH G08680 - RMBS		09/01/2021	Paydown		119,837	119,837	119,481	119,518	0	319	0	319	0	119,837	0	0	0	905	12/01/2045	1.A
3128MJ-Y5-3	FH G08731 - RMBS		09/23/2021	Various		2,620,708	2,531,127	2,363,539	2,391,807	0	(18,661)	0	(18,661)	0	2,373,147	0	247,562	247,562	53,117	11/01/2046	1.A
3128MJ-ZA-1	FH G08736 - RMBS		09/23/2021	Various		2,685,258	2,594,860	2,423,052	2,455,343	0	(19,717)	0	(19,717)	0	2,435,626	0	249,632	249,632	53,947	12/01/2046	1.A
3128MJ-ZF-0	FH G08741 - RMBS		09/01/2021	Paydown		113,047	113,047	112,191	112,249	0	798	0	798	0	113,047	0	0	0	838	01/01/2047	1.A
3128MJ-ZQ-6	FH G08750 - RMBS		09/01/2021	Paydown		62,641	62,641	62,416	62,472	0	170	0	170	0	62,641	0	0	0	1,243	03/01/2047	1.A
3128P8-FY-2	FH C91983 - RMBS		09/01/2021	Paydown		156,249	156,249	159,118	158,765	0	(2,516)	0	(2,516)	0	156,249	0	0	0	1,296	03/01/2038	1.A
3128P8-GB-1	FH C91994 - RMBS		09/01/2021	Paydown		230,345	230,345	234,538	234,589	0	(4,243)	0	(4,243)	0	230,345	0	0	0	2,155	05/01/2038	1.A
3128QL-RN-3	FH 1H2593 - RMBS		09/01/2021	Paydown		2,996	2,996	3,110	3,032	0	(36)	0	(36)	0	2,996	0	0	0	45	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS		09/01/2021	Paydown		126,754	126,754	134,558	132,792	0	(6,038)	0	(6,038)	0	126,754	0	0	0	3,064	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS		09/01/2021	Paydown		475,153	475,153	508,784	512,580	0	(37,428)	0	(37,428)	0	475,153	0	0	0	12,420	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS		09/01/2021	Paydown		91,551	91,551	98,389	98,846	0	(7,295)	0	(7,295)	0	91,551	0	0	0	2,694	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS		09/01/2021	Paydown		1,080,923	1,080,923	1,153,209	0	0	(72,287)	0	(72,287)	0	1,080,923	0	0	0	15,613	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		09/01/2021	Paydown		505,187	505,187	548,838	0	0	(43,651)	0	(43,651)	0	505,187	0	0	0	10,226	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS		09/01/2021	Paydown		1,435,589	1,435,589	1,530,809	1,529,052	0	(93,463)	0	(93,463)	0	1,435,589	0	0	0	38,033	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS		09/01/2021	Paydown		204,322	204,322	214,347	214,323	0	(10,001)	0	(10,001)	0	204,322	0	0	0	3,487	10/01/2035	1.A
3132DM-KC-8	FH SD0291 - RMBS		09/01/2021	Paydown		822,176	822,176	890,905	906,440	0	(84,264)	0	(84,264)	0	822,176	0	0	0	27,018	03/01/2050	1.A
3132DV-3L-7	FH SD8003 - RMBS		09/01/2021	Paydown		318,189	318,189	329,437	334,407	0	(16,218)	0	(16,218)	0	318,189	0	0	0	3,087	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS		09/01/2021	Paydown		489,208	489,208	516,382	514,860	0	(25,651)	0	(25,651)	0	489,208	0	0	0	9,806	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS		09/01/2021	Paydown		228,086	228,086	244,409	243,952	0	(15,866)	0	(15,866)	0	228,086	0	0	0	4,585	06/01/2050	1.A
3132DW-BK-8	FH SD8142 - RMBS		09/01/2021	Paydown		238,628	238,628	251,230	0	0	(12,603)	0	(12,603)	0	238,628	0	0	0	3,197	04/01/2051	1.A
3132GJ-6R-5	FH Q03880 - RMBS		09/01/2021	Paydown		73,136	73,136	75,867	74,857	0	(1,721)	0	(1,721)	0	73,136	0	0	0	1,726	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		09/01/2021	Paydown		135,212	135,212	140,262	138,879	0	(3,667)	0	(3,667)	0	135,212	0	0	0	3,604	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		09/01/2021	Paydown		936	936	971	964	0	(27)	0	(27)	0	936	0	0	0	25	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		09/01/2021	Paydown		86,169	86,169	91,090	90,210	0	(4,042)	0	(4,042)	0	86,169	0	0	0	2,010	11/01/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
3132GL-QT-4	FH Q05266 - RMBS		09/01/2021	Paydown		13,014	13,014	13,518	13,388	0	(375)	0	(375)	0	13,014	0	0	0	346	12/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS		09/01/2021	Paydown		77,211	77,211	80,278	78,985	0	(1,774)	0	(1,774)	0	77,211	0	0	0	1,558	11/01/2042	1.A
3132JP-VH-2	FH Q22416 - RMBS		09/01/2021	Paydown		15,359	15,359	16,088	15,928	0	(569)	0	(569)	0	15,359	0	0	0	374	10/01/2043	1.A
3132M5-BQ-4	FH Q24847 - RMBS		09/01/2021	Paydown		16,816	16,816	17,756	17,504	0	(689)	0	(689)	0	16,816	0	0	0	448	02/01/2044	1.A
3132QP-5E-0	FH Q33544 - RMBS		09/01/2021	Paydown		93,355	93,355	93,705	93,544	0	(189)	0	(189)	0	93,355	0	0	0	646	05/01/2045	1.A
3132QP-E6-7	FH Q32856 - RMBS		09/01/2021	Paydown		28,795	28,795	28,831	28,800	0	(5)	0	(5)	0	28,795	0	0	0	603	04/01/2045	1.A
3132QR-FB-1	FH Q34661 - RMBS		09/01/2021	Paydown		82,205	82,205	82,719	82,468	0	(263)	0	(263)	0	82,205	0	0	0	1,621	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS		09/01/2021	Paydown		200,774	200,774	214,185	209,390	0	(8,616)	0	(8,616)	0	200,774	0	0	0	4,642	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS		09/01/2021	Paydown		28,034	28,034	29,131	28,813	0	(779)	0	(779)	0	28,034	0	0	0	650	04/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS		09/01/2021	Paydown		335,615	335,615	337,870	337,240	0	(1,625)	0	(1,625)	0	335,615	0	0	0	8,896	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS		09/01/2021	Paydown		292,673	292,673	309,594	308,196	0	(15,522)	0	(15,522)	0	292,673	0	0	0	8,722	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS		09/01/2021	Paydown		94,847	94,847	99,278	98,277	0	(3,431)	0	(3,431)	0	94,847	0	0	0	2,744	11/01/2047	1.A
3132XY-VC-8	FH Q56010 - RMBS		09/01/2021	Paydown		55,808	55,808	58,154	58,089	0	(2,281)	0	(2,281)	0	55,808	0	0	0	1,743	05/01/2048	1.A
31335A-JE-9	FH G60261 - RMBS		09/01/2021	Paydown		58,114	58,114	58,132	58,106	0	8	0	8	0	58,114	0	0	0	1,165	11/01/2043	1.A
31335B-KB-1	FH G61190 - RMBS		09/01/2021	Paydown		11,067	11,067	11,576	11,467	0	(400)	0	(400)	0	11,067	0	0	0	361	08/01/2047	1.A
31335C-E5-9	FH G61956 - RMBS		09/01/2021	Paydown		687,757	687,757	735,094	736,660	0	(48,903)	0	(48,903)	0	687,757	0	0	0	19,748	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS		09/01/2021	Paydown		312,776	312,776	325,287	326,280	0	(13,504)	0	(13,504)	0	312,776	0	0	0	5,338	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS		09/01/2021	Paydown		347,077	347,077	352,473	351,715	0	(4,637)	0	(4,637)	0	347,077	0	0	0	6,991	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS		09/01/2021	Paydown		92,869	92,869	97,280	96,948	0	(4,079)	0	(4,079)	0	92,869	0	0	0	1,518	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS		09/01/2021	Paydown		215,963	215,963	224,466	224,176	0	(8,213)	0	(8,213)	0	215,963	0	0	0	2,846	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS		09/01/2021	Paydown		247,370	247,370	260,589	259,943	0	(12,572)	0	(12,572)	0	247,370	0	0	0	4,201	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS		09/01/2021	Paydown		78,089	78,089	80,902	0	0	(2,812)	0	(2,812)	0	78,089	0	0	0	931	02/01/2051	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		09/01/2021	Paydown		187,092	187,092	193,377	191,685	0	(4,593)	0	(4,593)	0	187,092	0	0	0	4,601	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		09/01/2021	Paydown		247,085	247,085	257,374	254,728	0	(7,643)	0	(7,643)	0	247,085	0	0	0	4,939	07/25/2045	1.A
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS		09/01/2021	Paydown		228,147	228,147	224,297	225,091	0	3,056	0	3,056	0	228,147	0	0	0	4,587	10/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		09/01/2021	Paydown		248,263	248,263	252,142	252,178	0	(3,915)	0	(3,915)	0	248,263	0	0	0	4,928	07/25/2059	1.A
3137AV-XN-2	FHMS K-022 A2 - CMBS		09/01/2021	Paydown		16,149	16,149	16,471	16,181	0	(32)	0	(32)	0	16,149	0	0	0	253	07/25/2022	1.A
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		09/01/2021	Paydown		72,612	72,612	69,935	70,388	0	2,224	0	2,224	0	72,612	0	0	0	1,264	04/15/2033	1.A
3137BL-6T-0	FHR 4504 CA - CMO/RMBS		09/01/2021	Paydown		70,534	70,534	69,024	69,415	0	1,119	0	1,119	0	70,534	0	0	0	1,369	08/15/2045	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		09/01/2021	Paydown		109,327	109,327	107,602	107,907	0	1,421	0	1,421	0	109,327	0	0	0	2,182	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS		09/01/2021	Paydown		912,566	912,566	957,481	959,223	0	(46,658)	0	(46,658)	0	912,566	0	0	0	24,215	05/15/2050	1.A
3137G0-GW-3	FHR 2015-DNA3 M3 - CMO/RMBS		09/27/2021	Paydown		229,549	229,549	268,572	256,860	0	(27,311)	0	(27,311)	0	229,549	0	0	0	7,335	04/25/2028	1.A
31381L-R4-1	FN 464107 - CMBS/RMBS		09/01/2021	Paydown		6,388	6,388	7,115	7,085	0	(697)	0	(697)	0	6,388	0	0	0	208	12/01/2029	1.A
31381T-KC-3	FN 470191 - CMBS/RMBS		09/01/2021	Paydown		7,314	7,314	7,442	7,344	0	(30)	0	(30)	0	7,314	0	0	0	151	01/01/2022	1.A
3138E0-6H-7	FN AJ8071 - RMBS		09/01/2021	Paydown		34,462	34,462	36,207	35,684	0	(1,222)	0	(1,222)	0	34,462	0	0	0	930	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS		09/01/2021	Paydown		35,596	35,596	38,132	37,278	0	(1,682)	0	(1,682)	0	35,596	0	0	0	817	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS		09/01/2021	Paydown		16,681	16,681	17,870	17,457	0	(776)	0	(776)	0	16,681	0	0	0	389	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS		09/01/2021	Paydown		14,672	14,672	15,717	15,330	0	(658)	0	(658)	0	14,672	0	0	0	346	01/01/2046	1.A
3138L2-V8-7	FN AM2438 - CMBS/RMBS		09/01/2021	Paydown		4,952	4,952	4,914	4,973	0	(21)	0	(21)	0	4,952	0	0	0	85	02/01/2023	1.A
3138LD-5G-4	FN AN1746 - CMBS/RMBS		09/01/2021	Paydown		21,305	21,305	20,913	21,111	0	194	0	194	0	21,305	0	0	0	320	09/01/2023	1.A
3138LJ-FJ-4	FN AN5568 - CMBS/RMBS		09/01/2021	Paydown		11,703	11,703	12,116	12,032	0	(329)	0	(329)	0	11,703	0	0	0	254	05/01/2027	1.A
3138ML-XD-1	FN AQ5175 - RMBS		09/01/2021	Paydown		128,126	128,126	128,567	128,453	0	(326)	0	(326)	0	128,126	0	0	0	955	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		09/01/2021	Paydown		121	121	130	128	0	(6)	0	(6)	0	121	0	0	0	3	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS		09/01/2021	Paydown		833	833	893	870	0	(37)	0	(37)	0	833	0	0	0	19	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS		09/01/2021	Paydown		2,069	2,069	2,216	2,170	0	(101)	0	(101)	0	2,069	0	0	0	49	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		09/01/2021	Paydown		3,549	3,549	3,802	3,701	0	(152)	0	(152)	0	3,549	0	0	0	77	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		09/01/2021	Paydown		748	748	802	779	0	(30)	0	(30)	0	748	0	0	0	17	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		09/01/2021	Paydown		204	204	218	214	0	(11)	0	(11)	0	204	0	0	0	5	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		09/01/2021	Paydown		1,791	1,791	1,918	1,877	0	(86)	0	(86)	0	1,791	0	0	0	40	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		09/01/2021	Paydown		1,964	1,964	2,103	2,059	0	(95)	0	(95)	0	1,964	0	0	0	43	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		09/01/2021	Paydown		148	148	158	153	0	(6)	0	(6)	0	148	0	0	0	3	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS		09/01/2021	Paydown		181,676	181,676	182,215	182,186	0	(510)	0	(510)	0	181,676	0	0	0	4,820	07/01/2047	1.A
3140FX-C8-3	FN BF0094 - RMBS		09/01/2021	Paydown		560,963	560,963	566,792	565,666	0	(4,703)	0	(4,703)	0	560,963	0	0	0	14,721	05/01/2056	1.A
3140FX-H3-9	FN BF0249 - RMBS		09/01/2021	Paydown		1,172,820	1,172,820	1,218,175	1,212,622	0	(39,802)	0	(39,802)	0	1,172,820	0	0	0	27,032	01/01/2058	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
3140HX-G4-6	FN BL5618 - CMBS/RMBS		09/01/2021	Paydown		12,537	12,537	13,120	13,089	0	(551)	0	(551)	0	12,537	0	0	0	232	01/01/2035	1.A
3140J5-G7-8	FN BM1121 - RMBS		09/01/2021	Paydown		20,616	20,616	21,421	21,172	0	(556)	0	(556)	0	20,616	0	0	0	479	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS		09/01/2021	Paydown		41,792	41,792	43,444	42,935	0	(1,143)	0	(1,143)	0	41,792	0	0	0	997	06/01/2047	1.A
3140J7-R5-6	FN BM3207 - RMBS		09/01/2021	Paydown		521,626	521,626	517,612	518,242	0	3,384	0	3,384	0	521,626	0	0	0	3,866	12/01/2032	1.A
3140J8-ZH-9	FN BM4343 - RMBS		09/01/2021	Paydown		846,678	846,678	887,953	880,985	0	(34,307)	0	(34,307)	0	846,678	0	0	0	25,493	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS		09/01/2021	Paydown		410,900	410,900	424,960	425,652	0	(14,752)	0	(14,752)	0	410,900	0	0	0	9,738	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS		09/01/2021	Paydown		267,910	267,910	272,368	271,283	0	(3,373)	0	(3,373)	0	267,910	0	0	0	7,290	10/01/2048	1.A
3140Q9-2N-2	FN CA2580 - RMBS		09/01/2021	Paydown		590,177	590,177	613,254	607,790	0	(17,613)	0	(17,613)	0	590,177	0	0	0	17,699	11/01/2048	1.A
3140QE-CJ-9	FN CA6372 - RMBS		09/01/2021	Paydown		48,744	48,744	53,482	53,474	0	(4,729)	0	(4,729)	0	48,744	0	0	0	1,146	07/01/2050	1.A
3140X5-NG-4	FN FM2190 - RMBS		09/01/2021	Paydown		479,810	479,810	496,304	503,980	0	(24,169)	0	(24,169)	0	479,810	0	0	0	11,094	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS		09/01/2021	Paydown		107,212	107,212	113,242	113,241	0	(6,030)	0	(6,030)	0	107,212	0	0	0	1,819	08/01/2035	1.A
3140X7-PW-3	FN FM4036 - RMBS		09/01/2021	Paydown		335,903	335,903	351,491	352,140	0	(16,238)	0	(16,238)	0	335,903	0	0	0	5,575	12/01/2033	1.A
3140X9-QU-2	FN FM5866 - RMBS		09/01/2021	Paydown		1,134,936	1,134,936	1,211,189	0	0	(76,253)	0	(76,253)	0	1,134,936	0	0	0	16,421	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS		09/01/2021	Paydown		1,011,268	1,011,268	1,078,106	0	0	(66,838)	0	(66,838)	0	1,011,268	0	0	0	14,527	06/01/2049	1.A
31412N-3T-1	FN 930610 - RMBS		09/01/2021	Paydown		4,474	4,474	4,866	4,818	0	(343)	0	(343)	0	4,474	0	0	0	134	02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		09/01/2021	Paydown		4,441	4,441	4,609	4,488	0	(47)	0	(47)	0	4,441	0	0	0	118	05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		09/01/2021	Paydown		36,499	36,499	37,953	37,095	0	(596)	0	(596)	0	36,499	0	0	0	734	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS		09/01/2021	Paydown		78,439	78,439	82,949	80,790	0	(2,351)	0	(2,351)	0	78,439	0	0	0	1,458	10/01/2042	1.A
31418C-A8-7	FN MA2730 - RMBS		09/24/2021	Various		1,321,841	1,287,628	1,206,547	1,214,379	0	7,126	0	7,126	0	1,221,506	0	100,336	100,336	21,502	08/01/2046	1.A
31418C-E4-2	FN MA2854 - RMBS		09/01/2021	Paydown		140,869	140,869	134,552	135,474	0	5,395	0	5,395	0	140,869	0	0	0	902	12/01/2046	1.A
31418D-HD-7	FN MA3827 - RMBS		09/01/2021	Paydown		269,785	269,785	281,335	281,464	0	(11,679)	0	(11,679)	0	269,785	0	0	0	4,476	11/01/2034	1.A
31418D-KV-3	FN MA3907 - RMBS		09/01/2021	Paydown		157,015	157,015	164,547	165,669	0	(8,654)	0	(8,654)	0	157,015	0	0	0	4,105	01/01/2050	1.A
31418D-LU-4	FN MA3938 - RMBS		09/01/2021	Paydown		170,728	170,728	179,237	180,057	0	(9,329)	0	(9,329)	0	170,728	0	0	0	4,501	02/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS		09/01/2021	Paydown		274,032	274,032	283,666	283,193	0	(9,161)	0	(9,161)	0	274,032	0	0	0	3,726	08/01/2050	1.A
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		09/01/2021	Paydown		589,306	589,306	621,810	621,386	0	(32,080)	0	(32,080)	0	589,306	0	0	0	11,824	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		09/01/2021	Paydown		239,439	239,439	252,011	252,051	0	(12,612)	0	(12,612)	0	239,439	0	0	0	4,078	01/01/2036	1.A
452281-JD-1	ILLSTD 2010-1 A3 - ABS		07/26/2021	Paydown		50,416	50,416	50,390	48,740	0	1,676	0	1,676	0	50,416	0	0	0	422	07/25/2045	1.A FE
462467-C3-3	IOWA FIN AUTH SINGLE FAMILY MTG REV		09/20/2021	Call @ 100.00		10,000	10,000	11,045	11,005	0	(71)	0	(71)	0	10,935	0	(935)	(935)	285	07/01/2050	1.A FE
575831-FX-5	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		09/27/2021	Unknown		5,084	5,000	5,090	0	0	(6)	0	(6)	0	5,084	0	0	0	135	05/01/2040	1.D FE
605350-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		09/01/2021	Call @ 100.00		10,000	10,000	11,053	11,012	0	(65)	0	(65)	0	10,948	0	(948)	(948)	163	12/01/2050	1.A FE
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2021	Call @ 100.00		45,000	45,000	48,118	47,654	0	(166)	0	(166)	0	47,489	0	(2,489)	(2,489)	1,234	09/01/2049	1.B FE
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		09/01/2021	Call @ 100.00		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	11,470	09/01/2035	1.E FE
679191-JK-3	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL		09/01/2021	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	118	09/01/2022	1.D FE
686087-QX-8	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2021	Call @ 100.00		20,000	20,000	21,693	20,646	0	(88)	0	(88)	0	20,558	0	(558)	(558)	826	07/01/2044	1.C FE
709224-EF-2	PENNSYLVANIA ST TPK COMMN TPK REV		07/14/2021	Call @ 100.00		575,000	575,000	575,000	575,000	0	0	0	0	0	575,000	0	0	0	3,661	12/01/2021	1.E FE
796839-BP-2	SAN BERNARDINO CNTY CALIF PENSION OBLIG		08/02/2021	Call @ 100.00		195,000	195,000	213,412	203,375	0	(1,822)	0	(1,822)	0	201,554	0	(6,554)	(6,554)	11,739	08/01/2023	1.D FE
83756C-D3-6	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Call @ 100.00		60,000	60,000	67,286	66,986	0	(458)	0	(458)	0	66,528	0	(6,528)	(6,528)	1,067	05/01/2051	1.A FE
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Call @ 100.00		25,000	25,000	26,842	25,606	0	(122)	0	(122)	0	25,484	0	(484)	(484)	598	11/01/2044	1.A FE
880461-CN-6	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		09/01/2021	Call @ 100.00		30,000	30,000	32,508	30,863	0	(167)	0	(167)	0	30,696	0	(696)	(696)	1,262	07/01/2039	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						31,407,934	31,193,656	31,926,768	27,624,453	0	(1,110,544)	0	(1,110,544)	0	30,842,474	0	565,459	565,459	658,801	XXX	XXX
00217E-AC-2	ARIFL 2018-A A3 - ABS		09/15/2021	Paydown		72,960	72,960	72,950	72,957	0	3	0	3	0	72,960	0	0	0	1,368	10/15/2026	1.A FE
00913R-AB-2	AIR LIQUIDE FINANCE SA	C	09/27/2021	Maturity @ 100.00		2,850,000	2,850,000	2,834,696	2,847,663	0	2,337	0	2,337	0	2,850,000	0	0	0	49,875	09/27/2021	1.G FE
03465H-AC-8	AOMT 215 A3 - CMO/RMBS		09/25/2021	Paydown		49,057	24,529	24,528	0	0	0	0	0	0	24,529	0	24,529	24,529	0	07/26/2066	1.F FE
04019L-AJ-3	ARES 51 D - CDO	C	08/10/2021	Paydown		1,000,000	1,000,000	1,002,000	0	0	(2,000)	0	(2,000)	0	1,000,000	0	0	0	12,626	04/15/2031	2.C FE
05565Q-DD-7	BP CAPITAL MARKETS PLC	C	09/16/2021	Maturity @ 100.00		9,100,000	9,100,000	8,964,478	9,077,664	0	22,336	0	22,336	0	9,100,000	0	0	0	192,192	09/16/2021	1.F FE
05586A-AA-6	BSPRT 2018-FL4 A - CDO		09/15/2021	Paydown		1,071,710	1,071,710	1,071,710	1,071,710	0	0	0	0	0	1,071,710	0	0	0	8,352	09/17/2035	1.A FE
056054-AG-4	BX 19XL D - CMBS		09/15/2021	Paydown		39,953	39,953	39,628	39,743	0	210	0	210	0	39,953	0	0	0	417	10/15/2036	1.D FM
05607Q-AA-6	BX 2020-BXLP A - CMBS		09/15/2021	Paydown		58,671	58,671	58,671	58,671	0	0	0	0	0	58,671	0	0	0	360	12/15/2036	1.D FM
05607Q-AR-9	BX 2020-BXLP D - CMBS		09/15/2021	Paydown		88,007	88,007	86,219	86,799	0	1,208	0	1,208	0	88,007	0	0	0	806	12/15/2036	1.D FM
05683H-AE-5	BCC 2017-2 BR - CDO		07/23/2021	Paydown		1,500,000	1,500,000	1,475,625	1,477,320	0	22,680	0	22,680	0	1,500,000	0	0	0	22,370	07/25/2030	1.C FE
06738E-AQ-8	BARCLAYS PLC	C	08/10/2021	Maturity @ 100.00		4,450,000	4,450,000	4,443,564	4,449,076	0	924	0	924	0	4,450,000	0	0	0	142,400	08/10/2021	2.B FE
06761C-AA-7	BABSN 2016-II AR - CDO	C	07/20/2021	Paydown		12,502	12,502	12,502	12,502	0	0	0	0	0	12,502	0	0	0	122	07/20/2028	1.A FE
08186R-AE-9	BSP 21 B1 - CDO	C	09/14/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	54,251	07/15/2031	1.C FE
08186R-AG-4	BSP 21 C - CDO	C	09/14/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,206	07/15/2031	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09075J-AA-7	BGCLO 1 A - CDO	C	07/02/2021	Paydown		2,250,000	2,250,000	2,221,875	2,224,030	0	25,970	0	25,970	0	2,250,000	0	0	0	20,933	06/16/2031	1.A FE
12433A-AE-9	BX 20FOX C - CMBS		08/15/2021	Paydown		2,244	2,244	2,244	2,244	0	0	0	0	0	2,244	0	0	0	25	11/01/2032	1.G FE
12481H-AC-9	CBAM 2017-3 A - CDO		07/19/2021	Paydown		2,000,000	2,000,000	1,997,020	1,966,750	0	33,250	0	33,250	0	2,000,000	0	0	0	21,844	10/17/2029	1.A FE
12528J-AA-4	CFIP 2017-1 A - CDO		09/16/2021	Paydown		7,050,000	7,050,000	7,050,000	7,050,000	0	0	0	0	0	7,050,000	0	0	0	91,844	01/18/2030	1.A FE
12530M-AA-3	SORT 2020-1 A1 - ABS		08/15/2021	Paydown		5,977	5,977	5,976	5,976	0	1	0	1	0	5,977	0	0	0	63	07/15/2060	1.D FE
12530M-AC-9	SORT 2020-1 B1 - ABS		08/15/2021	Paydown		559	559	559	559	0	0	0	0	0	559	0	0	0	7	07/15/2060	1.G FE
12530M-AE-5	SORT 2021-1 A1 - ABS		08/15/2021	Paydown		5,243	5,243	5,242	0	0	1	0	1	0	5,243	0	0	0	29	03/15/2061	1.D FE
12547L-AE-8	CIFC 2020-II B - CDO	C	09/30/2021	Paydown		1,430,000	1,430,000	1,430,000	1,430,000	0	0	0	0	0	1,430,000	0	0	0	38,667	08/24/2032	1.C FE
12547L-AG-3	CIFC 2020-II C - CDO	C	09/30/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,623	08/24/2032	1.F FE
12596E-AC-8	CNH 2018-B A3 - ABS		09/15/2021	Paydown		188,312	188,312	188,287	188,305	0	7	0	7	0	188,312	0	0	0	3,889	11/15/2023	1.A FE
12624K-AJ-5	COMM 2012-CCRE2 A3 - CMBS		09/01/2021	Paydown		124,075	124,075	122,771	123,558	0	517	0	517	0	124,075	0	0	0	2,345	08/17/2045	1.D FM
126650-BC-3	CVSPAS 5 CTF - CMBS		09/10/2021	Paydown		4,859	4,859	5,376	5,135	0	(276)	0	(276)	0	4,859	0	0	0	191	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - ABS		07/10/2021	Paydown		1,720	1,720	1,939	1,861	0	(142)	0	(142)	0	1,720	0	0	0	61	12/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - ABS		09/10/2021	Paydown		3,465	3,465	3,907	3,751	0	(286)	0	(286)	0	3,465	0	0	0	148	12/10/2028	2.B FE
13079W-AQ-1	SYMP IX AR2 - CDO		09/23/2021	Paydown		750,000	750,000	743,250	743,650	0	6,350	0	6,350	0	750,000	0	0	0	10,795	07/16/2032	1.A FE
13645Y-AB-5	CPART 2020-1 A2A - ABS	A	09/19/2021	Paydown		416,235	416,235	416,206	416,222	0	12	0	12	0	416,235	0	0	0	4,888	11/21/2022	1.A FE
14312J-AQ-5	CGMS 155R A1R - CDO		09/29/2021	Paydown		1,000,000	1,000,000	900,690	913,349	0	86,651	0	86,651	0	1,000,000	0	0	0	14,472	01/20/2032	1.A FE
14314W-AG-6	CARMX 2017-3 C - ABS		09/15/2021	Paydown		860,000	860,000	857,413	859,054	0	946	0	946	0	860,000	0	0	0	17,544	05/15/2023	1.C FE
14315V-AD-4	CARMX 2020-2 A3 - ABS		09/15/2021	Paydown		118,829	118,829	121,730	121,159	0	(2,330)	0	(2,330)	0	118,829	0	0	0	1,515	11/15/2024	1.A FE
14316L-AC-7	CARMX 2019-2 A3 - ABS		09/15/2021	Paydown		257,486	257,486	261,852	259,925	0	(2,439)	0	(2,439)	0	257,486	0	0	0	4,575	03/15/2024	1.A FE
14856J-AA-2	CLAST 171R A - ABS		09/15/2021	Paydown		47,804	47,804	47,803	0	0	0	0	0	0	47,804	0	0	0	146	12/31/2041	1.F FE
14889E-AL-0	CRMN 2013-1 AR - CDO		07/27/2021	Paydown		429,498	429,498	429,498	429,498	0	0	0	0	0	429,498	0	0	0	3,432	01/27/2028	1.A FE
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		09/01/2021	Paydown		17,317	17,317	17,317	0	0	0	0	0	0	17,317	0	0	0	22	08/25/2066	1.F FE
19688F-AC-9	COLT 213 A3 - CMO/RMBS		09/25/2021	Paydown		8,673	8,673	8,673	0	0	0	0	0	0	8,673	0	0	0	10	09/27/2066	1.F FE
22823R-AA-7	CCITY 1 A1 - CDO	C	07/27/2021	Call @ 100.00		1,200,000	1,200,000	1,200,750	1,200,569	0	(907)	0	(907)	0	1,199,662	0	338	338	30,191	07/22/2030	1.A FE
25746U-CJ-6	DOMINION ENERGY INC		07/15/2021	Call @ 100.00		350,000	350,000	349,500	349,935	0	56	0	56	0	349,991	0	9	9	6,417	08/15/2021	2.B FE
26245X-AC-1	DRSLF 86 B - CDO	C	07/19/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	43,755	07/17/2030	1.C FE
26245X-AE-7	DRSLF 86 C - CDO	C	07/19/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,328	07/17/2030	1.F FE
28137R-AA-5	EDUSA 5 A - ABS		09/27/2021	Paydown		28,169	28,169	27,896	27,435	0	733	0	733	0	28,169	0	0	0	154	02/25/2039	1.A FE
29278G-AB-4	ENEL FINANCE INTERNATIONAL NV	C	07/23/2021	Call @ 100.00		4,342,717	4,250,000	4,237,250	4,246,248	0	1,481	0	1,481	0	4,247,729	0	2,271	2,271	173,496	05/25/2022	2.A FE
29278G-AH-1	ENEL FINANCE INTERNATIONAL NV	C	07/23/2021	Call @ 100.00		3,021,955	2,800,000	2,797,872	2,798,796	0	236	0	236	0	2,799,033	0	967	967	324,097	09/14/2023	2.A FE
29278G-AJ-7	ENEL FINANCE INTERNATIONAL NV	C	07/23/2021	Call @ 100.00		2,297,319	2,000,000	2,197,500	2,166,510	0	(18,577)	0	(18,577)	0	2,147,933	0	(147,933)	(147,933)	376,714	09/14/2025	2.A FE
29374A-AB-0	EFF 2019-1 A2 - ABS		09/20/2021	Paydown		278,165	278,165	281,338	279,415	0	(1,250)	0	(1,250)	0	278,165	0	0	0	5,586	10/21/2024	1.A FE
29374W-AB-2	EFF 2019-3 A2 - ABS		09/20/2021	Paydown		61,861	61,861	62,098	62,001	0	(140)	0	(140)	0	61,861	0	0	0	843	05/20/2025	1.A FE
294429-AM-7	EQUIFAX INC		08/15/2021	Maturity @ 100.00		390,000	390,000	388,596	389,724	0	276	0	276	0	390,000	0	0	0	14,040	08/15/2021	2.B FE
30291Y-AJ-9	FREMF 2014-K716 B - CMBS		07/25/2021	Paydown		253,293	253,293	256,048	252,765	0	528	0	528	0	253,293	0	0	0	5,713	08/26/2047	1.D FM
30305E-AE-8	FREMF 2017-K68 B - CMBS		09/01/2021			0	0	0	(823)	0	823	0	823	0	0	0	0	0	0	10/25/2049	1.D FM
3137G0-GJ-2	STACR 2015-HQA1 M3 - CMO/RMBS		09/22/2021	Paydown		1,475,811	1,429,866	1,615,748	1,578,067	0	(54,103)	0	(54,103)	0	1,523,964	0	(48,153)	(48,153)	51,104	03/25/2028	1.D
3137G0-JU-4	STACR 2016-DNA2 M3 - CDO/CMO/RMBS		09/27/2021	Paydown		109,796	109,796	118,224	122,087	0	(12,291)	0	(12,291)	0	109,796	0	0	0	3,882	10/25/2028	1.D
3137G0-LA-5	STACR 2016-HQA3 M3 - CMO/RMBS		09/22/2021	Not Available		2,072,200	2,000,000	2,225,625	2,134,884	0	(42,112)	0	(42,112)	0	2,092,772	0	(20,572)	(20,572)	58,919	03/26/2029	1.D
3137G0-LJ-6	STACR 2016-DNA4 M3 - CDO/CMO/RMBS		09/27/2021	Paydown		119,784	119,784	132,346	127,596	0	(7,811)	0	(7,811)	0	119,784	0	0	0	3,480	03/25/2029	1.D
3137G0-NE-5	STACR 2017-HQA1 M2 - CMO/RMBS		09/22/2021	Paydown		869,363	836,454	903,501	875,817	0	(11,329)	0	(11,329)	0	864,489	0	4,875	4,875	22,750	08/27/2029	1.D
34533F-AD-3	FORDO 2019-A A3 - ABS		09/15/2021	Paydown		450,910	450,910	458,924	454,647	0	(3,737)	0	(3,737)	0	450,910	0	0	0	8,294	09/15/2023	1.A FE
36192K-AT-4	GSMS 2012-GCJ7 A4 - CMBS		09/01/2021	Paydown		2,268	2,268	2,289	2,269	0	(1)	0	(1)	0	2,268	0	0	0	56	05/12/2045	1.D FM
36255J-AD-6	GMCAR 2018-3 A3 - ABS		09/16/2021	Paydown		176,249	176,249	176,208	176,239	0	10	0	10	0	176,249	0	0	0	3,531	05/16/2023	1.A FE
36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS		09/01/2021	Paydown		3,181	3,181	3,240	0	0	(59)	0	(59)	0	3,181	0	0	0	7	01/25/2052	1.F FE
36321H-AC-2	GALXY XXIX B - CDO		08/11/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	23,601	11/16/2026	1.A FE
368306-AL-0	GB 2020-FLIX C - CMBS		08/16/2021	Paydown		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	1,963	08/17/2037	1.G FE
368306-AN-6	GB 2020-FLIX D - CMBS		08/16/2021	Paydown		1,440,000	1,440,000	1,448,348	1,448,093	0	(8,093)	0	(8,093)	0	1,440,000	0	0	0	23,920	08/17/2037	1.D FM
375558-AU-7	GILEAD SCIENCES INC		09/01/2021	Call @ 100.00		1,250,000	1,250,000	1,375,925	1,261,415	0	(11,415)	0	(11,415)	0	1,250,000	0	0	0	41,250	12/01/2021	2.A FE
38021E-AA-2	GOAL 2010-1 NTS - ABS		08/25/2021	Paydown		54,663	54,663	54,149	52,061	0	2,603	0	2,603	0	54,663	0	0	0	365	08/25/2048	1.A FE
411707-AK-8	HNGRY 2021-1 A2 - RMBS		09/20/2021	Paydown		2,500	2,500	2,525	0	0	(25)	0	(25)	0	2,500	0	0	0	17	06/20/2051	2.B FE
429827-AY-4	HEF 2014-1 NTS - ABS		08/25/2021	Paydown		207,356	207,356	207,404	205,097	0	2,259	0	2,259	0	207,356	0	0	0	1,935	05/25/2034	1.A FE
437300-AJ-5	HPA 211 E - CMBS		09/19/2021	Paydown		2,089	2,089	2,089	0	0	0	0	0	0	2,089	0	0	0	6	09/19/2041	2.C 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
43814U-AG-4	HAROT 2018-2 A3 - ABS		08/18/2021	Paydown		219,641	219,641	222,524	220,386	0	(745)	0	(745)	0	219,641	0	0	0	3,986	05/18/2022	1.A FE
44928X-AL-8	ICG 2014-1 A1R - CDO	C	09/14/2021	Paydown		5,287,885	5,287,885	5,287,885	5,287,885	0	0	0	0	0	5,287,885	0	0	0	68,490	01/22/2030	1.A FE
44933A-AC-1	HART 2018-B A3 - ABS		09/15/2021	Paydown		180,149	180,149	180,147	180,149	0	0	0	0	0	180,149	0	0	0	3,825	12/15/2022	1.A FE
44935S-AC-0	HALST 2020-A A3 - ABS		09/15/2021	Paydown		829,067	829,067	841,254	837,203	0	(8,136)	0	(8,136)	0	829,067	0	0	0	11,102	07/17/2023	1.A FE
45783N-AA-5	INSTR 2021-1 A - RMBS		09/15/2021	Paydown		23,166	23,166	23,157	0	0	9	0	9	0	23,166	0	0	0	276	02/16/2054	1.F FE
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS		09/01/2021	Paydown		8,859	8,859	9,315	9,308	0	(449)	0	(449)	0	8,859	0	0	0	247	11/25/2050	1.D FM
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS		09/01/2021	Paydown		9,506	9,506	9,692	0	0	(186)	0	(186)	0	9,506	0	0	0	34	12/25/2051	1.G FE
55292R-AA-9	MAPSL 211 A - ABS		09/15/2021	Paydown		10,752	10,752	10,833	0	0	(81)	0	(81)	0	10,752	0	0	0	34	06/15/2046	1.F FE
55822A-AA-5	MDPK 46 B1 - CDO	C	09/01/2021	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	37,641	10/15/2031	1.C FE
55822A-AE-7	MDPK 46 C - CDO	C	09/01/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,671	10/15/2031	1.F FE
55955E-AE-8	MAGNE XXVII B - CDO	C	09/22/2021	Paydown		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	8,694	07/20/2033	1.C FE
610332-AU-2	MCBSL 2015-1 AR - CDO		08/23/2021	Paydown		342,104	342,104	342,104	342,104	0	0	0	0	0	342,104	0	0	0	3,377	05/24/2027	1.A FE
62917J-AC-4	NLT 2021-INV2 TRUST - CMO		09/25/2021	Paydown		7,077	7,077	7,077	0	0	0	0	0	0	7,077	0	0	0	11	08/25/2056	1.F FE
63940F-AB-3	NAVSL 2016-2 A2 - ABS		09/27/2021	Paydown		112,284	112,284	112,284	112,284	0	0	0	0	0	112,284	0	0	0	880	06/25/2065	1.A FE
64129K-AY-3	NEUB XV BR - CDO		09/21/2021	Paydown		1,000,000	1,000,000	1,003,000	972,765	0	27,235	0	27,235	0	1,000,000	0	0	0	17,540	10/15/2029	1.C FE
65478N-AD-7	NAROT 2018-C A3 - ABS		09/15/2021	Paydown		421,011	421,011	420,930	420,987	0	24	0	24	0	421,011	0	0	0	8,996	06/15/2023	1.A FE
67092D-AL-3	OCP 2015-10 A1R - CDO	C	07/26/2021	Paydown		544,488	544,488	544,488	544,488	0	0	0	0	0	544,488	0	0	0	4,220	10/26/2027	1.A FE
67098U-AC-9	OAKC 6 B - CDO	C	07/20/2021	Paydown		2,000,000	2,000,000	2,010,000	0	0	(10,000)	0	(10,000)	0	2,000,000	0	0	0	24,194	07/20/2031	1.C FE
68902V-AL-1	OTIS WORLDWIDE CORP		09/23/2021	J P MORGAN SECURITIES		2,749,793	2,625,000	2,819,066	0	0	(5,567)	0	(5,567)	0	2,813,499	0	(63,706)	(63,706)	91,220	02/15/2040	2.B FE
69352P-AF-0	PPL CAPITAL FUNDING INC		07/15/2021	Call @ 100.00		1,160,214	1,100,000	1,123,705	1,107,853	0	(1,886)	0	(1,886)	0	1,105,967	0	(5,967)	(5,967)	83,485	06/01/2023	2.A FE
69371R-N4-4	PACCAR FINANCIAL CORP		08/11/2021	Maturity @ 100.00		375,000	375,000	374,498	374,936	0	64	0	64	0	375,000	0	0	0	6,188	08/11/2021	1.E FE
69917A-AC-8	PARL 201 A2 - CDO	C	07/20/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,210	07/20/2031	1.C FE
72703P-AC-7	PLNT 191 A2 - ABS		09/05/2021	Paydown		350	350	351	0	0	(1)	0	(1)	0	350	0	0	0	3	12/05/2049	2.C FE
797440-BN-3	SAN DIEGO GAS & ELECTRIC CO		08/15/2021	Maturity @ 100.00		1,500,000	1,500,000	1,536,315	1,504,000	0	(4,000)	0	(4,000)	0	1,500,000	0	0	0	45,000	08/15/2021	1.F FE
81881G-AC-2	SHACK 146RR A - CDO		07/19/2021	Paydown		67,278	67,278	67,211	66,157	0	1,121	0	1,121	0	67,278	0	0	0	628	07/17/2028	1.A FE
88315L-AL-2	TMCL 211 A - RMBS	C	09/20/2021	Paydown		17,200	17,200	17,195	0	0	5	0	5	0	17,200	0	0	0	153	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	C	09/20/2021	Paydown		88,996	89,000	88,984	0	0	16	0	16	0	89,000	0	(4)	(4)	662	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - RMBS	C	09/20/2021	Paydown		4,733	4,733	4,733	0	0	1	0	1	0	4,733	0	0	0	10	08/20/2046	1.F FE
88315L-AT-5	TMCL 2021-3 B - RMBS	C	09/20/2021	Paydown		13,333	13,333	13,327	0	0	6	0	6	0	13,333	0	0	0	35	08/20/2046	2.B FE
89233M-AD-5	TAOT 2019-D A3 - ABS		09/15/2021	Paydown		186,884	186,884	187,789	187,433	0	(549)	0	(549)	0	186,884	0	0	0	2,572	01/16/2024	1.A FE
89656G-AA-2	TRL 211 A - RMBS		09/19/2021	Paydown		3,833	3,833	3,833	0	0	0	0	0	0	3,833	0	0	0	19	07/19/2051	1.F FE
89680H-AE-2	TCF 211 A - RMBS		09/20/2021	Paydown		30,812	30,813	30,754	0	0	58	0	58	0	30,813	0	0	0	245	03/20/2046	1.F FE
92538H-AC-4	VERUS 214 A3 - CMO/RMBS		09/01/2021	Paydown		22,202	22,202	22,202	0	0	0	0	0	0	22,202	0	0	0	33	07/25/2066	1.G FE
92930R-BB-7	WFRBS 2012-C9 A3 - CMBS		07/01/2021	Paydown		9,700	9,700	9,396	9,621	0	80	0	80	0	9,700	0	0	0	168	11/17/2045	1.D FM
95003A-BH-6	WFMBS 211 B2 - CMO/RMBS		09/01/2021	Paydown		2,617	2,617	2,617	0	0	0	0	0	0	2,617	0	0	0	30	12/26/2050	1.F FE
95058X-AL-2	WEN 211 A2I - RMBS		09/15/2021	Paydown		350	350	359	0	0	(9)	0	(9)	0	350	0	0	0	2	06/15/2051	2.B FE
G13629-AD-5	BLUESTAR FINANCE HOLDINGS LTD	D	09/30/2021	Maturity @ 100.00		740,000	740,000	747,400	742,738	0	(2,738)	0	(2,738)	0	740,000	0	0	0	25,900	09/30/2021	2.B FE
Y51478-AA-6	LLPL CAPITAL PTE LTD	D	08/04/2021	Paydown		36,261	36,261	42,707	25,487	0	(6,268)	0	(6,268)	0	36,261	0	0	0	2,493	02/04/2039	2.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						88,750,352	87,777,777	88,588,725	82,115,762	0	21,093	0	21,093	0	88,331,495	0	(253,348)	(253,348)	2,547,102	XXX	XXX
000000-00-0	Asgard Buyer, LLC - Initial Term Loan		09/30/2021	Call @ 100.00		1,478	1,478	1,478	0	0	0	0	0	0	1,478	0	0	0	4	03/01/2027	
02155U-AC-6	Alternate Solutions Health Network, LLC-		09/30/2021	Call @ 100.00		6,385	6,385	6,337	6,296	40	11	0	50	0	6,346	0	38	38	167	12/31/2023	4.B
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC		07/01/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2024	2.B PL
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC		07/01/2021	Call @ 100.00		1,876	1,876	1,857	1,820	36	3	0	39	0	1,859	0	17	17	52	05/01/2024	4.B
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC		07/01/2021	Call @ 99.99		141	141	140	137	3	0	0	3	0	140	0	1	1	4	05/01/2025	4.B
08658D-AF-6	BESTOP INC.		06/30/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	123	01/31/2022	5.B
08658D-AF-6	BESTOP, INC.		09/30/2021	Call @ 100.00		7,708	7,708	7,631	7,477	138	93	0	231	0	7,708	0	0	0	461	01/31/2022	4.C
08764R-AC-3	Bettcher Industries, Inc. - Term Loan		07/01/2021	Call @ 100.00		1,933	1,933	1,909	1,909	0	4	0	4	0	1,913	0	20	20	60	10/03/2023	4.B
08764R-AC-3	Bettcher Industries, Inc. - Term Loan		07/01/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	3	10/03/2023	4.A PL
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		06/30/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	30	09/17/2024	3.B
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		09/30/2021	Call @ 100.00		2,168	2,168	2,146	2,065	119	(3)	0	116	0	2,181	0	(13)	(13)	91	09/17/2024	3.C PL
10153K-AB-5	Boulder Scientific Company, LLC - Revolv		09/18/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	101	06/28/2025	4.B
10153K-AC-3	Boulder Scientific Company, LLC -Initial		07/01/2021	Call @ 100.00		1,662	1,662	1,645	1,579	66	2	0	68	0	1,647	0	15	15	71	12/28/2025	4.B
10153K-AC-3	Boulder Scientific Company, LLC -Initial		08/31/2021	Call @ 100.00		15,034	15,034	14,883	14,282	599	20	0	620	0	14,902	0	132	132	640	12/28/2025	2.C PL
10153K-AD-1	Boulder Scientific Company, LLC - DDTL		08/31/2021	Call @ 100.00		920	920	920	614	245	8	0	254	0	867	0	53	53	87	12/28/2025	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12738X-AC-5	Cadent, LLC - Term Loan		09/30/2021	Call @ 100.00		90,398	90,398	89,946	88,138	1,782	132	0	1,914	0	90,052	0	346	346	4,283	09/11/2023	4.B
15706U-AC-2	Certified Power, Inc - Term Loan		07/01/2021	Call @ 100.00		1,589	1,589	1,577	1,573	3	3	0	6	0	1,579	0	10	10	67	03/20/2023	3.B
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		09/30/2021	Call @ 100.00		4,771	4,771	4,724	4,744	0	4	0	4	0	4,749	0	23	23	196	11/13/2024	2.B
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		06/30/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	128	11/13/2024	
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		09/30/2021	Call @ 100.00		22,164	22,164	22,164	0	0	0	0	0	0	22,164	0	0	0	483	11/13/2024	2.B
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter		09/30/2021	Call @ 100.00		255	255	255	0	0	0	0	0	0	255	0	0	0	9	11/13/2024	2.B
29916C-AB-1	Evans Food Group Ltd. - Term Loan		06/30/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	32	08/02/2025	4.B
29916C-AB-1	Evans Food Group Ltd. - Term Loan		09/30/2021	Call @ 100.00		2,788	2,788	2,760	2,676	83	5	0	88	0	2,764	0	24	24	107	08/02/2025	4.A PL
29916C-AC-9	EVANS FOOD GROUP LTD.		04/16/2021	Call @ 100.00		3,345	3,345	3,345	0	0	0	0	0	0	3,345	0	0	0	207	08/02/2025	4.B
56625L-AB-6	Marco Technologies, LLC (fka Marco, Inc.		07/01/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	75	10/30/2022	3.B
56625L-AD-2	Marco Technologies, LLC (fka Marco, Inc.		07/01/2021	Call @ 100.00		1,938	1,938	1,928	1,928	0	2	0	2	0	1,929	0	8	8	49	10/30/2023	5.B
58806#-AE-0	Mercer Foods, LLC - Third Amendment Term		06/30/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/10/2022	2.B
58806#-AE-0	Mercer Foods, LLC - Third Amendment Term		09/30/2021	Call @ 100.00		722	722	715	712	0	4	0	4	0	716	0	6	6	35	11/10/2022	2.C PL
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini		09/30/2021	Call @ 100.00		385	385	377	377	0	2	0	2	0	379	0	6	6	18	10/31/2024	5.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		09/30/2021	Call @ 100.00		128	128	128	126	1	0	0	1	0	127	0	1	1	6	10/31/2024	5.B PL
69913K-AB-2	Paragon Films, Inc. - Revolving Loan		05/22/2020	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	220	03/29/2024	4.B
74056T-AB-0	Premier Research Acquisition Corp. - Ini		06/30/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	7	07/25/2024	4.B
74056T-AB-0	Premier Research Acquisition Corp. - Ini		09/30/2021	Call @ 100.00		1,556	1,556	1,540	1,478	62	3	0	65	0	1,543	0	13	13	55	07/25/2024	4.C PL
75002@-AB-4	RMS BUYER, INC.		05/12/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	139	06/10/2024	4.B
76118S-AE-7	Resolute Industrial, LLC - Revolving Cre		08/23/2021	Call @ 100.00		8,118	8,118	8,118	0	0	0	0	0	0	8,118	0	0	0	0	03/07/2025	4.B PL
76118S-AF-4	Resolute Industrial, LLC - Initial Term		09/30/2021	Call @ 100.00		1,218	1,218	1,193	1,193	0	4	0	4	0	1,197	0	20	20	75	03/07/2025	4.B
85473K-AB-0	Stanton Carpet Corp. Revolving Loan		06/29/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	148	05/18/2024	
85473K-AC-8	Stanton Carpet Corp. - Term Loan B		08/31/2021	Call @ 100.00		36,948	36,948	36,717	36,661	0	56	0	56	0	36,717	0	231	231	1,518	05/18/2024	3.B PL
87546@-AA-4	Tangent Technologies Acquisition, LLC -		09/30/2021	Call @ 100.00		1,694	1,694	1,678	1,588	93	2	0	96	0	1,684	0	11	11	64	11/30/2024	4.C
90353C-AE-7	UBEO, LLC - Tranche B Term Loan		09/30/2021	Call @ 100.00		1,120	1,120	1,120	1,109	0	3	0	3	0	1,112	0	9	9	48	04/03/2024	4.B PL
91727J-AB-5	Urology Management Holdings, Inc. - Revo		09/30/2021	Call @ 100.00		26,713	26,713	26,713	24,041	0	365	0	365	0	24,406	0	2,306	2,306	2,233	06/15/2026	2.B
91727J-AC-3	Urology Management Holdings, Inc. - Dela		09/30/2021	Various		1	1	1	0	0	0	0	0	0	1	0	0	0	13	06/15/2026	2.B
91727J-AD-1	Urology Management Holdings, Inc. - Term		09/30/2021	Call @ 100.00		1,625	1,625	1,625	1,596	0	4	0	4	0	1,600	0	25	25	103	06/15/2026	2.B
91865F-AG-4	Vaco Holdings, LLC		07/16/2021	Call @ 100.00		31,890	31,890	31,173	30,535	573	147	0	720	0	31,255	0	635	635	1,493	11/09/2023	4.B
91865F-AG-4	Vaco Holdings, LLC		09/21/2021	Call @ 100.00		66,245	66,245	64,754	63,430	1,191	394	0	1,585	0	65,014	0	1,231	1,231	3,101	11/09/2023	2.C PL
98157*-AA-3	Worldwide Clinical Trials Holdings, Inc.		09/30/2021	Call @ 100.00		4,076	4,076	4,076	0	0	0	0	0	0	4,076	0	0	0	27	12/05/2024	4.B
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						348,991	348,991	345,573	298,083	5,034	1,270	0	6,304	0	343,824	0	5,167	5,167	16,833	XXX	XXX
8399997. Total - Bonds - Part 4						125,228,053	123,994,340	125,857,543	115,054,677	5,034	(1,308,849)	0	(1,303,815)	0	124,313,504	0	242,344	242,344	3,364,736	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						125,228,053	123,994,340	125,857,543	115,054,677	5,034	(1,308,849)	0	(1,303,815)	0	124,313,504	0	242,344	242,344	3,364,736	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						125,228,053	XXX	125,857,543	115,054,677	5,034	(1,308,849)	0	(1,303,815)	0	124,313,504	0	242,344	242,344	3,364,736	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						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	9,172,617	4,382,259	3,156,044	XXX
Citizens Bank	Rhode Island	0	0.000	0	0	32,012,413	39,656,500	22,322,445	XXX
Barrington Bank	Illinois	0	0.250	430	0	1,029,987	1,030,206	1,030,425	XXX
U.S. Bank	Ohio	0	0.005	41	0	2,500,543	2,500,543	2,500,554	XXX
Huntington National Bank	Ohio	0	0.009	62	0	2,470,898	2,470,916	2,470,933	XXX
KeyBank	Ohio	0	0.100	630	967	2,497,519	2,497,731	2,497,936	XXX
0199998. Deposits in ... 10 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	2,854,276	2,854,845	3,000,982	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,163	967	52,538,253	55,393,000	36,979,319	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	1,163	967	52,538,253	55,393,000	36,979,319	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	1,163	967	52,538,253	55,393,000	36,979,319	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
09248U-45-2	BLKRK LQ:TREAS ADMN		09/02/2021	0.010		2,313,582	10	237
09248U-55-1	BLKRK LQ:TREAS INSTL		09/02/2021	0.010		2,048,005	9	210
233809-30-0	FIDELITY IMM:TRS O I		10/16/2020	0.010		105,363	4	3
31846V-41-9	FIRST AMER:TRS OBG V		04/02/2020	0.010		0	1	0
4812A2-83-5	JPMORGAN:100% MM INST		09/02/2021	0.010		4,160,237	20	187
94975H-29-6	WELLSFARGO:TRS+ MM I		09/04/2019	0.010		0	1	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,627,187	45	637
4812A0-36-7	JPMORGAN:PRIME MM CAP		03/31/2021	0.070		0	726	0
4812C0-67-0	JPMORGAN:US GVT MM CAP		04/30/2021	0.030		8,750,000	187	1,478
665278-70-1	NORTHERN INST:US GS SHS		09/30/2021	0.030		110,018,874	4,789	21
8699999. Subtotal - All Other Money Market Mutual Funds						118,768,874	5,702	1,500
9999999 - Total Cash Equivalents						127,396,061	5,747	2,136