



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024
OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.essent.us

Statutory Statement Contact Christopher Rhoads (Name) 610-225-1849 (Area Code) (Telephone Number) christopher.rhoads@essent.us (E-mail Address) 610-386-2396 (FAX Number)

OFFICERS

CEO Mark Anthony Casale SVP/CLO/Secretary Mary Lourdes Gibbons

President Christopher Gerard Curran SVP/CFO David Bruce Weinstock

OTHER

Joseph James Manion Jr., VP/Treasurer

DIRECTORS OR TRUSTEES

Mark Anthony Casale Christopher Gerard Curran Robert Emil Glanville

Angela Louise Heise Roy James Kasmar Anu Karna

Douglas John Pauls

State of Pennsylvania SS:

County of Delaware

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

Christopher Gerard Curran President

Mary Lourdes Gibbons SVP/CLO/Secretary

David Bruce Weinstock SVP/CFO

Subscribed and sworn to before me this 4th day of November 2024

a. Is this an original filing? Yes [X] No []

b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....

Lois A. Chapla
Notary Public
06/11/2027

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,451,199,137		3,451,199,137	3,078,220,900
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	839,862	209,862	630,000	565,500
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)	417,826		417,826	727,478
5. Cash (\$ 87,871,685), cash equivalents (\$ 57,843,385) and short-term investments (\$ 0)	145,715,069		145,715,069	302,586,882
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	163,248,452	0	163,248,452	150,784,589
9. Receivables for securities	25,652		25,652	328,304
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,761,445,998	209,862	3,761,236,136	3,533,213,653
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	25,691,367		25,691,367	24,207,209
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	38,872,377		38,872,377	45,338,043
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	3,249,932		3,249,932	1,494,904
18.2 Net deferred tax asset	93,734,109	65,960,590	27,773,519	27,615,966
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	1,099,580	679,703	419,877	755,148
21. Furniture and equipment, including health care delivery assets (\$)	546,166	546,166	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	897,733		897,733	3,159,987
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	16,945,378	16,420,378	525,000	1,464,845
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,942,482,640	83,816,699	3,858,665,941	3,637,249,755
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	3,942,482,640	83,816,699	3,858,665,941	3,637,249,755
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaid expenses	16,420,378	16,420,378	0	0
2502. Accounts receivable	525,000		525,000	1,464,845
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	16,945,378	16,420,378	525,000	1,464,845

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

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 74,442,409)	156,321,345	145,714,817
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	1,443,655	1,458,606
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	28,728,270	34,756,033
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	2,023,646	3,548,659
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))		
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 34,274,868 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	76,305,202	94,809,520
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	93,237,523	82,869,918
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated		160,615
16. Provision for reinsurance (including \$ certified)		0
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	2,353,658	4,025,857
20. Derivatives	0	0
21. Payable for securities	20,159,731	88,691
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,410,026,723	2,265,712,737
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,790,599,753	2,633,145,453
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	2,790,599,753	2,633,145,453
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,500,000	2,500,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		
34. Gross paid in and contributed surplus	702,810,000	702,810,000
35. Unassigned funds (surplus)	362,756,188	298,794,302
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	1,068,066,188	1,004,104,302
38. Totals (Page 2, Line 28, Col. 3)	3,858,665,941	3,637,249,755
DETAILS OF WRITE-INS		
2501. Contingency reserve	2,410,026,723	2,265,712,737
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,410,026,723	2,265,712,737
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 711,002,127)	736,635,172	704,849,625	947,000,618
1.2 Assumed (written \$)			0
1.3 Ceded (written \$ 301,085,265)	308,213,992	299,127,087	399,838,168
1.4 Net (written \$ 409,916,862)	428,421,180	405,722,538	547,162,450
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 75,109,042):			
2.1 Direct	46,029,717	17,308,328	39,428,466
2.2 Assumed			0
2.3 Ceded	25,433,939	16,187,193	27,618,961
2.4 Net	20,595,778	1,121,135	11,809,505
3. Loss adjustment expenses incurred	181,398	92,469	337,896
4. Other underwriting expenses incurred	61,893,960	66,477,955	85,514,701
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	82,671,136	67,691,559	97,662,102
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	345,750,044	338,030,979	449,500,348
INVESTMENT INCOME			
9. Net investment income earned	91,916,699	84,570,956	113,601,884
10. Net realized capital gains (losses) less capital gains tax of \$(401,220)	(1,450,280)	(1,202,803)	(4,753,372)
11. Net investment gain (loss) (Lines 9 + 10)	90,466,419	83,368,153	108,848,512
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)	0	0	0
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	4,962,500	3,712,500	4,950,000
15. Total other income (Lines 12 through 14)	4,962,500	3,712,500	4,950,000
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	441,178,963	425,111,632	563,298,860
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	441,178,963	425,111,632	563,298,860
19. Federal and foreign income taxes incurred	63,441,734	112,528,966	132,033,115
20. Net income (Line 18 minus Line 19)(to Line 22)	377,737,229	312,582,666	431,265,745
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,004,104,302	1,020,034,410	1,020,034,410
22. Net income (from Line 20)	377,737,229	312,582,666	431,265,745
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$(111,220)	(111,220)	(4,802,330)	(4,698,309)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	409,302	(731,684)	52,060,820
27. Change in nonadmitted assets	(272,800)	67,502,849	17,407,609
28. Change in provision for reinsurance			0
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders	(169,486,638)	(239,992,948)	(294,992,948)
36. Change in treasury stock			0
37. Aggregate write-ins for gains and losses in surplus	(144,313,986)	(164,660,059)	(216,973,025)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	63,961,886	(30,101,506)	(15,930,108)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,068,066,188	989,932,904	1,004,104,302
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Service fee income	4,962,500	3,712,500	4,950,000
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	4,962,500	3,712,500	4,950,000
3701. Increase in contingency reserves	(144,313,986)	(164,660,059)	(216,973,025)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(144,313,986)	(164,660,059)	(216,973,025)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	426,750,133	399,985,030	537,889,304
2. Net investment income	95,491,781	86,549,376	115,925,018
3. Miscellaneous income	4,862,500	3,712,500	4,950,000
4. Total (Lines 1 to 3)	527,104,414	490,246,906	658,764,322
5. Benefit and loss related payments	9,989,250	4,954,029	7,403,522
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	67,412,091	68,104,301	84,580,149
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	64,795,542	48,669,788	132,788,748
10. Total (Lines 5 through 9)	142,196,883	121,728,118	224,772,419
11. Net cash from operations (Line 4 minus Line 10)	384,907,531	368,518,788	433,991,903
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	219,282,900	375,218,657	539,189,093
12.2 Stocks	0	75,000	75,000
12.3 Mortgage loans	0	0	0
12.4 Real estate	727,478	0	0
12.5 Other invested assets	9,918,717	7,416,021	9,695,583
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	8,863
12.7 Miscellaneous proceeds	20,373,692	5,510,159	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	250,302,787	388,219,837	548,968,539
13. Cost of investments acquired (long-term only):			
13.1 Bonds	666,411,303	396,902,848	599,251,590
13.2 Stocks	64,500	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	417,826	563,796	727,478
13.5 Other invested assets	16,775,229	7,145,775	12,584,537
13.6 Miscellaneous applications	0	0	1,805,164
13.7 Total investments acquired (Lines 13.1 to 13.6)	683,668,858	404,612,419	614,368,769
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(433,366,071)	(16,392,582)	(65,400,231)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	107,500,000	239,992,948	251,785,000
16.6 Other cash provided (applied)	(913,273)	(2,978,456)	63,601,214
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(108,413,273)	(242,971,404)	(188,183,786)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	(156,871,813)	109,154,802	180,407,886
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	302,586,882	122,178,996	122,178,996
19.2 End of period (Line 18 plus Line 19.1)	145,715,069	231,333,798	302,586,882

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

20.0001. Dividend of bonds to Parent	61,986,638	43,207,948	43,207,948
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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 377,737,229	\$ 431,265,745
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 377,737,229	\$ 431,265,745
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$1,068,066,188	\$1,004,104,302
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$1,068,066,188	\$1,004,104,302

- B. No significant change from year-end 2023.
- C. The Company uses the following accounting policies:
- (1) No significant change from year-end 2023.
- (2) Highest-quality and high-quality (NAIC designations 1 and 2, respectively) bonds not backed by other loans are stated at amortized cost and are amortized using the interest method. All other bonds not backed by other loans (NAIC designations 3 to 6) are stated at the lower of amortized cost or fair value. The Company does not own any mandatory convertible securities or SVO-Identified investments identified in SSAP No. 26R.
- (3)-(5) No significant change from year-end 2023.
- (6) Loan-backed securities are stated at amortized cost. The retrospective adjustment method is used to value these securities.
- (7)-(13) No significant change from year-end 2023.
- D. Management has not identified any issues to raise substantial doubt regarding the Company's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

No significant change from year-end 2023.

3. Business Combinations and Goodwill

No significant change from year-end 2023.

4. Discontinued Operations

No significant change from year-end 2023.

5. Investments

- A. No significant change from year-end 2023.
- B. No significant change from year-end 2023.
- C. No significant change from year-end 2023.
- D. Loan-Backed Securities
- (1) The Company uses widely accepted models for prepayment assumptions in valuing mortgage-backed securities with inputs from major third party data providers.

NOTES TO FINANCIAL STATEMENTS

(2)

	(1) Amortized Cost Basis Before Other-than- Temporary Impairment	(2) Other-than- Temporary Impairment Recognized in Loss	(3) Fair Value 1 - 2
OTTI recognized 1st Quarter			
a. Intent to sell	\$ —	\$ —	\$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
c. Total 1st Quarter	—	—	—
OTTI recognized 2nd Quarter			
d. Intent to sell	2,835,889	522,876	2,313,013
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
f. Total 2nd Quarter	2,835,889	522,876	2,313,013
OTTI recognized 3rd Quarter			
g. Intent to sell	—	—	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
i. Total 3rd Quarter	—	—	—
OTTI recognized 4th Quarter			
j. Intent to sell	—	—	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
l. Total 4th Quarter	—	—	—
m. Annual Aggregate Total		\$ 522,876	

- (3) The Company has not recognized any other-than-temporary impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the securities.
- (4) All impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:

The aggregate amount of unrealized losses:

- 1. Less than 12 months: \$189,636
- 2. 12 Months or longer: \$46,557,471

The aggregate related fair value of securities with unrealized losses:

- 1. Less than 12 months: \$21,117,787
- 2. 12 Months or longer: \$541,292,566

- (5) In determining whether an impairment is other-than-temporary, the Company assesses its intent to sell these securities and whether it will be required to sell these securities before the recovery of their amortized cost basis. The decline in fair values of these investment securities is principally associated with the changes in the interest rate environment subsequent to their purchase.
- E. The Company does not have any dollar repurchase agreement investments and/or securities lending transactions.
- F. The Company does not have any repurchase agreements transactions accounted for as secured borrowings.
- G. The Company does not have any reverse repurchase agreement transactions accounted for as secured borrowings.
- H. The Company does not have any repurchase agreements transactions accounted for as a sale.
- I. The Company does not have reserve repurchase agreements transactions accounted for as a sale.
- J. No significant change from year-end 2023.
- K. No significant change from year-end 2023.
- L. No significant change from year-end 2023.
- M. The Company does not have any working capital finance investments.
- N. The Company does not offset or net assets or liabilities associated with derivatives, repurchase and reverse repurchases, or securities borrowing and securities lending assets and liabilities.
- O. No significant change from year-end 2023.
- P. No significant change from year-end 2023.
- Q. No significant change from year-end 2023.
- R. The Company does not participate in a cash pooling arrangement.

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change from year-end 2023.

7. Investment Income

No significant change from year-end 2023.

8. Derivative Instruments

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

9. Income Taxes

No significant change from year-end 2023.

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

- A. No significant change from year-end 2023.
- B. On March 29, 2024, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a \$45 million dividend. On June 28, 2024, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a \$62.5 million dividend. On September 30, 2024, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a \$62.0 million dividend.
- C. - N. No significant change from year-end 2023.

11. Debt

- A. No significant change from year-end 2023.
- B. FHLB (Federal Home Loan Bank) Agreements
- (1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the “FHLBank”). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as \$964,666,485. The Company calculated this amount as 25% of admitted assets as of September 30, 2024.
- (2) FHLB Capital Stock
- a. Aggregate Totals
- (1) Current Year

	1	2	3
	Total	General	Protected
	2 + 3	Account	Cell
			Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	\$630,000	\$630,000	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	\$630,000	\$630,000	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$964,666,485	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

(2) Prior Year-end

	1	2	3
	Total	General	Protected
	2 + 3	Account	Cell
			Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	\$565,500	\$565,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total I (a+b+c+d)	\$565,500	\$565,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$909,312,439	XXX	XXX

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

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

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3	4	5	6
			Less than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years

1. Class A	—	—	—	—	—	—
2. Class B	\$630,000	\$630,000	—	—	—	—

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

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

(3) The Company has not pledged any collateral to the FHLB as of September 30, 2024.

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

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

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

E. No significant change from year-end 2023.

F. No significant change from year-end 2023.

G. No significant change from year-end 2023.

H. No significant change from year-end 2023.

I. No significant change from year-end 2023.

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

No significant change from year-end 2023.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2023.

15. Leases

No significant change from year-end 2023.

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

No significant change from year-end 2023.

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

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change from year-end 2023.

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

No significant change from year-end 2023.

20. Fair Value Measurements

A.

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

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All Other Governments	\$ —	\$ 555,100	\$ —	\$ 555,100
Industrial & Miscellaneous	—	2,000,076	—	2,000,076
Bank Loans Unaffiliated	—	11,449,785	—	11,449,785
Total Bonds	—	14,004,961	—	14,004,961
Cash Equivalents				
Exempt Money Market Mutual Funds	\$ 111,388	\$ —	\$ —	\$ 111,388
Other Money Market Mutual Funds	57,731,997	—	—	57,731,997
Total Cash Equivalents	57,843,385	—	—	57,843,385
Total Assets at Fair Value	\$ 57,843,385	\$ 14,004,961	\$ —	\$ 71,848,346

2) Fair value measurements in Level 3 - None.

- a) Level 3 gains or losses for the period recognized in income or surplus - None.
- b) Level 3 purchases, sales, issues and settlements - None.
- c) There were no transfers into or out of Level 3.

- 3) Transfers between all levels are recognized as of the end of the quarter in which the transfer occurs.
- 4) The securities within Level 2 were fair valued using a third party pricing service.
- 5) There are no derivative assets or liabilities.

B. None.

C. Aggregate Fair Value of Financial Instruments

September 30, 2024

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	\$3,338,669,942	\$3,451,199,137	\$ 623,933,129	\$2,714,736,813	\$ —	\$ —
Cash equivalents	57,843,385	57,843,385	57,843,385	—	—	—
Common stocks	630,000	630,000	—	630,000	—	—

December 31, 2023

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

NOTES TO FINANCIAL STATEMENTS

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

- Bonds, short-term investments and cash equivalents - Bonds, short-term investments and cash equivalents are valued using quoted market prices in active markets, when available, and classified as Level 1 of the fair value hierarchy. Investments are classified as Level 2 in the fair value hierarchy if quoted market prices are not available and fair values are estimated using quoted prices of similar securities or recently executed transactions for the securities. Pricing services are used for valuation of all investments.
- Common stocks - Common stocks are comprised solely of FHLB capital stock which must be held in connection with the Company’s FHLB membership. The price of FHLB capital stock cannot fluctuate, and all FHLB capital stock must be purchased, repurchased or transferred at its par value. Common stocks are classified as Level 2 in the fair value hierarchy as the carrying amount approximates the fair value.

- D. None.
- E. None.

21. Other Items

- A.- F. No significant change from year-end 2023.
- G. Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		\$ —
b. ILS Contracts as Ceding Insurer	5	\$ 1,343,736,775
c. ILS Contracts as Counterparty		\$ —
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		\$ —
b. ILS Contracts as Ceding Insurer		\$ —
c. ILS Contracts as Counterparty		\$ —

- H. No significant change from year-end 2023.

22. Events Subsequent

The Company has considered subsequent events through November 4, 2024.

23. Reinsurance

No significant change from year-end 2023.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes to Incurred Losses and LAE

- A. Reserves as of December 31, 2023 were \$147,173,425. For the period ended September 30, 2024, \$9,479,138 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$82,252,799 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$55,441,488 favorable prior-year development during the period of December 31, 2023 to September 30, 2024. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.
- B. No significant change from year-end 2023.

26. Intercompany Pooling Arrangements

No significant change from year-end 2023.

27. Structured Settlements

No significant change from year-end 2023.

28. Healthcare Receivables

No significant change from year-end 2023.

29. Participating Policies

No significant change from year-end 2023.

NOTES TO FINANCIAL STATEMENTS

30.

Premium Deficiency Reserve

No significant change from year-end 2023.
31.

High Deductibles

No significant change from year-end 2023.
32.

Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change from year-end 2023.
33.

Asbestos/Environmental Reserves

No significant change from year-end 2023.
34.

Subscriber Savings Accounts

No significant change from year-end 2023.
35.

Multiple Peril Crop Insurance

No significant change from year-end 2023.
36.

Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

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

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No [X]

3.3

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

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [X] No []

3.5

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

0001448893

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]

4.2

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

1	2	3
Name of Entity	NAIC Company Code	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?
If yes, attach an explanation.

Yes [] No [X] N/A []

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2023

6.2

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

12/31/2018

6.3

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

05/18/2020

6.4

By what department or departments?
Pennsylvania Insurance Department

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [] No [] N/A [X]

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [] No [X]

8.4

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

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

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

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?
(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.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
.....
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
.....
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

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

0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
.....
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$.....
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	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$.....0	\$.....
14.22 Preferred Stock	\$.....0	\$.....
14.23 Common Stock	\$.....212,321	\$.....209,862
14.24 Short-Term Investments	\$.....0	\$.....
14.25 Mortgage Loans on Real Estate	\$.....0	\$.....
14.26 All Other	\$.....0	\$.....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$.....212,321	\$.....209,862
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$.....	\$.....
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
If no, attach a description with this statement.
.....
16.

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

16.1

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

\$.....0

16.2

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

\$.....0

16.3

Total payable for securities lending reported on the liability page.

\$.....0

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

GENERAL INTERROGATORIES

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No []
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No []

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	DS.....
106595	Wellington Management Company, LLP	549300YHP12TEZNL CX41	SEC	DS.....
103577	Loomis, Sayles & Company, L.P.	J1ZPN2RX3UMNOY1D1313	SEC	NO.....
.....				

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.
.....

Yes [] No [] N/A [X]
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?
If yes, attach an explanation.
.....

Yes [] No [X]
- 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	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	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

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

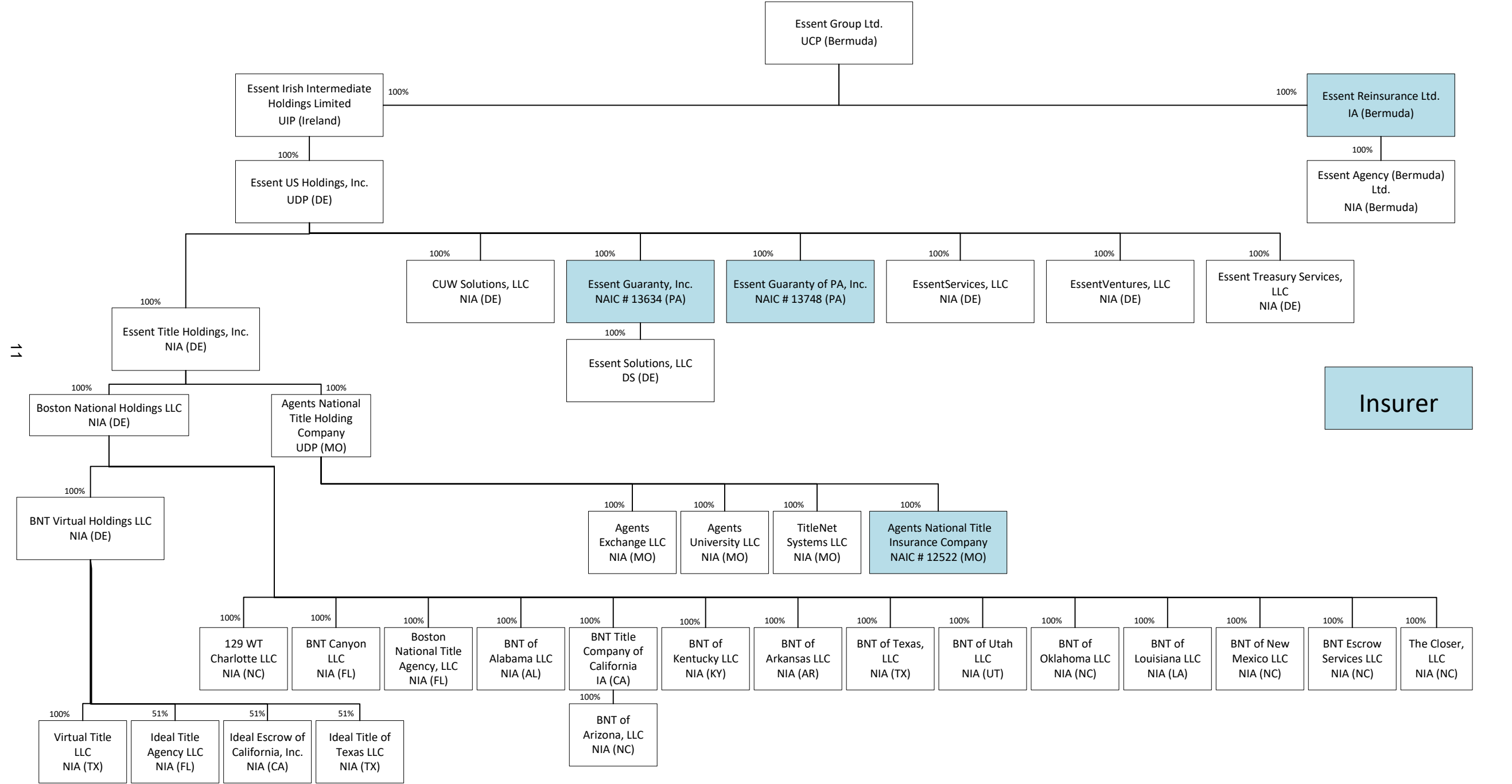
Current Year to Date - Allocated by States and Territories

		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
			2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
States, etc.									
1.	Alabama	AL	L	7,006,998	6,986,630	342,760	99,317	1,985,302	1,814,792
2.	Alaska	AK	L	1,373,678	1,591,674	279,057		655,912	816,621
3.	Arizona	AZ	L	26,879,266	25,599,564	1,085,527		8,468,757	7,440,097
4.	Arkansas	AR	L	6,748,577	7,507,807	115,779	149,830	1,456,755	1,266,597
5.	California	CA	L	81,305,568	79,682,836	1,535,022	207,341	53,208,451	45,935,969
6.	Colorado	CO	L	25,837,024	25,326,652	606,071	99,461	7,169,704	5,452,109
7.	Connecticut	CT	L	6,098,598	6,362,972	105,833	29,512	1,746,384	1,908,412
8.	Delaware	DE	L	1,778,692	1,871,862	14	86,461	525,897	585,406
9.	District of Columbia	DC	L	1,340,302	1,438,531	89,233		662,965	556,064
10.	Florida	FL	L	88,570,604	80,220,221	1,132,300	112,459	38,463,354	26,143,650
11.	Georgia	GA	L	27,871,089	24,772,239	558,625	78,847	11,478,706	8,268,543
12.	Hawaii	HI	L	1,612,708	1,486,723	36,003		633,144	389,823
13.	Idaho	ID	L	7,190,751	6,664,951	421,304		1,962,402	1,503,715
14.	Illinois	IL	L	20,602,957	21,334,471	1,229,199	847,032	9,390,296	8,618,319
15.	Indiana	IN	L	11,332,757	10,253,007	246,766	48,557	3,857,562	2,973,019
16.	Iowa	IA	L	3,087,521	3,252,166	278,998	290,754	850,924	857,024
17.	Kansas	KS	L	3,253,783	3,082,645	18,456	32,975	622,650	539,435
18.	Kentucky	KY	L	5,761,073	5,688,534	76,638	130,607	1,559,686	1,583,001
19.	Louisiana	LA	L	7,143,226	7,523,071	487,424	213,808	4,382,158	3,432,097
20.	Maine	ME	L	1,561,454	1,506,727	115,783	28,283	718,648	711,249
21.	Maryland	MD	L	16,491,994	17,642,363	424,204	291,723	5,492,682	6,453,105
22.	Massachusetts	MA	L	8,769,618	9,019,083	20,143	16,420	3,363,625	3,286,314
23.	Michigan	MI	L	18,771,633	17,323,983	487,484	431,626	5,828,219	5,196,003
24.	Minnesota	MN	L	14,630,458	14,229,328	392,759	202,567	3,899,171	2,804,979
25.	Mississippi	MS	L	2,186,178	2,250,877	181,347	75,125	881,477	1,071,104
26.	Missouri	MO	L	10,535,608	10,440,843	568,416	119,153	2,030,138	1,460,451
27.	Montana	MT	L	1,385,027	1,431,301	74,828	43,157	220,673	312,940
28.	Nebraska	NE	L	2,781,052	2,802,783	15,608	100,405	512,858	311,326
29.	Nevada	NV	L	14,362,837	14,227,337	73,359		5,292,687	5,393,911
30.	New Hampshire	NH	L	2,211,776	2,203,391			446,713	662,701
31.	New Jersey	NJ	L	17,910,532	19,139,142	200,631	123,816	6,191,914	7,674,313
32.	New Mexico	NM	L	2,799,080	2,943,375	22,880		692,530	832,532
33.	New York	NY	L	16,763,438	16,725,815	248,827	35,397	9,806,971	9,861,315
34.	North Carolina	NC	L	20,261,302	18,894,564	268,313	168,315	4,642,861	2,681,903
35.	North Dakota	ND	L	837,877	842,823	70,213	99,492	394,139	308,037
36.	Ohio	OH	L	19,243,229	18,248,841	922,954	370,262	5,050,125	4,792,092
37.	Oklahoma	OK	L	6,045,101	6,413,895	57,288	230,680	1,785,807	1,652,829
38.	Oregon	OR	L	9,941,314	9,372,740	69,877	61,519	3,280,479	2,595,765
39.	Pennsylvania	PA	L	16,218,657	16,290,208	480,573	464,961	5,544,865	4,732,338
40.	Rhode Island	RI	L	1,116,253	1,170,743			232,577	336,009
41.	South Carolina	SC	L	10,078,079	9,584,731	87,700	198,900	2,928,615	2,187,204
42.	South Dakota	SD	L	716,493	731,931	57,758	141	201,296	146,792
43.	Tennessee	TN	L	14,457,129	12,898,015	354,334	21,638	3,519,818	2,248,605
44.	Texas	TX	L	82,366,263	78,397,086	1,753,870	1,270,961	34,423,707	21,900,680
45.	Utah	UT	L	14,777,520	13,008,520	29,732		3,791,470	3,357,516
46.	Vermont	VT	L	607,160	638,389		435	334,614	195,322
47.	Virginia	VA	L	16,653,798	17,327,209	139,074	29,487	3,508,703	3,328,447
48.	Washington	WA	L	22,111,459	21,154,472	532,045	178,006	6,023,509	5,636,412
49.	West Virginia	WV	L	1,388,215	1,393,651	76,391	55,670	285,953	367,159
50.	Wisconsin	WI	L	7,448,307	7,062,649	182,598	89,555	1,933,449	1,780,362
51.	Wyoming	WY	L	778,114	846,360	30,862		183,884	183,796
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N						
58.	Aggregate Other Alien OT	XXX		0	0	0	0	0	0
59.	Totals	XXX		711,002,127	686,809,731	16,584,860	7,134,655	272,525,186	224,548,204
DETAILS OF WRITE-INS									
58001.		XXX							
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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



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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
		00000	98-0673656		0001448893	New York Stock Exchange	Essent Group Ltd.	.BMJ	UIP						NO
		00000	98-0673657				Essent Reinsurance Ltd.	.BMJ	IA	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.		NO
		00000	98-1167480				Essent Irish Intermediate Holdings Limited	.IRL	UIP	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.		NO
							Essent Irish Intermediate Holdings Limited								
		00000	26-3414247				Essent US Holdings, Inc.	.DE	UDP		Ownership	100.000	Essent Group Ltd.		NO
4694	Essent Grp	13634	26-3728115				Essent Guaranty, Inc.	.PA	RE	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.		NO
4694	Essent Grp	13748	27-1440460				Essent Guaranty of PA, Inc.	.PA	IA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.		NO
		00000	45-3478888				CUW Solutions, LLC	.DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.		NO
		00000	27-2881289				Essent Solutions, LLC	.DE	DS	Essent Guaranty, Inc.	Ownership	100.000	Essent Group Ltd.		YES
		00000	98-1340476				Essent Agency (Bermuda) Ltd.	.BMJ	NIA	Essent Reinsurance Ltd.	Ownership	100.000	Essent Group Ltd.		NO
		00000	86-3270759				EssentServices, LLC	.DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.		NO
		00000	86-3270350				EssentVentures, LLC	.DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.		NO
		00000	87-1422316				Essent Treasury Services, LLC	.DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.		NO
		00000	92-2590985				Essent Title Holdings, Inc.	.DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.		NO
		00000	27-0210286				129 WT Charlotte LLC	.NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	20-4052369				Agents Exchange LLC	.MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.		NO
		00000	20-3430255				Agents National Title Holding Company	.MO	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.		NO
4694	Essent Grp	12522	20-3840531				Agents National Title Insurance Company	.MO	IA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.		NO
		00000	27-4533962				Agents University LLC	.MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.		NO
		00000	47-3699935				BNT Canyon LLC	.FL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	82-2004599				BNT Escrow Services LLC	.NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	47-2587148				BNT of Alabama LLC	.AL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	37-1730190				BNT of Arizona LLC	.NC	NIA	BNT Title Company of California LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	47-2572186				BNT of Arkansas LLC	.AR	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	61-1787619				BNT of Kentucky LLC	.KY	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	85-3909536				BNT of Louisiana LLC	.LA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	85-3886839				BNT of Oklahoma LLC	.OK	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	82-3121114				BNT of New Mexico LLC	.NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	27-3737461				BNT of Texas, LLC	.TX	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	47-2575562				BNT of Utah LLC	.UT	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	43-3641315				BNT Title Company of California LLC	.CA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	84-2351775				BNT Virtual Holdings LLC	.DE	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	27-3723074				Boston National Holdings LLC	.DE	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.		NO
		00000	20-4860829				Boston National Title Agency, LLC	.FL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	86-3891112				Ideal Title Agency LLC	.FL	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.		NO
		00000	88-1297605				Ideal Title of Texas LLC	.TX	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.		NO
		00000	87-4654854				Ideal Escrow of California Inc.	.CA	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.		NO
		00000	38-3880269				The Closer, LLC	.NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO
		00000	26-2901911				TitleNet Systems LLC	.MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.		NO
		00000	84-2450700				Virtual Title LLC	.TX	NIA	BNT Virtual Holdings LLC	Ownership	100.000	Essent Group Ltd.		NO

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.1	Allied Lines			0.0	0.0
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.1	Commercial multiple peril (non-liability portion)			0.0	0.0
5.2	Commercial multiple peril (liability portion)			0.0	0.0
6.	Mortgage guaranty	736,635,172	46,029,717	6.2	2.5
8.	Ocean marine			0.0	0.0
9.1	Inland marine			0.0	
9.2	Pet insurance			0.0	
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disability income			0.0	0.0
15.4	Medicare supplement			0.0	0.0
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4	Other commercial auto liability			0.0	0.0
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	736,635,172	46,029,717	6.2	2.5
DETAILS OF WRITE-INS					
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.1	Allied Lines	0		
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.1	Commercial multiple peril (non-liability portion)	0		
5.2	Commercial multiple peril (liability portion)	0		
6.	Mortgage guaranty	240,488,778	711,002,127	686,809,731
8.	Ocean marine	0		
9.1	Inland marine	0		
9.2	Pet insurance	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	240,488,778	711,002,127	686,809,731
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

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

PART 3 (\$000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2024 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior	26,136	1,947	28,083	3,788		3,788	12,378		922	13,300	(9,970)	(1,025)	(10,995)
2. 2022	28,793	2,148	30,941	2,409		2,409	16,457		1,230	17,687	(9,927)	(918)	(10,845)
3. Subtotals 2022 + Prior	54,930	4,095	59,025	6,197	0	6,197	28,835	0	2,152	30,987	(19,898)	(1,943)	(21,841)
4. 2023	82,077	6,072	88,149	3,282		3,282	47,706		3,560	51,266	(31,089)	(2,512)	(33,601)
5. Subtotals 2023 + Prior	137,006	10,167	147,173	9,479	0	9,479	76,541	0	5,712	82,253	(50,986)	(4,455)	(55,441)
6. 2024	XXX	XXX	XXX	XXX	706	706	XXX	70,318	5,194	75,512	XXX	XXX	XXX
7. Totals	137,006	10,167	147,173	9,479	706	10,185	76,541	70,318	10,906	157,765	(50,986)	(4,455)	(55,441)
8. Prior Year-End Surplus As Regards Policyholders	1,004,104										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (37.2)	2. (43.8)	3. (37.7)
											Col. 13, Line 7 As a % of Col. 1 Line 8		
											4. (5.5)		

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.

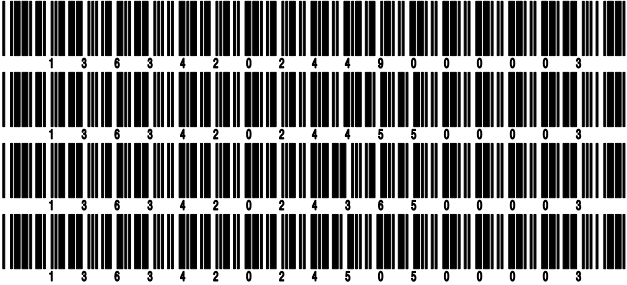
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	727,478	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	417,826	727,478
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals	8,452	
5. Deduct amounts received on disposals	735,930	
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation		0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	417,826	727,478
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	417,826	727,478

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	150,784,589	146,924,805
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	8,824,904	3,058,890
2.2 Additional investment made after acquisition	7,950,325	9,525,647
3. Capitalized deferred interest and other	0	
4. Accrual of discount	0	
5. Unrealized valuation increase/(decrease)	5,607,351	(5,025,666)
6. Total gain (loss) on disposals	0	5,996,496
7. Deduct amounts received on disposals	9,918,717	9,695,583
8. Deduct amortization of premium and depreciation	0	
9. Total foreign exchange change in book/adjusted carrying value	0	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)	163,248,452	150,784,589
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	163,248,452	150,784,589

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,078,998,721	3,078,570,202
2. Cost of bonds and stocks acquired	666,475,803	599,251,590
3. Accrual of discount	3,391,009	6,025,781
4. Unrealized valuation increase/(decrease)	492,868	489,658
5. Total gain (loss) on disposals	(1,319,818)	(5,963,821)
6. Deduct consideration for bonds and stocks disposed of	281,269,538	582,484,573
7. Deduct amortization of premium	14,207,170	16,725,944
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	522,875	176,703
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	12,532
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,452,038,999	3,078,998,721
12. Deduct total nonadmitted amounts	209,862	212,321
13. Statement value at end of current period (Line 11 minus Line 12)	3,451,829,137	3,078,786,400

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

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,540,679,019	534,127,887	194,493,035	2,166,510	2,618,380,782	2,540,679,019	2,882,480,382	2,620,366,012
2. NAIC 2 (a)	546,697,919	23,659,706	17,522,065	(5,511,884)	554,274,969	546,697,919	547,323,676	561,392,564
3. NAIC 3 (a)	13,477,326	100,137	1,173,725	993,081	15,965,355	13,477,326	13,396,818	20,229,617
4. NAIC 4 (a)	1,853,648	203,435	73,485	(1,188,821)	1,995,764	1,853,648	794,777	2,157,522
5. NAIC 5 (a)	3,479	0	0	0	182,117	3,479	3,479	187,267
6. NAIC 6 (a)	0	0	0	0	0	0	0	
7. Total Bonds	3,102,711,392	558,091,165	213,262,310	(3,541,114)	3,190,798,986	3,102,711,392	3,443,999,133	3,204,332,982
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	3,102,711,392	558,091,165	213,262,310	(3,541,114)	3,190,798,986	3,102,711,392	3,443,999,133	3,204,332,982

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Prior Year Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	126,112,081	29,584
2. Cost of short-term investments acquired	0	125,676,651
3. Accrual of discount	2,726,401	2,010,883
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	8,863
6. Deduct consideration received on disposals	128,838,483	1,613,899
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	126,112,081
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	126,112,081

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	72,020,810	51,758,914
2. Cost of cash equivalents acquired	1,202,337,506	730,576,181
3. Accrual of discount	0	135,282
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	1,216,514,931	710,449,567
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	57,843,385	72,020,810
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	57,843,385	72,020,810

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Further Global Capital Partners II, L.P	New York	NY.....	Further Global Capital Partners II GP, L.P. ....	.....	05/18/2023 ...	.....	86,854	.....	.....	2,578,472	1.200
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT.....	Gallatin Point Capital Partners LP .....	.....	11/16/2018	.....	97,076	.....	.....	3,060,236	9.600
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT.....	Gallatin Point Capital Partners LP .....	.....	12/29/2021 ...	.....	382,336	.....	.....	20,756,464	3.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	566,266	0	26,395,172	XXX
000000-00-0	Pretium Single-Family Rental Fund VI, LP	New York	NY.....	Pretium Single-Family Rental Fund VI GP, LP .....	.....	08/13/2024 ...	.....	8,824,904	.....	.....	16,175,096	3.400
2199999. Joint Venture Interests - Real Estate - Unaffiliated								8,824,904	0	0	16,175,096	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX.....	Global Transport Income Fund Master Partnership SCSp .....	.....	07/08/2022 ...	.....	613,403	.....	.....	0	0.600
2599999. Joint Venture Interests - Other - Unaffiliated								0	613,403	0	0	XXX
6099999. Total - Unaffiliated								8,824,904	1,179,669	0	42,570,268	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
.....												
.....												
.....												
6299999 - Totals								8,824,904	1,179,669	0	42,570,268	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT.....	Gallatin Point Capital Partners LP	11/16/2018 ...	.....	2,051,378	.....	.....	.....	.....	0	.....	2,051,378	2,051,378	.....	.....	0	.....
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT.....	Gallatin Point Capital Partners LP	12/29/2021 ...	.....	702,692	.....	.....	.....	.....	0	.....	702,692	702,692	.....	.....	0	.....
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	0	2,754,070	2,754,070	0	0	0	0
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY.....	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019 ...	.....	1,819,976	.....	.....	.....	.....	0	.....	1,819,976	1,819,976	.....	.....	0	.....
000000-00-0	Blackstone Property Partners L.P.	New York	NY.....	Blackstone Property Associates L.P.	06/25/2019 ...	.....	41,097	.....	.....	.....	.....	0	.....	41,097	41,097	.....	.....	0	.....
000000-00-0	U.S. Real Property Income Fund, L.P.	New York	NY.....	U.S. Real Property Income Fund Advisors, LLC	04/01/2019 ...	.....	91,937	.....	.....	.....	.....	0	.....	91,937	91,937	.....	.....	0	.....
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	0	0	0	0	0	1,953,010	1,953,010	0	0	0	0
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX.....	Global Transport Income Fund Master Partnership SCSp	07/08/2022 ...	.....	613,403	.....	.....	.....	.....	0	.....	613,403	613,403	.....	.....	0	.....
2599999. Joint Venture Interests - Other - Unaffiliated								0	0	0	0	0	0	613,403	613,403	0	0	0	0
6099999. Total - Unaffiliated								0	0	0	0	0	0	5,320,483	5,320,483	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
6199999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
.....																			
.....																			
.....																			
6299999 - Totals								5,320,483	0	0	0	0	0	5,320,483	5,320,483	0	0	0	0

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

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
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond .....	.....	...09/16/2024	U.S. DEPARTMENT OF TREASURY .....	.....	15,000,000	15,000,000	0	1.
0109999999. Subtotal - Bonds - U.S. Governments						15,000,000	15,000,000	0	XXX
70914P-MJ-8	PENNSYLVANIA (COMMONWEALTH OF) .....	.....	...08/07/2024	Wells Fargo .....	.....	1,964,225	1,910,000	50,023	1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,964,225	1,910,000	50,023	XXX
3132DS-2L-5	FH SD5279 - RMBS .....	.....	...08/05/2024	Northern Trust .....	.....	9,940,501	11,246,325	21,756	1.A
3132DT-ME-7	FH SD5757 - RMBS .....	.....	...08/19/2024	MORGAN STANLEY .....	.....	13,657,871	14,896,305	12,883	1.A
3132DI-D6-7	FH SD8225 - RMBS .....	.....	...08/07/2024	Northern Trust .....	.....	10,527,160	11,937,776	6,964	1.A
3132DI-HY-2	FH SD8347 - RMBS .....	.....	...08/07/2024	Northern Trust .....	.....	9,568,756	9,881,809	8,647	1.A
3132EO-FH-0	FH SD3768 - RMBS .....	.....	...07/29/2024	Northern Trust .....	.....	7,497,403	8,293,014	23,382	1.A
3136BS-BH-7	FNR 2024-32 CB - CMO/RMBS .....	.....	...08/23/2024	GOLDMAN SACHS .....	.....	3,755,500	3,700,000	15,263	1.A
3137HC-FM-9	FHR 5397 EY - CMO/RMBS .....	.....	...08/23/2024	BMO Capital Markets .....	.....	4,482,102	4,521,667	16,956	1.A
3137HC-PX-4	FHR 5415 BW - CMO/RMBS .....	.....	...08/23/2024	JP MORGAN .....	.....	1,011,914	1,000,000	4,125	1.A
3137HD-SII-1	FHR 5429 LY - CMO/RMBS .....	.....	...08/23/2024	Northern Trust .....	.....	3,432,805	3,400,000	14,025	1.A
3140NU-6J-3	FN BZ0872 - CMBS/RMBS .....	.....	...08/07/2024	NESBITT BURNS SECS INC .....	.....	5,064,453	5,000,000	7,074	1.A
3140NU-ZX-0	FN BZ0757 - CMBS/RMBS .....	.....	...08/07/2024	NESBITT BURNS SECS INC .....	.....	3,939,152	3,900,000	5,458	1.A
3140OP-FM-4	FN CB3771 - RMBS .....	.....	...08/05/2024	Northern Trust .....	.....	2,442,550	2,633,921	1,280	1.A
3140XH-GM-3	FN FS2003 - RMBS .....	.....	...07/29/2024	Northern Trust .....	.....	7,498,351	8,029,019	25,871	1.A
3140XH-K4-8	FN FS2114 - RMBS .....	.....	...08/05/2024	Various .....	.....	9,930,428	10,211,741	29,630	1.A
3140XL-SC-3	FN FSS014 - RMBS .....	.....	...08/05/2024	Mitsubishi UFJ Securities .....	.....	2,516,436	2,605,597	1,448	1.A
3141BE-LE-8	FN MA4824 - RMBS .....	.....	...08/19/2024	NESBITT BURNS SECS INC .....	.....	6,980,945	8,220,082	6,112	1.A
3141BE-UP-3	FN MA5089 - RMBS .....	.....	...08/07/2024	Northern Trust .....	.....	11,528,252	12,213,344	9,499	1.A
452024-GT-3	ILLINOIS MUN ELEC AGY PHR SUPPLY SYS REV .....	.....	...08/07/2024	Wells Fargo .....	.....	1,508,275	1,390,000	1,847	1.E FE
462590-NZ-9	IOWA STUDENT LN LIQUIDITY CORP STUDENT L .....	.....	...08/16/2024	RBC .....	.....	495,000	495,000	0	1.C FE
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV .....	.....	...08/07/2024	Wells Fargo .....	.....	2,490,678	2,260,000	34,296	1.D FE
54627R-AN-0	LASGOV 22A A3 - ABS .....	.....	...08/19/2024	Northern Trust .....	.....	1,950,100	2,000,000	4,513	1.A FE
54627R-AP-5	LASGOV 22A A4 - ABS .....	.....	...08/16/2024	Various .....	.....	2,214,481	2,285,000	25,250	1.A FE
574205-HZ-6	MARYLAND ST ECONOMIC DEV CORP REV .....	.....	...08/19/2024	WELLS FARGO BANK N.A .....	.....	4,032,160	4,000,000	0	1.G FE
574205-JD-3	MARYLAND ST ECONOMIC DEV CORP REV .....	.....	...08/16/2024	JP MORGAN .....	.....	1,290,000	1,290,000	0	1.G FE
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV .....	.....	...08/08/2024	Wells Fargo .....	.....	1,015,677	945,000	14,438	1.G FE
678908-4A-9	OKSDEV 2022 A2 - ABS .....	.....	...09/13/2024	JP MORGAN .....	.....	1,035,730	1,000,000	6,064	1.A FE
735000-TU-5	PORT OAKLAND CALIF REV .....	.....	...08/23/2024	Northern Trust .....	.....	1,156,481	1,349,736	9,999	1.E FE
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE .....	.....	...08/02/2024	Northern Trust .....	.....	2,981,463	2,910,121	50,591	1.A FE
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATION FINANCE .....	.....	...09/13/2024	Various .....	.....	2,992,656	2,800,000	66,336	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						136,937,281	144,415,455	423,704	XXX
00287Y-DU-0	ABBVIE INC .....	.....	...08/02/2024	Various .....	.....	6,945,572	6,802,000	149,696	1.G FE
00724P-AG-4	ADOBE INC .....	.....	...09/26/2024	MORGAN STANLEY .....	.....	2,981,007	2,860,000	68,032	1.E FE
009158-BK-1	AIR PRODUCTS AND CHEMICALS INC .....	.....	...08/02/2024	Northern Trust .....	.....	6,025,573	5,992,000	140,863	1.F FE
013716-AU-9	RIO TINTO ALCAN INC .....	.....	...08/07/2024	Northern Trust .....	.....	1,492,975	1,375,000	12,399	1.F FE
01627A-AA-6	ADC 2021-1 A2 - ABS .....	.....	...08/23/2024	TORONTO DOMINION BK .....	.....	4,707,227	5,000,000	2,959	1.G FE
01627A-AC-2	ADC 221 A2 - ABS .....	.....	...08/23/2024	TORONTO DOMINION BK .....	.....	1,011,758	1,000,000	1,940	1.G FE
025816-DA-4	AMERICAN EXPRESS CO .....	.....	...08/26/2024	MERRILL LYNCH & CO .....	.....	1,676,132	1,700,000	5,009	1.F FE
02665II-FL-0	AMERICAN HONDA FINANCE CORP .....	.....	...08/07/2024	GOLDMAN SACHS .....	.....	989,761	980,000	3,849	1.G FE
03065II-AE-5	AMCAR 2022-2 B - ABS .....	.....	...08/23/2024	SG AMERICAS SECURITIES, LLC .....	.....	773,002	775,000	828	1.B FE
03076C-AL-0	AMERIPRISE FINANCIAL INC .....	.....	...08/07/2024	TRADE WEB DIRECT .....	.....	986,408	1,005,000	10,678	1.G FE
032654-BB-0	ANALOG DEVICES INC .....	.....	...09/18/2024	HSBC Brokerage .....	.....	1,157,046	1,100,000	25,615	1.F FE
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC .....	.....	...08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT .....	.....	977,608	1,045,000	14,351	1.G FE
03769M-AA-4	APOLLO GLOBAL MANAGEMENT INC .....	.....	...08/07/2024	RBC .....	.....	1,471,920	1,365,000	20,063	1.F FE
04685A-3C-3	ATHENE GLOBAL FUNDING .....	.....	...08/07/2024	MORGAN STANLEY .....	.....	1,477,321	1,665,000	15,515	1.E FE

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

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
049560-AT-2	ATMOS ENERGY CORP		08/07/2024	Wells Fargo		995,770	1,210,000	1,160	1.G FE
053015-AH-6	AUTOMATIC DATA PROCESSING INC		09/26/2024	Northern Trust		3,721,302	3,705,000	8,244	1.D FE
05565E-BS-3	BMW US CAPITAL LLC		08/08/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		1,485,527	1,680,000	15,323	1.F FE
05581K-AG-6	BNP PARIBAS SA	C	09/18/2024	Various		2,666,132	2,490,000	36,209	1.D FE
05964H-AZ-8	BANCO SANTANDER SA	C	09/18/2024	Various		3,909,848	3,400,000	74,969	1.F FE
05964H-BG-9	BANCO SANTANDER SA	C	08/07/2024	GOLDMAN SACHS		2,438,544	2,400,000	8,340	1.F FE
06051G-KK-4	BANK OF AMERICA CORP		08/07/2024	JP MORGAN		1,978,242	2,280,000	753	1.G FE
06051G-KY-4	BANK OF AMERICA CORP		08/02/2024	Various		8,474,140	8,503,000	11,568	1.G FE
06368L-3L-8	BANK OF MONTREAL		08/19/2024	MORGAN STANLEY		1,396,789	1,340,000	15,590	1.F FE
06406R-BH-9	BANK OF NEW YORK MELLON CORP		08/19/2024	GOLDMAN SACHS		1,617,665	1,675,000	13,370	1.F FE
06406R-BU-0	BANK OF NEW YORK MELLON CORP		08/08/2024	Northern Trust		500,172	455,000	8,510	1.F FE
06654D-AB-3	BANNER HEALTH		08/02/2024	MERRILL LYNCH & CO		1,016,213	1,125,000	2,484	1.D FE
06762V-AJ-5	BABSN 223R BR - CDO	C	09/20/2024	Montgomery		405,000	405,000	0	1.C FE
06762V-AK-2	BABSN 223R CR - CDO	C	09/20/2024	Montgomery		750,000	750,000	0	1.F FE
084664-DA-6	BERKSHIRE HATHAWAY FINANCE CORP		08/08/2024	GOLDMAN SACHS		1,485,048	1,655,000	19,033	1.C FE
09247X-BS-0	BLACKROCK INC		08/09/2024	STONEX FINANCIAL INC.		2,482,394	2,935,000	28,592	1.D FE
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC		08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		977,968	910,000	16,613	1.E FE
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		08/07/2024	GOLDMAN SACHS		998,269	1,150,000	2,260	1.E FE
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		08/02/2024	Northern Trust		2,018,948	2,018,000	46,395	1.E FE
10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC		09/18/2024	JP MORGAN		888,978	865,000	29,849	1.E FE
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		08/07/2024	GOLDMAN SACHS		861,670	970,000	2,156	1.G FE
110122-DZ-8	BRISTOL-MYERS SQUIBB CO		07/29/2024	Northern Trust		2,401,785	2,250,000	27,656	1.F FE
110122-EF-1	BRISTOL-MYERS SQUIBB CO		09/03/2024	Northern Trust		513,825	500,000	817	1.F FE
12565K-AE-7	CLIF 2022-1 A - ABS		08/22/2024	Northern Trust		2,141,676	2,354,400	889	1.F FE
12661P-AC-3	CSL FINANCE PLC	C	08/07/2024	Northern Trust		983,402	1,020,000	12,162	1.G FE
127387-AP-3	CADENCE DESIGN SYSTEMS INC		09/26/2024	MORGAN STANLEY		5,030,650	5,000,000	11,097	1.G FE
12807C-AA-1	CAI 2020-1 A - ABS	C	08/22/2024	RBC		1,249,052	1,348,333	2,328	1.F FE
133131-BB-7	CAMDEN PROPERTY TRUST		08/07/2024	BBVA Securities Inc.		995,951	1,010,000	3,162	1.G FE
136375-DC-3	CANADIAN NATIONAL RAILWAY CO		08/13/2024	Northern Trust		1,007,138	1,060,000	1,020	1.G FE
141781-BS-2	CARGILL INC		08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		990,291	1,180,000	6,129	1.F FE
14316E-BA-6	CARLYLE US CLO 2019-2, LTD. - CDO		09/18/2024	NOMURA SECURITIES INTL INC		2,765,000	2,765,000	0	1.C FE
14686M-AF-0	CRVNA 2022-P3 C - ABS		08/21/2024	BNP Paribas		2,535,547	2,500,000	4,617	1.E FE
14686T-AC-2	CRVNA 23P2 A3 - ABS		08/22/2024	Northern Trust		1,406,125	1,400,000	2,740	1.A FE
14913U-AQ-3	CATERPILLAR FINANCIAL SERVICES CORP		08/12/2024	Northern Trust		309,160	310,000	0	1.F FE
171239-AK-2	CHUBB INA HOLDINGS LLC		08/08/2024	Unknown		1,465,095	1,450,000	30,611	1.F FE
17275R-AD-4	CISCO SYSTEMS INC		08/08/2024	MORGAN STANLEY		1,455,996	1,335,000	37,924	1.D FE
17275R-BT-8	CISCO SYSTEMS INC		08/26/2024	Northern Trust		5,158,047	4,956,000	44,048	1.E FE
172967-PA-3	CITIGROUP INC		07/29/2024	Northern Trust		2,395,373	2,250,000	28,607	1.G FE
20030N-CJ-8	COMCAST CORP		08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		976,349	1,120,000	19,049	1.G FE
20030N-DM-0	COMCAST CORP		09/30/2024	MORGAN STANLEY		1,782,906	2,050,000	8,439	1.G FE
20268J-AS-2	COMMONSPIRIT HEALTH		08/02/2024	MORGAN STANLEY		4,054,840	4,000,000	36,635	1.G FE
202795-HK-9	COMMONWEALTH EDISON CO		08/07/2024	Northern Trust		1,437,190	1,340,000	31,404	1.F FE
20825C-AQ-7	CONOCOPHILLIPS		08/07/2024	MORGAN STANLEY		1,488,624	1,325,000	1,675	1.F FE
210518-DU-7	CONSUMERS ENERGY CO		08/07/2024	Northern Trust		1,475,490	1,500,000	15,995	1.E FE
22535W-AK-3	CREDIT AGRICOLE SA	C	08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		1,990,685	1,970,000	8,174	1.G FE
225401-AU-2	UBS GROUP AG	C	08/07/2024	Northern Trust		1,975,692	2,265,000	16,336	1.G FE
23338V-AV-8	DTE ELECTRIC CO		08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		1,461,574	1,430,000	32,842	1.E FE
23346T-AB-7	DTE 2023A A2 - ABS		08/20/2024	Northern Trust		3,767,883	3,335,000	163,610	1.A FE
233853-AH-3	DAIMLER TRUCK FINANCE NORTH AMERICA LLC		09/30/2024	Various		2,766,929	3,215,000	19,583	1.G FE

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SCHEDULE D - PART 3

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

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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
24422E-XP-9	JOHN DEERE CAPITAL CORP		..08/09/2024	BNP Paribas		1,485,200	1,445,000	24,770	1.E FE
251526-CW-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		..08/19/2024	GOLDMAN SACHS		854,136	830,000	12,482	1.F FE
25243Y-BE-8	DIAGEO CAPITAL PLC	C	..08/07/2024	Northern Trust		989,605	1,185,000	6,925	1.G FE
25601B-2B-0	DNB BANK ASA	C	..08/19/2024	Various		2,158,735	2,340,000	14,606	1.F FE
263534-CR-8	EIDP INC		..09/30/2024	Various		2,744,192	2,720,000	42,327	1.G FE
26884A-BN-2	ERP OPERATING LP		..08/19/2024	MORGAN STANLEY		1,087,277	1,290,000	1,260	1.G FE
26884T-AW-2	ERAC USA FINANCE LLC		..08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		985,345	985,000	13,005	1.G FE
278062-AH-7	EATON CORP		..08/02/2024	Various		3,394,365	3,542,000	55,723	1.G FE
278865-BM-1	ECOLAB INC		..07/29/2024	Northern Trust		2,394,513	2,850,000	30,113	1.G FE
29157T-AD-8	EMORY UNIVERSITY		..08/02/2024	MORGAN STANLEY		1,020,303	1,150,000	10,542	1.C FE
291918-AB-6	AQNON 24A A2 - ABS		..08/21/2024	Northern Trust		4,412,350	4,220,000	120,235	1.A FE
29364W-BA-5	ENTERGY LOUISIANA LLC		..08/07/2024	Northern Trust		979,567	1,060,000	16,842	1.F FE
29364W-BP-2	ENTERGY LOUISIANA LLC		..08/19/2024	Northern Trust		649,088	640,000	1,007	1.F FE
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		..08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		996,922	965,000	1,147	1.G FE
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		..08/07/2024	GOLDMAN SACHS		1,454,208	1,600,000	10,018	1.E FE
30037D-AD-7	EVERGY METRO INC		..08/08/2024	RBC Capital Markets LLC		981,415	965,000	17,949	1.F FE
30165B-AF-0	EART 2024-5 C - ABS		..09/24/2024	Northern Trust		1,096,923	1,097,000	0	1.C FE
30303M-8H-8	META PLATFORMS INC		..08/13/2024	RBC		1,482,366	1,555,000	29,767	1.D FE
30303M-8U-9	META PLATFORMS INC		..09/18/2024	Northern Trust		910,833	885,000	4,671	1.D FE
33830G-AA-9	FIVE CORNERS FUNDING TRUST III		..08/07/2024	JP MORGAN		972,901	930,000	25,881	1.G FE
341081-GG-6	FLORIDA POWER & LIGHT CO		..08/07/2024	Northern Trust		1,492,624	1,740,000	592	1.D FE
341081-GU-5	FLORIDA POWER & LIGHT CO		..09/18/2024	Northern Trust		905,463	850,000	13,265	1.D FE
341099-CL-1	DUKE ENERGY FLORIDA LLC		..08/07/2024	JP MORGAN		1,474,801	1,335,000	12,579	1.F FE
34535C-AC-0	FORDR 2023-REV2 C - ABS		..08/21/2024	RBC		1,042,588	1,010,000	1,210	1.F FE
354613-AL-5	FRANKLIN RESOURCES INC		..08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		1,489,261	1,785,000	7,775	1.F FE
36143L-2L-8	GA GLOBAL FUNDING TRUST		..08/07/2024	MORGAN STANLEY		994,715	975,000	4,469	1.F FE
373298-BR-8	GEORGIA-PACIFIC LLC		..08/07/2024	Northern Trust		981,432	860,000	15,367	1.G FE
379924-AG-8	GSAR 242 C - ABS		..08/21/2024	BNP Paribas		1,347,793	1,307,000	1,507	1.F FE
379925-AA-8	GMREV 242 A - ABS		..08/23/2024	Wells Fargo		2,399,022	2,400,000	0	1.A FE
38141G-YB-4	GOLDMAN SACHS GROUP INC		..09/26/2024	GOLDMAN SACHS		2,982,218	3,375,000	37,999	1.F FE
404280-CT-4	HSBC HOLDINGS PLC	C	..08/07/2024	Northern Trust		1,980,654	2,320,000	13,372	1.G FE
404280-EG-0	HSBC HOLDINGS PLC	C	..08/23/2024	Northern Trust		2,922,192	2,800,000	44,144	1.G FE
41285J-AE-8	HDMOT 2023-A A4 - ABS		..08/21/2024	JP MORGAN		503,672	500,000	483	1.A FE
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO		..08/07/2024	HSBC Brokerage		985,208	975,000	8,561	1.G FE
438516-CM-6	HONEYWELL INTERNATIONAL INC		..07/29/2024	SG AMERICAS SECURITIES, LLC		2,404,891	2,470,000	4,631	1.F FE
438516-CS-3	HONEYWELL INTERNATIONAL INC		..09/30/2024	Various		2,471,333	2,390,000	27,650	1.F FE
438516-CZ-7	HONEYWELL INTERNATIONAL INC		..08/19/2024	GOLDMAN SACHS		649,094	640,000	1,604	1.F FE
44148J-AA-7	HWIRE 2021-1 A2 - ABS		..08/27/2024	BNP PARIBAS SECURITIES BOND		565,430	600,000	308	1.F FE
44644M-AJ-0	HUNTINGTON NATIONAL BANK		..08/07/2024	Sumridge		990,640	965,000	4,241	1.G FE
44891A-CV-7	HYUNDAI CAPITAL AMERICA		..09/18/2024	JANE STREET EXECUTION SERVICES, LLC		911,138	875,000	9,319	1.G FE
44891A-DD-6	HYUNDAI CAPITAL AMERICA		..08/02/2024	Northern Trust		1,008,315	984,000	6,052	2.A FE
44891A-DD-6	HYUNDAI CAPITAL AMERICA		..09/18/2024	Northern Trust		902,576	865,000	11,029	1.G FE
44898A-AD-6	HALST 2024-C A3 - ABS		..08/20/2024	BNP Paribas		2,499,939	2,500,000	0	1.A FE
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC		..08/02/2024	Northern Trust		5,411,559	5,511,000	97,020	1.G FE
45866F-AZ-7	INTERCONTINENTAL EXCHANGE INC		..08/07/2024	JP MORGAN		980,946	1,025,000	16,204	1.G FE
46124H-AG-1	INTUIT INC		..07/29/2024	WELLS FARGO BANK N.A		2,405,296	2,350,000	45,825	1.G FE
46647P-DC-7	JPMORGAN CHASE & CO		..08/07/2024	JP MORGAN		2,463,132	2,530,000	32,874	1.F FE
46647P-EK-8	JPMORGAN CHASE & CO		..09/18/2024	Various		7,658,105	7,542,000	16,592	1.E FE
478160-CW-2	JOHNSON & JOHNSON		..08/08/2024	RBC Capital Markets LLC		1,482,424	1,430,000	15,533	1.A FE

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SCHEDULE D - PART 3

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

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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
482480-AL-4	KLA CORP		08/13/2024	Northern Trust		3,407,838	3,420,000	8,435	1.F FE
48251T-AJ-0	KKR 20R CR - CDO		08/29/2024	DEUTSCHE BANK ALEX BROWN		1,800,000	1,800,000	0	1.C FE
49177J-AK-8	KENVUE INC		07/29/2024	Northern Trust		2,406,240	2,400,000	41,813	1.F FE
501044-DV-0	KROGER CO		08/20/2024	Various		4,134,388	4,125,000	0	2.B FE
532457-CR-7	ELI LILLY AND CO		08/12/2024	Wells Fargo		1,009,677	1,010,000	0	1.E FE
539830-CA-5	LOCKHEED MARTIN CORP		07/29/2024	Northern Trust		2,406,376	2,425,000	52,794	1.F FE
571676-AU-9	MARS INC		08/08/2024	JP MORGAN		1,474,021	1,480,000	20,837	1.E FE
57629W-3S-7	MASSMUTUAL GLOBAL FUNDING II		09/10/2024	Northern Trust		2,396,712	2,400,000	0	1.B FE
57636Q-BA-1	MASTERCARD INC		09/03/2024	Northern Trust		1,998,900	2,000,000	0	1.D FE
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS SCA	C	09/26/2024	MORGAN STANLEY		2,982,405	2,965,000	65,601	1.G FE
58769F-AC-9	MBART 2023-2 A3 - ABS		08/22/2024	Northern Trust		1,125,223	1,100,000	1,454	1.A FE
58933Y-AV-7	MERCK & CO INC		09/30/2024	Various		2,951,707	3,270,000	31,203	1.E FE
58933Y-BK-0	MERCK & CO INC		07/29/2024	Northern Trust		2,402,642	2,450,000	22,356	1.E FE
58156R-CN-6	METLIFE INC		09/26/2024	MORGAN STANLEY		224,914	215,000	3,640	1.G FE
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I		08/07/2024	MORGAN STANLEY		994,751	1,220,000	1,628	1.D FE
59523U-AW-7	MID-AMERICA APARTMENTS LP		08/07/2024	Northern Trust		986,076	965,000	10,797	1.G FE
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	08/07/2024	RBC Capital Markets LLC		1,897,683	2,240,000	17,846	1.G FE
606822-DC-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	08/02/2024	Various		3,428,507	3,333,000	51,282	1.G FE
60687Y-DG-1	MIZUHO FINANCIAL GROUP INC	C	09/18/2024	UBS AG		1,167,510	1,105,000	11,848	1.G FE
61747Y-EL-5	MORGAN STANLEY		08/07/2024	Northern Trust		1,986,942	2,295,000	3,189	1.E FE
61747Y-FJ-9	MORGAN STANLEY		08/02/2024	Northern Trust		2,017,409	1,815,000	31,406	1.E FE
62829D-2B-5	MUTUAL OF OMAHA COMPANIES GLOBAL FUNDING		08/19/2024	Northern Trust		860,668	835,000	8,596	1.E FE
62829D-2D-1	MUTUAL OF OMAHA COMPANIES GLOBAL FUNDING		08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		984,967	970,000	17,154	1.E FE
631005-BK-0	NARRAGANSETT ELECTRIC CO		08/19/2024	GOLDMAN SACHS		642,588	625,000	13,468	1.G FE
632525-BN-0	NATIONAL AUSTRALIA BANK LTD	C	09/18/2024	Northern Trust		896,074	880,000	8,351	1.D FE
632525-BS-9	NATIONAL AUSTRALIA BANK LTD	C	08/08/2024	NorthernTrust		1,484,851	1,465,000	12,229	1.D FE
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		08/07/2024	Northern Trust		1,984,133	1,880,000	6,966	1.E FE
637639-AM-7	NATIONAL SECURITIES CLEARING CORP		08/08/2024	Wells Fargo		1,490,257	1,465,000	8,574	1.B FE
64952W-EZ-2	NEW YORK LIFE GLOBAL FUNDING		09/18/2024	Northern Trust		1,171,384	1,165,000	7,509	1.A FE
64952W-FE-8	NEW YORK LIFE GLOBAL FUNDING		09/18/2024	Northern Trust		910,341	875,000	8,507	1.A FE
665772-CC-1	NORTHERN STATES POWER CO		08/07/2024	Northern Trust		1,485,082	1,340,000	8,539	1.F FE
66988A-AG-9	NOVANT HEALTH INC		08/02/2024	MERRILL LYNCH & CO		1,043,107	1,300,000	8,951	1.E FE
67021C-AV-9	NSTAR ELECTRIC CO		08/07/2024	Northern Trust		1,473,429	1,435,000	16,359	1.F FE
67080L-AA-3	NUVEEN LLC		08/08/2024	Northern Trust		1,479,431	1,520,000	16,551	1.C FE
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC		08/08/2024	Northern Trust		984,596	870,000	16,578	1.F FE
68233J-CS-1	ONCOR ELECTRIC DELIVERY COMPANY LLC		08/07/2024	Northern Trust		489,543	465,000	6,057	1.F FE
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC		08/07/2024	Northern Trust		1,497,138	1,515,000	2,986	1.G FE
695114-DC-9	PACIFICORP		08/07/2024	HSBC Brokerage		1,446,218	1,425,000	44,686	1.F FE
69702Y-AL-5	PSTAT 224R A2R - CDO	C	09/24/2024	SALOMON BROTHERS INC		1,735,000	1,735,000	0	1.A FE
70213B-AB-7	PARTNERRE FINANCE B LLC		08/07/2024	MORGAN STANLEY		992,545	1,040,000	3,848	1.G FE
70450Y-AL-7	PAYPAL HOLDINGS INC		08/07/2024	Northern Trust		988,315	1,010,000	8,271	1.G FE
717081-EY-5	PFIZER INC		08/02/2024	MERRILL LYNCH & CO		2,018,172	2,329,000	7,369	1.F FE
71710T-AF-5	POG 2022-A A3 - ABS		08/16/2024	Wells Fargo		2,730,910	2,600,000	13,594	1.A FE
723787-AR-8	PIONEER NATURAL RESOURCES CO		08/07/2024	GOLDMAN SACHS		1,992,358	2,315,000	3,180	1.D FE
740816-AG-8	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		08/08/2024	RBC		1,489,650	1,250,000	5,417	1.A FE
74153W-CV-9	PRICOA GLOBAL FUNDING I		08/20/2024	JP MORGAN		1,997,520	2,000,000	0	1.D FE
74256L-FA-2	PRINCIPAL LIFE GLOBAL FUNDING II		08/12/2024	JP MORGAN		704,450	705,000	0	1.E FE
743315-AZ-6	PROGRESSIVE CORP		08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		1,476,783	1,650,000	19,663	1.F FE
74340X-CE-9	PROLOGIS LP		08/07/2024	Northern Trust		1,476,537	1,495,000	10,455	1.G FE

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74350L-AC-8	PROLOGIS TARGETED U.S. LOGISTICS FUND L		..08/08/2024	JP MORGAN		149,034	150,000	0	1.G FE
743820-AC-6	PROVIDENCE ST JOSEPH HEALTH		..08/02/2024	RBC		4,979,814	4,900,000	88,849	1.F FE
74460W-AG-2	PUBLIC STORAGE OPERATING CO		..08/07/2024	GOLDMAN SACHS		1,491,948	1,475,000	1,463	1.F FE
745332-CM-6	PUGET SOUND ENERGY INC		..08/19/2024	JP MORGAN		537,664	520,000	5,312	1.F FE
747525-B0-5	QUALCOMM INC		..08/19/2024	Northern Trust		853,660	865,000	9,191	1.F FE
74977R-DP-6	COOPERATIVE RABOBANK UA	C	..08/07/2024	HSBC Brokerage		1,966,308	2,155,000	27,445	1.G FE
756109-BL-7	REALTY INCOME CORP		..08/07/2024	Northern Trust		989,330	1,165,000	4,888	1.G FE
756109-BT-0	REALTY INCOME CORP		..08/23/2024	Northern Trust		3,007,170	3,000,000	16,742	1.G FE
76134K-AA-2	VDCR 2023-1 A2A - ABS		..08/23/2024	COMEN AND COMPANY, LLC		2,377,239	2,410,000	3,682	1.G FE
76209P-AD-5	RGA GLOBAL FUNDING		..08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		1,986,463	1,940,000	8,003	1.E FE
76720A-AN-6	RIO TINTO FINANCE (USA) PLC	C	..07/29/2024	Northern Trust		2,412,240	2,375,000	46,510	1.F FE
771196-CH-3	ROCHE HOLDINGS INC		..09/30/2024	PNC BANK, N.A./IPA		1,761,620	1,620,000	34,733	1.C FE
771196-C0-3	ROCHE HOLDINGS INC		..09/18/2024	UBS AG		1,175,074	1,155,000	1,473	1.C FE
776696-AH-9	ROPER TECHNOLOGIES INC		..08/19/2024	Various		8,991,088	9,000,000	0	2.B FE
78016H-ZW-3	ROYAL BANK OF CANADA		..09/18/2024	Northern Trust		1,168,810	1,120,000	7,691	1.E FE
78398A-AG-8	SFAST 231 C - ABS		..08/22/2024	Mitsubishi UFJ Securities		306,703	300,000	149	1.F FE
783980-AD-9	SBALT 24C A4 - ABS		..09/09/2024	RBC		584,883	585,000	0	1.A FE
78403D-AZ-3	SBATOW 221 1C - ABS		..08/23/2024	FIRST UNION CAPITAL		2,921,970	2,815,000	5,676	1.F FE
78403D-BD-1	SBATOW 241 1C - ABS		..09/10/2024	Barclays Bank		1,000,000	1,000,000	0	1.F FE
78409V-BK-9	S&P GLOBAL INC		..08/07/2024	Northern Trust		985,269	1,110,000	14,038	1.G FE
78433L-AG-1	EIX 2023-A A1 - ABS		..09/13/2024	Various		3,893,584	3,830,168	42,192	1.A FE
78435V-AC-6	SFAST 241 A3 - ABS		..08/22/2024	Northern Trust		1,824,075	1,815,000	749	1.A FE
78520E-AG-1	SDCP 241 A2 - ABS		..08/23/2024	BNP PARIBAS SECURITIES BOND		2,551,563	2,500,000	2,500	1.E FE
80285U-AF-8	SDART 2022-3 C - ABS		..08/22/2024	RBC Capital Markets LLC		2,285,625	2,300,000	2,295	1.A FE
828807-DM-6	SIMON PROPERTY GROUP LP		..08/07/2024	Northern Trust		996,805	1,170,000	501	1.G FE
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC		..08/09/2024	GOLDMAN SACHS		1,005,536	905,000	1,832	1.F FE
842400-HZ-9	SOUTHERN CALIFORNIA EDISON CO		..08/07/2024	GOLDMAN SACHS		986,213	980,000	9,484	1.G FE
842434-CZ-3	SOUTHERN CALIFORNIA GAS CO		..08/07/2024	Northern Trust		1,474,337	1,455,000	14,081	1.D FE
842434-DB-5	SOUTHERN CALIFORNIA GAS CO		..09/12/2024	MORGAN STANLEY		2,343,819	2,275,000	9,255	1.D FE
85236K-AF-9	SIDC 231 A2 - ABS		..08/23/2024	NESBITT BURNS SECS INC		2,650,883	2,600,000	426	1.G FE
85236K-AM-4	SIDC 241 A2 - ABS		..08/23/2024	MITSUBISHI UFJ SECURITIES		5,129,102	5,000,000	819	1.G FE
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GROUP INC	C	..08/07/2024	RBC Capital Markets LLC		1,897,350	2,275,000	19,799	1.G FE
86562M-DJ-6	SUMITOMO MITSUI FINANCIAL GROUP INC	C	..07/29/2024	MORGAN STANLEY		2,996,747	2,850,000	62,533	1.G FE
86944B-AG-8	SUTTER HEALTH		..08/07/2024	MORGAN STANLEY		492,979	560,000	6,173	1.E FE
86944B-AK-9	SUTTER HEALTH		..08/23/2024	Various		4,715,484	4,575,000	49,559	1.E FE
88240T-AA-9	ERCOTT 2022 A1 - ABS		..08/19/2024	FIRST TENNESSEE BANK N A BOND		1,613,602	1,625,206	3,658	1.A FE
88240T-AB-7	ERCOTT 2022 A2 - ABS		..08/19/2024	FIRST TENNESSEE BANK N A BOND		1,536,210	1,500,000	3,931	1.A FE
89153V-AT-6	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	..08/02/2024	Northern Trust		2,018,655	2,182,000	4,287	1.E FE
89236T-HX-6	TOYOTA MOTOR CREDIT CORP		..08/07/2024	Northern Trust		1,992,856	2,395,000	3,074	1.E FE
89417E-AD-1	TRAVELERS COMPANIES INC		..08/07/2024	Northern Trust		1,483,189	1,330,000	12,238	1.F FE
902133-AG-2	TYCO ELECTRONICS GROUP SA	C	..08/08/2024	Northern Trust		975,644	820,000	20,773	1.G FE
902613-AT-5	UBS GROUP AG	C	..08/26/2024	Various		6,376,466	6,473,000	68,550	1.G FE
90320W-AG-8	UPMC		..08/02/2024	MERRILL LYNCH & CO		3,034,120	3,000,000	33,007	1.F FE
904764-AH-0	UNILEVER CAPITAL CORP		..08/12/2024	Northern Trust		502,835	460,000	6,634	1.E FE
906548-CT-7	UNION ELECTRIC CO		..08/07/2024	MORGAN STANLEY & CO LLC/SL CONDUIT		1,484,876	1,780,000	15,202	1.F FE
911312-AJ-5	UNITED PARCEL SERVICE INC		..08/07/2024	Northern Trust		1,487,025	1,340,000	5,308	1.F FE
91324P-BE-1	UNITEDHEALTH GROUP INC		..09/30/2024	Various		2,743,892	2,350,000	50,427	1.F FE
91324P-ER-9	UNITEDHEALTH GROUP INC		..08/26/2024	Various		5,571,893	5,340,000	62,729	1.F FE
927804-GR-9	VIRGINIA ELECTRIC AND POWER CO		..09/12/2024	Mitsubishi UFJ Securities		2,336,311	2,275,000	9,893	1.F FE

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

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
92917N-AW-8	VOYA 191RR A1R - CDO	C.....	...09/27/2024	Northern Trust .....	.....	1,375,000	1,375,000	0	1.A FE
94106L-BW-8	WASTE MANAGEMENT INC .....	.....	...08/26/2024	Various .....	.....	5,467,890	5,400,000	58,500	1.G FE
96043R-AD-9	WLAKE 241 A3 - ABS .....	.....	...08/22/2024	JP MORGAN .....	.....	291,223	290,000	351	1.A FE
97064Y-AA-2	WESTF 2023-A A - ABS .....	.....	...09/04/2024	CANTOR FITZGERALD .....	.....	955,829	894,474	3,975	1.F FE
98164H-AD-0	WOART 2024-B A3 - ABS .....	.....	...08/26/2024	Mitsubishi UFJ Securities .....	.....	4,488,516	4,400,000	7,729	1.A FE
983024-AN-0	WYETH LLC .....	.....	...08/07/2024	Northern Trust .....	.....	1,491,587	1,380,000	28,967	1.F FE
1109999999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					418,334,875	421,548,580	3,827,500	XXX
51945#-AA-5	Lavie Group, Inc. - Revolving Loan .....	.....	...04/09/2024	Unknown .....	.....	68,389	68,389	0	1. Z
67098*-AC-6	OIA Acquisition, LLC - Revolving Credit .....	.....	...06/21/2024	Unknown .....	.....	46,581	46,581	0	2.C
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP .....	.....	...06/12/2024	Unknown .....	.....	184,262	184,262	0	2.A
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re .....	.....	...06/27/2024	Unknown .....	.....	86,203	86,203	0	3.C PL
10153K-AD-1	Boulder Scientific Company, LLC - DDTL .....	.....	...06/24/2024	Unknown .....	.....	63,816	63,816	0	2.B PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan .....	.....	...09/06/2024	Unknown .....	.....	154,468	154,468	0	2.C PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L .....	.....	...07/03/2024	Unknown .....	.....	95,103	95,103	0	2.A
45619#-AA-4	Reliance Label Solutions, LLC - Revolvin .....	.....	...07/01/2024	Unknown .....	.....	10,121	10,121	0	3.A
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev .....	.....	...07/08/2024	Unknown .....	.....	3,813	3,813	0	3.B PL
87546#-AB-2	Tangent Technologies Acquisition, LLC - .....	.....	...07/15/2024	Unknown .....	.....	82,694	82,694	0	4.B
90381#-AA-6	US Fertility Enterprises, LLC - Revolvin .....	.....	...07/19/2024	Unknown .....	.....	50,087	50,087	0	2.A PL
97143*-AA-2	Wilmar, LLC - Revolving Loan .....	.....	...07/03/2024	Unknown .....	.....	42,974	42,974	0	2.B
1909999999.	Subtotal - Bonds - Unaffiliated Bank Loans					888,511	888,511	0	XXX
2509999997.	Total - Bonds - Part 3					573,124,892	583,762,547	4,301,228	XXX
2509999998.	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999.	Total - Bonds					573,124,892	583,762,547	4,301,228	XXX
4509999997.	Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998.	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999.	Total - Preferred Stocks					0	XXX	0	XXX
5989999997.	Total - Common Stocks - Part 3					0	XXX	0	XXX
5989999998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999.	Total - Common Stocks					0	XXX	0	XXX
5999999999.	Total - Preferred and Common Stocks					0	XXX	0	XXX
6009999999.	Totals					573,124,892	XXX	4,301,228	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	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 Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36179N-05-0	G2 MA1376 - RMBS		09/01/2024	Paydown		34,650	34,650	37,389	38,846	0	(4,197)	0	(4,197)	0	34,650	0	0	0	.925	10/20/2043	1.A
..36179R-GA-1	G2 MA2893 - RMBS		09/01/2024	Paydown		287	287	305	316	0	(29)	0	(29)	0	287	0	0	0	.8	06/20/2045	1.A
..36179R-JF-7	G2 MA2962 - RMBS		09/01/2024	Paydown		46,790	46,790	50,244	52,604	0	(5,814)	0	(5,814)	0	46,790	0	0	0	1,253	07/20/2045	1.A
..36179R-LQ-0	G2 MA3035 - RMBS		09/01/2024	Paydown		44,101	44,101	46,847	49,520	0	(5,419)	0	(5,419)	0	44,101	0	0	0	1,181	08/20/2045	1.A
..36179T-E3-5	G2 MA4654 - RMBS		09/01/2024	Paydown		23,120	23,120	24,348	25,907	0	(2,787)	0	(2,787)	0	23,120	0	0	0	.698	08/20/2047	1.A
..36179T-SJ-5	G2 MA5021 - RMBS		09/01/2024	Paydown		36,365	36,365	38,584	41,691	0	(5,326)	0	(5,326)	0	36,365	0	0	0	1,094	02/20/2048	1.A
..36179U-K2-7	G2 MA5713 - RMBS		09/01/2024	Paydown		42,495	42,495	44,826	49,900	0	(7,404)	0	(7,404)	0	42,495	0	0	0	1,635	01/20/2049	1.A
..36179U-05-4	G2 MA5876 - RMBS		09/01/2024	Paydown		73,058	73,058	75,849	82,493	0	(9,435)	0	(9,435)	0	73,058	0	0	0	1,956	04/20/2049	1.A
..36179V-ZR-4	G2 MA7052 - RMBS		09/01/2024	Paydown		15,193	15,194	15,983	16,157	0	(964)	0	(964)	0	15,194	0	0	0	.254	12/20/2050	1.A
..3622AC-UII-8	G2 786997 - RMBS		09/01/2024	Paydown		728,098	728,098	751,533	751,533	0	(23,393)	0	(23,393)	0	728,098	0	0	0	28,901	10/20/2053	1.A
..3622AC-YL-8	G2 787115 - RMBS		09/01/2024	Paydown		936,540	936,540	961,709	961,655	0	(25,115)	0	(25,115)	0	936,540	0	0	0	38,462	11/20/2053	1.A
..38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		09/16/2024	Paydown		1,912	1,912	1,915	2,262	0	(349)	0	(349)	0	1,912	0	0	0	.78	07/16/2041	1.A
..91282C-JF-9	UNITED STATES TREASURY		08/19/2024	Various		14,997,059	14,400,000	14,673,375	14,637,451	0	(31,662)	0	(31,662)	0	14,636,036	0	361,023	361,023	564,652	10/31/2028	1.A
..91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		09/12/2024	U.S. DEPARTMENT OF TREASURY		7,800,000	7,800,000	7,800,000	7,800,000	0	0	0	0	0	7,800,000	0	0	0	0	09/12/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						24,779,667	24,182,608	24,522,907	24,510,293	0	(121,895)	0	(121,895)	0	24,418,644	0	361,023	361,023	641,098	XXX	XXX
..3128HX-RT-4	FHS 267 A5 - CMO/RMBS		09/01/2024	Paydown		7,200	7,200	7,335	7,417	0	(217)	0	(217)	0	7,200	0	0	0	.148	08/15/2042	1.A
..3128M9-U2-6	FH G07501 - RMBS		09/01/2024	Paydown		8,654	8,654	9,161	9,230	0	(575)	0	(575)	0	8,654	0	0	0	.232	10/01/2043	1.A
..3128MJ-5N-6	FH G08952 - RMBS		09/01/2024	Paydown		13,529	13,529	13,984	14,832	0	(1,304)	0	(1,304)	0	13,529	0	0	0	.358	12/01/2048	1.A
..3128OL-RN-3	FH 1H2593 - RMBS		09/01/2024	Paydown		1,551	1,551	1,610	1,721	0	(171)	0	(171)	0	1,551	0	0	0	.62	01/01/2036	1.A
..31292L-FD-2	FH C03764 - RMBS		09/01/2024	Paydown		35,893	35,893	38,103	38,503	0	(2,610)	0	(2,610)	0	35,893	0	0	0	.809	02/01/2042	1.A
..3131XX-TG-0	FH ZM4495 - RMBS		09/01/2024	Paydown		26,161	26,161	28,013	30,070	0	(3,909)	0	(3,909)	0	26,161	0	0	0	.709	10/01/2047	1.A
..3131Y7-S6-5	FH ZN1441 - RMBS		09/01/2024	Paydown		10,704	10,704	11,504	12,272	0	(1,568)	0	(1,568)	0	10,704	0	0	0	.320	11/01/2048	1.A
..3132A5-HY-4	FH ZS4747 - RMBS		09/01/2024	Paydown		104,251	104,251	111,223	115,297	0	(11,047)	0	(11,047)	0	104,251	0	0	0	2,428	12/01/2047	1.A
..3132AC-SZ-4	FH ZT0536 - RMBS		09/01/2024	Paydown		70,827	70,827	76,947	79,379	0	(8,552)	0	(8,552)	0	70,827	0	0	0	1,663	03/01/2048	1.A
..3132AD-VT-2	FH ZT1526 - RMBS		09/01/2024	Paydown		212,768	212,768	226,881	237,772	0	(25,004)	0	(25,004)	0	212,768	0	0	0	5,730	11/01/2048	1.A
..3132D5-6F-4	FH SB8070 - RMBS		09/01/2024	Paydown		33,423	33,423	35,063	35,358	0	(1,935)	0	(1,935)	0	33,423	0	0	0	.554	10/01/2035	1.A
..3132DM-KC-8	FH SD0291 - RMBS		09/01/2024	Paydown		61,247	61,247	66,367	74,759	0	(13,513)	0	(13,513)	0	61,247	0	0	0	2,052	03/01/2050	1.A
..3132DS-2L-5	FH SD5279 - RMBS		09/01/2024	Paydown		156,144	156,144	137,546	0	0	18,598	0	18,598	0	156,144	0	0	0	.531	08/01/2052	1.A
..3132DT-ME-7	FH SD5757 - RMBS		09/01/2024	Paydown		132,770	132,770	121,732	0	0	11,038	0	11,038	0	132,770	0	0	0	.387	06/01/2052	1.A
..3132DV-3L-7	FH SD8003 - RMBS		09/01/2024	Paydown		17,111	17,111	17,716	18,619	0	(1,508)	0	(1,508)	0	17,111	0	0	0	.459	07/01/2049	1.A
..3132DV-7D-1	FH SD8092 - RMBS		09/01/2024	Paydown		31,082	31,082	32,809	33,969	0	(2,887)	0	(2,887)	0	31,082	0	0	0	.611	09/01/2050	1.A
..3132DV-K7-9	FH SD7518 - RMBS		09/01/2024	Paydown		51,954	51,954	55,672	56,806	0	(4,852)	0	(4,852)	0	51,954	0	0	0	1,049	06/01/2050	1.A
..3132DW-BK-8	FH SDB142 - RMBS		09/01/2024	Paydown		40,392	40,392	42,526	42,952	0	(2,559)	0	(2,559)	0	40,392	0	0	0	.770	04/01/2051	1.A
..3132DW-D6-7	FH SDB225 - RMBS		09/01/2024	Paydown		53,880	53,880	47,513	0	0	6,367	0	6,367	0	53,880	0	0	0	.135	07/01/2052	1.A
..3132DW-HY-2	FH SD8347 - RMBS		09/01/2024	Paydown		44,556	44,556	43,145	0	0	1,412	0	1,412	0	44,556	0	0	0	.167	08/01/2053	1.A
..3132EO-FH-0	FH SD3768 - RMBS		09/01/2024	Paydown		198,433	198,433	179,396	0	0	19,037	0	19,037	0	198,433	0	0	0	.937	06/01/2052	1.A
..3132GJ-6R-5	FH 003880 - RMBS		09/01/2024	Paydown		5,112	5,112	5,303	5,298	0	(186)	0	(186)	0	5,112	0	0	0	.136	10/01/2041	1.A
..3132GK-A3-0	FH 003926 - RMBS		09/01/2024	Paydown		100,269	100,269	104,014	104,427	0	(4,158)	0	(4,158)	0	100,269	0	0	0	2,672	10/01/2041	1.A
..3132GK-BS-4	FH 003949 - RMBS		09/01/2024	Paydown		1,305	1,305	1,354	1,364	0	(59)	0	(59)	0	1,305	0	0	0	.35	10/01/2041	1.A
..3132GK-S4-9	FH 004439 - RMBS		09/01/2024	Paydown		6,466	6,466	6,836	6,972	0	(505)	0	(505)	0	6,466	0	0	0	.153	11/01/2041	1.A
..3132HP-RZ-9	FH 013204 - RMBS		09/01/2024	Paydown		24,373	24,373	25,342	25,191	0	(818)	0	(818)	0	24,373	0	0	0	.492	11/01/2042	1.A
..3132QR-FB-1	FH 034661 - RMBS		09/01/2024	Paydown		4,226	4,226	4,252	4,260	0	(34)	0	(34)	0	4,226	0	0	0	.85	07/01/2045	1.A
..3132XC-RV-9	FH 667700 - RMBS		09/01/2024	Paydown		40,391	40,391	43,089	43,660	0	(3,269)	0	(3,269)	0	40,391	0	0	0	.941	08/01/2046	1.A
..3132XC-RY-3	FH 667703 - RMBS		09/01/2024	Paydown		5,922	5,922	6,154	6,221	0	(299)	0	(299)	0	5,922	0	0	0	.138	04/01/2047	1.A
..3132XC-SB-2	FH 667714 - RMBS		09/01/2024	Paydown		49,953	49,953	50,288	50,518	0	(565)	0	(565)	0	49,953	0	0	0	1,340	07/01/2048	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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
..3132XC-SG-1	FH 667719 - RMBS		09/01/2024	Paydown		39,365	39,365	41,641	43,303	0	(3,938)	0	(3,938)	0	39,365	0	0	0	1,184	01/01/2049	1.A
..3132XU-SC-0	FH 052314 - RMBS		09/01/2024	Paydown		2,922	2,922	3,058	3,134	0	(212)	0	(212)	0	2,922	0	0	0	88	11/01/2047	1.A
..3132XY-VC-8	FH 056010 - RMBS		09/01/2024	Paydown		930	930	969	1,006	0	(76)	0	(76)	0	930	0	0	0	28	05/01/2048	1.A
..3133SB-KB-1	FH 661190 - RMBS		09/01/2024	Paydown		14,352	14,352	15,012	15,285	0	(933)	0	(933)	0	14,352	0	0	0	475	08/01/2047	1.A
..3133SC-E5-9	FH 661956 - RMBS		09/01/2024	Paydown		168,241	168,241	179,820	191,883	0	(23,643)	0	(23,643)	0	168,241	0	0	0	5,087	04/01/2049	1.A
..3133A3-YM-4	FH 0A8816 - RMBS		09/01/2024	Paydown		52,633	52,633	54,738	56,185	0	(3,553)	0	(3,553)	0	52,633	0	0	0	869	04/01/2050	1.A
..3133KG-WA-2	FH RA1541 - RMBS		09/01/2024	Paydown		61,450	61,450	62,405	62,897	0	(1,447)	0	(1,447)	0	61,450	0	0	0	1,205	11/01/2049	1.A
..3133KH-4G-8	FH RA2623 - RMBS		09/01/2024	Paydown		32,685	32,685	34,238	34,352	0	(1,667)	0	(1,667)	0	32,685	0	0	0	545	05/01/2050	1.A
..3133KJ-6P-2	FH RA3578 - RMBS		09/01/2024	Paydown		38,069	38,069	39,568	39,638	0	(1,569)	0	(1,569)	0	38,069	0	0	0	476	09/01/2050	1.A
..3133KJ-NE-8	FH RA3089 - RMBS		09/01/2024	Paydown		80,156	80,156	84,439	84,852	0	(4,696)	0	(4,696)	0	80,156	0	0	0	1,350	07/01/2050	1.A
..3133KK-6R-5	FH RA4480 - RMBS		09/01/2024	Paydown		57,698	57,698	59,776	59,793	0	(2,095)	0	(2,095)	0	57,698	0	0	0	775	02/01/2051	1.A
..3133KQ-CJ-8	FH RA8183 - RMBS		09/01/2024	Paydown		574,764	574,764	593,923	593,418	0	(18,653)	0	(18,653)	0	574,764	0	0	0	21,711	11/01/2052	1.A
..3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		09/01/2024	Paydown		68,229	68,229	70,521	70,164	0	(1,934)	0	(1,934)	0	68,229	0	0	0	1,716	10/25/2044	1.A
..3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		09/01/2024	Paydown		120,515	120,515	125,533	124,168	0	(3,654)	0	(3,654)	0	120,515	0	0	0	2,418	07/25/2045	1.A
..3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		09/01/2024	Paydown		43,011	43,011	43,683	43,903	0	(892)	0	(892)	0	43,011	0	0	0	848	07/25/2059	1.A
..3137BH-XJ-1	FHMS K-045 A2 - CMBS		09/01/2024	Paydown		19,478	19,478	19,753	19,502	0	(24)	0	(24)	0	19,478	0	0	0	392	01/25/2025	1.A FE
..3137F2-6S-0	FHR 4703 LP - CMO/RMBS		09/01/2024	Paydown		23,345	23,345	22,976	22,986	0	359	0	359	0	23,345	0	0	0	468	07/15/2046	1.A
..3137FJ-HII-2	FHR 4839 LA - CMO/RMBS		09/01/2024	Paydown		84,539	84,539	88,700	87,719	0	(3,179)	0	(3,179)	0	84,539	0	0	0	2,211	05/15/2050	1.A
..3138EQ-6H-7	FN AJ8071 - RMBS		09/01/2024	Paydown		2,015	2,015	2,117	2,127	0	(113)	0	(113)	0	2,015	0	0	0	54	12/01/2041	1.A
..3138EQ-BA-9	FN AL7232 - RMBS		09/01/2024	Paydown		8,126	8,126	8,705	8,808	0	(682)	0	(682)	0	8,126	0	0	0	192	09/01/2045	1.A
..3138EQ-KH-4	FN AL7495 - RMBS		09/01/2024	Paydown		6,025	6,025	6,455	6,511	0	(486)	0	(486)	0	6,025	0	0	0	139	10/01/2045	1.A
..3138EQ-ZR-6	FN AL7951 - RMBS		09/01/2024	Paydown		7,809	7,809	8,365	8,404	0	(595)	0	(595)	0	7,809	0	0	0	185	01/01/2046	1.A
..3138ML-XD-1	FN AQ5175 - RMBS		09/01/2024	Paydown		25,921	25,921	26,010	26,007	0	(86)	0	(86)	0	25,921	0	0	0	507	12/01/2042	1.A
..3138Y9-SC-3	FN AX7714 - RMBS		09/01/2024	Paydown		73	73	78	80	0	(7)	0	(7)	0	73	0	0	0	2	02/01/2045	1.A
..3138YH-5L-0	FN AY4450 - RMBS		09/01/2024	Paydown		81	81	87	88	0	(7)	0	(7)	0	81	0	0	0	2	02/01/2045	1.A
..3138YH-U5-7	FN AY4203 - RMBS		09/01/2024	Paydown		955	955	1,023	1,034	0	(79)	0	(79)	0	955	0	0	0	21	05/01/2045	1.A
..3138YL-AD-3	FN AY6303 - RMBS		09/01/2024	Paydown		1,573	1,573	1,686	1,695	0	(122)	0	(122)	0	1,573	0	0	0	37	02/01/2045	1.A
..3138YS-LD-6	FN AZ1223 - RMBS		09/01/2024	Paydown		118	118	127	126	0	(8)	0	(8)	0	118	0	0	0	3	06/01/2045	1.A
..3138YT-4X-9	FN AZ2637 - RMBS		09/01/2024	Paydown		633	633	678	692	0	(59)	0	(59)	0	633	0	0	0	13	09/01/2045	1.A
..3138YT-6B-5	FN AZ2665 - RMBS		09/01/2024	Paydown		1,431	1,431	1,533	1,547	0	(116)	0	(116)	0	1,431	0	0	0	30	10/01/2045	1.A
..3140E7-GH-7	FN BA2899 - RMBS		09/01/2024	Paydown		839	839	899	899	0	(77)	0	(77)	0	839	0	0	0	20	11/01/2045	1.A
..3140E9-4J-2	FN BA5324 - RMBS		09/01/2024	Paydown		126	126	135	134	0	(8)	0	(8)	0	126	0	0	0	3	11/01/2045	1.A
..3140FP-FQ-7	FN BE3774 - RMBS		09/01/2024	Paydown		18,966	18,966	19,022	19,136	0	(170)	0	(170)	0	18,966	0	0	0	509	07/01/2047	1.A
..3140FY-H3-9	FN BF0249 - RMBS		09/01/2024	Paydown		288,283	288,283	299,431	303,083	0	(14,800)	0	(14,800)	0	288,283	0	0	0	6,907	01/01/2058	1.A
..3140HR-7D-9	FN BL0891 - CMBS/RMBS		09/01/2024	Paydown		7,529	7,529	7,869	7,715	0	(185)	0	(185)	0	7,529	0	0	0	204	12/01/2030	1.A
..3140HT-IU-J-4	FN BL2448 - CMBS/RMBS		09/01/2024	Paydown		16,573	16,573	17,399	17,064	0	(491)	0	(491)	0	16,573	0	0	0	378	05/01/2031	1.A
..3140HU-A3-0	FN BL2725 - CMBS/RMBS		09/01/2024	Paydown		10,062	10,062	10,403	10,341	0	(341)	0	(341)	0	10,062	0	0	0	189	08/01/2029	1.A
..3140HV-SV-7	FN BL4131 - CMBS/RMBS		09/01/2024	Paydown		11,124	11,124	11,965	11,652	0	(529)	0	(529)	0	11,124	0	0	0	228	09/01/2031	1.A
..3140HX-54-6	FN BL5618 - CMBS/RMBS		09/01/2024	Paydown		11,766	11,766	12,313	12,181	0	(415)	0	(415)	0	11,766	0	0	0	219	01/01/2035	1.A
..3140J5-G7-8	FN BM1121 - RMBS		09/01/2024	Paydown		4,658	4,658	4,840	4,887	0	(229)	0	(229)	0	4,658	0	0	0	111	12/01/2046	1.A
..3140J5-QM-4	FN BM1359 - RMBS		09/01/2024	Paydown		7,848	7,848	8,158	8,241	0	(393)	0	(393)	0	7,848	0	0	0	182	06/01/2047	1.A
..3140J8-ZH-9	FN BM4343 - RMBS		09/01/2024	Paydown		141,823	141,823	148,737	152,242	0	(10,419)	0	(10,419)	0	141,823	0	0	0	4,209	05/01/2048	1.A
..3140J9-I8-7	FN BM4754 - RMBS		09/01/2024	Paydown		49,205	49,205	50,889	52,496	0	(3,291)	0	(3,291)	0	49,205	0	0	0	1,188	05/01/2047	1.A
..3140J9-KN-0	FN BM4800 - RMBS		09/01/2024	Paydown		36,144	36,144	36,746	37,010	0	(866)	0	(866)	0	36,144	0	0	0	970	10/01/2048	1.A
..3140QE-CJ-9	FN CA6372 - RMBS		09/01/2024	Paydown		22,299	22,299	24,466	24,861	0	(2,563)	0	(2,563)	0	22,299	0	0	0	516	07/01/2050	1.A
..3140QM-AC-8	FN CB1802 - RMBS		09/01/2024	Paydown		167,147	167,147	168,466	168,382	0	(1,235)	0	(1,235)	0	167,147	0	0	0	2,238	10/01/2051	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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
..3140QP-FM-4	FN CB3771 - RMBS		09/01/2024	Paydown		9,622	9,622	8,923	0	0	699	0	699	0	9,622	0	0	0	28	06/01/2052	1.A
..3140X5-NG-4	FN FM2190 - RMBS		09/01/2024	Paydown		34,518	34,518	35,704	38,806	0	(4,288)	0	(4,288)	0	34,518	0	0	0	791	02/01/2049	1.A
..3140X7-PJ-7	FN FM4034 - RMBS		09/01/2024	Paydown		36,987	36,987	39,067	38,993	0	(2,006)	0	(2,006)	0	36,987	0	0	0	593	08/01/2035	1.A
..3140X9-QU-2	FN FMS866 - RMBS		09/01/2024	Paydown		91,142	91,142	97,265	101,136	0	(9,995)	0	(9,995)	0	91,142	0	0	0	2,125	06/01/2049	1.A
..3140X9-WD-3	FN FM6043 - RMBS		09/01/2024	Paydown		105,798	105,798	112,790	116,289	0	(10,492)	0	(10,492)	0	105,798	0	0	0	2,481	06/01/2049	1.A
..3140XD-CK-0	FN FM9073 - RMBS		09/01/2024	Paydown		39,326	39,326	40,567	40,487	0	(1,161)	0	(1,161)	0	39,326	0	0	0	655	10/01/2051	1.A
..3140XG-JR-1	FN FS1171 - RMBS		09/01/2024	Paydown		189,978	189,978	171,455	171,736	0	18,242	0	18,242	0	189,978	0	0	0	3,803	01/01/2052	1.A
..3140XH-GM-3	FN FS2003 - RMBS		09/01/2024	Paydown		24,950	24,950	23,301	0	0	1,649	0	1,649	0	24,950	0	0	0	125	05/01/2052	1.A
..3140XH-K4-8	FN FS2114 - RMBS		09/01/2024	Paydown		207,197	207,197	200,773	0	0	6,424	0	6,424	0	207,197	0	0	0	958	06/01/2052	1.A
..3140XJ-MB-6	FN FS3053 - RMBS		09/01/2024	Paydown		32,830	32,830	33,461	33,426	0	(596)	0	(596)	0	32,830	0	0	0	1,264	10/01/2052	1.A
..3140XL-SC-3	FN FSS014 - RMBS		09/01/2024	Paydown		47,139	47,139	45,526	0	0	1,613	0	1,613	0	47,139	0	0	0	157	01/01/2053	1.A
..31412N-3T-1	FN 930610 - RMBS		09/01/2024	Paydown		1,110	1,110	1,207	1,230	0	(120)	0	(120)	0	1,110	0	0	0	33	02/01/2039	1.A
..31417A-VD-8	FN AB4211 - RMBS		09/01/2024	Paydown		12,838	12,838	13,349	12,975	0	(137)	0	(137)	0	12,838	0	0	0	258	01/01/2027	1.A
..31417D-W9-1	FN AB6683 - RMBS		09/01/2024	Paydown		6,763	6,763	7,151	7,073	0	(311)	0	(311)	0	6,763	0	0	0	135	10/01/2042	1.A
..31418D-HD-7	FN MA3827 - RMBS		09/01/2024	Paydown		37,552	37,552	39,160	39,834	0	(2,282)	0	(2,282)	0	37,552	0	0	0	622	11/01/2034	1.A
..31418D-RW-4	FN MA4100 - RMBS		09/01/2024	Paydown		62,572	62,572	64,772	65,014	0	(2,442)	0	(2,442)	0	62,572	0	0	0	837	08/01/2051	1.A
..31418D-VD-1	FN MA4211 - RMBS		09/01/2024	Paydown		44,351	44,351	46,797	47,830	0	(3,478)	0	(3,478)	0	44,351	0	0	0	919	12/01/2050	1.A
..31418D-VY-5	FN MA4230 - RMBS		09/01/2024	Paydown		41,908	41,908	44,108	44,153	0	(2,245)	0	(2,245)	0	41,908	0	0	0	692	01/01/2036	1.A
..31418E-LE-8	FN MA4824 - RMBS		09/01/2024	Paydown		16,737	16,737	14,214	0	0	2,523	0	2,523	0	16,737	0	0	0	35	10/01/2052	1.A
..31418E-UP-3	FN MA5089 - RMBS		09/01/2024	Paydown		44,408	44,408	41,917	0	0	2,491	0	2,491	0	44,408	0	0	0	148	07/01/2053	1.A
..452281-JD-1	ILSSTD 2010-1 A3 - ABS		07/25/2024	Paydown		107,078	107,078	107,024	115,711	0	(8,633)	0	(8,633)	0	107,078	0	0	0	5,305	07/25/2045	1.B FE
..462467-02-0	IOWA FINANCE AUTHORITY		07/01/2024	Call @ 100.00		270,000	270,000	300,626	293,589	0	(1,595)	0	(1,595)	0	291,993	0	(21,993)	(21,993)	8,100	07/01/2051	1.A FE
..492279-CQ-5	KERN CNTY CALIF PENSION OBLIG		08/15/2024	Maturity @ 100.00		745,000	745,000	585,436	728,122	0	16,878	0	16,878	0	745,000	0	0	0	0	08/15/2024	1.E FE
..57563R-RZ-4	MASSACHUSETTS EDL FING AUTH		07/01/2024	Call @ 100.00		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	5,678	07/01/2037	1.C FE
..59447T-ZZ-5	MICHIGAN FIN AUTH REV		08/01/2024	Call @ 100.00		35,000	35,000	38,160	35,242	0	(242)	0	(242)	0	35,000	0	0	0	1,750	08/01/2033	1.A
..59447T-3A-9	MICHIGAN FIN AUTH REV		08/01/2024	Call @ 100.00		1,465,000	1,465,000	1,597,260	1,475,147	0	(10,147)	0	(10,147)	0	1,465,000	0	0	0	73,250	08/01/2033	1.A Z
..63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/03/2024	Call @ 100.00		90,000	90,000	96,235	93,528	0	(421)	0	(421)	0	93,107	0	(3,107)	(3,107)	3,600	09/01/2049	1.A FE
..650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		09/03/2024	Maturity @ 100.00		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	12,107	09/01/2035	1.E FE
..786091-AG-3	SACRAMENTO CNTY CALIF PENSION OBLIG		08/01/2024	Call @ 100.00		70,000	70,000	78,279	71,307	0	(318)	0	(318)	0	70,989	0	(989)	(989)	5,075	08/01/2025	1.D FE
..83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2024	Call @ 100.00		185,000	185,000	204,614	200,358	0	(944)	0	(944)	0	199,414	0	(14,414)	(14,414)	5,569	01/01/2052	1.A FE
..956622-F3-3	WEST VIRGINIA ST HOSP FIN AUTH HOSP REV		09/01/2024	Maturity @ 100.00		750,000	750,000	853,230	757,909	0	(7,909)	0	(7,909)	0	750,000	0	0	0	37,500	09/01/2024	2.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						9,186,886	9,186,886	9,412,884	8,528,474	0	(165,071)	0	(165,071)	0	9,227,389	0	(40,504)	(40,504)	261,796	XXX	XXX
..00038P-AA-8	AASET 211 A - ABS		09/16/2024	Paydown		12,027	12,027	11,903	11,951	0	76	0	76	0	12,027	0	0	0	235	11/16/2041	1.G FE
..00255E-AA-9	AASET 221 A - ABS	C	09/16/2024	Paydown		9,522	9,522	9,119	0	0	357	0	357	0	9,522	0	0	0	381	05/16/2047	1.F FE
..00258B-AB-0	AASET 2021-2 B - ABS		09/15/2024	Paydown		57,898	57,898	57,884	57,888	0	11	0	11	0	57,898	0	0	0	1,365	01/15/2047	2.B FE
..03465H-AC-8	AOMT 215 A3 - CMO/RMBS		09/01/2024	Paydown		19,491	19,491	19,490	19,486	0	5	0	5	0	19,491	0	0	0	174	07/26/2066	1.A
..03465J-AC-4	AOMT 2021-6 A3 - CMO/RMBS		09/01/2024	Paydown		14,540	14,540	14,537	14,491	0	50	0	50	0	14,540	0	0	0	168	09/27/2066	1.A
..03764D-AH-4	APID XII AR - CDO	C	07/02/2024	Paydown		3,368,684	3,368,684	3,368,684	3,368,684	0	0	0	0	0	3,368,684	0	0	0	162,721	04/15/2031	1.A FE
..03764D-AK-7	APID XII CR - CDO	C	07/02/2024	Paydown		1,000,000	1,000,000	1,000,625	1,081,810	0	(81,810)	0	(81,810)	0	1,000,000	0	0	0	53,504	04/15/2031	1.F FE
..03882K-AN-2	AMMST 2021-WF3 XA - CMBS		09/30/2024	Direct		630,844	0	960,757	715,718	0	(84,874)	0	(84,874)	0	630,844	0	0	0	102,992	10/16/2054	1.A FE
..04965F-AG-6	ATRM XV B - CDO	C	07/11/2024	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	13,399	01/23/2031	1.C FE
..05369L-AD-9	AVID 211 D - ABS		08/15/2024	Paydown		194,330	194,330	194,297	194,320	0	10	0	10	0	194,330	0	0	0	2,439	04/17/2028	2.A FE
..05369L-AD-9	AVID 211 D - ABS		09/15/2024	Paydown		99,502	99,502	99,486	99,498	0	5	0	5	0	99,502	0	0	0	1,485	04/17/2028	1.G FE
..05490A-AA-1	BBUS 2012-TFT A - CMBS		09/01/2024	Paydown		3,272	3,272	3,260	3,269	0	3	0	3	0	3,272	0	0	0	63	06/07/2030	1.A FM
..05526Q-AA-4	BAMLL 2015-200P A - CMBS		09/30/2024	Unknown		2,947,780	2,950,000	2,959,027	2,949,413	0	(1,633)	0	(1,633)	0	2,947,780	0	0	0	71,198	04/15/2033	1.A
..05547H-AC-5	BBCMS 2015-SRCH A2 - CMBS		09/30/2024	Unknown		1,260,386	1,250,000	1,287,405	1,263,054	0	(2,668)	0	(2,668)	0	1,260,386	0	0	0	39,347	08/10/2035	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..05609W-AA-1	BX 2022-1ND A - CMBS		09/30/2024	Paydown		222,267	222,267	221,635	223,072	0	(805)	0	(805)	0	222,267	0	0	0	11,747	04/15/2037	1.A
..06035R-AR-7	BANK 2018-BNK14 A3 - CMBS		09/30/2024	Unknown		2,139,289	1,975,000	2,298,277	2,170,850	0	(31,562)	0	(31,562)	0	2,139,289	0	0	0	58,746	09/17/2060	1.A
..06035R-BH-8	BANK 2018-BNK14 XA - CMBS		09/30/2024	Direct		709,247	0	1,804,362	851,031	0	(141,784)	0	(141,784)	0	709,247	0	0	0	206,188	09/17/2060	1.A FE
..06054A-AX-7	BACM 2015-UBS7 A4 - CMBS		09/30/2024	Unknown		185,288	185,000	190,536	185,793	0	(506)	0	(506)	0	185,288	0	0	0	5,141	09/17/2048	1.A
..065402-BB-4	BANK 2019-BNK18 A3 - CMBS		09/30/2024	Unknown		2,678,969	2,500,000	2,822,461	2,707,769	0	(28,800)	0	(28,800)	0	2,678,969	0	0	0	62,344	05/17/2062	1.A
..065403-BC-0	BANK 2019-BNK17 A4 - CMBS		09/30/2024	Unknown		2,335,085	2,175,000	2,472,868	2,361,166	0	(26,082)	0	(26,082)	0	2,335,085	0	0	0	60,585	04/17/2052	1.A
..065404-BF-1	BANK 2018-BNK10 XA - CMBS		09/30/2024	Direct		482,540	0	1,459,354	598,110	0	(115,571)	0	(115,571)	0	482,540	0	0	0	140,917	02/17/2061	1.A FE
..065405-AE-2	BANK 2019-BNK16 A4 - CMBS		09/30/2024	Unknown		1,753,195	1,700,000	1,813,355	1,762,162	0	(8,966)	0	(8,966)	0	1,753,195	0	0	0	51,064	02/16/2052	1.A
..06540A-AE-1	BANK 2019-BNK20 XA - CMBS		09/30/2024	Direct		132,371	0	269,288	153,903	0	(21,532)	0	(21,532)	0	132,371	0	0	0	25,837	09/15/2062	1.A FE
..06540D-BN-4	BANK 2021-BNK36 XA - CMBS		09/30/2024	Direct		549,143	0	831,733	624,724	0	(75,581)	0	(75,581)	0	549,143	0	0	0	92,894	09/17/2064	1.A FE
..06540V-BB-0	BANK 2019-BNK24 A3 - CMBS		09/30/2024	Unknown		4,038,144	3,875,000	4,143,223	4,060,893	0	(22,748)	0	(22,748)	0	4,038,144	0	0	0	86,025	11/17/2062	1.A
..06541B-BQ-0	BANK 2023-BNK45 XA - CMBS		09/30/2024	Direct		609,513	0	714,960	660,826	0	(51,314)	0	(51,314)	0	609,513	0	0	0	85,944	02/17/2056	1.A FE
..06541K-BB-3	BANK 2018-BNK12 XA - CMBS		09/30/2024	Direct		440,442	0	970,434	493,292	0	(52,850)	0	(52,850)	0	440,442	0	0	0	122,439	05/17/2061	1.A FE
..06542B-BN-6	BANK 2021-BNK32 XA - CMBS		09/30/2024	Direct		1,592,254	0	2,527,715	1,799,871	0	(207,617)	0	(207,617)	0	1,592,254	0	0	0	258,490	04/17/2054	1.A FE
..06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		09/30/2024	Paydown		617,298	616,670	621,391	617,728	0	(430)	0	(430)	0	617,298	0	0	0	15,210	11/18/2050	1.A
..08161C-AE-1	BMARK 2018-B2 A5 - CMBS		09/30/2024	Unknown		2,864,846	2,675,000	3,036,856	2,907,628	0	(42,782)	0	(42,782)	0	2,864,846	0	0	0	77,881	02/17/2051	1.A
..08161C-AG-6	BMARK 2018-B2 XA - CMBS		09/30/2024	Direct		124,510	0	395,356	164,698	0	(40,188)	0	(40,188)	0	124,510	0	0	0	48,837	02/17/2051	1.A FE
..08161H-AD-2	BMARK 2018-B4 ASB - CMBS		09/30/2024	Paydown		2,173,423	2,098,401	2,353,287	2,199,358	0	(25,935)	0	(25,935)	0	2,173,423	0	0	0	63,461	07/17/2051	1.A
..08162Y-AE-2	BMARK 2019-B14 A5 - CMBS		09/30/2024	Unknown		5,173,053	5,010,000	5,288,022	5,196,362	0	(23,310)	0	(23,310)	0	5,173,053	0	0	0	114,551	12/15/2062	1.A
..08163G-AZ-3	BMARK 2021-B28 XA - CMBS		09/30/2024	Direct		671,310	0	965,789	755,118	0	(83,808)	0	(83,808)	0	671,310	0	0	0	101,322	08/17/2054	1.A FE
..08163N-BL-8	BMARK 2022-B32 XA - CMBS		09/30/2024	Direct		505,075	0	773,744	583,813	0	(78,738)	0	(78,738)	0	505,075	0	0	0	98,851	01/15/2055	1.A FE
..09629L-AJ-4	BLUEM 23 D - CDO	C	07/22/2024	Paydown		1,100,000	1,100,000	1,095,050	1,147,651	0	(47,651)	0	(47,651)	0	1,100,000	0	0	0	71,810	10/20/2031	2.C FE
..09629P-AA-4	BLUEM XXII A1 - CDO		07/15/2024	Paydown		268,009	268,009	266,267	278,922	0	(10,912)	0	(10,912)	0	268,009	0	0	0	13,591	07/15/2031	1.A FE
..10569J-AA-8	BRAVO 22NQM3 A1 - RMBS		09/25/2024	Paydown		11,404	11,404	11,404	11,397	0	7	0	7	0	11,404	0	0	0	391	07/25/2062	1.A FE
..10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		09/01/2024	Paydown		6,029	6,029	6,006	6,006	0	24	0	24	0	6,029	0	0	0	223	07/25/2062	1.C FE
..12434C-AN-4	BX 2021-SOMF E - CMBS		08/15/2024	Paydown		18,545	18,545	18,489	18,783	0	(237)	0	(237)	0	18,545	0	0	0	884	09/15/2034	1.A
..12482N-AN-1	CBAM 2019-10 A1R - CDO	C	07/22/2024	Paydown		30,531	30,531	30,531	30,531	0	0	0	0	0	30,531	0	0	0	1,576	04/20/2032	1.A FE
..12514M-BB-0	CD 2016-CD1 A3 - CMBS		09/30/2024	Unknown		813,217	823,261	779,815	809,304	0	3,913	0	3,913	0	813,217	0	0	0	15,183	08/12/2049	1.A
..12515H-BJ-3	CD 2017-CD5 XA - CMBS		09/30/2024	Direct		184,793	0	621,182	236,350	0	(51,558)	0	(51,558)	0	184,793	0	0	0	60,058	08/17/2050	1.A FE
..12528V-AC-3	CFIP 181 A - CDO	C	07/18/2024	Paydown		881,843	881,843	881,843	881,843	0	0	0	0	0	881,843	0	0	0	45,317	07/18/2031	1.A FE
..12529M-AG-3	CF 2019-CF1 XA - CMBS	C	09/30/2024	Direct		649,853	0	1,411,712	732,943	0	(83,090)	0	(83,090)	0	649,853	0	0	0	148,386	05/17/2052	1.A FE
..12548R-AB-0	CIFC 142RR A1 - CDO	C	09/03/2024	Paydown		1,530,497	1,530,497	1,522,844	1,579,822	0	(49,326)	0	(49,326)	0	1,530,497	0	0	0	86,471	04/24/2030	1.A FE
..12548R-AD-6	CIFC 142RR A3 - CDO	C	09/03/2024	Paydown		965,000	965,000	965,000	965,000	0	0	0	0	0	965,000	0	0	0	63,330	04/24/2030	1.B FE
..12565K-AE-7	CLIF 2022-1 A - ABS		09/18/2024	Paydown		20,000	20,000	18,193	0	0	1,807	0	1,807	0	20,000	0	0	0	45	01/18/2047	1.F FE
..12592X-BD-7	COMM 2015-CCRE22 A5 - CMBS		09/30/2024	Unknown		1,625,861	1,625,000	1,671,575	1,630,242	0	(4,381)	0	(4,381)	0	1,625,861	0	0	0	40,328	03/12/2048	1.A
..12595J-AJ-3	CSAIL 2017-CX10 A5 - CMBS		09/30/2024	Unknown		2,734,446	2,715,000	2,769,724	2,739,691	0	(5,245)	0	(5,245)	0	2,734,446	0	0	0	70,409	11/18/2050	1.A
..12598N-AD-4	CIGAR 2021-1 D - ABS		09/12/2024	Paydown		208,710	208,710	188,883	197,685	0	11,026	0	11,026	0	208,710	0	0	0	2,999	04/12/2027	1.A FE
..12624N-AC-4	COMM 2012-LTRT A2 - CMBS		09/01/2024	Paydown		24,833	24,833	24,557	24,664	0	169	0	169	0	24,833	0	0	0	563	10/07/2030	1.A FM
..12635R-AW-8	CSAIL 2015-C4 A3 - CMBS		09/30/2024	Unknown		854,822	841,712	924,272	868,729	0	(13,908)	0	(13,908)	0	854,822	0	0	0	22,371	11/18/2048	1.A
..12636M-AG-3	CSAIL 2016-C6 XA - CMBS		09/30/2024	Direct		129,055	0	725,454	194,876	0	(65,821)	0	(65,821)	0	129,055	0	0	0	95,979	01/15/2049	1.A FE
..12656K-AJ-6	COMM 2020-CX D - CMBS		07/08/2024	DEUTSCHE BANK ALEX BROWN		75,469	100,000	77,306	98,221	0	173	21,030	(20,857)	0	77,365	0	(1,896)	(1,896)	1,649	11/13/2046	1.C
..126650-BC-3	CVSPAS 5 CTF - CMBS		09/10/2024	Paydown		5,794	5,794	6,410	5,929	0	(135)	0	(135)	0	5,794	0	0	0	227	01/10/2028	2.B
..126650-BP-4	CVSPAS 06 CRT - CMBS		09/10/2024	Paydown		6,174	6,174	6,961	6,546	0	(372)	0	(372)	0	6,174	0	0	0	249	12/10/2028	2.B FE
..12807C-AA-1	CAI 2020-1 A - ABS	C	09/25/2024	Paydown		28,333	28,333	26,247	0	0	2,086	0	2,086	0	28,333	0	0	0	79	09/25/2045	1.F FE
..143122-AC-3	CGMS 2021-11 B - CDO	C	07/10/2024	Paydown		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	223,360	01/25/2033	1.C FE
..14367R-AC-2	ONART 231 B - ABS		09/15/2024	Paydown		116,313	116,313	116,302	116,310	0	3	0	3	0	116,313	0	0	0	5,409	03/16/2026	1.C FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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
..14687H-AE-3	CRVNA 2021-N4 D - ABS		09/10/2024	Paydown		53,471	53,471	53,463	53,468	0	3	0	3	0	53,471	0	0	0	824	09/11/2028	1.6 FE
..14855M-AA-6	CLAST 2019-1 A - ABS		09/15/2024	Paydown		22,170	22,170	19,399	20,148	0	2,021	0	2,021	0	22,170	0	0	0	548	04/15/2039	2.B FE
..14856J-AA-2	CLAST 171R A - ABS		07/15/2024	Paydown		14,555	14,555	14,554	14,554	0	0	0	0	0	14,555	0	0	0	233	12/31/2041	2.C FE
..17180W-AA-3	CIFC 2016-2 A1 - CDO	C	07/22/2024	Paydown		609,859	609,859	601,931	633,931	0	(24,071)	0	(24,071)	0	609,859	0	0	0	31,116	04/21/2031	1.A FE
..17325G-AD-8	CGCMT 2016-C3 A4 - CMBS		09/30/2024	Unknown		457,704	455,000	468,672	458,852	0	(1,148)	0	(1,148)	0	457,704	0	0	0	10,763	11/18/2049	1.A
..17326D-AJ-1	CGCMT 2017-P8 XA - CMBS		09/30/2024	Direct		426,626	0	1,442,260	540,207	0	(113,581)	0	(113,581)	0	426,626	0	0	0	143,382	09/16/2050	1.B FE
..19425A-AE-4	CASL 2021-B D - ABS		09/25/2024	Paydown		104,495	104,495	104,448	104,466	0	29	0	29	0	104,495	0	0	0	2,532	06/25/2052	2.B FE
..19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		09/01/2024	Paydown		17,815	17,815	17,814	17,811	0	4	0	4	0	17,815	0	0	0	162	08/25/2066	1.A FE
..19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS		09/01/2024	Paydown		39,830	39,830	39,822	39,822	0	9	0	9	0	39,830	0	0	0	383	09/27/2066	1.A FE
..200474-BC-7	COMM 2015-LC19 A4 - CMBS		09/30/2024	Unknown		3,251,548	3,250,000	3,345,469	3,265,590	0	(14,042)	0	(14,042)	0	3,251,548	0	0	0	77,586	02/10/2048	1.A
..20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS		09/25/2024	Paydown		14,573	14,573	14,573	14,573	0	0	0	0	0	14,573	0	0	0	753	01/25/2043	2.A FE
..207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS		09/25/2024	Paydown		79,336	79,336	79,336	79,336	0	0	0	0	0	79,336	0	0	0	4,142	12/26/2042	1.G FE
..233046-AS-0	DNKN 2021-1 A23 - ABS		08/20/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	52	11/20/2051	2.B FE
..26245A-AA-8	DRSLF 58 A1 - CDO		07/17/2024	Paydown		356,194	356,194	356,194	356,194	0	0	0	0	0	356,194	0	0	0	17,913	07/17/2031	1.A FE
..26929H-AB-1	WAX 221 A1 - ABS		09/15/2024	Paydown		450	450	414	414	0	36	0	36	0	450	0	0	0	19	03/15/2052	2.B FE
..28137R-AA-5	EDUSA 5 A - ABS		09/25/2024	Paydown		19,930	19,930	19,738	22,119	0	(2,189)	0	(2,189)	0	19,930	0	0	0	820	02/25/2039	1.B FE
..28416L-AC-6	EHGVT 2021-A C - ABS		09/25/2024	Paydown		6,412	6,412	6,412	6,286	0	127	0	127	0	6,412	0	0	0	89	08/27/2035	2.B FE
..29429E-AF-8	CGCMT 2016-P4 XA - CMBS		09/30/2024	Direct		138,352	0	656,003	205,242	0	(66,890)	0	(66,890)	0	138,352	0	0	0	83,403	07/12/2049	1.A FE
..30227F-AE-0	ESA 21ESH B - CMBS		09/16/2024	Paydown		16,256	16,256	16,033	16,183	0	73	0	73	0	16,256	0	0	0	793	07/15/2038	1.A
..30227F-AJ-9	ESA 21ESH D - CMBS		09/16/2024	Paydown		12,821	12,821	12,666	12,878	0	(57)	0	(57)	0	12,821	0	0	0	705	07/15/2038	1.A
..30227X-AA-9	EXTNT 191 A2 - ABS		07/25/2024	Paydown		680,000	680,000	680,000	680,000	0	0	0	0	0	680,000	0	0	0	12,649	07/26/2049	1.G FE
..30292G-AN-8	FREMF 2014-K39 B - CMBS		07/25/2024	Paydown		1,000,000	1,000,000	1,094,914	1,010,744	0	(10,744)	0	(10,744)	0	1,000,000	0	0	0	23,948	08/26/2047	1.A
..30322M-AD-1	FREED 213FP D - ABS		09/18/2024	Paydown		52,745	52,745	52,734	52,743	0	2	0	2	0	52,745	0	0	0	836	11/20/2028	2.C FE
..36197Q-AG-4	GSMS 2013-G1 B - CMBS		09/01/2024	Paydown		4,359	4,359	4,231	4,306	0	54	0	54	0	4,359	0	0	0	110	04/11/2031	1.A
..36250S-AG-4	GSMS 2018-GS10 XA - CMBS		09/30/2024	Direct		533,284	0	1,407,970	642,975	0	(109,691)	0	(109,691)	0	533,284	0	0	0	139,853	07/12/2051	1.A FE
..36251X-AR-8	GSMS 2016-GS4 A4 - CMBS		09/30/2024	Unknown		1,533,560	1,530,000	1,545,360	1,535,277	0	(1,718)	0	(1,718)	0	1,533,560	0	0	0	39,497	11/15/2049	1.A
..36252H-AD-3	GSMS 2017-GS5 A4 - CMBS		09/30/2024	Unknown		1,699,124	1,678,738	1,744,969	1,705,958	0	(6,834)	0	(6,834)	0	1,699,124	0	0	0	46,258	03/11/2050	1.A
..36253P-AE-2	GSMS 2017-GS6 XA - CMBS		09/30/2024	Direct		228,138	0	881,493	298,817	0	(70,679)	0	(70,679)	0	228,138	0	0	0	87,941	05/12/2050	1.A FE
..36257U-AN-7	GSMS 2019-GC42 XA - CMBS		09/30/2024	Direct		718,571	0	1,362,170	829,574	0	(111,002)	0	(111,002)	0	718,571	0	0	0	137,530	09/12/2052	1.A FE
..36258Y-BG-2	GSMS 2020-GC45 A5 - CMBS		09/30/2024	Unknown		980,725	965,000	993,946	982,947	0	(2,222)	0	(2,222)	0	980,725	0	0	0	21,065	02/14/2053	1.A
..36258Y-BJ-6	GSMS 2020-GC45 XA - CMBS		09/30/2024	Direct		478,690	0	922,307	557,270	0	(78,580)	0	(78,580)	0	478,690	0	0	0	91,746	02/14/2053	1.A FE
..36262W-BL-9	GSMS 21PJ8 B2 - CMO/RMBS		09/01/2024	Paydown		10,530	10,530	10,725	10,685	0	(165)	0	(165)	0	10,530	0	0	0	194	01/25/2052	1.F
..36320W-AL-0	GALXY XXI AR - CDO	C	07/22/2024	Paydown		610,187	610,187	610,187	610,187	0	0	0	0	0	610,187	0	0	0	31,039	04/21/2031	1.A FE
..36321J-AC-8	GALXY XXVIII A1 - CDO	C	07/15/2024	Paydown		189,817	189,817	187,078	197,404	0	(7,587)	0	(7,587)	0	189,817	0	0	0	9,655	07/15/2031	1.A FE
..40638U-AA-7	HL5Y 3 A1A - CDO	C	08/30/2024	Paydown		1,000,000	1,000,000	986,905	989,909	0	10,091	0	10,091	0	1,000,000	0	0	0	59,714	11/30/2032	1.A FE
..411707-AK-8	HNGRY 2021-1 A2 - ABS		09/20/2024	Paydown		2,500	2,500	2,505	2,517	0	(17)	0	(17)	0	2,500	0	0	0	54	06/20/2051	2.B FE
..43283B-AC-7	HGVT 221D C - ABS		09/20/2024	Paydown		11,061	11,061	11,059	11,059	0	2	0	2	0	11,061	0	0	0	350	06/20/2034	2.B FE
..437300-AJ-5	HPA 211 E - CMBS		09/01/2024	Paydown		2,587	2,587	2,587	2,586	0	1	0	1	0	2,587	0	0	0	45	09/19/2041	2.C FE
..44421G-AJ-2	HY 2019-30HY D - CMBS		07/24/2024	INC.		737,138	880,000	956,588	931,455	0	(5,022)	0	(5,022)	0	926,433	0	(189,295)	(189,295)	19,947	07/12/2039	1.A
..449258-AA-0	ICG 2018-1 A1 - CDO	C	07/22/2024	Paydown		271,943	271,943	266,742	271,943	0	(5,644)	0	(5,644)	0	271,943	0	0	0	13,761	04/21/2031	1.A FE
..44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO		09/20/2024	Paydown		18,766	18,766	19,469	19,421	0	(656)	0	(656)	0	18,766	0	0	0	427	08/20/2043	1.B FE
..45378Y-AA-2	IPT 2018-INDP A - CMBS		09/30/2024	Unknown		2,462,965	2,465,000	2,464,933	2,463,226	0	(261)	0	(261)	0	2,462,965	0	0	0	69,568	07/10/2035	1.A
..45783N-AA-5	INSTR 2021-1 A - ABS		09/15/2024	Paydown		16,011	16,011	16,005	16,007	0	4	0	4	0	16,011	0	0	0	246	02/16/2054	1.F FE
..46590R-AG-4	JPMCC 2016-JP3 XA - CMBS		09/30/2024	Direct		125,724	0	533,068	175,403	0	(49,679)	0	(49,679)	0	125,724	0	0	0	63,212	08/17/2049	1.A FE
..46591A-BC-8	JPMDB 2018-C8 XA - CMBS		09/30/2024	Direct		229,898	0	632,214	282,837	0	(52,940)	0	(52,940)	0	229,898	0	0	0	70,240	06/16/2051	1.A FE
..466365-AE-3	JACK 2022-1 A22 - ABS		08/25/2024	Paydown		3,500	3,500	3,500	3,500	0	0	0	0	0	3,500	0	0	0	109	02/26/2052	2.B FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	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 Recogn- ized	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
..46653L-CG-9	JPMIT 20LTV2 B3 - CMO/RMBS		09/01/2024	Paydown		10,568	10,568	11,112	10,947	0	(379)	0	(379)	0	10,568	0	0	0	283	11/25/2050	1.A
..46654A-BZ-1	JPMIT 2110 B2 - CMO/RMBS		09/01/2024	Paydown		15,805	15,804	16,114	16,078	0	(273)	0	(273)	0	15,804	0	0	0	296	12/26/2051	1.E
..48251T-AC-5	KKR 20 C - CDO		09/13/2024	Paydown		1,800,000	1,800,000	1,804,700	1,936,761	0	(136,761)	0	(136,761)	0	1,800,000	0	0	0	125,649	10/16/2030	1.F FE
..501044-DV-0	KROGER CO		08/22/2024	MERRILL LYNCH & CO		4,130,363	4,125,000	4,134,388	0	0	0	0	0	0	4,134,388	0	(4,025)	(4,025)	0	09/15/2034	2.B FE
..55282M-AE-4	MAD 2017-330M B - CMBS		08/16/2024	Paydown		1,705,000	1,705,000	1,760,146	1,711,910	0	(6,910)	0	(6,910)	0	1,705,000	0	0	0	38,897	08/17/2034	1.A
..55292R-AA-9	MAPSL 211 A - ABS		09/15/2024	Paydown		87,565	87,565	88,222	88,032	0	(467)	0	(467)	0	87,565	0	0	0	1,519	06/15/2046	1.E FE
..553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		09/01/2024	Paydown		18,102	18,102	17,991	18,053	0	49	0	49	0	18,102	0	0	0	395	10/18/2030	1.A FM
..55400V-AC-5	MVIOT 222 C - ABS		09/20/2024	Paydown		7,406	7,406	7,406	7,406	0	0	0	0	0	7,406	0	0	0	380	10/21/2041	2.B FE
..55446M-AA-5	MAACH 1 A - ABS	C	09/15/2024	Paydown		52,120	52,120	43,872	46,260	0	5,860	0	5,860	0	52,120	0	0	0	1,075	10/15/2039	2.A FE
..555821L-AG-9	MDPK XXXIX D - CDO	C	09/17/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	79,301	10/23/2034	2.C FE
..58403Y-AN-6	MED 2021-MDLN C - CMBS		07/15/2024	Paydown		995,224	995,224	995,224	995,224	0	0	0	0	0	995,224	0	0	0	42,654	11/15/2038	1.A
..58403Y-AR-7	MED 2021-MDLN D - CMBS		07/15/2024	Paydown		243,830	243,830	237,664	237,664	0	6,166	0	6,166	0	243,830	0	0	0	10,739	11/15/2038	1.A
..60689W-AJ-0	VENTR II A1 - CDO		07/23/2024	Paydown		109,263	109,263	108,180	112,471	0	(3,208)	0	(3,208)	0	109,263	0	0	0	5,533	07/23/2030	1.A FE
..61690Y-BU-5	MSC 2016-BNK2 A4 - CMBS		09/30/2024	Unknown		577,740	575,000	589,286	578,946	0	(1,206)	0	(1,206)	0	577,740	0	0	0	13,149	11/18/2049	1.A
..61762X-AZ-0	MSBAM 2013-C12 C - CMBS		09/01/2024	Paydown		7,418	7,418	7,418	7,418	0	0	0	0	0	7,418	0	0	0	253	10/17/2046	1.A
..61763M-AJ-9	MSBAM 2014-C16 B - CMBS		09/01/2024	Paydown		20,866	20,866	21,596	20,940	0	(75)	0	(75)	0	20,866	0	0	0	569	06/17/2047	1.A
..61766E-BE-4	MSBAM 2016-C29 A4 - CMBS		09/30/2024	Unknown		3,022,239	3,000,000	3,114,609	3,035,935	0	(13,696)	0	(13,696)	0	3,022,239	0	0	0	74,813	05/17/2049	1.A
..61766E-BF-1	MSBAM 2016-C29 XA - CMBS		09/30/2024	Direct		89,129	0	140,889	140,889	0	(51,760)	0	(51,760)	0	89,129	0	0	0	57,820	05/17/2049	1.A FE
..61767E-AC-8	MSBAM 2017-C34 ASB - CMBS		09/30/2024	Paydown		865,184	864,273	870,991	865,650	0	(466)	0	(466)	0	865,184	0	0	0	21,551	11/15/2052	1.A
..61767E-AE-4	MSBAM 2017-C34 A4 - CMBS		09/30/2024	Unknown		883,370	875,000	898,789	885,662	0	(2,293)	0	(2,293)	0	883,370	0	0	0	23,205	11/15/2052	1.A
..62917J-AC-4	NLT 2021-INV2 A3 - CMO/RMBS		09/01/2024	Paydown		10,046	10,046	10,046	10,044	0	1	0	1	0	10,046	0	0	0	103	08/25/2056	1.0 FE
..631709-AA-0	NCC 2017-II AL - CDO	C	07/15/2024	Paydown		590,927	590,927	590,927	590,927	0	0	0	0	0	590,927	0	0	0	30,729	01/15/2030	1.A FE
..63943B-AA-1	NAVTR 2021-1 A - ABS	C	09/15/2024	Paydown		16,429	16,429	16,428	16,428	0	1	0	1	0	16,429	0	0	0	303	11/15/2046	1.F FE
..63943B-AB-9	NAVTR 2021-1 B - ABS	C	09/15/2024	Paydown		17,857	17,857	17,827	17,831	0	26	0	26	0	17,857	0	0	0	425	11/15/2046	2.B FE
..64130P-AE-3	NEUB 28 B - CDO	C	09/19/2024	Paydown		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	31,836	04/22/2030	1.0 FE
..67102S-AL-8	OCF 2014-5 A1R - CDO	C	07/26/2024	Paydown		424,352	424,352	424,352	424,352	0	0	0	0	0	424,352	0	0	0	21,589	04/28/2031	1.A FE
..67115L-AG-9	OAKC XVI D - CDO	C	09/25/2024	Paydown		1,295,000	1,295,000	1,295,000	1,295,000	0	0	0	0	0	1,295,000	0	0	0	103,829	10/18/2034	2.C FE
..682413-AJ-8	ONP 2021-PARK E - CMBS		07/08/2024	Securities		1,636,865	1,750,000	1,634,571	1,750,000	0	3,981	115,429	(111,448)	0	1,638,552	0	(1,686)	(1,686)	72,392	03/17/2036	1.A
..72703P-AC-7	PLNT 191 A2 - ABS		09/05/2024	Paydown		725	725	649	651	0	74	0	74	0	725	0	0	0	21	12/05/2049	2.B FE
..776696-AH-9	ROPER TECHNOLOGIES INC		08/22/2024	Northern Trust		8,994,420	9,000,000	8,991,088	0	0	5	0	5	0	8,991,092	0	3,328	3,328	2,375	02/15/2032	2.B FE
..78432Y-AA-7	SGR 212 A1 - CMO/RMBS		09/01/2024	Paydown		12,545	12,545	10,256	10,400	0	2,146	0	2,146	0	12,545	0	0	0	143	12/27/2061	1.A FE
..78433Q-AA-3	SGR 221 A1 - CMO/RMBS		09/25/2024	Paydown		9,840	9,840	9,008	9,106	0	734	0	734	0	9,840	0	0	0	204	03/27/2062	1.A FE
..78433Q-AC-9	SGR 221 A3 - CMO/RMBS		09/25/2024	Paydown		10,233	10,233	10,229	10,233	0	4	0	4	0	10,233	0	0	0	246	03/27/2062	1.F FE
..78449A-AA-0	SLAM 2021-1 A - ABS	C	09/15/2024	Paydown		6,474	6,474	5,506	5,615	0	859	0	859	0	6,474	0	0	0	105	06/15/2046	1.F FE
..78449M-AA-4	SMB 2021-D A1A - ABS		09/15/2024	Paydown		10,750	10,750	9,682	9,673	0	1,077	0	1,077	0	10,750	0	0	0	96	03/17/2053	1.A FE
..80290C-AE-4	SBCLN 2021-1 B - ABS		09/15/2024	Paydown		31,113	31,113	31,113	31,113	0	0	0	0	0	31,113	0	0	0	380	12/15/2031	2.A FE
..80290C-AS-3	SBCLN 22A B - ABS		09/15/2024	Paydown		43,992	43,992	43,508	43,839	0	152	0	152	0	43,992	0	0	0	1,547	05/17/2032	2.A FE
..81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS		09/01/2024	Paydown		17,269	17,269	13,934	13,948	0	3,321	0	3,321	0	17,269	0	0	0	285	06/26/2051	1.A
..826934-AC-5	SFPC 2022-3 C - ABS		09/20/2024	Paydown		13,145	13,145	13,142	13,029	0	116	0	116	0	13,145	0	0	0	662	07/20/2039	2.B FE
..83438L-AB-7	SOLRR 2021-1 B - ABS	C	09/15/2024	Paydown		15,843	15,843	15,842	15,843	0	0	0	0	0	15,843	0	0	0	363	10/15/2046	2.B FE
..83546D-AQ-1	SONIC 2021-1 A22 - ABS		09/20/2024	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	66	08/21/2051	2.B FE
..85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS		09/01/2024	Paydown		30,511	30,511	29,834	30,058	0	453	0	453	0	30,511	0	0	0	881	03/25/2067	1.F FE
..87154G-AY-1	SYMP XVII II BR - CDO		08/26/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	61,648	07/25/2033	1.B FE
..87241E-AQ-8	TCW 191R ASN - CDO	C	08/07/2024	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	300,524	08/16/2034	1.A FE
..88315L-AL-2	TMCL 211 A - ABS	C	09/20/2024	Paydown		17,200	17,200	17,195	17,456	0	(256)	0	(256)	0	17,200	0	0	0	185	02/20/2046	1.F FE
..88315L-AQ-1	TMCL 212 A - ABS	C	09/20/2024	Paydown		89,000	89,000	88,984	88,990	0	10	0	10	0	89,000	0	0	0	1,269	04/20/2046	1.F FE
..88315L-AS-7	TMCL 2021-3 A - ABS	C	09/20/2024	Paydown		14,200	14,200	14,198	14,174	0	26	0	26	0	14,200	0	0	0	176	08/20/2046	1.F FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..88315L-AT-5	TMCL 2021-3 B - ABS	C.....	09/20/2024	Paydown		40,000	40,000	39,981	39,985	0	35	0	35	0	40,000	0	0	0	.621	08/20/2046	2.B FE
..89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS	.....	09/01/2024	Paydown		27,895	27,895	26,443	26,671	0	1,224	0	1,224	0	27,895	0	0	0	.707	09/25/2062	1.A
..89624N-AA-6	CAVU 2021-1 A - CDO	C.....	07/23/2024	Paydown		1,600,000	1,600,000	1,595,753	1,596,909	0	3,091	0	3,091	0	1,600,000	0	0	0	.83,092	04/23/2032	1.A FE
..89656G-AA-2	TRL 211 A - ABS	.....	09/19/2024	Paydown		10,702	10,702	10,701	10,701	0	1	0	1	0	10,702	0	0	0	.161	07/19/2051	1.F FE
..89656R-AA-8	TRL 221 A - ABS	.....	09/19/2024	Paydown		3,805	3,805	3,805	3,805	0	0	0	0	0	3,805	0	0	0	.115	05/19/2052	1.F FE
..89680H-AE-2	TOF 211 A - ABS	.....	09/20/2024	Paydown		30,812	30,812	30,754	30,778	0	35	0	35	0	30,813	0	0	0	.382	03/20/2046	1.F FE
..90276C-AF-8	UBSCM 2017-C2 XA - CMBS	.....	09/30/2024	Direct		144,495	0	516,916	(73,439)	0	217,934	0	217,934	0	144,495	0	0	0	(34,813)	08/17/2050	1.A FE
..90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS	.....	09/30/2024	Unknown		380,491	375,897	387,173	375,804	0	4,687	0	4,687	0	380,491	0	0	0	.9,698	04/17/2052	1.A
..92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS	.....	09/01/2024	Paydown		12,686	12,686	12,686	12,686	0	(1)	0	(1)	0	12,686	0	0	0	.118	07/26/2066	1.F FE
..92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS	.....	09/01/2024	Paydown		11,426	11,426	11,426	11,448	0	(23)	0	(23)	0	11,426	0	0	0	.107	09/25/2066	1.D FE
..92538N-AC-1	VERUS 2022-4 A3 - CMO/RMBS	.....	09/01/2024	Paydown		26,233	26,233	25,924	25,931	0	302	0	302	0	26,233	0	0	0	.828	04/25/2067	1.F FE
..92539B-AB-8	VERUS 2023-1 A2 - CMO/RMBS	.....	09/01/2024	Paydown		46,260	46,260	46,371	46,371	0	(111)	0	(111)	0	46,260	0	0	0	.2,089	12/27/2067	1.C FE
..92890N-AX-7	WFRBS 2012-C10 B - CMBS	.....	09/01/2024	Paydown		5,512	5,512	5,461	5,490	0	22	0	22	0	5,512	0	0	0	.133	12/15/2045	1.A FM
..92916M-AF-8	VOYA 171R A1R - CDO	C.....	07/17/2024	Paydown		123,818	123,818	123,818	123,818	0	0	0	0	0	123,818	0	0	0	.6,180	04/17/2030	1.A FE
..92917N-AJ-7	VOYA 2019-1 AR - CDO	C.....	07/15/2024	Paydown		337,204	337,204	337,204	337,204	0	0	0	0	0	337,204	0	0	0	.17,049	04/15/2031	1.A FE
..948214-AS-0	WPARK 2001-R A2R - CDO	C.....	07/22/2024	Paydown		2,175,000	2,175,000	2,161,406	2,327,807	0	(152,807)	0	(152,807)	0	2,175,000	0	0	0	.120,311	07/22/2030	1.C FE
..94988Q-AQ-4	WFCM 2013-LC12 B - CMBS	.....	09/01/2024	Paydown		6,156	6,156	6,145	6,156	0	0	0	0	0	6,156	0	0	0	.154	07/17/2046	1.A
..95000T-BV-7	WFCM 2017-RB1 XA - CMBS	.....	09/30/2024	Direct		605,360	0	2,134,002	803,508	0	(198,147)	0	(198,147)	0	605,360	0	0	0	.241,927	03/15/2050	1.A FE
..95001L-AT-9	WFCM 2018-C43 A3 - CMBS	.....	09/30/2024	Unknown		390,089	357,979	402,211	395,411	0	(5,323)	0	(5,323)	0	390,089	0	0	0	.10,057	03/17/2051	1.A
..95001M-AH-3	WFCM 2017-C38 XA - CMBS	.....	09/30/2024	Direct		234,611	0	846,964	303,644	0	(69,033)	0	(69,033)	0	234,611	0	0	0	.79,038	07/15/2050	1.A FE
..95003A-BH-6	WFMSB 211 B2 - CMO/RMBS	.....	09/01/2024	Paydown		2,903	2,903	2,903	2,901	0	2	0	2	0	2,903	0	0	0	.52	12/26/2050	1.A
..95058X-AL-2	WEN 211 A22 - ABS	.....	09/15/2024	Paydown		350	350	359	357	0	(7)	0	(7)	0	350	0	0	0	.7	06/15/2051	2.B FE
..97064G-AA-1	WESTF 2021-A A - ABS	.....	09/15/2024	Paydown		17,308	17,308	13,690	14,586	0	2,722	0	2,722	0	17,308	0	0	0	.334	05/15/2046	1.F FE
..97064Y-AA-2	WESTF 2023-A A - ABS	.....	09/15/2024	Paydown		13,373	13,373	14,290	0	0	(917)	0	(917)	0	13,373	0	0	0	.89	10/15/2048	1.F FE
..98888D-AN-2	ZAIS 15 A1R - CDO	.....	07/29/2024	Paydown		4,400,000	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	0	0	.232,113	07/28/2032	3.A FE
..N57445-AA-1	MINEJESA CAPITAL BV	D.....	08/10/2024	Paydown		181,116	181,116	193,794	188,212	0	(7,096)	0	(7,096)	0	181,116	0	0	0	.8,377	08/10/2030	2.C FE
..Y51478-AA-6	LLPL CAPITAL PTE LTD	D.....	08/04/2024	Paydown		43,371	43,371	51,081	49,874	0	(6,503)	0	(6,503)	0	43,371	0	0	0	.2,982	02/04/2039	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						122,951,438	110,575,451	139,657,636	112,787,647	0	(2,690,380)	136,458	(2,826,839)	0	123,145,014	0	(193,575)	(193,575)	6,437,413	XXX	XXX
..25538*-AB-4	Diverzify Intermediate LLC - Second Amen	.....	06/28/2024	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	05/11/2027	2. Z
..03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP	.....	05/22/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(291)	12/31/2025	2.A
..03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP	.....	09/30/2024	Redemption @ 100.00		2,620	2,620	2,620	2,620	0	0	0	0	0	2,620	0	0	0	.230	12/31/2025	2.B PL
..03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP	.....	09/30/2024	Redemption @ 100.00		748	748	748	748	0	0	0	0	0	748	0	0	0	.66	12/31/2025	2.B PL
..05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan	.....	09/30/2024	Redemption @ 100.00		858	858	858	847	11	0	0	11	0	858	0	0	0	.65	11/17/2027	3.A PL
..05622*-AC-1	BCM One, Inc. - Initial Term Loan	.....	09/30/2024	Redemption @ 100.00		24,401	24,401	24,401	24,219	183	0	0	183	0	24,401	0	0	0	.1,683	11/17/2027	3.A PL
..09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In	.....	07/03/2024	Redemption @ 100.00		2,168	2,168	2,146	2,147	24	(2)	0	22	0	2,169	0	(1)	(1)	.193	09/17/2026	3.C PL
..09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	.....	07/19/2024	Various		20,283	20,283	20,283	0	0	0	0	0	0	20,283	0	0	0	.339	09/17/2026	3.C PL
..10153K-AC-3	Boulder Scientific Company, LLC -Initial	.....	07/02/2024	Redemption @ 100.00		2,027	2,027	2,027	2,007	20	0	0	20	0	2,027	0	0	0	.157	12/28/2025	2.B PL
..12751@-AB-0	CPC Millennium Acquisition LLC - Intial	.....	09/30/2024	Redemption @ 100.00		3,187	3,187	3,187	3,187	0	0	0	0	0	3,187	0	0	0	.242	11/30/2027	2.B PL
..23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan	.....	07/02/2024	Redemption @ 100.00		2,386	2,386	2,362	2,383	0	2	0	2	0	2,384	0	1	1	.183	04/30/2027	4.A PL
..23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	.....	07/01/2024	Redemption @ 100.00		38,546	38,546	38,546	33,441	0	0	0	0	0	38,546	0	0	0	.1,850	04/30/2027	4.A PL
..23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter	.....	07/02/2024	Redemption @ 100.00		255	255	255	255	0	0	0	0	0	255	0	0	0	.21	04/30/2027	4.A PL
..25538*-AB-4	Diverzify Intermediate LLC - Second Amen	.....	06/28/2024	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	05/11/2027	2.A
..34960#-AA-1	Fortis Payment Systems, LLC - Amendment	.....	09/30/2024	Redemption @ 100.00		870	870	870	861	9	0	0	9	0	870	0	0	0	.75	02/13/2026	3.B
..34960#-AB-9	Fortis Payment Systems, LLC - Amendment	.....	09/30/2024	Redemption @ 100.00		3,206	3,206	3,206	3,171	35	0	0	35	0	3,206	0	0	0	.276	02/13/2026	3.B
..38120#-AA-9	Golden State Dermatology Managment, LLC	.....	09/30/2024	Redemption @ 100.00		2,614	2,614	2,614	2,614	0	0	0	0	0	2,614	0	0	0	.174	09/04/2025	2.C PL
..38120#-AB-7	Golden State Dermatology Managment, LLC	.....	09/30/2024	Redemption @ 100.00		1,312	1,312	1,312	1,312	0	0	0	0	0	1,312	0	0	0	.87	09/04/2025	2.C PL
..45619@-AB-2	IDENTCO INTERNATIONAL COMPANY, LLC	.....	09/30/2024	Redemption @ 100.00		37,034	37,034	37,034	36,663	370	0	0	370	0	37,034	0	0	0	.1,984	06/30/2027	3.A PL

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	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 Recogn- ized	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
..62931*-AA-2	NMC Skincare Intermediate Holdings - Ini		07/01/2024	Redemption @ 100.00		384	384	376	382	0	1	0	1	0	383	0	1	1	21	11/02/2026	3.B PL
..62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		08/14/2024	Redemption @ 100.00		1,173	1,173	1,173	0	0	0	0	0	0	1,173	0	0	0	62	11/02/2026	3.B PL
..62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		07/01/2024	Redemption @ 100.00		128	128	128	128	0	0	0	0	0	128	0	0	0	7	11/02/2026	3.B PL
..67098*-AA-0	OIA Acquisition, LLC - Effective Date Te		06/28/2024	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/19/2027	2.C PL
..68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		09/30/2024	Redemption @ 100.00		2,019	2,019	2,019	1,825	195	0	0	195	0	2,019	0	0	0	179	03/19/2027	3.A PL
..68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen		09/30/2024	Redemption @ 100.00		2,063	2,063	2,063	2,042	21	0	0	21	0	2,063	0	0	0	183	03/19/2027	3.A PL
..750028-AB-4	RMS BUYER, INC.		07/19/2024	Redemption @ 100.00		36,544	36,544	36,544	0	0	0	0	0	0	36,544	0	0	0	2,786	06/10/2025	2.C PL
..875468-AA-4	Tangent Technologies Acquisition, LLC -		07/02/2024	Redemption @ 100.00		1,674	1,674	1,658	1,666	5	2	0	7	0	1,673	0	1	1	89	11/30/2027	4.B
..875468-AB-2	Tangent Technologies Acquisition, LLC -		08/27/2024	Various		30,628	30,628	30,628	0	0	0	0	0	0	30,628	0	0	0	990	11/30/2026	4.B
..903818-AC-2	US Fertility Enterprises, LLC - Closing		06/28/2024	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/21/2027	2.A PL
..91727-JC-3	Urology Management Holdings, Inc. - Dela		09/04/2024	Redemption @ 100.00		451,807	451,807	451,807	451,807	0	0	0	0	0	451,807	0	0	0	39,847	06/15/2027	3.A PL
..91727-JD-1	Urology Management Holdings, Inc. - Term		09/04/2024	Redemption @ 100.00		625,635	625,635	625,635	620,665	0	1,373	0	1,373	0	622,038	0	3,597	3,597	55,180	06/15/2027	3.A PL
..91860-AC-8	VPET USA, LLC - Revolving Loan		07/15/2024	Redemption @ 100.00		1,443	1,443	1,443	1,428	14	0	0	14	0	1,443	0	0	0	793	12/31/2026	3.A PL
..91860-AD-6	VPET USA, LLC - Third Amendment Term Loa		09/30/2024	Redemption @ 100.00		3,850	3,850	3,850	3,812	39	0	0	39	0	3,850	0	0	0	224	12/31/2027	3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,299,863	1,299,863	1,299,793	1,200,230	926	1,375	0	2,301	0	1,296,263	0	3,599	3,599	107,695	XXX	XXX
2509999997. Total - Bonds - Part 4						158,217,854	145,244,807	174,893,220	147,026,643	926	(2,975,972)	136,458	(3,111,504)	0	158,087,310	0	130,544	130,544	7,448,001	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						158,217,854	145,244,807	174,893,220	147,026,643	926	(2,975,972)	136,458	(3,111,504)	0	158,087,310	0	130,544	130,544	7,448,001	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						158,217,854	XXX	174,893,220	147,026,643	926	(2,975,972)	136,458	(3,111,504)	0	158,087,310	0	130,544	130,544	7,448,001	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	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BB&T North Carolina	0	0.000	0	0	186,420	97,653	105,135	..XXX.
Citizens Bank Rhode Island	0	0.000	0	0	148,460,815	87,978,529	70,162,027	..XXX.
U.S. Bank Ohio	0	3.100	22,533	0	2,550,367	2,557,959	2,565,574	..XXX.
Huntington Ohio	0	4.250	55,224	0	5,078,450	5,102,445	5,124,774	..XXX.
Key Bank Ohio	0	2.010	21,202	0	5,686,451	5,695,893	5,694,675	..XXX.
0199998. Deposits in ... 11 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	4,816,871	4,895,276	4,219,500	XXX
0199999. Totals - Open Depositories	XXX	XXX	98,958	0	166,779,374	106,327,755	87,871,685	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	98,958	0	166,779,374	106,327,755	87,871,685	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	98,958	0	166,779,374	106,327,755	87,871,685	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]