QUARTERLY STATEMENT

OF THE

ENACT MORTGAGE INSURANCE CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2023

PROPERTY AND CASUALTY

2023

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Enact Mortgage Insurance Corporation

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 38458 Employer's ID Number 31-0985858

Organized under the Laws of North Carolina, State of Domicile or Port of Entry NC

Country of Domicile United States of America

Incorporated/Organized 05/12/1980 Commenced Business 05/30/1980

Statutory Home Office 8325 Six Forks Road (Street and Number), Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code)

Main Administrative Office 8325 Six Forks Road (Street and Number)

Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code), 919-846-4100 (Area Code) (Telephone Number)

Mail Address 8325 Six Forks Road (Street and Number or P.O. Box), Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8325 Six Forks Road (Street and Number)

Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code), 919-846-4100 (Area Code) (Telephone Number)

Internet Website Address www.enactmi.com

Statutory Statement Contact Lisa Anne Hoke (Name), 919-870-2497 (Area Code) (Telephone Number)

lisa.hoke@enactmi.com (E-mail Address), 919-870-2369 (FAX Number)

OFFICERS

Chairperson of the Board, President & Chief Executive Officer	Rohit Gupta	Executive Vice President, Chief Financial Officer & Treasurer	Hardin Dean Mitchell
Executive Vice President, General Counsel & Secretary	Evan Scott Stolove		

OTHER

Michael Paul Derstine, EVP & Chief Risk Officer	Duane Scott Duncan, SVP	Brian Michael Gould, EVP & Chief Operations Officer
Neenu Sohi Kainth, SVP	Susan Gumm Sullivan, SVP	Matthew Robert Young, SVP

DIRECTORS OR TRUSTEES

Michael Paul Derstine	Brian Michael Gould	Rohit Gupta
Neenu Sohi Kainth	Hardin Dean Mitchell	Evan Scott Stolove
Matthew Robert Young		

State of North Carolina
County of Wake 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.

Rohit Gupta Chairperson of the Board, President & Chief Executive Officer	Evan Scott Stolove Executive Vice President, General Counsel & Secretary	Hardin Dean Mitchell Executive Vice President, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this
____ day of ____

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	4,932,646,935		4,932,646,935	5,055,796,628
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	258,621,276		258,621,276	0
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)	793,143		793,143	1,561,188
5.	Cash ($ 2,042,422), cash equivalents ($ 274,814,000) and short-term investments ($ ....)	276,856,422		276,856,422	281,985,680
6.	Contract loans (including $ .... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	2,236,064		2,236,064	2,236,927
9.	Receivables for securities	220,014	220,000	14	84,177
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)	5,471,373,854	220,000	5,471,153,854	5,341,664,600
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	34,396,411	208,919	34,187,492	33,727,523
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	43,193,348		43,193,348	41,585,875
	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	176		176	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	828,509,492	794,688,207	33,821,285	38,116,318
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	14,838,107	13,721,125	1,116,982	2,036,781
21.	Furniture and equipment, including health care delivery assets ($ ....)	1,211,022	1,211,022	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	280,225		280,225	246,982
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	9,744,637	8,830,439	914,198	7,867
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,403,547,272	818,879,712	5,584,667,560	5,457,385,946
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	6,403,547,272	818,879,712	5,584,667,560	5,457,385,946
	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	8,830,007	8,830,007	0	0
2502.	Amounts receivable	432	432	0	7,867
2503.	State Income Tax Receivable	914,198		914,198	
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)	9,744,637	8,830,439	914,198	7,867

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 114,495,902)	476,801,568	508,801,651
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	9,049,806	9,616,028
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	22,074,154	43,833,936
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,587,965	3,571,045
7.1	Current federal and foreign income taxes (including $ (36,490) on realized capital gains (losses))	9,775,125	9,777,958
7.2	Net deferred tax liability		0
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ and including warranty reserves of $ and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	172,942,133	201,043,755
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	21,262,360	5,787,306
13.	Funds held by company under reinsurance treaties		0
14.	Amounts withheld or retained by company for account of others	32,167,052	31,996,351
15.	Remittances and items not allocated	408,008	1,293,883
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	11,709,010	9,617,653
20.	Derivatives	0	0
21.	Payable for securities		
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	3,796,634,153	3,548,174,784
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	4,554,411,334	4,373,514,350
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	4,554,411,334	4,373,514,350
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	4,288,747	4,288,747
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	632,100,617	789,405,547
35.	Unassigned funds (surplus)	393,866,862	290,177,302
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,030,256,226	1,083,871,596
38.	Totals (Page 2, Line 28, Col. 3)	5,584,667,560	5,457,385,946
	DETAILS OF WRITE-INS		
2501.	Statutory contingency reserve	3,794,881,272	3,547,660,581
2502.	Checks pending escheatment	1,752,796	514,203
2503.	Miscellaneous - other	85	
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)	3,796,634,153	3,548,174,784
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 $ 483,262,319)	511,363,927	508,467,553	1,014,906,653
	1.2 Assumed (written $ 38,463)	38,476	50,185	94,710
	1.3 Ceded (written $ 57,902,808)	57,902,808	38,430,716	79,749,916
	1.4 Net (written $ 425,397,974)	453,499,595	470,087,022	935,251,447
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 114,495,902):			
	2.1 Direct	(17,534,631)	(73,007,939)	(98,524,853)
	2.2 Assumed	(124,622)	(386,022)	(528,021)
	2.3 Ceded	3,512,673		0
	2.4 Net	(21,171,926)	(73,393,961)	(99,052,874)
3.	Loss adjustment expenses incurred	2,569,447	1,281,445	4,297,341
4.	Other underwriting expenses incurred	99,176,469	111,494,711	226,064,857
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	80,573,990	39,382,195	131,309,324
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	372,925,605	430,704,827	803,942,123
	INVESTMENT INCOME			
9.	Net investment income earned	83,494,012	69,702,608	144,930,310
10.	Net realized capital gains (losses) less capital gains tax of $ (36,489)	(14,134,975)	(1,064,254)	(2,195,127)
11.	Net investment gain (loss) (Lines 9 + 10)	69,359,037	68,638,354	142,735,183
	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	907,752	781,737	810,305
15.	Total other income (Lines 12 through 14)	907,752	781,737	810,305
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	443,192,394	500,124,918	947,487,611
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)	443,192,394	500,124,918	947,487,611
19.	Federal and foreign income taxes incurred	92,411,937	103,356,263	202,996,306
20.	Net income (Line 18 minus Line 19)(to Line 22)	350,780,457	396,768,655	744,491,305
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,083,871,596	1,346,156,434	1,346,156,434
22.	Net income (from Line 20)	350,780,457	396,768,655	744,491,305
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 604,434	10,700,032	(15,199,044)	(12,254,472)
25.	Change in net unrealized foreign exchange capital gain (loss)	(18,763)	(3,750)	(6,367)
26.	Change in net deferred income tax	49,148,146	50,991,636	108,516,957
27.	Change in nonadmitted assets	(59,699,621)	(56,825,698)	(111,155,332)
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	(157,304,930)	(242,500,000)	(485,000,000)
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(247,220,691)	(253,635,117)	(506,876,929)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(53,615,370)	(120,403,318)	(262,284,838)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,030,256,226	1,225,753,116	1,083,871,596
	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.	Miscellaneous income	907,752	781,737	810,305
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)	907,752	781,737	810,305
3701.	Contribution to statutory contingency reserve	(247,220,691)	(253,635,117)	(506,876,929)
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)	(247,220,691)	(253,635,117)	(506,876,929)

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	439,265,554	455,392,912	899,710,601
2.	Net investment income	82,372,748	67,952,546	141,853,556
3.	Miscellaneous income	907,752	781,737	810,305
4.	Total (Lines 1 to 3)	522,546,054	524,127,195	1,042,374,462
5.	Benefit and loss related payments	10,828,333	7,530,200	21,245,398
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	126,055,000	131,189,130	227,848,342
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 64,204 tax on capital gains (losses)	92,378,281	70,387,479	194,063,745
10.	Total (Lines 5 through 9)	229,261,614	209,106,809	443,157,485
11.	Net cash from operations (Line 4 minus Line 10)	293,284,440	315,020,386	599,216,977
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	597,314,904	535,925,117	1,040,853,397
	12.2 Stocks	6,242	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	1,244,607	731,271	902,989
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	20,242	(84,971)	(67,516)
	12.7 Miscellaneous proceeds	65,844	17,681	(6,636)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	598,651,839	536,589,098	1,041,682,234
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	484,985,931	654,880,798	1,004,666,674
	13.2 Stocks	250,000,000	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	496,803	187,891	1,397,082
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	220,444	0	63,437
	13.7 Total investments acquired (Lines 13.1 to 13.6)	735,703,178	655,068,689	1,006,127,193
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)	(137,051,339)	(118,479,591)	35,555,041
	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	(157,500,000)	(242,500,000)	(485,000,000)
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(3,862,359)	2,544,520	(4,237,594)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(161,362,359)	(239,955,480)	(489,237,594)
	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)	(5,129,258)	(43,414,685)	145,534,424
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	281,985,680	136,451,256	136,451,256
	19.2 End of period (Line 18 plus Line 19.1)	276,856,422	93,036,571	281,985,680

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

20.0001.	Non-cash exchange - bonds (Line 12.1)	(54,459,895)	(36,187,932)	(46,244,117)
20.0002.	Non-cash exchange - bonds (Line 13.1)	(54,459,895)	(36,187,932)	(46,244,117)
20.0003.	Contribution of Enact Re Ltd.	(195,070)		

NOTES TO FINANCIAL STATEMENTS

Note 1. - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Enact Mortgage Insurance Corporation (the "Company") have been prepared on the basis of accounting practices prescribed by the North Carolina Department of Insurance ("NCDOI"). The state of North Carolina requires insurance companies domiciled in the state of North Carolina to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the NCDOI.

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
1. State Basis (Page 4, Line 20, Columns 1&3)	XXX	XXX	XXX	$ 350,780,457	$ 744,491,305
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	$ 350,780,457	$ 744,491,305
SURPLUS					
5. State Basis (Page 3, Line 37, Columns 1&2)	XXX	XXX	XXX	$ 1,030,256,226	$ 1,083,871,596
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	$ 1,030,256,226	$ 1,083,871,596

B. No significant change.

C. Accounting Policies

Loan-backed bonds and structured securities ("LBaSS") other than non-agency residential mortgage-backed securities are stated at amortized cost using the modified scientific method, except where NAIC designation has fallen to 3 or below and the fair value has fallen below amortized cost, in which case they are stated at fair value. Amortization of LBaSS is based on prepayment assumptions that are updated at least annually. Significant changes of estimated cash flows from original purchase assumptions are accounted for using the retrospective adjustment method for all such securities, except for securities for which the Company recorded other-than-temporary impairment charges. In such instances, the prospective method is used.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

Note 2. - Accounting Changes and Corrections of Errors

No significant change.

Note 3. - Business Combinations and Goodwill

No significant change.

Note 4. - Discontinued Operations

No significant change.

Note 5. - Investments

A. - C. No significant change.

D. Loan-Backed Securities

1. Prepayment assumptions for single-class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
2. The Company does not hold any securities for which other-than-temporary impairment has been recognized.
3. The Company does not hold any securities for which other-than-temporary impairment has been recognized.
4. All impaired 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 (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 3,723,498
2.	12 Months or Longer	$ 72,528,880

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	$ 242,384,864
2.	12 Months or Longer	$ 806,958,616

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

J. - L. No significant change.

M. Working Capital Finance Investments

None

N. Offsetting and Netting of Assets and Liabilities

None

O. 5GI Securities

None

NOTES TO FINANCIAL STATEMENTS

P. Short Sales
None

Q. Prepayment and Penalty and Acceleration Fees
None

R. The financial statements shall disclose the reporting entity's share of the cash pool by asset type
None

Note 6. - Joint Ventures, Partnerships and Limited Liability Companies
No significant change.

Note 7. - Investment Income
No significant change.

Note 8. - Derivative Instruments
No significant change.

Note 9. - Income Taxes
In August 2022, the Inflation Reduction Act of 2022 ("Act") was passed by the US Congress and signed into law by President Biden. The Act includes a new Federal alternative minimum tax ("AMT"), effective in 2023, that is based on the adjusted financial statement income ("AFSI") set forth on the applicable financial statement ("AFS") of an applicable corporation. A corporation is an applicable corporation if its rolling average pre-tax AFSI over three prior years (starting with 2020-2022) is greater than $1 billion. For a group of related entities, the $1 billion threshold is determined on a group basis, and the group's AFS is generally treated as the AFS for all separate taxpayers in the group. Except under limited circumstances, once a corporation is an applicable corporation, it is an applicable corporation in all future years.

An applicable corporation is not automatically subject to an AMT liability. The corporation's tentative AMT liability is equal to 15% of its adjusted AFSI, and AMT is payable to the extent the tentative AMT liability exceeds regular corporate income tax. However, any AMT paid would be indefinitely available as a credit carryover that could reduce future regular tax in excess of AMT.

The controlled group of corporations of which the Company is a member has determined that it likely will not be an applicable corporation in 2023. In making such determination, the group has made certain interpretations of, and assumptions regarding, the AMT provisions of the Act. The US Treasury Department is expected to issue guidance throughout 2023 that may differ from the group's interpretations and assumptions and that could alter the group's determination.

Note 10. - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
A. Nature of Relationships:
On May 16, 2023, the Company's direct parent, Enact Mortgage Holdings, LLC, contributed 100 percent of the issued and outstanding shares of Enact Re Ltd. ("Enact Re") to the Company, such that post contribution Enact Re shall be a wholly owned direct subsidiary of the Company. The contribution increased the Company's surplus by $195,070.

B. Detail of Transactions Greater Than ½ of 1% of Total Admitted Assets
On May 17, 2023, the Company made a $250,000,000 cash contribution to Enact Re.

C. - O. No significant change.

Note 11. - Debt
None

Note 12. - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
A. Defined Benefit Plans
The ultimate parent sponsors a defined contribution pension plan and a postretirement health care benefit plan covering substantially all employees of the Company.

B. - I. No significant change.

Note 13. - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
A. - B. No significant change.

C. - F. Dividends and Restrictions
The Company is required to maintain minimum capital on a statutory basis. Additionally, all proposed dividends or distributions, regardless of amount and source, are subject to review and potential disapproval by the N.C. Commissioner of Insurance (the "Commissioner"). Within that general regulatory right of review process, there are three (3) minor procedural variances depending on (i) the amount of the dividend or distribution as well as (ii) the source thereof. As regards amount, dividends and distributions may be classified as either "ordinary" or "extraordinary". (1) The review standard for an "ordinary" dividend or distribution is that notice must be given to the Commissioner 30 days in advance of the proposed payment date, during which period the Commissioner may disapprove the proposed dividend or distribution. An "extraordinary dividend or distribution" is defined by statute as one, which combined with all others made in the preceding 12 months, exceeds the greater of (i) 10 percent of the insurer's surplus as regards policyholders as of the preceding December 31, or (ii) net income, excluding realized capital gains, for the 12-month period ending the preceding December 31. (2) The review standard for an "extraordinary" dividend or distribution is effectively the same as that for an "ordinary" dividend or distribution that the insurer must give 30 days' notice and the Commissioner has not disapproved the proposal in that 30-day period. For both "ordinary" and "extraordinary" dividends, the Commissioner has the option to affirmatively grant approval prior to the expiration of the 30-day notice period. (3) Finally, as regards source of funds, the payment of any dividend or distribution from any source other than unassigned surplus, regardless of the amount, requires prior written approval of the Commissioner. In each of the three (3) instances, approval or non-disapproval of any dividend or distribution is based upon the reasonableness of the insurer's surplus in relation to its outstanding liabilities and the adequacy of its surplus relative to its financial needs. The Company's ability to pay dividends is also restricted by other state surplus requirements that must be considered. Dividends or other distributions in excess of unassigned surplus cannot be declared or paid without prior written approval. Based on its financial results and in accordance with applicable dividend restrictions, the Company could pay dividends from unassigned surplus of approximately $347 million as of June 30, 2023, without obtaining prior regulatory approval, although notice of the intent to pay must be provided to the Commissioner 30 days in advance thereof during which period the Commissioner may review the dividend pursuant to statutory standards.

On April 4, 2023, the Company paid an extraordinary cash distribution of $157,500,000 to its parent, Enact Mortgage Holdings, LLC.

Under the private mortgage insurer eligibility requirements ("PMIERs"), the Company is subject to operational and financial requirements that private mortgage insurers must meet in order to remain eligible to insure loans that are purchased by the Federal National Mortgage Association ("Fannie Mae") and the Federal Home Loan Mortgage Corporation ("Freddie Mac"), government-sponsored enterprises collectively referred to as the "GSEs". Additionally, in September 2020, the GSEs imposed certain restrictions (the "GSE Restrictions") with respect to the Company's capital. In May 2021, the GSEs confirmed the GSE Restrictions would remain in effect until certain conditions ("GSE Conditions") were met. These conditions were met as of December 31, 2022, and the GSEs have confirmed that the Company is no longer subject to GSE Restrictions and Conditions.

As of June 30, 2023, the Company had estimated available assets of $5,093 million against $3,135 million net required assets under PMIERs compared to available assets of $5,357 million against $3,259 million net required assets as of March 31, 2023. The sufficiency ratio as of June 30, 2023, was 162%, or $1,958 million, above the PMIERs requirements, compared to 164%, or $2,098 million, above the PMIERs requirements as of March 31, 2023. PMIERs sufficiency for the quarter decreased slightly as a result of NIW partially offset by lapse. The Company's PMIERs required assets as of June 30, 2023, and March 31, 2023, benefited from the application of a 0.30 multiplier applied to the risk-based required asset amount factor for certain non-performing loans as defined under PMIERs. The application of the 0.30 multiplier to all eligible delinquencies provided $107 million of benefit to our June 30, 2023, PMIERs required assets compared to $120 million of benefit as of March 31, 2023. These amounts are gross of any incremental reinsurance benefit from the elimination of the 0.30 multiplier.

G. - M. No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 14. - Liabilities, Contingencies and Assessments

A. Contingent Commitments

As of June 30, 2023, the Company committed to purchase $3,000,000 in non-affiliated private placement securities from the following issuers:

Evolution Mining Finance PTY LTD = $3,000,000.

B. - F. No significant change.

G. Other Contingencies

As of June 30, 2023, the Company had admitted assets of $43,193,348 in uncollected premiums. The portion due from controlled or controlling persons is $0. The Company routinely assesses the collectability of these receivables and provides an allowance for anticipated uncollectible premiums. This allowance is reflected in the admitted asset balance as of June 30, 2023.

The Company had no material noninsurance contingencies as of June 30, 2023.

Note 15. - Leases

No significant change.

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

No significant change.

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

A. No significant change.

B. Transfers and Servicing of Financial Assets

None

C. Wash Sales

None

Note 18. - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19. - Direct Premiums Written / Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20. - Fair Value Measurements

A. Fair Value Classifications

1. The following table sets forth the Company's assets and liabilities that were measured at fair value as of June 30, 2023:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds	$ —	$ 87,175,472	$ 3,550,467	$ —	$ 90,725,939
Total assets at fair value/NAV	$ —	$ 87,175,472	$ 3,550,467	$ —	$ 90,725,939

2. Level 3 Classifications

The following table presents additional information about assets and liabilities measured at fair value for which the company has utilized significant unobservable (Level 3) inputs to determine fair value as of June 30, 2023:

Description	Beginning balance as of April 1, 2023	Transfers into level 3 (a)	Transfers out of level 3 (b)	Total gains and (losses) included in net income (loss)	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of June 30, 2023
Bonds	$ 3,679,676	$ —	$ —	$ —	$ (23,946)	$ —	$ —	$ —	$ (105,263)	$ 3,550,467
Total Assets	$ 3,679,676	$ —	$ —	$ —	$ (23,946)	$ —	$ —	$ —	$ (105,263)	$ 3,550,467

(a) Transferred to Level 3 because of lack of observable market data due to decrease in market activity for these securities or movement from amortized cost reporting to fair value.

(b) Transferred from Level 3 because of observable market data become available for these securities or movement from fair value reporting to amortize cost.

3. Transfers Between Levels

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes may result in a reclassification of certain financial assets or liabilities. Such reclassifications are reported as transfers in and out of Level 3 at the beginning fair value for the reporting period.

4. Valuation Techniques and Inputs

The vast majority of long-term bonds use Level 2 inputs for the determination of fair value. These fair values are obtained primarily from industry-standard pricing methodologies based on market observable information. Certain structured securities valued using industry-standard pricing methodologies utilize significant unobservable inputs to estimate fair value, resulting in the fair value measurements being classified as Level 3. The Company also utilizes internally developed pricing models to produce estimates of fair value primarily utilizing Level 2 inputs along with certain Level 3 inputs. The internally developed models include matrix pricing where the Company discounts expected cash flows utilizing market interest rates obtained from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using internally developed pricing models, fair value is estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable, or corroborated by market observable information, and represent Level 3 inputs.

B. Other Fair Value Disclosures

None

C. Aggregate Fair Value for All Financial Instruments

The following tables set forth the Company's assets' Fair Value, Admitted Amount and Level of Fair Value Amounts as of June 30, 2023:

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (CV)
Bonds	$ 4,513,171,845	$ 4,932,646,935	$ —	$ 4,208,615,548	$ 304,556,297	$ —	$ —
Surplus notes nonaffiliates	2,520,072	2,336,065	—	2,520,072	—	—	—
Cash equivalents	274,814,000	274,814,000	274,814,000	—	—	—	—
Total assets	$ 4,790,505,917	$ 5,209,797,000	$ 274,814,000	$ 4,211,135,620	$ 304,556,297	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

The following tables set forth the Company's assets' Fair Value, Admitted Amount and Level of Fair Value Amounts as of December 31, 2022:

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (CV)
Bonds	$ 4,590,544,545	$ 5,055,796,628	$ —	$ 4,272,267,989	$ 318,276,556	$ —	$ —
Surplus notes nonaffiliates	2,516,041	2,236,927	—	2,516,041	—	—	—
Cash equivalents	280,552,000	280,552,000	280,552,000	—	—	—	—
Total assets	$ 4,873,612,586	$ 5,338,585,555	$ 280,552,000	$ 4,274,784,030	$ 318,276,556	$ —	$ —

D. Financial Instruments Where Fair Value Not Practical
None

Note 21. - Other Items
A. - B. No significant change.

C. Other Disclosures
During the second quarter of 2023, the United States economy faced uncertainty due to continued inflationary pressure, the geopolitical environment, the aftermaths of both high-profile banking failures during the first quarter of 2023 and the potential debt ceiling default, and fears of a possible recession. Inflationary pressures continued to lessen in the second quarter of 2023, with the Bureau of Labor Statistics reporting in June that the Consumer Price Index was down to 3.0% year-over-year. The Federal Reserve has taken an aggressive approach towards addressing inflation through interest rate increases and a reduction of its balance sheet. The Federal Reserve raised rates by 25 basis points in July2023, following a brief pause on interest rate hikes in June 2023. The Federal Reserve had previously announced 25 basis point increases in interest rates in both May and March 2023 and eight interest rate increases in 2022.

The unemployment rate as of June 30, 2023, was 3.6%, up slightly from the first quarter of 2023. As of June 30, 2023, the number of unemployed Americans stands at approximately 6.0 million and the number of long-term unemployed Americans (over 26 weeks out of the workforce) was approximately 1.1 million. Both metrics remain relatively in line with February 2020 levels. The full impact of COVID-19 and its ancillary economic effects on the Company's future business results continue to be difficult to predict. Given the maximum length of forbearance plans, the resolution of a delinquency in a plan may not be known for several quarters. The Company continues to monitor regulatory and government actions and the resolution of forbearance delinquencies. While the associated risks have moderated and delinquencies have declined, it is possible that COVID-19 could have an adverse impact on the Company's future results of operations and financial condition.

On June 30, 2023, the Company executed a quota share reinsurance contract with a panel of reinsurers at a 13.125% ceding percentage, which provides coverage on a potion of current and expected new insurance written for the 2023 book year, effective April 1, 2023. Under the agreement, the Company cedes premiums earned on all eligible policies in exchange for reimbursement of ceded claims and claims expenses on covered policies, a specific ceding commission and profit commission determined based on ceded claims.

On May 24, 2023, the Company executed a quota share reinsurance contract with Enact Re at a 7.5% ceding percentage, which provides coverage on a portion of current insurance in-force written between 2014 and 2022, effective April 1, 2023. Under the agreement, the Company cedes premiums earned on all eligible policies in exchange for reimbursement of ceded claims and claims expenses on covered policies and a specific ceding commission.

On May 24, 2023, the Company executed a quota share reinsurance contract with Enact Re at a 7.5% ceding percentage, which provides coverage on a portion of current and expected new insurance written for the 2023 book year, effective April 1, 2023. Under the agreement, the Company cedes premiums earned on all eligible policies in exchange for reimbursement of ceded claims and claims expenses on covered policies and a specific ceding commission.

On March 8, 2023, the Company executed an excess of loss reinsurance transaction with a panel of reinsurers, which provides up to $180 million of reinsurance coverage on a portion of current and expected new insurance written for the 2023 book year, effective January 1, 2023.

D. - F. No significant change.

G. Insurance-Linked Securities (ILS) Contracts

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risks Related To:		
1. Directly Written Insurance Risks		
a. ILS Contracts as Issuer	—	$ —
b. ILS Contracts as Ceded Insurer	4	$ 617,335,934
c. ILS Contracts as Counterparty	—	$ —
2. Assumed Insurance Risks		
a. ILS Contracts as Issuer	—	$ —
b. ILS Contracts as Ceded Insurer	—	$ —
c. ILS Contracts as Counterparty	—	$ —

H. No significant change.

Note 22. - Events Subsequent
None. Subsequent events have been considered through August 15, 2023.

Note 23. - Reinsurance
No significant change.

Note 24. - Retrospectively Rated Contracts and Contracts Subject to Redetermination
A . - E. No significant change.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)
Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk-sharing provisions? NO

Note 25. - Changes in Incurred Losses and Loss Adjustment Expenses
Reserves as of December 31, 2022, were $518,417,679. For the nine months ended June 30, 2023, $13,704,805 was paid for incurred loss and loss adjustment expenses attributable to insured events of prior years. Prior year reserves increased $100,043 due to foreign currency translations. Reserves remaining for prior years are now $369,546,344 as a result of re-estimation of unpaid loss and loss adjustment expenses. Therefore, there was a $135,266,572 favorable prior year development from December 31, 2022, to June 30, 2023. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Note 26. - Intercompany Pooling Arrangements
No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 27. - Structured Settlements
No significant change.

Note 28. - Health Care Receivables
No significant change.

Note 29. - Participating Policies
No significant change.

Note 30. - Premium Deficiency Reserves
No significant change.

Note 31. - High Deductibles
No significant change.

Note 32. - Discounting of LIabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses
No significant change.

Note 33. - Asbestos/Environmental Reserves
No significant change.

Note 34. - Subscriber Savings Accounts
No significant change.

Note 35. - Multiple Peril Corp Insurance
No significant change.

Note 36. - Financial Guaranty Insurance
None

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
On May 16, 2023, the Company's direct parent, Enact Mortgage Holdings, LLC, contributed 100 percent of the issued and outstanding shares of Enact Re Ltd. to the Company, such that post contribution Enact Re Ltd. shall be a wholly owned direct subsidiary of the Company. ....

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. 1276520

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

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. 12/31/2021

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). 06/14/2023

6.4 By what department or departments?
North Carolina Department of Insurance ....

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 [X] N/A [ ]

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 [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Company's code of ethics was updated in the first quarter of 2023 and approved by the boards of directors of the Company's indirect parents, Genworth Financial, Inc. and Enact Holdings, Inc. The changes reflect Genworth Financial, Inc.'s current businesses and updated values. No changes were made to core policies and principles.

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: ..... $

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	$ 3,000	$ 258,621,276
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)	$ 3,000	$ 258,621,276
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 [X]
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
The Bank of New York Mellon	One Wall Street New York, NY 10286

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
Managed Internally	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 [ ] No [X]

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 [ ] No [X]

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

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	98-1702829	Enact Reinsurance Limited	BMU	Unauthorized		
00000	AA-3190829	Markel Bermuda Limited	BMU	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

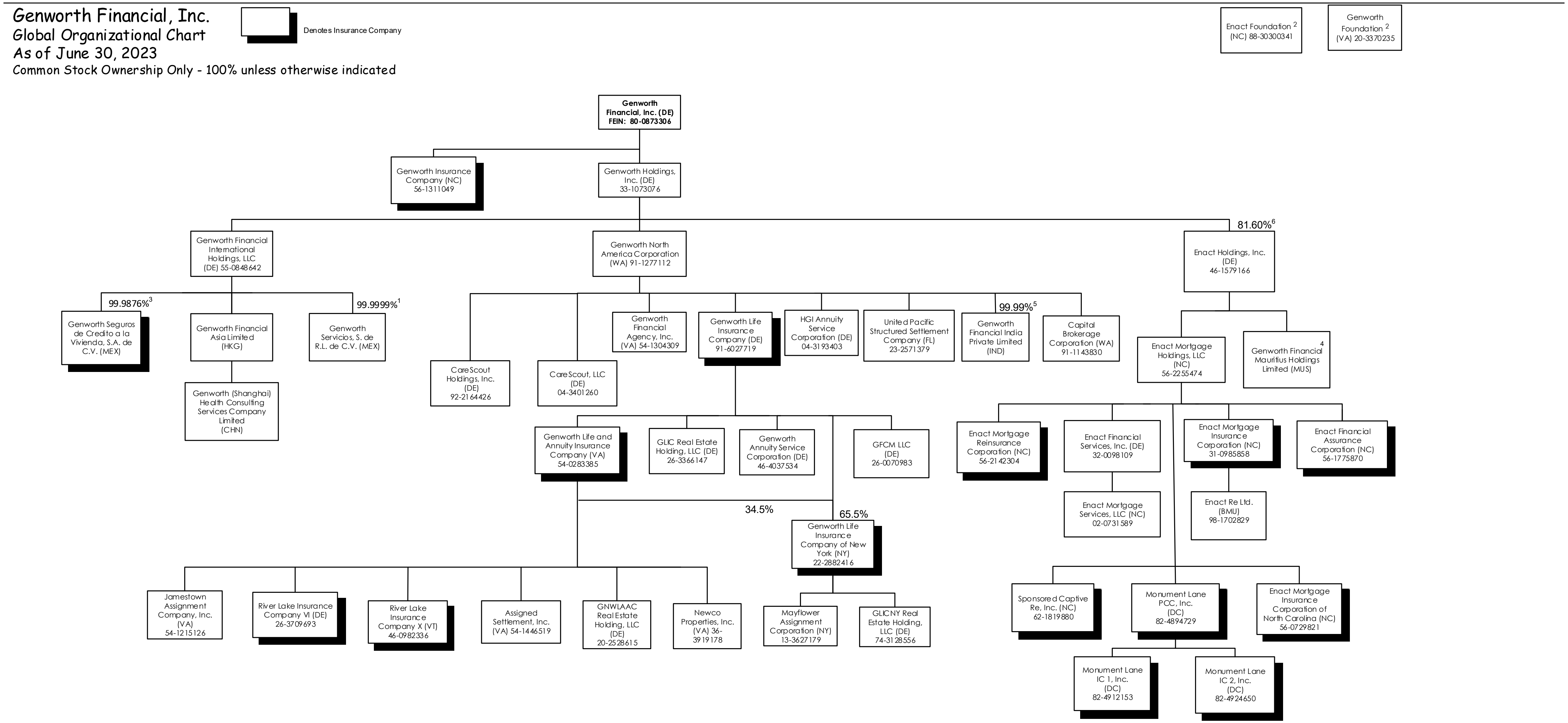
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	6,993,216	7,425,807	90,340	110,679	5,393,345	5,662,150
2. Alaska AK	L	837,084	923,186	8,835	0	1,154,659	1,743,288
3. Arizona AZ	L	18,211,207	17,640,403	11,753	(5,618)	11,847,682	11,402,342
4. Arkansas AR	L	2,252,668	2,414,312	91,011	12,924	1,677,303	2,303,722
5. California CA	L	52,081,376	50,063,620	351,550	276,987	55,908,694	56,509,384
6. Colorado CO	L	11,375,792	11,099,287	84,207	108	6,449,656	7,309,191
7. Connecticut CT	L	7,324,825	7,764,885	176,372	522,200	7,766,595	8,915,709
8. Delaware DE	L	1,528,156	1,647,003	35,738	(4,291)	2,220,918	2,141,950
9. District of Columbia DC	L	896,390	1,133,057	(283)	(202)	1,891,582	1,706,835
10. Florida FL	L	39,245,904	38,867,283	859,338	341,927	37,686,777	44,844,018
11. Georgia GA	L	16,446,463	16,135,526	(3,678)	137,858	17,052,873	17,305,071
12. Hawaii HI	L	1,592,783	1,618,853	148,561	138,542	1,881,461	3,536,253
13. Idaho ID	L	2,573,668	2,341,540	(2,672)	(2,927)	1,161,566	790,047
14. Illinois IL	L	24,316,237	24,809,825	1,706,079	1,341,998	29,462,084	33,614,683
15. Indiana IN	L	11,975,839	11,519,304	55,761	121,826	8,375,125	9,521,586
16. Iowa IA	L	3,387,084	3,340,796	160,544	72,373	2,002,486	1,771,622
17. Kansas KS	L	5,769,178	5,950,341	33,398	121,276	2,841,600	4,115,168
18. Kentucky KY	L	3,416,946	3,362,685	17,469	7,839	3,080,027	3,105,034
19. Louisiana LA	L	5,507,009	6,259,395	360,469	309,126	7,913,184	8,553,634
20. Maine ME	L	1,459,866	1,535,355	89,675	145,937	1,930,580	1,328,607
21. Maryland MD	L	11,772,263	12,748,995	269,257	160,174	13,906,671	17,328,366
22. Massachusetts MA	L	8,600,894	8,515,840	144,758	211,728	8,638,211	11,293,461
23. Michigan MI	L	19,510,192	18,950,466	548,129	113,824	12,419,402	13,645,333
24. Minnesota MN	L	7,863,330	7,775,951	146,699	131,024	6,517,053	7,204,432
25. Mississippi MS	L	2,196,436	2,472,193	194,397	69,173	2,735,837	2,474,648
26. Missouri MO	L	7,372,064	7,578,682	200,031	200,858	6,157,591	7,173,895
27. Montana MT	L	1,249,907	1,322,687	(930)	(1,306)	863,207	1,036,753
28. Nebraska NE	L	1,871,163	1,937,667	3,817	(729)	1,165,791	1,196,062
29. Nevada NV	L	6,248,708	5,584,109	405,411	(12,029)	6,939,589	7,281,505
30. New Hampshire NH	L	2,853,553	2,797,315	(22,171)	48,355	1,849,568	1,903,849
31. New Jersey NJ	L	10,976,782	11,713,608	650,766	949,223	22,786,002	26,829,935
32. New Mexico NM	L	2,436,340	2,508,761	72,428	55,039	2,303,834	3,188,430
33. New York NY	L	24,686,309	24,999,520	1,292,490	835,080	60,749,610	70,543,458
34. North Carolina NC	L	15,745,852	16,143,687	235,897	83,149	9,823,508	12,396,500
35. North Dakota ND	L	1,995,165	2,002,993	0	0	1,108,530	1,608,179
36. Ohio OH	L	14,151,637	14,605,285	532,639	311,822	11,034,184	13,318,668
37. Oklahoma OK	L	4,588,675	5,056,526	296,250	21,372	4,349,613	5,339,419
38. Oregon OR	L	5,082,362	5,016,064	37,910	(2,474)	4,890,632	4,343,413
39. Pennsylvania PA	L	15,101,320	15,538,027	618,448	410,262	15,613,637	17,263,911
40. Rhode Island RI	L	1,180,933	1,204,188	5,155	(8,854)	1,568,122	1,543,141
41. South Carolina SC	L	7,692,923	7,572,914	86,559	9,362	6,365,074	6,660,171
42. South Dakota SD	L	1,007,508	1,077,940	0	0	265,654	291,399
43. Tennessee TN	L	8,844,076	9,449,321	10,622	(1,782)	4,736,466	6,121,934
44. Texas TX	L	43,079,098	42,512,678	212,228	171,892	33,732,694	41,390,911
45. Utah UT	L	5,466,627	5,251,829	(1,572)	(2,304)	4,852,477	4,692,752
46. Vermont VT	L	1,625,738	1,786,756	37,776	0	897,528	800,160
47. Virginia VA	L	10,286,721	11,153,702	80,423	33,566	7,344,019	9,208,312
48. Washington WA	L	14,018,853	14,670,907	237,846	33,519	12,409,624	17,629,253
49. West Virginia WV	L	1,417,156	1,434,109	97,648	79,759	880,861	1,343,383
50. Wisconsin WI	L	6,255,492	6,557,923	95,843	(10,325)	3,834,919	4,747,220
51. Wyoming WY	L	745,086	803,320	(1,334)	(2,482)	537,854	612,887
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	L	5,715	(11,119)	0	0	347,418	402,703
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	141,750	141,750	0	0	884,403	0
59. Totals	XXX	483,262,319	486,727,057	10,761,887	7,535,458	480,207,780	546,994,737
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	141,750	141,750			884,403	
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	141,750	141,750	0	0	884,403	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 5

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



Reflects capitalized companies only.
Does not include limited partnerships or investment companies whose shares are owned by individual investors or insurance companies.

1. .0001% owned by Genworth Holdings, Inc.
2. No shareholders.
3. 0.0124% owned by Genworth Holdings, Inc.
4. Minority Interest – Genworth Financial Mauritius Holdings Limited owns 42.20% of India Mortgage Guarantee Corporation Private Limited; Remainder owned by Joint Venture partners.
5. .01% owned by Genworth Holdings, Inc.
6. ~9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	54-1446519				Assigned Settlement, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	YES	
		00000	91-1143830				Capital Brokerage Corporation	WA	NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	NO	
		00000	04-3401260				CareScout, LLC	DE	NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	NO	
							CareScout Holdings, Inc.	DE	NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	37095	56-1775870				Enact Financial Assurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	NO	
		00000	32-0098109				Enact Financial Services, Inc.	DE	NIA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	NO	
		00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	DE	NIA	Genworth Holdings, Inc.1	Ownership		Genworth Financial, Inc.	NO	1
		00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	DE	NIA	Publicly Owned	Ownership		Genworth Financial, Inc.	NO	
		00000	56-2255474				Enact Mortgage Holdings, LLC	NC	NIA	Enact Holdings, Inc.	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	38458	31-0985858				Enact Mortgage Insurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	16675	56-0729821				Enact Mortgage Insurance Corporation of North Carolina	NC	IA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	11049	56-2142304				Enact Mortgage Reinsurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	NO	
		00000	02-0731589				Enact Mortgage Services, LLC	NC	NIA	Genworth Financial Services, Inc.	Ownership		Genworth Financial, Inc.	NO	
		00000	98-1702829				Enact Re Ltd.	BMU	NIA	Enact Mortgage Insurance Corporation	Ownership		Genworth Financial, Inc.	NO	
		00000	46-4037534				Genworth Annuity Service Corporation	DE	DS	Genworth Life Insurance Company	Ownership		Genworth Financial, Inc.	YES	
		00000	54-1304309				Genworth Financial Agency, Inc.	VA	NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	NO	
		00000					Genworth Financial Asia Limited	HKG	NIA	Genworth Financial International Holdings, LLC	Ownership		Genworth Financial, Inc.	NO	
		00000	80-0873306		0001276520	NYSE	Genworth Financial, Inc.	DE	UIP	Remainder publicly owned	Ownership		Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	NO	
		00000	55-0848642				Genworth Financial International Holdings, LLC	DE	NIA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	NO	
		00000					Genworth Financial Mauritius Holdings Limited	MUS	NIA	Enact Holdings, Inc.	Ownership		Genworth Financial, Inc.	NO	
		00000	33-1073076				Genworth Holdings, Inc.	DE	UIP	Genworth Financial, Inc.	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	94072	56-1311049				Genworth Insurance Company	NC	IA	Genworth Financial, Inc.	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	65536	54-0283385				Genworth Life and Annuity Insurance Company	VA	DS	Genworth Life Insurance Company	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	70025	91-6027719				Genworth Life Insurance Company	DE	RE	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	72990	22-2882416				Genworth Life Insurance Company of New York	NY	DS	Genworth Life Insurance Company	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	72990	22-2882416				Genworth Life Insurance Company of New York	NY	DS	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	NO	
		00000	91-1277112				Genworth North America Corporation	WA	UDP	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	NO	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Financial International Holdings, LLC	Ownership		Genworth Financial, Inc.	NO	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	YES	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Financial International Holdings, LLC	Ownership		Genworth Financial, Inc.	NO	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	YES	
		00000					Genworth (Shanghai) Health Consulting Services Company Limited	CHN	NIA	Genworth Financial Asia Limited	Ownership		Genworth Financial, Inc.	NO	
		00000	26-0070983				GFCM LLC	DE	DS	Genworth Life Insurance Company	Ownership		Genworth Financial, Inc.	NO	
		00000	26-3366147				GLIC Real Estate Holding, LLC	DE	DS	Genworth Life Insurance Company	Ownership		Genworth Financial, Inc.	NO	
		00000	74-3128556				GLICNY Real Estate Holding, LLC	DE	NIA	Genworth Life Insurance Company of New York	Ownership		Genworth Financial, Inc.	NO	
		00000	20-2528615				GNWLAAC Real Estate Holding, LLC	DE	NIA	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	04-3193403				HGI Annuity Service Corporation	DE	NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	NO	
		97144	54-1215126				Jamestown Assignment Company, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	NO	
		00000	13-3627179				Mayflower Assignment Corporation	NY	NIA	Genworth Life Insurance Company of New York	Ownership		Genworth Financial, Inc.	YES	
4011	Genworth Financial, Inc.	00000	82-4894729				Monument Lane PCC, Inc.	DC	IA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	00000	82-4912153				Monument Lane IC 1, Inc.	DC	IA	Monument Lane PCC, Inc.	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	00000	82-4924650				Monument Lane IC 2, Inc.	DC	IA	Monument Lane PCC, Inc.	Ownership		Genworth Financial, Inc.	NO	
		00000	36-3919178				Newco Properties, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	YES	
4011	Genworth Financial, Inc.	13569	26-3709693				River Lake Insurance Company VI	DE	IA	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	15139	46-0982336				River Lake Insurance Company X	VT	IA	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	11365	62-1819880				Sponsored Captive Re, Inc.	NC	IA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	NO	
		00000	23-2571379				United Pacific Structured Settlement Company	FL	NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.1	Allied Lines			0.0	0.0
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.1	Commercial multiple peril (non-liability portion)			0.0	
5.2	Commercial multiple peril (liability portion)			0.0	
6.	Mortgage guaranty	511,363,927	(17,534,631)	(3.4)	(14.4)
8.	Ocean marine			0.0	0.0
9.	Inland marine			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disability income			0.0	0.0
15.4	Medicare supplement			0.0	0.0
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4	Other commercial auto liability			0.0	0.0
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	511,363,927	(17,534,631)	(3.4)	(14.4)
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.1	Allied Lines	0		
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.1	Commercial multiple peril (non-liability portion)	0		
5.2	Commercial multiple peril (liability portion)	0		
6.	Mortgage guaranty	243,247,272	483,262,319	486,729,761
8.	Ocean marine	0		
9.	Inland marine	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	243,247,272	483,262,319	486,729,761
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	179,830	2,221	182,051	10,551		10,551	113,225	264	2,221	115,710	(56,054)	264	(55,790)
2. 2021	116,913	513	117,426	1,942		1,942	55,998	315	267	56,580	(58,973)	69	(58,904)
3. Subtotals 2021 + Prior	296,743	2,734	299,477	12,493	0	12,493	169,223	579	2,488	172,290	(115,027)	333	(114,694)
4. 2022	194,707	24,234	218,941	1,211		1,211	174,161	22,842	254	197,257	(19,335)	(1,138)	(20,473)
5. Subtotals 2022 + Prior	491,450	26,968	518,418	13,704	0	13,704	343,384	23,421	2,742	369,547	(134,362)	(805)	(135,167)
6. 2023	XXX	XXX	XXX	XXX	259	259	XXX	92,456	23,849	116,305	XXX	XXX	XXX
7. Totals	491,450	26,968	518,418	13,704	259	13,963	343,384	115,877	26,591	485,852	(134,362)	(805)	(135,167)
8. Prior Year-End Surplus As Regards Policyholders	1,083,872										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (27.3)	2. (3.0)	3. (26.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (12.5)

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
AUGUST FILING	
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 38458202349000002
2. Supplement A to Schedule T [Document Identifier 455] — 38458202345500002
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 38458202336500002
4. Director and Officer Supplement [Document Identifier 505] — 38458202350500002

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	1,561,189	999,580
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	496,803	1,397,082
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals	(20,242)	100,289
5.	Deduct amounts received on disposals	1,244,607	902,989
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		32,773
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)	793,143	1,561,189
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	793,143	1,561,189

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,236,927	2,238,553
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		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation	863	1,626
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,236,064	2,236,927
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	2,236,064	2,236,927

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	5,055,799,628	5,109,658,515
2.	Cost of bonds and stocks acquired	789,640,896	1,004,666,674
3.	Accrual of discount	2,535,037	4,613,164
4.	Unrealized valuation increase (decrease)	11,304,465	(15,511,990)
5.	Total gain (loss) on disposals	(14,171,465)	(2,131,225)
6.	Deduct consideration for bonds and stocks disposed of	651,929,936	1,042,326,383
7.	Deduct amortization of premium	2,059,309	4,642,113
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	148,895	1,472,986
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,191,268,211	5,055,799,628
12.	Deduct total nonadmitted amounts	0	3,000
13.	Statement value at end of current period (Line 11 minus Line 12)	5,191,268,211	5,055,796,628

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)	3,052,613,202	230,277,887	229,697,346	8,327,800	3,052,613,202	3,061,521,543	0	3,038,439,436
2. NAIC 2 (a)	1,873,715,073	173,254,320	262,035,144	(8,047,056)	1,873,715,073	1,776,887,193	0	1,914,254,730
3. NAIC 3 (a)	94,158,851	3,512,500	6,106,583	(158,009)	94,158,851	91,406,759	0	103,102,462
4. NAIC 4 (a)	2,796,240	0	0	35,200	2,796,240	2,831,440	0	
5. NAIC 5 (a)	0	0	0	0	0	0	0	
6. NAIC 6 (a)	0	0	0	0	0	0	0	
7. Total Bonds	5,023,283,366	407,044,707	497,839,073	157,935	5,023,283,366	4,932,646,935	0	5,055,796,628
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	5,023,283,366	407,044,707	497,839,073	157,935	5,023,283,366	4,932,646,935	0	5,055,796,628

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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	280,552,000	134,941,000
2.	Cost of cash equivalents acquired	670,897,000	1,323,595,000
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	676,635,000	1,177,984,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	274,814,000	280,552,000
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	274,814,000	280,552,000

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
NONE								
0399999 - Totals								

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
320 E 21ST ST 816	CHICAGO	IL	05/03/2023	PATRYCJA LACZYNSKA	223,159	(26,279)					0		196,880	155,893		(40,987)	(40,987)		5,788
10709 LOST CREEK DRIVE	WHITEHOUSE	TX	05/04/2023	TRAVIS AND HANNAH THOMPSON	187,891						0		187,891	202,610		14,719	14,719		1,290
0199999. Property Disposed					411,050	(26,279)	0	0	0	0	0	0	384,771	358,503	0	(26,268)	(26,268)	0	7,078
0399999 - Totals					411,050	(26,279)	0	0	0	0	0	0	384,771	358,503	0	(26,268)	(26,268)	0	7,078

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

NONE

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

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

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
91282C-GV-7	US TREASURY TREASURY NOTE 3.750% 04/15/26		04/26/2023	BANC OF AMERICA SECURITIES LLC		3,613,807	3,610,000	4,439	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						3,613,807	3,610,000	4,439	XXX
02361D-BA-7	AMEREN ILLINOIS CO 4.950% 06/01/33		05/23/2023	MITSUBISHI SECURITIES		4,984,800	5,000,000	0	1.F FE
03027X-CD-0	AMERICAN TOWER CORP AMERICAN TOWER CORPORATION 5.550% 07/15/33		05/22/2023	J.P. MORGAN SECURITIES INC		4,982,500	5,000,000	0	2.C FE
03236Y-AC-9	AXIS EQUIPMENT FINANCE RECEIVA Series 144A 6.030% 12/20/29		06/22/2023	BMO NESBITT BURNS		5,269,076	5,270,000	0	1.C FE
03236Y-AD-7	AXIS EQUIPMENT FINANCE RECEIVA Series 144A 6.360% 12/20/29		06/22/2023	BMO NESBITT BURNS		1,789,519	1,790,000	0	1.F FE
04621X-AN-8	ASSURANT INC 2.650% 01/15/32		06/09/2023	KEYBANC CAPITAL MARKET		1,509,460	2,000,000	21,789	2.B FE
053611-AM-1	AVERY DENNISON CORP AVERY DENNISON CORPORATION 2.250% 02/15/32		04/19/2023	Suntrust Banks Inc		3,962,450	5,000,000	20,625	2.B FE
05377R-HG-2	AVIS BUDGET RENTAL CAR FUNDING AVIS BUDGET RENTAL CAR FUNDING 5.810% 12/20/29		05/24/2023	J.P. MORGAN SECURITIES INC		6,996,819	7,000,000	0	1.A FE
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING AVIS BUDGET RENTAL CAR FUNDING 6.400% 12/20/29		05/24/2023	J.P. MORGAN SECURITIES INC		2,999,343	3,000,000	0	1.F FE
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC 4.893% 09/11/33		05/11/2023	MORGAN STANLEY		10,028,810	10,000,000	2,039	1.F FE
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A Series 144A 2.080% 09/18/45		04/13/2023	DEUTSCHE BANK SECURITIES INC.		6,579,944	7,415,000	12,424	1.F FE
126650-DY-3	CVS HEALTH CORP 5.300% 06/01/33		06/01/2023	Various		8,009,490	8,000,000	1,325	2.B FE
141781-CB-8	CARGILL INC Series 144A 4.750% 04/24/33		04/17/2023	BARCLAYS CAPITAL INC		2,991,270	3,000,000	0	1.F FE
16411Q-AP-6	CHENIERE ENERGY PARTNERS LP Series 144A 5.950% 06/30/33		06/06/2023	MORGAN STANLEY		2,993,220	3,000,000	0	2.C FE
21036P-BP-2	CONSTELLATION BRANDS INC 4.900% 05/01/33		04/27/2023	BANC OF AMERICA SECURITIES LLC		4,965,300	5,000,000	0	2.C FE
21871X-AF-6	SUNAMERICA INC Series 144A 3.850% 04/05/29		05/31/2023	Tax Free Exchange		9,992,241	10,000,000	59,889	2.A FE
22822V-BC-4	CROWN CASTLE INTERNATIONAL COR 5.100% 05/01/33		04/24/2023	BANC OF AMERICA SECURITIES LLC		4,995,700	5,000,000	0	2.B FE
24703G-AD-6	DELL EQUIPMENT FINANCE TRUST D Series 144A 5.770% 01/22/29		06/12/2023	ROYAL BANK OF CANADA		3,299,746	3,300,000	0	1.C FE
24703G-AE-4	DELL EQUIPMENT FINANCE TRUST D Series 144A 6.060% 01/22/29		06/12/2023	ROYAL BANK OF CANADA		4,499,356	4,500,000	0	1.F FE
24715@-AZ-7	DELOITTE LLP 5.320% 05/30/38		05/31/2023	U.S. Bancorp Piper Jaffray		10,000,000	10,000,000	0	1.F Z
26884T-AW-2	ERAC USA FIN CO Series 144A 4.900% 05/01/33		04/26/2023	MIZUHO SECURITIES		4,985,550	5,000,000	0	2.A FE
29366W-AD-8	ENTERGY MISSISSIPPI LLC 5.000% 09/01/33		06/01/2023	Various		7,482,645	7,500,000	12,778	1.F FE
29375N-AC-9	ENTERPRISE FLEET FINANCING LLC ENTERPRISE FLEET FINANCING LLC 5.500% 04/22/30		05/23/2023	J.P. MORGAN SECURITIES INC		9,997,779	10,000,000	0	1.A FE
302491-AX-3	FMC CORP FMC CORPORATION 5.650% 05/18/33		06/01/2023	Various		11,969,320	12,000,000	5,336	2.C FE
341081-GQ-4	FLORIDA POWER AND LIGHT CO 4.800% 05/15/33		05/15/2023	J.P. MORGAN SECURITIES INC		4,998,450	5,000,000	0	1.D FE
361886-CR-3	GENERAL MOTORS GFORT 2023-1 Series 144A 5.340% 06/15/28		06/21/2023	BARCLAYS CAPITAL INC		2,499,388	2,500,000	0	1.A FE
361886-CT-9	GENERAL MOTORS GFORT 2023-1 Series 144A 5.730% 06/15/28		06/21/2023	BARCLAYS CAPITAL INC		7,997,864	8,000,000	0	1.C FE
37045X-EG-7	GENERAL MOTORS FINANCIAL CO IN 5.850% 04/06/30		04/03/2023	J.P. MORGAN SECURITIES INC		1,996,040	2,000,000	0	2.B FE
38012R-AA-4	GM FINANCIAL REVOLVING RECEIVA GM FINANCIAL REVOLVING RECEIVA 5.120% 04/11/35		05/23/2023	CITIGROUP GLOBAL MARKETS		5,499,018	5,500,000	0	1.A FE
38012R-AB-2	GM FINANCIAL REVOLVING RECEIVA GM FINANCIAL REVOLVING RECEIVA 5.560% 04/11/35		05/23/2023	CITIGROUP GLOBAL MARKETS		3,999,270	4,000,000	0	1.C FE
39154T-CD-8	GREAT AMERICA LEASING RECEIVAB Series 144A 5.060% 03/15/30		05/17/2023	WELLS FARGO BANK		4,749,949	4,750,000	0	1.A FE
39154T-CE-6	GREAT AMERICA LEASING RECEIVAB Series 144A 5.210% 03/15/30		06/05/2023	Various		3,993,867	4,000,000	941	1.C FE
39154T-CF-3	GREAT AMERICA LEASING RECEIVAB Series 144A 5.500% 03/17/31		06/05/2023	Various		3,480,216	3,492,000	1,986	1.F FE
438516-CM-6	HONEYWELL INTERNATIONAL INC 4.500% 01/15/34		05/12/2023	J.P. MORGAN SECURITIES INC		4,956,050	5,000,000	0	1.F FE
46266T-AB-4	IQVIA INC 5.700% 05/15/28		05/18/2023	GOLDMAN SACHS & CO		4,999,650	5,000,000	0	2.C FE
46266T-AD-0	IQVIA INC Series 144A 6.500% 05/15/30		05/18/2023	Various		3,512,500	3,500,000	0	3.B FE
50249A-AL-7	LYONDELLBASELL INDUSTRIES NV 5.625% 05/15/33		06/02/2023	Various		9,981,610	10,000,000	6,719	2.B FE
55903V-BB-8	MAGALLANES INC 4.054% 03/15/29		05/01/2023	Tax Free Exchange		11,664,819	12,000,000	62,161	2.C FE
571676-AV-7	MARS INC Series 144A 4.750% 04/20/33		04/17/2023	J.P. MORGAN SECURITIES INC		4,992,100	5,000,000	0	1.E FE
581557-BU-8	MCKESSON CORP 5.100% 07/15/33		06/07/2023	GOLDMAN SACHS & CO		3,477,460	3,500,000	0	2.A FE
58933Y-BK-0	MERCK & CO INC 4.500% 05/17/33		05/08/2023	J.P. MORGAN SECURITIES INC		4,995,600	5,000,000	0	1.E FE
595112-BZ-5	MICRON TECHNOLOGY INC 5.875% 02/09/33		04/05/2023	BANC OF AMERICA SECURITIES LLC		5,104,800	5,000,000	49,774	2.C FE
61747Y-FE-0	MORGAN STANLEY 5.250% 04/21/34		04/19/2023	MORGAN STANLEY		5,000,000	5,000,000	0	1.E FE
62848P-AA-8	MVW OWNER TRUST MVWOT_23-1 Series 144A 4.930% 10/20/40		04/04/2023	WELLS FARGO BANK		4,249,846	4,250,000	0	1.A FE
62848P-AB-6	MVW OWNER TRUST MVWOT_23-1 Series 144A 5.420% 10/20/40		04/04/2023	WELLS FARGO BANK		3,999,936	4,000,000	0	1.F FE
62848P-AC-4	MVW OWNER TRUST MVWOT_23-1 Series 144A 6.540% 10/20/40		04/04/2023	WELLS FARGO BANK		2,499,823	2,500,000	0	2.B FE
65473P-AP-0	NISOURCE INC. NISOURCE INC 5.400% 06/30/33		05/30/2023	MITSUBISHI SECURITIES		2,988,810	3,000,000	0	2.B FE

STATEMENT AS OF JUNE 30, 2023 OF THE ENACT MORTGAGE INSURANCE CORPORATION

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
68389X-CE-3	ORACLE CORPORATION 2.875% 03/25/31		04/17/2023	J.P. MORGAN SECURITIES INC		3,421,720	4,000,000	7,667	2.B FE
69047Q-AB-8	OVINTIV INC 5.650% 05/15/28		05/16/2023	GOLDMAN SACHS & CO		4,998,650	5,000,000	0	2.C FE
69047Q-AC-6	OVINTIV INC 6.250% 07/15/33		05/16/2023	GOLDMAN SACHS & CO		4,989,650	5,000,000	0	2.C FE
69437@-AC-0	PWC US GROUP LLP 3.200% 09/15/27		06/30/2023	Taxable Exchange		4,000,000	4,000,000	37,333	1.D Z
69437@-AD-8	PWC US GROUP LLP 3.430% 09/13/30		06/30/2023	Taxable Exchange		4,000,000	4,000,000	40,017	1.D Z
709599-BV-5	PENSKE TRUCK LEASING CO LP 6.200% 06/15/30		05/26/2023	Various		9,964,915	10,000,000	5,425	2.B FE
72147K-AK-4	PILGRIMS PRIDE CORP 6.250% 07/01/33		04/04/2023	MIZUHO SECURITIES		4,965,600	5,000,000	0	2.C FE
76169#-AU-7	REYES HOLDINGS LLC 4.950% 05/17/33		05/17/2023	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0	1.G PL
87264A-CY-9	T-MOBILE USA INC 5.050% 07/15/33		05/08/2023	J.P. MORGAN SECURITIES INC		4,920,950	5,000,000	64,528	2.B FE
92343V-CQ-5	VERIZON COMMUNICATIONS INC 4.400% 11/01/34		06/01/2023	Suntrust Banks Inc		4,646,650	5,000,000	20,778	2.A FE
931142-FD-0	WAL-MART STORES INC 4.100% 04/15/33		04/12/2023	MIZUHO SECURITIES		15,000,000	15,000,000	0	1.C FE
962166-BY-9	WEYERHAEUSER COMPANY 4.000% 04/15/30		04/18/2023	Suntrust Banks Inc		4,895,524	5,210,000	2,894	2.B FE
96328G-AS-6	WHEELS FLEET LEASE FUNDING LLC Series 144A 5.800% 04/18/38		06/08/2023	BNP PARISBAS		2,499,887	2,500,000	0	1.A FE
96328G-AT-4	WHEELS FLEET LEASE FUNDING LLC Series 144A 5.800% 04/18/38		06/08/2023	BNP PARISBAS		6,998,126	7,000,000	0	1.C FE
96328G-AU-1	WHEELS FLEET LEASE FUNDING LLC Series 144A 6.180% 04/18/38		06/08/2023	BNP PARISBAS		6,498,159	6,500,000	0	1.F FE
303901-BL-5	FAIRFAX FINANCIAL HOLDINGS LTD 5.625% 08/16/32		05/19/2023	Tax Free Exchange		4,993,218	5,000,000	72,656	2.B FE
00973R-AM-5	AKER BP ASA Series 144A 6.000% 06/13/33	C	06/07/2023	J.P. MORGAN SECURITIES INC		4,988,100	5,000,000	0	2.B FE
06762H-AA-5	BABSON CLO LTD BABSN_23-1A Series 144A 6.362% 04/20/36	C	06/05/2023	MORGAN STANLEY		2,992,500	3,000,000	47,984	1.A FE
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20 Series 144A 2.260% 11/19/40	C	04/13/2023	ROYAL BANK OF CANADA		2,611,657	2,874,889	0	1.F FE
478375-AH-1	JOHNSON CONTROLS INTL PL SERIES * 6.000% 01/15/36	D	05/24/2023	U.S. Bancorp Piper Jaffray		5,205,650	5,000,000	109,167	2.B FE
55037A-AB-4	LUNDIN ENERGY FINANCE BV Series 144A 3.100% 07/15/31	C	05/05/2023	CANTOR FITZGERALD		4,213,750	5,000,000	49,083	2.B FE
67078A-AF-0	NVENT FINANCE SARL 5.650% 05/15/33	C	04/24/2023	J.P. MORGAN SECURITIES INC		9,971,700	10,000,000	0	2.C FE
716973-AF-9	PFIZER INC 5.110% 05/19/43	C	05/16/2023	BANC OF AMERICA SECURITIES LLC		9,800,000	10,000,000	0	1.E FE
75968N-AE-1	RENAISSANCERE HOLDINGS LTD 5.750% 06/05/33	C	05/31/2023	MORGAN STANLEY		9,970,700	10,000,000	0	1.G FE
806854-AL-9	SCHLUMBERGER INVESTMENT SA 4.850% 05/15/33	C	06/02/2023	Various		9,962,390	10,000,000	8,487	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						403,430,900	408,851,889	723,805	XXX
2509999997. Total - Bonds - Part 3						407,044,707	412,461,889	728,244	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						407,044,707	412,461,889	728,244	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
000000-00-0	ENACT RE LTD	D	05/16/2023	ENACT RE LTD	120,000.000	195,070		0	
000000-00-0	ENACT RE LTD	D	05/17/2023	ENACT RE LTD		250,000,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						250,195,070	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						250,195,070	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						250,195,070	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						250,195,070	XXX	0	XXX
6009999999 - Totals						657,239,777	XXX	728,244	XXX

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
912828-VB-3	US TREASURY TREASURY NOTE 1.750% 05/15/23		05/15/2023	Maturity		4,000,000	4,000,000	3,975,156	3,998,305	0	1,695	0	1,695	0	4,000,000	0	0	0	35,000	05/15/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,000,000	4,000,000	3,975,156	3,998,305	0	1,695	0	1,695	0	4,000,000	0	0	0	35,000	XXX	XXX
00287Y-AQ-2	ABBVIE INC 3.600% 05/14/25		05/24/2023	ROYAL BANK OF CANADA		4,864,200	5,000,000	4,784,250	4,914,259	0	13,944	0	13,944	0	4,928,203	0	(64,003)	(64,003)	96,000	05/14/2025	2.A FE
00440E-AS-6	CHUBB INA HOLDINGS INC 3.150% 03/15/25		04/17/2023	Various		15,335,473	15,753,000	15,341,200	15,598,091	0	20,314	0	20,314	0	15,618,405	0	(282,932)	(282,932)	294,318	03/15/2025	1.F FE
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC Series 144A 3.750% 06/15/23		06/15/2023	Maturity		5,000,000	5,000,000	4,997,500	4,999,754	0	246	0	246	0	5,000,000	0	0	0	93,750	06/15/2023	2.B FE
023771-R9-1	AMERICAN AIRLINES 2016-3 CLASS AMERICAN AIRLINES 2016-3 CLASS 3.000% 10/15/28		04/15/2023	Various		223,739	223,739	219,507	220,915	0	2,824	0	2,824	0	223,739	0	0	0	3,356	10/15/2028	2.A FE
03027X-AZ-3	AMERICAN TOWER CORP AMERICAN TOWER CORPORATION 2.400% 03/15/25		05/22/2023	U.S. Bancorp Piper Jaffray		4,739,900	5,000,000	4,995,250	4,997,983	0	356	0	356	0	4,998,339	0	(258,439)	(258,439)	83,000	03/15/2025	2.C FE
03236X-AB-3	AXIS EQUIPMENT FINANCE RECEIVA Series 144A 5.300% 06/21/28		06/20/2023	Paydown		325,184	325,184	325,132	325,138	0	46	0	46	0	325,184	0	0	0	7,163	06/21/2028	1.A FE
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1A Series 144A 3.237% 07/30/50		04/30/2023	Paydown		18,750	18,750	18,927	18,865	0	(115)	0	(115)	0	18,750	0	0	0	303	07/30/2050	2.C FE
05377R-CZ-5	AVIS BUDGET RENTAL CAR FUNDING Series 144A 4.000% 09/20/24		06/21/2023	Paydown		2,500,000	2,500,000	2,499,944	2,499,949	0	51	0	51	0	2,500,000	0	0	0	41,667	09/20/2024	1.E FE
054561-AC-9	AXA EQUITABLE HOLDINGS INC 3.900% 04/20/23		04/20/2023	Maturity		3,248,000	3,248,000	3,243,864	3,247,695	0	305	0	305	0	3,248,000	0	0	0	63,336	04/20/2023	2.A FE
05565E-BM-6	BMW US CAPITAL LLC Series 144A 3.800% 04/06/23		04/06/2023	Maturity		2,000,000	2,000,000	1,997,940	1,999,809	0	191	0	191	0	2,000,000	0	0	0	38,000	04/06/2023	1.F FE
05565E-CA-1	BMW US CAPITAL LLC Series 144A 3.450% 04/01/27		05/23/2023	TORONTO DOMINION		4,790,500	5,000,000	4,994,750	4,995,482	0	398	0	398	0	4,995,880	0	(205,380)	(205,380)	112,125	04/01/2027	1.F FE
05606X-AA-2	BXG RECEIVABLES NOTE TRUST BXG Series 144A 2.880% 05/02/30		05/02/2023	Paydown		92,352	92,352	89,697	91,531	0	821	0	821	0	92,352	0	0	0	1,180	05/02/2030	1.F FE
05608T-AA-9	BXG RECEIVABLES NOTE TRUST BXG SERIES 144A 1.550% 02/28/36		06/28/2023	Paydown		182,123	182,123	182,107	182,111	0	13	0	13	0	182,123	0	0	0	1,154	02/28/2036	1.A FE
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXG Series 144A 2.490% 02/28/36		06/28/2023	Paydown		75,361	75,361	75,349	75,352	0	9	0	9	0	75,361	0	0	0	767	02/28/2036	1.G FE
07359B-AA-5	BEACON CONTAINER FINANCE LLC I Series 144A 2.250% 10/22/46		06/20/2023	Paydown		321,937	321,937	321,797	321,814	0	123	0	123	0	321,937	0	0	0	3,012	10/22/2046	1.F FE
073730-AG-8	BEAM INC 3.250% 06/15/23		06/15/2023	Maturity		5,000,000	5,000,000	4,764,900	4,974,327	0	25,673	0	25,673	0	5,000,000	0	0	0	81,250	06/15/2023	2.B FE
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC 3.796% 09/21/25		04/12/2023	BNP PARISBAS		4,964,100	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(35,900)	(35,900)	107,026	09/21/2025	1.F FE
110122-CN-6	BRISTOL-MYERS SQUIBB CO 3.200% 06/15/26		05/23/2023	SUSQUEHANNA FINANCIAL		6,746,810	7,000,000	6,983,956	6,990,333	0	1,065	0	1,065	0	6,991,399	0	(244,589)	(244,589)	99,556	06/15/2026	1.F FE
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXG Series 144A 4.120% 09/28/37		06/28/2023	Paydown		196,274	196,274	196,231	162,174	0	34,100	0	34,100	0	196,274	0	0	0	26,723	09/28/2037	1.A FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXG Series 144A 4.610% 09/28/37		06/28/2023	Paydown		73,602	73,602	73,584	73,586	0	16	0	16	0	73,602	0	0	0	1,423	09/28/2037	1.G FE
124857-AR-4	PARAMOUNT GLOBAL 2.900% 01/15/27		06/16/2023	Various		5,403,783	6,000,000	6,147,780	6,087,179	0	(9,616)	0	(9,616)	0	6,077,563	0	(673,780)	(673,780)	156,197	01/15/2027	2.B FE
12510F-AC-8	CCG RECEIVABLES TRUST CCG_19-2 Series 144A 2.550% 03/15/27		06/14/2023	Paydown		852,337	852,337	852,297	852,310	0	27	0	27	0	852,337	0	0	0	8,742	03/15/2027	1.A FE
12511J-AB-1	CCG RECEIVABLES TRUST CCG_22-1 Series 144A 3.910% 07/16/29		06/14/2023	Paydown		608,166	608,166	608,157	608,159	0	8	0	8	0	608,166	0	0	0	9,947	07/16/2029	1.A FE
125523-AG-5	CIGNA CORP 4.125% 11/15/25		04/19/2023	CITIGROUP GLOBAL MARKETS		4,912,000	5,000,000	4,996,190	4,998,247	0	177	0	177	0	4,998,424	0	(86,424)	(86,424)	89,375	11/15/2025	1.G FE
125581-HA-9	CIT GROUP INC 3.929% 06/19/24		06/20/2023	Call 100.0000		3,000,000	3,000,000	3,000,000	2,999,437	0	(118)	0	(118)	0	2,999,319	0	681	681	58,935	06/19/2024	2.B FE
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A Series 144A 2.080% 09/18/45		06/18/2023	Paydown		495,000	495,000	467,013	247,408	0	27,965	0	27,965	0	495,000	0	0	0	3,003	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING VI LLC CLIF_20-3A 2.070% 10/18/45		06/18/2023	Paydown		266,667	266,667	266,612	266,623	0	43	0	43	0	266,667	0	0	0	2,271	10/18/2045	1.F FE
134429-BF-5	CAMPBELL SOUP COMPANY 3.950% 03/15/25		05/24/2023	JEFFRIES & COMPANY INC		2,934,240	3,000,000	2,987,310	2,995,614	0	773	0	773	0	2,996,387	0	(62,147)	(62,147)	82,621	03/15/2025	2.B 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
14149Y-BH-0	CARDINAL HEALTH INC 3.079% 06/15/24		06/07/2023	BANC OF AMERICA SECURITIES LLC		2,921,970	3,000,000	2,822,940	2,948,946	0	15,058	0	15,058	0	2,964,004	0	(42,034)	(42,034)	44,646	06/15/2024	2.B FE
14913Q-2V-0	CATERPILLAR FINANCIAL SERVICES CATERPILLAR FINANCIAL SERVICES 2.850% 05/17/24		04/12/2023	KEYBANC CAPITAL MARKET		3,920,800	4,000,000	3,991,480	3,997,530	0	505	0	505	0	3,998,035	0	(77,235)	(77,235)	46,550	05/17/2024	1.F FE
20030N-CS-8	COMCAST CORP COMCAST CORPORATION 3.950% 10/15/25		05/16/2023	Various		4,937,400	5,000,000	4,993,850	4,997,380	0	341	0	341	0	4,997,720	0	(60,320)	(60,320)	116,854	10/15/2025	1.G FE
200339-EX-3	COMERICA BANK 5.332% 08/25/33		04/26/2023	J.P. MORGAN SECURITIES INC		4,208,000	5,000,000	5,004,800	5,014,471	0	(13,164)	0	(13,164)	0	5,001,307	0	(793,307)	(793,307)	179,955	08/25/2033	2.A FE
20034D-JA-8	COMERICA BANK 2.500% 07/23/24		04/27/2023	KEYBANC CAPITAL MARKET		3,493,875	3,750,000	3,746,513	3,748,864	0	239	0	239	0	3,749,103	0	(255,228)	(255,228)	72,396	07/23/2024	1.G FE
205887-CB-6	CONAGRA FOODS INC 4.600% 11/01/25		04/24/2023	Various		4,959,750	5,000,000	5,039,770	5,017,678	0	(2,072)	0	(2,072)	0	5,015,606	0	(55,856)	(55,856)	111,806	11/01/2025	2.C FE
21036P-BK-3	CONSTELLATION BRANDS INC 4.350% 05/09/27		04/27/2023	WELLS FARGO BANK		4,942,300	5,000,000	4,997,100	4,997,440	0	179	0	179	0	4,997,619	0	(55,319)	(55,319)	103,917	05/09/2027	2.C FE
212015-AN-1	CONTINENTAL RESOURCES 3.800% 06/01/24		05/17/2023	Various		6,859,210	7,000,000	7,042,970	7,011,418	0	(3,425)	0	(3,425)	0	7,007,993	0	(148,783)	(148,783)	119,278	06/01/2024	2.C FE
212015-AS-0	CONTINENTAL RESOURCES INC. 4.375% 01/15/28		04/05/2023	MARKETAXESS		952,290	1,000,000	960,000	971,296	0	1,394	0	1,394	0	972,690	0	(20,400)	(20,400)	32,205	01/15/2028	2.C FE
21871X-AE-9	SUNAMERICA INC Series 144A 3.850% 04/05/29		05/31/2023	Tax Free Exchange		9,992,241	10,000,000	9,990,900	9,991,751	0	490	0	490	0	9,992,241	0	0	0	252,389	04/05/2029	2.B FE
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21- Series 144A 2.493% 11/20/51		05/22/2023	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	374	11/20/2051	2.B FE
233851-DX-9	DAIMLER FINANCE NORTH AMERICA Series 144A 2.700% 06/14/24		04/05/2023	Soc Gen		977,900	1,000,000	998,270	999,449	0	103	0	103	0	999,552	0	(21,652)	(21,652)	8,700	06/14/2024	1.G FE
24422E-UE-7	JOHN DEERE CAPITAL CORP 3.450% 03/13/25		04/14/2023	Various		7,394,485	7,500,000	7,559,255	7,523,328	0	(2,821)	0	(2,821)	0	7,520,507	0	(126,022)	(126,022)	150,315	03/13/2025	1.F FE
25278X-AM-1	DIAMONDBACK ENERGY INC 3.250% 12/01/26		05/15/2023	SEAPORT GROUP		4,794,450	5,000,000	5,107,900	5,063,739	0	(6,102)	0	(6,102)	0	5,057,637	0	(263,187)	(263,187)	74,931	12/01/2026	2.B FE
256746-AG-3	DOLLAR TREE INC 4.000% 05/15/25		04/05/2023	BANC OF AMERICA SECURITIES LLC		4,943,250	5,000,000	4,994,950	4,998,206	0	199	0	199	0	4,998,405	0	(55,155)	(55,155)	80,556	05/15/2025	2.B FE
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.116% 07/25/48		04/25/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	206	07/25/2048	2.A FE
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LL Series 144A 2.662% 04/25/51		04/25/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	333	04/25/2051	2.A FE
26078J-AC-4	DOWDUPONT INC 4.493% 11/15/25		05/16/2023	Various		11,947,805	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(52,195)	(52,195)	271,078	11/15/2025	2.A FE
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK Series 144A 3.786% 07/20/50		04/20/2023	Paydown		7,125	7,125	7,170	7,153	0	(28)	0	(28)	0	7,125	0	0	0	135	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK Series 144A 3.237% 01/20/51		04/20/2023	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	101	01/20/2051	2.C FE
26209X-AF-8	DRIVEN BRANDS FUNDING LLC HONK Series 144A 7.393% 10/20/52		04/20/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	370	10/20/2052	2.C FE
26875P-AM-3	EOG RESOURCES INC 3.150% 04/01/25		05/09/2023	WELLS FARGO BANK		2,912,850	3,000,000	2,863,110	2,947,448	0	8,120	0	8,120	0	2,955,568	0	(42,718)	(42,718)	57,750	04/01/2025	1.G FE
29278N-AP-8	ENERGY TRANSFER OPERATING LP 2.900% 05/15/25		05/16/2023	J.P. MORGAN SECURITIES INC		2,859,120	3,000,000	2,997,720	2,998,905	0	170	0	170	0	2,999,075	0	(139,955)	(139,955)	44,225	05/15/2025	2.C FE
29364D-AU-4	ENTERGY AK INC ENTERGY ARKANSAS INC 3.500% 04/01/26		05/23/2023	KEYBANC CAPITAL MARKET		1,451,130	1,500,000	1,483,965	1,492,751	0	847	0	847	0	1,493,598	0	(42,468)	(42,468)	34,125	04/01/2026	1.F FE
29373K-AC-7	ENTERPRISE FLEET FINANCING LLC Series 144A 1.860% 12/22/25		06/20/2023	Paydown		263,970	263,970	263,916	263,952	0	18	0	18	0	263,970	0	0	0	2,455	12/22/2025	1.A FE
29736R-AN-0	ESTEE LAUDER COMPANIES INC 2.000% 12/01/24		06/22/2023	J.P. MORGAN SECURITIES INC		2,578,140	2,700,000	2,684,367	2,693,848	0	1,490	0	1,490	0	2,695,338	0	(117,198)	(117,198)	29,950	12/01/2024	1.E FE
302491-AT-2	FMC CORP 3.200% 10/01/26		06/01/2023	Suntrust Banks Inc		4,209,345	4,500,000	4,495,465	4,497,476	0	273	0	273	0	4,497,749	0	(288,404)	(288,404)	97,600	10/01/2026	2.C FE
316773-DG-2	FIFTH THIRD BANCORP 4.772% 07/28/30		05/04/2023	GOLDMAN SACHS & CO		2,766,780	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(233,220)	(233,220)	111,347	07/28/2030	2.A FE
31677Q-BR-9	FIFTH THIRD BANK 2.250% 02/01/27		05/04/2023	UBS WARBURG LLC		4,405,650	5,000,000	4,996,450	4,997,864	0	177	0	177	0	4,998,041	0	(592,391)	(592,391)	86,563	02/01/2027	1.G FE
337738-AP-3	FISERV INC 3.850% 06/01/25		04/24/2023	BNP PARISBAS		4,896,750	5,000,000	4,952,600	4,980,842	0	2,429	0	2,429	0	4,983,271	0	(86,521)	(86,521)	77,535	06/01/2025	2.B FE
337738-AT-5	FISERV INC 3.200% 07/01/26		06/05/2023	GOLDMAN SACHS & CO		3,306,660	3,500,000	3,499,755	3,499,880	0	14	0	14	0	3,499,894	0	(193,234)	(193,234)	104,533	07/01/2026	2.B FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
361528-AA-0	GBX LEASING GBXL_22-1 Series 144A 2.870% 02/20/52		06/20/2023	Paydown		77,059	77,059	77,022	77,027	0	32	0	32	0	77,059	0	0	0	925	02/20/2052	1.F FE
369550-BG-2	GENERAL DYNAMICS CORP GENERAL DYNAMICS CORPORATION 3.500% 05/15/25		04/05/2023	Loop Capital Markets		4,440,420	4,500,000	4,511,475	4,503,670	0	(529)	0	(529)	0	4,503,141	0	(62,721)	(62,721)	63,438	05/15/2025	1.G FE
37331N-AL-5	GEORGIA-PACIFIC LLC Series 144A 2.100% 04/30/27		06/01/2023	Various		13,988,814	15,288,000	15,651,471	15,517,441	0	(19,778)	0	(19,778)	0	15,497,664	0	(1,508,850)	(1,508,850)	173,607	04/30/2027	1.G FE
375558-BF-9	GILEAD SCIENCES INC 3.650% 03/01/26		05/31/2023	ROYAL BANK OF CANADA		4,854,850	5,000,000	4,953,900	4,979,424	0	2,589	0	2,589	0	4,982,013	0	(127,163)	(127,163)	137,382	03/01/2026	2.A FE
377372-AM-9	GLAXOSK CAP INC GLAXOSMITHKLINE CAPITAL INC 3.625% 05/15/25		05/23/2023	GOLDMAN SACHS & CO		4,902,300	5,000,000	4,966,400	4,987,630	0	2,008	0	2,008	0	4,989,638	0	(87,338)	(87,338)	95,660	05/15/2025	1.F FE
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO 4.125% 08/15/24		05/17/2023	J.P. MORGAN SECURITIES INC		3,935,000	4,000,000	4,030,000	3,913,320	92,853	(1,628)	0	91,225	0	4,004,545	0	(69,545)	(69,545)	125,240	08/15/2024	3.B FE
40439H-AA-7	HIN TIMESHARE TRUST HINTT_20-A Series 144A 1.390% 10/09/39		06/09/2023	Paydown		170,208	170,208	170,182	170,189	0	19	0	19	0	170,208	0	0	0	977	10/09/2039	1.A FE
40439H-AB-5	HIN TIMESHARE TRUST HINTT_20-A Series 144A 2.230% 10/09/39		06/09/2023	Paydown		100,864	100,864	100,838	100,845	0	19	0	19	0	100,864	0	0	0	928	10/09/2039	1.F FE
41242*-BA-9	HARDWOOD FUNDING LLC/NATIONAL HARDWOOD FUNDING LLC/NATIONAL 3.160% 06/07/23		06/07/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	47,400	06/07/2023	1.G FE
43283G-AA-0	HILTON GRAND VACATIONS TRUST H Series 144A 4.300% 01/25/37		06/25/2023	Paydown		397,418	397,418	397,346	397,351	0	68	0	68	0	397,418	0	0	0	7,470	01/25/2037	1.A FE
43283G-AB-8	HILTON GRAND VACATIONS TRUST H Series 144A 4.740% 01/25/37		06/25/2023	Paydown		248,387	248,387	248,330	248,334	0	53	0	53	0	248,387	0	0	0	5,147	01/25/2037	1.F FE
43284B-AA-0	HILTON GRAND VACATIONS TRUST H Series 144A 3.540% 02/25/32		06/25/2023	Paydown		122,993	122,993	122,990	122,988	0	5	0	5	0	122,993	0	0	0	1,805	02/25/2032	1.A FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST H Series 144A 3.700% 02/25/32		06/25/2023	Paydown		147,591	147,591	148,831	148,270	0	(679)	0	(679)	0	147,591	0	0	0	2,264	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST H Series 144A 4.000% 02/25/32		06/25/2023	Paydown		204,168	204,168	208,357	207,000	0	(2,833)	0	(2,833)	0	204,168	0	0	0	3,386	02/25/2032	2.B FE
43284H-AA-7	HGVT_19-AA Series 144A 2.340% 07/25/33		06/25/2023	Paydown		213,586	213,586	215,038	214,586	0	(1,000)	0	(1,000)	0	213,586	0	0	0	2,074	07/25/2033	1.A FE
43284H-AB-5	HGVT_19-AA Series 144A 2.540% 07/25/33		06/25/2023	Paydown		106,793	106,793	106,783	106,785	0	8	0	8	0	106,793	0	0	0	1,126	07/25/2033	1.F FE
43284H-AC-3	HGVT_19-AA Series 144A 2.840% 07/25/33		06/25/2023	Paydown		80,095	80,095	80,094	80,093	0	2	0	2	0	80,095	0	0	0	944	07/25/2033	2.B FE
43285H-AA-6	HILTON GRAND VACATIONS TRUST H Series 144A 2.740% 02/25/39		06/25/2023	Paydown		100,085	100,085	103,213	102,333	0	(2,248)	0	(2,248)	0	100,085	0	0	0	1,134	02/25/2039	1.A FE
444859-BD-3	HUMANA INC 3.850% 10/01/24		04/26/2023	TORONTO DOMINION		4,922,350	5,000,000	4,923,200	4,975,039	0	4,496	0	4,496	0	4,979,534	0	(57,184)	(57,184)	110,688	10/01/2024	2.C FE
458140-BQ-2	INTEL CORP INTEL CORPORATION 3.750% 03/25/27		05/11/2023	TORONTO DOMINION		4,906,400	5,000,000	4,990,250	4,993,803	0	506	0	506	0	4,994,309	0	(87,909)	(87,909)	119,792	03/25/2027	1.F FE
45866F-AD-6	INTERCONTINENTALEXCHANGE INC 3.750% 12/01/25		05/09/2023	GOLDMAN SACHS & CO		4,897,700	5,000,000	4,959,900	4,982,108	0	2,107	0	2,107	0	4,984,216	0	(86,516)	(86,516)	83,333	12/01/2025	1.G FE
466365-AE-3	JACK IN THE BOX FUNDING LLC JA Series 144A 4.136% 02/26/52		05/25/2023	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	310	02/26/2052	2.B FE
49327M-3H-5	KEYBANK NA 5.000% 01/26/33		05/04/2023	MORGAN STANLEY		4,321,750	5,000,000	4,975,900	0	0	533	0	533	0	4,976,433	0	(654,683)	(654,683)	70,833	01/26/2033	1.G FE
501044-DE-8	KROGER CO 2.650% 10/15/26		05/30/2023	JANE STREET		5,519,827	5,936,000	5,738,331	5,827,872	0	11,269	0	11,269	0	5,839,140	0	(319,313)	(319,313)	98,752	10/15/2026	2.A FE
512807-AS-7	LAM RSRCH CORP LAM RESEARCH CORPORATION 3.750% 03/15/26		05/23/2023	Various		5,873,040	6,000,000	6,052,050	6,024,817	0	(3,123)	0	(3,123)	0	6,021,694	0	(148,654)	(148,654)	156,250	03/15/2026	1.G FE
53079E-BE-3	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC 4.250% 06/15/23		06/15/2023	Maturity		5,000,000	5,000,000	5,262,900	5,020,299	0	(20,299)	0	(20,299)	0	5,000,000	0	0	0	106,250	06/15/2023	2.B FE
55261F-AJ-3	M&T BANK CORPORATION M&T BANK CORPORATION 3.550% 07/26/23		04/27/2023	STIFEL NICOLAUS AND CO INC		2,973,750	3,000,000	3,096,060	3,011,612	0	(7,954)	0	(7,954)	0	3,003,659	0	(29,909)	(29,909)	81,354	07/26/2023	1.G FE
553896-AA-9	MVW OWNER TRUST MVWOT_17-1A Series 144A 2.420% 12/20/34		06/20/2023	Paydown		19,243	19,243	19,658	19,513	0	(269)	0	(269)	0	19,243	0	0	0	193	12/20/2034	1.A FE
553896-AB-7	MVW OWNER TRUST MVWOT_17-1A Series 144A 2.750% 12/20/34		06/20/2023	Paydown		76,113	76,113	76,921	76,610	0	(498)	0	(498)	0	76,113	0	0	0	869	12/20/2034	1.F FE

STATEMENT AS OF JUNE 30, 2023 OF THE ENACT MORTGAGE INSURANCE CORPORATION

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
55389P-AB-5	MVW OWNER TRUST MVWOT_19-1A Series 144A 3.000% 11/20/36		06/20/2023	Paydown		126,342	126,342	126,308	126,320	0	23	0	23	0	126,342	0	0	0	1,551	11/20/2036	1.F FE
55389P-AC-3	MVW OWNER TRUST MVWOT_19-1A Series 144A 3.330% 11/20/36		06/20/2023	Paydown		63,171	63,171	63,163	63,165	0	6	0	6	0	63,171	0	0	0	861	11/20/2036	2.B FE
55389T-AB-7	MVW OWNER TRUST MVWOT_21-1WA Series 144A 1.440% 01/22/41		06/20/2023	Paydown		216,289	216,289	216,242	216,252	0	38	0	38	0	216,289	0	0	0	1,287	01/22/2041	1.F FE
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA Series 144A 1.940% 01/22/41		06/20/2023	Paydown		216,289	216,289	216,268	216,272	0	17	0	17	0	216,289	0	0	0	1,734	01/22/2041	2.B FE
55400D-AA-9	MVW OWNER TRUST MVWOT_19-2A Series 144A 2.220% 10/20/38		06/20/2023	Paydown		493,505	493,505	498,361	496,957	0	(3,452)	0	(3,452)	0	493,505	0	0	0	4,560	10/20/2038	1.A FE
55400D-AB-7	MVW OWNER TRUST MVWOT_19-2A Series 144A 2.440% 10/20/38		06/20/2023	Paydown		60,725	60,725	60,715	60,717	0	7	0	7	0	60,725	0	0	0	617	10/20/2038	1.F FE
55400E-AA-7	MVW OWNER TRUST MVWOT_20-1A Series 144A 1.740% 10/20/37		06/20/2023	Paydown		249,571	249,571	249,541	249,549	0	22	0	22	0	249,571	0	0	0	1,795	10/20/2037	1.A FE
55400E-AB-5	MVW OWNER TRUST MVWOT_20-1A Series 144A 2.730% 10/20/37		06/20/2023	Paydown		62,393	62,393	62,384	62,386	0	6	0	6	0	62,393	0	0	0	704	10/20/2037	1.F FE
55400K-AB-1	MVW OWNER TRUST MVWOT_21-2A Series 144A 1.830% 05/20/39		06/20/2023	Paydown		914,180	914,180	914,020	914,036	0	145	0	145	0	914,180	0	0	0	6,940	05/20/2039	1.F FE
55400K-AC-9	MVW OWNER TRUST MVWOT_21-2A Series 144A 2.230% 05/20/39		06/20/2023	Paydown		215,101	215,101	211,799	212,065	0	3,036	0	3,036	0	215,101	0	0	0	1,990	05/20/2039	2.B FE
55400U-AA-1	MVW OWNER TRUST MVWOT_22-1 Series 144A 4.150% 11/21/39		06/20/2023	Paydown		272,668	272,668	272,598	272,602	0	66	0	66	0	272,668	0	0	0	4,723	11/21/2039	1.A FE
55400U-AB-9	MVW OWNER TRUST MVWOT_22-1 Series 144A 4.400% 11/21/39		06/20/2023	Paydown		272,668	272,668	272,638	272,640	0	29	0	29	0	272,668	0	0	0	5,007	11/21/2039	1.F FE
55400V-AB-7	MVW OWNER TRUST MVWOT_22-2 Series 144A 6.550% 10/21/41		06/20/2023	Paydown		334,141	334,141	334,102	334,106	0	35	0	35	0	334,141	0	0	0	11,828	10/21/2041	1.F FE
55400V-AC-5	MVW OWNER TRUST MVWOT_22-2 Series 144A 7.620% 10/21/41		06/20/2023	Paydown		183,777	183,777	183,763	183,765	0	12	0	12	0	183,777	0	0	0	7,568	10/21/2041	2.B FE
55903V-AJ-2	MAGALLANES INC Series 144A 4.054% 03/15/29		05/01/2023	Tax Free Exchange		11,664,819	12,000,000	11,623,600	11,648,577	0	16,242	0	16,242	0	11,664,819	0	0	0	305,401	03/15/2029	2.C FE
579780-AM-9	MCCORMICK & COMPANY INCORPORAT 3.150% 08/15/24		06/21/2023	Various		6,557,400	6,750,000	6,572,028	6,695,779	0	15,605	0	15,605	0	6,711,383	0	(153,983)	(153,983)	176,597	08/15/2024	2.B FE
58013M-FE-9	MCDONALDS CORP MCDONALDS CORPORATION 3.350% 04/01/23		04/01/2023	Maturity		3,000,000	3,000,000	2,998,860	2,999,941	0	59	0	59	0	3,000,000	0	0	0	50,250	04/01/2023	2.A FE
58174#-AD-6	MCKINSEY & CO 2.400% 06/11/23		06/11/2023	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	72,400	06/11/2023	1.E PL
595112-BM-4	MICRON TECHNOLOGY INC 4.975% 02/06/26		04/05/2023	TORONTO DOMINION		5,017,200	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	17,200	17,200	168,597	02/06/2026	2.C FE
617446-8Q-5	MORGAN STANLEY 2.188% 04/28/26		04/19/2023	CITIGROUP GLOBAL MARKETS		2,820,540	3,000,000	3,000,000	2,999,841	0	(19)	0	(19)	0	2,999,822	0	(179,282)	(179,282)	31,544	04/28/2026	1.E FE
61744Y-AQ-1	MORGAN STANLEY 6.115% 04/24/24		04/24/2023	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	65,398	04/24/2024	1.G FE
61746B-DQ-6	MORGAN STANLEY 3.875% 04/29/24		06/12/2023	MARKETAXESS		492,545	500,000	501,455	500,365	0	(123)	0	(123)	0	500,243	0	(7,698)	(7,698)	12,109	04/29/2024	1.G FE
61761J-3R-8	MORGAN STANLEY 3.125% 07/27/26		04/19/2023	MORGAN STANLEY		2,366,075	2,500,000	2,332,300	2,418,979	0	6,494	0	6,494	0	2,425,473	0	(59,398)	(59,398)	57,292	07/27/2026	1.G FE
62848P-AA-8	MVW OWNER TRUST MVWOT_23-1 Series 144A 4.930% 10/20/40		06/20/2023	Paydown		145,130	145,130	145,124	0	0	5	0	5	0	145,130	0	0	0	1,070	10/20/2040	1.A FE
62848P-AB-6	MVW OWNER TRUST MVWOT_23-1 Series 144A 5.420% 10/20/40		06/20/2023	Paydown		136,593	136,593	136,590	0	0	2	0	2	0	136,593	0	0	0	1,108	10/20/2040	1.F FE
62848P-AC-4	MVW OWNER TRUST MVWOT_23-1 Series 144A 6.540% 10/20/40		06/20/2023	Paydown		85,370	85,370	85,364	0	0	6	0	6	0	85,370	0	0	0	835	10/20/2040	2.B FE
62927#-AK-2	NFL VENTURES LP 2.730% 04/15/31		04/15/2023	Redemption 100.0000		166,727	166,727	166,727	166,727	0	0	0	0	0	166,727	0	0	0	2,276	04/15/2031	1.E FE
62946A-AC-8	NP SPE II LLC NPRL_17-1A Series 144A 3.372% 10/21/47		06/20/2023	Paydown		75,854	75,854	75,853	75,852	0	2	0	2	0	75,854	0	0	0	1,103	10/21/2047	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
63615#-AG-6	NATIONAL FOOTBALL LEAGUE 5.600% 03/31/24		04/15/2023	Redemption 100.0000		704,299	704,299	767,777	718,117	0	(13,818)	0	(13,818)	0	704,299	0	0	0	19,720	03/31/2024	1.E FE
666807-BM-3	NORTHROP GRUMMAN CORP 2.930% 01/15/25		06/08/2023	Various		9,646,580	10,000,000	9,453,600	9,803,640	0	41,266	0	41,266	0	9,844,906	0	(198,326)	(198,326)	264,514	01/15/2025	2.A FE
68217F-AA-0	OMNICOM GRP INC. 3.600% 04/15/26		04/28/2023	Various		4,861,300	5,000,000	4,818,910	4,912,849	0	8,324	0	8,324	0	4,921,173	0	(59,873)	(59,873)	98,500	04/15/2026	2.A FE
68504L-AA-9	ORANGE LAKE TIMESHARE TRUST ON Series 144A 2.610% 03/08/29		06/08/2023	Paydown		184,088	184,088	179,586	182,290	0	1,798	0	1,798	0	184,088	0	0	0	1,998	03/08/2029	1.F FE
68504L-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 144A 2.910% 03/08/29		06/08/2023	Paydown		99,804	99,804	99,117	99,422	0	382	0	382	0	99,804	0	0	0	1,208	03/08/2029	2.B FE
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.360% 04/09/38		06/09/2023	Paydown		120,668	120,668	120,651	120,656	0	12	0	12	0	120,668	0	0	0	1,688	04/09/2038	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST O Series 144A 4.459% 02/15/27		06/15/2023	Paydown		203,053	203,053	203,053	203,053	0	0	0	0	0	203,053	0	0	0	3,939	02/15/2027	1.F FE
693656-AC-4	PVH CORP 4.625% 07/10/25		05/26/2023	JEFFRIES & COMPANY INC		5,772,116	5,925,000	5,915,047	5,919,568	0	787	0	787	0	5,920,355	0	(148,239)	(148,239)	241,502	07/10/2025	2.C FE
701094-AM-6	PARKER HANNIFIN CORP 2.700% 06/14/24		06/12/2023	BANC OF AMERICA SECURITIES LLC		1,555,232	1,600,000	1,599,264	1,599,776	0	69	0	69	0	1,599,845	0	(44,613)	(44,613)	21,600	06/14/2024	2.A FE
701094-AS-3	PARKER HANNIFIN CORP 4.500% 09/15/29		06/01/2023	Various		5,619,239	5,741,000	5,728,370	5,729,599	0	1,167	0	1,167	0	5,730,767	0	(111,528)	(111,528)	250,235	09/15/2029	2.A FE
723484-AH-4	PINNACLE WEST CAP CORP 1.300% 06/15/25		05/23/2023	J.P. MORGAN SECURITIES INC		2,292,750	2,500,000	2,499,750	2,499,875	0	20	0	20	0	2,499,895	0	(207,145)	(207,145)	14,444	06/15/2025	2.A FE
741503-AZ-9	BOOKING HOLDINGS INC 3.600% 06/01/26		04/13/2023	BARCLAYS CAPITAL INC		4,884,300	5,000,000	4,906,300	4,955,444	0	3,617	0	3,617	0	4,959,061	0	(74,761)	(74,761)	68,000	06/01/2026	1.G FE
74151#-AM-0	PRICEWATERHOUSECOOPERS LLP PRICEWATERHOUSECOOPERS 3.200% 09/15/27		06/30/2023	Taxable Exchange		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	101,333	09/15/2027	1.D
74151#-AN-8	PRICEWATERHOUSECOOPERS LLP PRICEWATERHOUSECOOPERS 3.430% 09/13/30		06/30/2023	Taxable Exchange		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	108,617	09/13/2030	1.D
75458J-AA-5	RAYBURN CTRY SEC LLC Series 144A 2.307% 12/01/30		06/01/2023	Redemption 100.0000		875,521	875,521	875,332	875,372	0	149	0	149	0	875,521	0	0	0	10,099	12/01/2030	1.A FE
7591EP-AQ-3	REGIONS FINANCIAL CORPORATION 2.250% 05/18/25		05/05/2023	GOLDMAN SACHS & CO		4,525,000	5,000,000	4,984,750	4,992,522	0	1,088	0	1,088	0	4,993,610	0	(468,610)	(468,610)	53,375	05/18/2025	2.A FE
776743-AH-9	ROPER IND INC 2.350% 09/15/24		05/11/2023	MARKETAXESS		3,863,840	4,000,000	3,992,600	3,997,415	0	555	0	555	0	3,997,970	0	(134,130)	(134,130)	62,667	09/15/2024	2.B FE
78433L-AA-4	SCE RECOVERY FUNDING LLC 0.861% 11/15/31		05/15/2023	Redemption 100.0000		578,916	578,916	578,913	578,915	0	2	0	2	0	578,916	0	0	0	2,492	11/15/2031	1.A FE
82650T-AA-5	SIERRA TIMESHARE RECEIVABLES F Series 144A 4.730% 06/20/40		06/20/2023	Paydown		476,106	476,106	476,077	360,933	0	115,173	0	115,173	0	476,106	0	0	0	18,648	06/20/2040	1.A FE
82650T-AB-3	SIERRA TIMESHARE RECEIVABLES F Series 144A 5.040% 06/20/40		06/20/2023	Paydown		498,778	498,778	498,696	378,085	0	120,692	0	120,692	0	498,778	0	0	0	20,817	06/20/2040	1.F FE
826525-AB-3	SIERRA RECEIVABLES FUNDING COM Series 144A 2.320% 07/20/37		06/20/2023	Paydown		230,926	230,926	231,035	230,999	0	(73)	0	(73)	0	230,926	0	0	0	2,227	07/20/2037	1.F FE
82652M-AB-6	SIERRA RECEIVABLES FUNDING COM Series 144A 2.820% 05/20/36		06/20/2023	Paydown		93,625	93,625	93,607	93,613	0	12	0	12	0	93,625	0	0	0	1,108	05/20/2036	1.F FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 144A 3.120% 05/20/36		06/20/2023	Paydown		168,524	168,524	167,231	167,645	0	879	0	879	0	168,524	0	0	0	2,206	05/20/2036	2.B FE
82652Q-AB-7	SIERRA TIMESHARE RECEIVABLES F Series 144A 1.340% 11/20/37		06/20/2023	Paydown		309,636	309,636	309,566	309,584	0	52	0	52	0	309,636	0	0	0	1,731	11/20/2037	1.F FE
82652Q-AC-5	SIERRA TIMESHARE RECEIVABLES F Series 144A 1.790% 11/20/37		06/20/2023	Paydown		212,875	212,875	212,847	212,854	0	21	0	21	0	212,875	0	0	0	1,590	11/20/2037	2.B FE
82652R-AB-5	SIERRA RECEIVABLES FUNDING CO Series 144A 1.800% 09/20/38		06/20/2023	Paydown		589,004	589,004	588,982	588,985	0	18	0	18	0	589,004	0	0	0	4,365	09/20/2038	1.F FE
82652R-AC-3	SIERRA RECEIVABLES FUNDING CO Series 144A 1.950% 09/20/38		06/20/2023	Paydown		471,203	471,203	471,202	471,202	0	1	0	1	0	471,203	0	0	0	3,783	09/20/2038	2.B FE
82653D-AA-7	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 3.500% 06/20/35		06/20/2023	Paydown		59,894	59,894	59,883	59,887	0	6	0	6	0	59,894	0	0	0	882	06/20/2035	1.A FE
82653D-AB-5	SIERRA RECEIVABLES FUNDING COM Series 144A 3.650% 06/20/35		06/20/2023	Paydown		64,386	64,386	65,232	64,920	0	(534)	0	(534)	0	64,386	0	0	0	989	06/20/2035	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 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
82653E-AB-3	SIERRA RECEIVABLES FUNDING COM Series 144A 3.420% 01/20/36		06/20/2023	Paydown		101,762	101,762	101,740	101,748	0	14	0	14	0	101,762	0	0	0	1,431	01/20/2036	1.F FE
82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.770% 01/20/36		06/20/2023	Paydown		275,606	275,606	276,656	276,276	0	(670)	0	(670)	0	275,606	0	0	0	4,273	01/20/2036	2.B FE
82653G-AA-0	SIERRA RECEIVABLES FUNDING COM Series 144A 3.690% 09/20/35		06/20/2023	Paydown		86,538	86,538	86,516	86,525	0	13	0	13	0	86,538	0	0	0	1,328	09/20/2035	1.A FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING COM Series 144A 3.870% 09/20/35		06/20/2023	Paydown		57,692	57,692	57,682	57,686	0	6	0	6	0	57,692	0	0	0	929	09/20/2035	1.F FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING COM Series 144A 4.170% 09/20/35		06/20/2023	Paydown		266,825	266,825	272,510	270,574	0	(3,749)	0	(3,749)	0	266,825	0	0	0	4,629	09/20/2035	2.B FE
826934-AA-9	SIERRA RECEIVABLES FUNDING CO Series 144A 5.830% 07/20/39		06/20/2023	Paydown		544,310	544,310	544,161	544,163	0	147	0	147	0	544,310	0	0	0	13,080	07/20/2039	1.A FE
826934-AB-7	SIERRA RECEIVABLES FUNDING CO Series 144A 6.320% 07/20/39		06/20/2023	Paydown		544,310	544,310	544,201	544,202	0	108	0	108	0	544,310	0	0	0	14,180	07/20/2039	1.F FE
83546D-AJ-7	SONIC CAPITAL LLC SONIC_20-1A Series 144A 4.336% 01/20/50		06/20/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	90	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1A Series 144A 2.636% 08/20/51		06/20/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	275	08/20/2051	2.B FE
854502-AK-7	STANLEY BLACK & DECKER INC 3.400% 03/01/26		06/22/2023	SANTANDER US CAPITAL MARKETS L		5,216,530	5,500,000	5,610,275	5,552,608	0	(8,260)	0	(8,260)	0	5,544,348	0	(327,818)	(327,818)	153,236	03/01/2026	2.A FE
855244-AQ-2	STARBUCKS CORP STARBUCKS CORPORATION 3.800% 08/15/25		04/28/2023	WELLS FARGO BANK		4,923,400	5,000,000	4,995,400	4,998,147	0	228	0	228	0	4,998,375	0	(74,975)	(74,975)	135,639	08/15/2025	2.A FE
863667-AH-4	STRYKER CORP 3.375% 11/01/25		06/12/2023	BANC OF AMERICA SECURITIES LLC		9,604,095	10,000,000	9,521,500	9,788,902	0	31,527	0	31,527	0	9,820,429	0	(216,334)	(216,334)	206,484	11/01/2025	2.A FE
872480-AA-6	TIF FUNDING II LLC TIF_20-1A Series 144A 2.090% 08/20/45		06/20/2023	Paydown		320,000	320,000	319,861	319,901	0	99	0	99	0	320,000	0	0	0	2,787	08/20/2045	1.F FE
872480-AE-8	TIF FUNDING II LLC TIF_21-1A Series 144A 1.650% 02/20/46		06/20/2023	Paydown		82,500	82,500	82,490	82,492	0	8	0	8	0	82,500	0	0	0	567	02/20/2046	1.F FE
87342R-AJ-3	TACO BELL FUNDING BELL_21-1 Series 144A 2.542% 08/25/51		05/25/2023	Paydown		37,500	37,500	36,883	36,930	0	570	0	570	0	37,500	0	0	0	477	08/25/2051	2.B FE
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A Series 144A 2.050% 09/20/45		06/20/2023	Paydown		262,500	262,500	262,395	262,422	0	78	0	78	0	262,500	0	0	0	2,242	09/20/2045	1.F FE
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC Series 144A 3.875% 10/15/31		04/06/2023	BANC OF AMERICA SECURITIES LLC		1,640,000	2,000,000	1,996,250	1,565,380	431,307	88	0	431,395	0	1,996,775	0	(356,775)	(356,775)	37,889	10/15/2031	3.A FE
88167H-AG-1	TESLA AUTO LEASE TRUST TESLA_2 Series 144A 2.330% 02/20/24		04/20/2023	Paydown		2,000,000	2,000,000	1,999,967	1,999,997	0	3	0	3	0	2,000,000	0	0	0	15,533	02/20/2024	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS LT Series 144A 2.730% 08/21/45		06/20/2023	Paydown		395,714	395,714	397,122	396,746	0	(1,032)	0	(1,032)	0	395,714	0	0	0	4,485	08/21/2045	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC T Series 144A 2.110% 09/20/45		06/20/2023	Paydown		212,500	212,500	212,460	212,470	0	30	0	30	0	212,500	0	0	0	1,868	09/20/2045	1.F FE
89680H-AB-8	TRITON CONTAINER FINANCE LLC T Series 144A 3.740% 09/20/45		06/20/2023	Paydown		106,250	106,250	106,231	106,235	0	15	0	15	0	106,250	0	0	0	1,656	09/20/2045	2.B FE
90331H-PL-1	US BANK NATIONAL ASSOCIATION US BANK NA CINCINNATI 2.050% 01/21/25		04/26/2023	BANC OF AMERICA SECURITIES LLC		1,233,895	1,300,000	1,297,231	1,298,827	0	182	0	182	0	1,299,009	0	(65,114)	(65,114)	20,506	01/21/2025	1.E FE
904764-AX-5	UNILEVER CAPITAL CORP 2.600% 05/05/24		06/08/2023	JEFFRIES & COMPANY INC		2,925,270	3,000,000	3,089,850	3,024,305	0	(9,152)	0	(9,152)	0	3,015,153	0	(89,883)	(89,883)	47,017	05/05/2024	1.E FE
904764-BB-2	UNILEVER CAPITAL CORP 3.375% 03/22/25		05/17/2023	AMHERST		4,892,200	5,000,000	5,117,200	5,043,816	0	(7,940)	0	(7,940)	0	5,035,876	0	(143,676)	(143,676)	111,094	03/22/2025	1.E FE
907818-ES-3	UNION PACIFIC CORPORATION 3.750% 07/15/25		06/08/2023	BANC OF AMERICA SECURITIES LLC		4,885,450	5,000,000	4,999,800	5,000,005	0	(1)	0	(1)	0	5,000,004	0	(114,554)	(114,554)	170,313	07/15/2025	1.G FE
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015 UNION PACIFIC RAILROAD CO 2015 2.695% 05/12/27		05/12/2023	Redemption 100.0000		284,290	284,290	294,892	291,246	0	(6,955)	0	(6,955)	0	284,290	0	0	0	3,831	05/12/2027	1.D FE
90932J-AA-0	UNITED AIRLINES 2019-2 CLASS A UNITED AIRLINES 2019-2 CLASS A 2.700% 05/01/32		05/01/2023	Redemption 100.0000		127,635	127,635	128,112	128,011	0	(376)	0	(376)	0	127,635	0	0	0	1,723	05/01/2032	1.F FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
911312-BX-3	UNITED PARCEL SERVICE INC 3.900% 04/01/25		05/15/2023	Various		4,960,950	5,000,000	4,994,750	4,997,539	0	391	0	391	0	4,997,930	0	(36,980)	(36,980)	121,117	04/01/2025	1.F FE
91324P-DN-9	UNITEDHEALTH GROUP INC 3.700% 12/15/25		05/15/2023	BANC OF AMERICA SECURITIES LLC		1,968,320	2,000,000	1,995,980	1,998,172	0	223	0	223	0	1,998,395	0	(30,075)	(30,075)	31,244	12/15/2025	1.F FE
918286-AA-3	VSE VOI MORTGAGE LLC VSTNA_18- Series 144A 3.560% 02/20/36		06/20/2023	Paydown		134,571	134,571	135,536	135,146	0	(574)	0	(574)	0	134,571	0	0	0	1,997	02/20/2036	1.A FE
92940P-AB-0	WESTROCK CO 4.650% 03/15/26		06/01/2023	Various		4,902,600	5,000,000	5,052,990	5,025,248	0	(3,410)	0	(3,410)	0	5,021,838	0	(119,238)	(119,238)	167,917	03/15/2026	2.B FE
931142-ED-1	WAL-MART STORES INC 3.550% 06/26/25		04/13/2023	Various		4,964,400	5,000,000	5,073,340	5,029,505	0	(3,713)	0	(3,713)	0	5,025,792	0	(61,392)	(61,392)	54,729	06/26/2025	1.C FE
95058X-AG-3	WENDYS FUNDING LLC WEN_19-1A Series 144A 3.783% 06/15/49		06/15/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	189	06/15/2049	2.B FE
95058X-AL-2	WENDYS FUNDING LLC WEN_21-1A Series 144A 2.775% 06/15/51		06/15/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	347	06/15/2051	2.B FE
950739-AA-0	WEPCO ENVIRONMENTAL TRUST FINA WEPCO ENVIRONMENTAL TRUST FINA 1.578% 12/15/35		06/15/2023	Paydown		242,260	242,260	242,258	242,259	0	1	0	1	0	242,260	0	0	0	1,911	12/15/2035	1.A FE
960413-AT-9	WESTLAKE CHEMICAL CORP 3.600% 08/15/26		05/11/2023	Various		5,276,026	5,477,000	5,191,110	5,333,236	0	13,138	0	13,138	0	5,346,374	0	(70,348)	(70,348)	144,879	08/15/2026	2.B FE
29250N-AY-1	ENBRIDGE INC 2.500% 01/15/25	A	06/06/2023	Suntrust Banks Inc		2,862,420	3,000,000	2,994,420	2,997,754	0	471	0	471	0	2,998,225	0	(135,805)	(135,805)	67,292	01/15/2025	2.A FE
303901-BK-7	FAIRFAX FINANCIAL HOLDINGS LTD Series 144A 5.625% 08/16/32		05/19/2023	Tax Free Exchange		4,993,218	5,000,000	4,992,800	4,993,005	0	213	0	213	0	4,993,218	0	0	0	213,281	08/16/2032	2.B FE
67077M-AD-0	NUTRIEN LTD 3.000% 04/01/25	A	05/24/2023	Suntrust Banks Inc		9,581,405	10,000,000	9,248,350	9,712,721	0	48,328	0	48,328	0	9,761,049	0	(179,644)	(179,644)	193,208	04/01/2025	2.B FE
00131L-AB-1	AIA GROUP LTD Series 144A 3.200% 03/11/25	D	05/11/2023	CITIGROUP GLOBAL MARKETS		4,890,850	5,000,000	4,759,200	4,910,021	0	14,715	0	14,715	0	4,924,736	0	(33,886)	(33,886)	108,444	03/11/2025	1.E FE
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT BBI Series 144A 2.487% 12/16/41	D	06/15/2023	Paydown		155,996	155,996	151,817	154,517	0	1,479	0	1,479	0	155,996	0	0	0	1,596	12/16/2041	1.C FE
12807C-AA-1	CAL FUNDING IV LTD CAI_20-1A Series 144A 2.220% 09/25/45	C	06/25/2023	Paydown		318,750	318,750	318,678	318,700	0	50	0	50	0	318,750	0	0	0	2,948	09/25/2045	1.F FE
22535W-AE-7	CREDIT AGRICOLE CORPORATE AND Series 144A 3.750% 04/24/23	C	04/24/2023	Maturity		5,000,000	5,000,000	4,982,400	4,998,798	0	1,202	0	1,202	0	5,000,000	0	0	0	93,750	04/24/2023	1.G FE
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20 Series 144A 2.170% 10/17/40	C	06/17/2023	Paydown		139,331	139,331	139,325	139,326	0	5	0	5	0	139,331	0	0	0	1,261	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20 Series 144A 2.260% 11/19/40	C	06/17/2023	Paydown		72,954	72,954	66,274	0	0	6,680	0	6,680	0	72,954	0	0	0	208	11/19/2040	1.F FE
494386-AB-1	KIMBERLY CLARK DE MEXICO SAB D KIMBERLY-CLARK DE MEXICO S.A. 3.800% 04/08/24	D	06/02/2023	HSBC SECURITIES INC		6,902,000	7,000,000	7,177,000	7,032,756	0	(10,897)	0	(10,897)	0	7,021,859	0	(119,859)	(119,859)	175,117	04/08/2024	1.G FE
62954H-AZ-1	NXP BV/NXP FUNDING LLC/NXP USA 3.875% 06/18/26	C	05/22/2023	BNP PARISBAS		4,322,430	4,500,000	4,499,003	4,499,242	0	82	0	82	0	4,499,324	0	(176,894)	(176,894)	75,563	06/18/2026	2.B FE
65558R-AD-1	NORDEA BANK ABP Series 144A 5.375% 09/22/27	C	06/20/2023	GOLDMAN SACHS & CO		4,949,500	5,000,000	4,996,750	4,996,908	0	277	0	277	0	4,997,185	0	(47,685)	(47,685)	201,563	09/22/2027	1.F FE
78440P-AE-8	SK TELECOM CO LTD Series 144A 3.750% 04/16/23	C	04/16/2023	Maturity		3,000,000	3,000,000	2,993,490	2,999,587	0	413	0	413	0	3,000,000	0	0	0	56,250	04/16/2023	1.G FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS LT Series 144A 2.100% 09/20/45	C	06/20/2023	Paydown		241,873	241,873	241,801	241,818	0	55	0	55	0	241,873	0	0	0	2,129	09/20/2045	1.F FE
88315L-AL-2	TEXTAINER MARINE CONTAINERS VI Series 144A 1.680% 02/20/46	C	06/20/2023	Paydown		140,000	140,000	139,957	139,968	0	32	0	32	0	140,000	0	0	0	980	02/20/2046	1.F FE
88315L-AN-8	TEXTAINER MARINE CONTAINERS VI Series 144A 2.520% 02/20/46	C	06/20/2023	Paydown		28,072	28,072	28,061	28,063	0	9	0	9	0	28,072	0	0	0	295	02/20/2046	2.B FE
92857W-BJ-8	VODAFONE GROUP PLC 4.125% 05/30/25	D	05/08/2023	Various		4,934,750	5,000,000	5,013,210	5,006,725	0	(969)	0	(969)	0	5,005,756	0	(71,006)	(71,006)	91,667	05/30/2025	2.B FE
G6764#-AA-0	OMEGA LEASING NO 9 LTD OMEGA LEASING (NO. 9) LIMITED 2.400% 10/12/26	C	04/12/2023	Redemption 100.0000		105,263	105,263	105,265	99,123	6,140	0	0	6,140	0	105,264	0	0	0	1,263	10/12/2026	3.C
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						480,621,245	495,213,242	491,877,481	487,209,833	530,300	470,059	0	1,000,359	0	493,839,073	0	(13,217,827)	(13,217,827)	10,529,038	XXX	XXX
2509999997. Total - Bonds - Part 4						484,621,245	499,213,242	495,852,637	491,208,138	530,300	471,754	0	1,002,054	0	497,839,073	0	(13,217,827)	(13,217,827)	10,564,038	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						484,621,245	499,213,242	495,852,637	491,208,138	530,300	471,754	0	1,002,054	0	497,839,073	0	(13,217,827)	(13,217,827)	10,564,038	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						484,621,245	XXX	495,852,637	491,208,138	530,300	471,754	0	1,002,054	0	497,839,073	0	(13,217,827)	(13,217,827)	10,564,038	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America	Dallas, TX / Tampa, FL					764,089	436,731	573,812	XXX
Bank of New York Mellon	New York, NY					1,886,193	1,130,906	1,169,959	XXX
Deutsche Bank	New York, NY					3,871,351	86,438	247,174	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			45,549	45,596	51,477	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	6,567,182	1,699,671	2,042,422	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	6,567,182	1,699,671	2,042,422	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	6,567,182	1,699,671	2,042,422	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-71-8	BLACKROCK LIQUIDITY:TEMPFUND I		05/26/2023	0.000		54,452,000	0	350,361
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI		06/20/2023	0.000		67,590,000	0	273,786
4812C2-73-4	JPMORGAN US TREAS PLUS MMFINS		06/26/2023	0.000		60,470,000	0	0
60934N-50-0	FEDERATEDGOVT OBLIG FUNDINST		06/30/2023	0.000		52,857,000	0	241,537
857492-55-7	STATE STREET INSTITUTIONAL TRE		05/10/2023	0.000		34,460,000	0	515,377
90262Y-80-2	UBS MONEY SER - UBS SELECT PRI		05/30/2023	0.000		4,985,000	0	223,248
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						274,814,000	0	1,604,309
8609999999 - Total Cash Equivalents						274,814,000	0	1,604,309