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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

Internet Website Address www.essent.us

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

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

OFFICERS

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

OTHER

Anthony David Shore, VP/Assistant Secretary	Peter Aaron Simon, VP/Treasurer	David Bruce Weinstock, VP/CAO

DIRECTORS OR TRUSTEES

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

State of Pennsylvania
County of Delaware
SS:

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

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

Subscribed and sworn to before me this 8th day of November 2019

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

Denise Lynn Jones
Notary Public
05/05/2022

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,149,062,259		2,149,062,259	1,927,921,677
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	655,195	259,695	395,500	258,900
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)	2,419,036		2,419,036	1,814,540
5. Cash ($ 65,120,807), cash equivalents ($ 86,378,350) and short-term investments ($ 5,499,368)	156,998,525		156,998,525	96,530,409
6. Contract loans (including $ .... premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	74,332,036	2,773,804	71,558,232	28,691,353
9. Receivables for securities	813,208		813,208	11,925
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)	2,384,280,259	3,033,499	2,381,246,760	2,055,228,804
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	14,171,635		14,171,635	13,417,671
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	36,695,472		36,695,472	34,752,120
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	32,266,869	7,224,244	25,042,625	23,324,411
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	4,335,110	2,849,534	1,485,576	1,625,741
21. Furniture and equipment, including health care delivery assets ($ ....)	2,097,119	2,097,119	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	546,902	336,302	210,600	37,500
24. Health care ($ ....) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	12,808,131	12,751,130	57,001	66,480
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,487,201,497	28,291,828	2,458,909,669	2,128,452,727
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,487,201,497	28,291,828	2,458,909,669	2,128,452,727
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	12,751,130	12,751,130	0	0
2502. Accounts receivable	57,001		57,001	66,480
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)	12,808,131	12,751,130	57,001	66,480

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 27,636,641)	45,912,846	37,488,089
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	777,644	578,364
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	35,828,232	36,745,242
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,320,360	3,588,318
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	73,273	540,832
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 70,729,687 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)	219,335,371	224,089,445
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	35,087,293	30,297,740
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	352,940	1,021,463
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	4,657,508	3,388,965
20.	Derivatives	0	0
21.	Payable for securities	6,604,138	2,040,648
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,122,693,657	916,568,281
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,473,643,262	1,256,347,387
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	1,473,643,262	1,256,347,387
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)	279,956,407	166,795,340
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)	985,266,407	872,105,340
38.	Totals (Page 2, Line 28, Col. 3)	2,458,909,669	2,128,452,727
	DETAILS OF WRITE-INS		
2501.	Contingency reserve - Direct	1,423,371,040	1,139,029,327
2502.	Contingency reserve - Ceded	(300,677,383)	(222,461,046)
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,122,693,657	916,568,281
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 $ 563,281,349)	568,683,428	463,359,699	633,058,740
	1.2 Assumed (written $)			0
	1.3 Ceded (written $ 155,784,672)	156,432,675	113,916,500	157,323,445
	1.4 Net (written $ 407,496,677)	412,250,753	349,443,199	475,735,295
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 28,045,582):			
	2.1 Direct	21,316,388	12,186,090	11,182,339
	2.2 Assumed			0
	2.3 Ceded	5,369,729	3,116,790	2,864,873
	2.4 Net	15,946,659	9,069,300	8,317,466
3.	Loss adjustment expenses incurred	472,635	281,483	281,405
4.	Other underwriting expenses incurred	86,999,776	81,116,895	107,435,618
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	103,419,070	90,467,678	116,034,489
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	308,831,683	258,975,521	359,700,806
	INVESTMENT INCOME			
9.	Net investment income earned	42,945,664	31,669,050	44,672,791
10.	Net realized capital gains (losses) less capital gains tax of $ 434,302	1,633,803	976,596	1,107,113
11.	Net investment gain (loss) (Lines 9 + 10)	44,579,467	32,645,646	45,779,904
	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	682,096	813,921	1,055,138
15.	Total other income (Lines 12 through 14)	682,096	813,921	1,055,138
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	354,093,246	292,435,088	406,535,848
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)	354,093,246	292,435,088	406,535,848
19.	Federal and foreign income taxes incurred	30,793,327	17,305,017	27,417,137
20.	Net income (Line 18 minus Line 19)(to Line 22)	323,299,919	275,130,071	379,118,711
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	872,105,340	761,005,839	761,005,839
22.	Net income (from Line 20)	323,299,919	275,130,071	379,118,711
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	1,379,562	(231,198)	(530,701)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	1,648,553	868,290	1,842,527
27.	Change in nonadmitted assets	(7,041,591)	(4,648,040)	(6,463,389)
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	15,000,000	15,000,000
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders		(40,000,000)	(40,000,000)
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(206,125,376)	(174,721,600)	(237,867,647)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	113,161,067	71,397,523	111,099,501
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	985,266,407	832,403,362	872,105,340
	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	682,096	813,921	1,055,138
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)	682,096	813,921	1,055,138
3701.	Increase in contingency reserves	(206,125,376)	(174,721,600)	(237,867,647)
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)	(206,125,376)	(174,721,600)	(237,867,647)

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	410,342,880	371,816,400	498,278,139
2.	Net investment income	52,054,227	36,520,143	52,075,065
3.	Miscellaneous income	518,475	832,129	1,080,432
4.	Total (Lines 1 to 3)	462,915,582	409,168,672	551,433,636
5.	Benefit and loss related payments	7,521,902	4,612,510	6,813,287
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	87,767,544	79,622,862	99,974,530
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	31,695,188	16,953,449	26,653,449
10.	Total (Lines 5 through 9)	126,984,634	101,188,821	133,441,266
11.	Net cash from operations (Line 4 minus Line 10)	335,930,948	307,979,851	417,992,370
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	356,389,745	303,348,180	392,301,243
	12.2 Stocks	0	20,200	20,200
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	3,080,392	1,444,097	1,783,527
	12.5 Other invested assets	1,115,723	121,848	262,887
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	3,762,207	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	364,348,067	304,934,325	394,367,857
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	584,498,477	650,895,704	834,351,222
	13.2 Stocks	136,600	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	3,684,888	1,916,630	2,772,030
	13.5 Other invested assets	44,386,194	24,500,933	30,609,974
	13.6 Miscellaneous applications	0	1,904,010	12,969,360
	13.7 Total investments acquired (Lines 13.1 to 13.6)	632,706,159	679,217,277	880,702,586
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)	(268,358,092)	(374,282,952)	(486,334,729)
	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	15,000,000	15,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	40,000,000	40,000,000
	16.6 Other cash provided (applied)	(7,104,740)	(6,604,023)	(8,144,839)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(7,104,740)	(31,604,023)	(33,144,839)
	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)	60,468,116	(97,907,124)	(101,487,198)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	96,530,409	198,017,607	198,017,607
	19.2 End of period (Line 18 plus Line 19.1)	156,998,525	100,110,483	96,530,409

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

NOTES TO FINANCIAL STATEMENTS

1. **Summary of Significant Accounting Policies**

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

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

	SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 323,299,919	$ 379,118,711
(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	$ 323,299,919	$ 379,118,711
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 985,266,407	$ 872,105,340
(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	$ 985,266,407	$ 872,105,340

B. No significant change from year-end 2018.

C. The Company uses the following accounting policies:

(1) No significant change from year-end 2018.

(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 2018.

(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 2018.

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 2018.

3. **Business Combinations and Goodwill**

No significant change from year-end 2018.

4. **Discontinued Operations**

No significant change from year-end 2018.

5. **Investments**

A. No significant change from year-end 2018.

B. No significant change from year-end 2018.

C. No significant change from year-end 2018.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

(2)

	(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	17,943,412	103,739	17,839,673
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	17,943,412	103,739	17,839,673
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		$ 103,739	

(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: $1,212,193
2. 12 Months or longer: $1,720,577

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $169,933,234
2. 12 Months or longer: $123,645,146

(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 2018.

K. No significant change from year-end 2018.

L. No significant change from year-end 2018.

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.

NOTES TO FINANCIAL STATEMENTS

O. No significant change from year-end 2018.

P. No significant change from year-end 2018.

Q. No significant change from year-end 2018.

R. No significant change from year-end 2018.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change from year-end 2018.

7. Investment Income

No significant change from year-end 2018.

8. Derivative Instruments

The Company had no derivative instruments at September 30, 2019.

9. Income Taxes

No significant change from year-end 2018.

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

A. - N. No significant change from year-end 2018.

11. Debt

A. No significant change from year-end 2018.

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 \$614,727,417. The Company calculated this amount as 25% of admitted assets as of September 30, 2019.

(2) FHLB Capital Stock

a. Aggregate Totals

(1) Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	\$395,500	\$395,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	\$395,500	\$395,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$614,727,417	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

(2) Prior Year-end

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$258,900	$258,900	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total I (a+b+c+d)	$258,900	$258,900	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$532,113,182	XXX	XXX

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

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	$395,500	$395,500	—	—	—	—

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

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

(3) The Company has not pledged any collateral to the FHLB as of September 30, 2019.

(4) The Company has not borrowed any funds from the FHLB as of September 30, 2019.

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 2018.

F. No significant change from year-end 2018.

G. No significant change from year-end 2018.

H. No significant change from year-end 2018.

I. No significant change from year-end 2018.

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

No significant change from year-end 2018.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2018.

15. Leases

No significant change from year-end 2018.

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

No significant change from year-end 2018.

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 2018.

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

No significant change from year-end 2018.

20. Fair Value Measurements

A.

1) Fair value measurements as of September 30, 2019:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
Special Revenue	$ —	$ 339,133	$ —	$ 339,133
Industrial & Miscellaneous	—	3,395,316	—	3,395,316
Total Bonds	—	3,734,449	—	3,734,449
Cash Equivalents				
Exempt Money Market Mutual Funds	6,415,289	—	—	6,415,289
Other Money Market Mutual Funds	79,963,061	—	—	79,963,061
Total Cash Equivalents	86,378,350	—	—	86,378,350
Total Assets at Fair Value	$ 86,378,350	$ 3,734,449	$ —	$ 90,112,799

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, 2019

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$ 2,213,535,933	$ 2,149,062,259	$ 307,172,902	$ 1,906,363,031	$ —	$ —
Cash equivalents	86,378,350	86,378,350	86,378,350	—	—	—
Common stocks	395,500	395,500	—	395,500	—	—
Short-term investments	5,501,425	5,499,368	5,501,425	—	—	—

December 31, 2018

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$ 1,908,710,611	$ 1,927,921,677	$ 279,369,159	$ 1,629,341,452	$ —	$ —
Cash equivalents	24,251,671	24,251,671	24,251,671	—	—	—
Common stocks	258,900	258,900	—	258,900	—	—

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.

NOTES TO FINANCIAL STATEMENTS

- 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.

21. Other Items

A.- F. No significant change from year-end 2018.

G. During 2019, Essent Guaranty entered into two fully collateralized reinsurance agreements with two unaffiliated special purpose insurers domiciled in Bermuda, that provide excess of loss reinsurance coverage at inception for new defaults on portfolios of mortgage insurance policies. For each reinsurance coverage period, Essent Guaranty and its affiliates will retain the first layer of losses, and the special purpose insurers provide second layer coverage up to the outstanding reinsurance coverage amount. Essent Guaranty and its affiliates retain losses in excess of the outstanding reinsurance coverage amount. The reinsurance premium due to the special purpose insurers is calculated by multiplying the outstanding reinsurance coverage amount at the beginning of a period by a coupon rate, which is the sum of one-month LIBOR plus a risk margin, and then subtracting actual investment income collected on the assets in the reinsurance trust during that period. The aggregate excess of loss reinsurance coverage decreases over a ten-year period as the underlying covered mortgages amortize. Essent Guaranty has rights to terminate these reinsurance agreements. The special purpose insurers collateralized the coverage by issuing mortgage insurance-linked notes in an aggregate amount equal to the initial coverage amount to unaffiliated investors. The notes have ten-year legal maturities and are non-recourse to any assets of Essent Guaranty or its affiliates. The proceeds of the notes were deposited into reinsurance trusts for the benefit of Essent Guaranty that will be the source of reinsurance claim payments to Essent Guaranty and principal repayments on the mortgage insurance-linked notes. The following table summarizes Essent Guaranty's new full collateralized reinsurance agreements entered into since year-end 2018 as of September 30, 2019.

Vintage Year	Reinsurer	Effective Date	Optional Termination Date	Initial Coverage	First Loss Retention
2015 & 2016	Radnor Re 2019-2 Ltd.	June 20, 2019	June 25, 2024	$ 333,844,000	$ 208,111,000
2018	Radnor Re 2019-1 Ltd.	February 28, 2019	February 25, 2026	$ 473,184,000	$ 253,643,000

Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer	3	$ 1,152,170,538
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		$ —

22. Events Subsequent

The Company has considered subsequent events through November 8, 2019.

23. Reinsurance

No significant change from year-end 2018.

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

Reserves as of December 31, 2018 were $38,066,453. For the period ended September 30, 2019, $7,286,684 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $18,570,374 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $12,209,395 favorable prior-year development during the period of December 31, 2018 to September 30, 2019. 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.

NOTES TO FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements

No significant change from year-end 2018.

27. Structured Settlements

No significant change from year-end 2018.

28. Healthcare Receivables

No significant change from year-end 2018.

29. Participating Policies

No significant change from year-end 2018.

30. Premium Deficiency Reserve

No significant change from year-end 2018.

31. High Deductibles

No significant change from year-end 2018.

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

No significant change from year-end 2018.

33. Asbestos/Environmental Reserves

No significant change from year-end 2018.

34. Subscriber Savings Accounts

No significant change from year-end 2018.

35. Multiple Peril Crop Insurance

No significant change from year-end 2018.

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

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). 04/24/2015

6.4 By what department or departments?
Pennsylvania Insurance Department

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 263,036	$ 259,695
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)	$ 263,036	$ 259,695
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 [ ]
If no, attach a description with this statement.

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Goldman Sachs Asset Management, L.P.	U
Wellington Management Company, LLP	U
Peter Aaron Simon	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 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 assets? Yes [X] No [ ]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	DS
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS

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]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
19445	25-0687550	National Union Fire Insurance Company Company of Pittsburgh, PA	PA	Authorized		
19453	13-5616275	Transatlantic Reinsurance Company	NY	Authorized		
00000	AA-3191393	Radnor Re 2019-1 Ltd.	BMU	Unauthorized		
00000	AA-3194101	Everest Reinsurance (Bermuda) Limited	BMU	Authorized		
00000		HCC Reinsurance Company Limited	BMU	Authorized		
00000	AA-3190339	Renaissance Reinsurance Ltd	BMU	Authorized		
00000	AA-3190870	Validus Reinsurance Ltd.	BMU	Authorized		
00000	AA-3191402	Radnor Re 2019-2 Ltd.	BMU	Unauthorized		
00000	AA-3191352	Ascot Reinsurance Company Limited	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

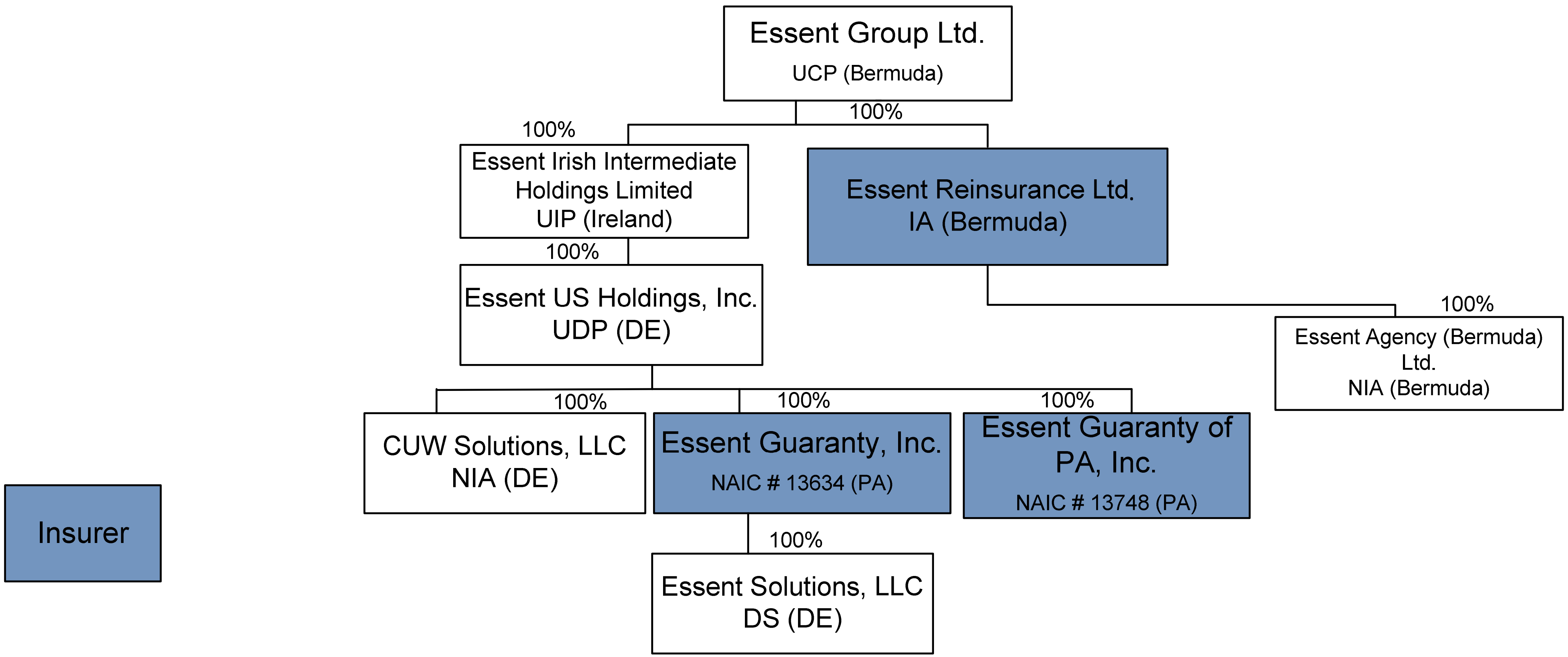
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	6,155,539	5,992,946	198,387	66,073	357,874	321,136
2. Alaska AK	L	2,586,051	2,219,306	32,939	180,053	430,406	396,587
3. Arizona AZ	L	18,557,759	16,574,304	292,493	94,855	1,102,062	854,443
4. Arkansas AR	L	8,792,325	7,718,129	588,876	241,875	702,683	701,938
5. California CA	L	45,534,698	42,768,560	74,369	170,230	9,067,495	6,945,944
6. Colorado CO	L	18,801,655	15,764,594	143,446	30,071	943,041	472,152
7. Connecticut CT	L	6,514,606	5,634,641	1,482	242,632	1,063,201	861,613
8. Delaware DE	L	1,746,975	1,699,762			297,093	133,657
9. District of Columbia DC	L	1,387,316	1,278,978			86,295	122,763
10. Florida FL	L	46,839,648	39,442,480	525,159	335,649	5,838,480	10,812,519
11. Georgia GA	L	18,951,085	17,466,495	209,310	144,906	1,614,393	1,527,047
12. Hawaii HI	L	1,387,769	1,356,942			232,623	323,307
13. Idaho ID	L	4,160,701	4,038,979			285,910	264,460
14. Illinois IL	L	20,748,760	18,345,376	474,108	756,504	2,671,202	1,695,050
15. Indiana IN	L	9,879,330	7,681,096	308,704		895,915	642,125
16. Iowa IA	L	3,757,012	3,334,427	81,463	16,941	499,685	386,795
17. Kansas KS	L	3,373,709	3,113,987	37,618	107,912	190,841	113,728
18. Kentucky KY	L	5,015,702	4,236,629	17,423		551,321	241,705
19. Louisiana LA	L	5,900,986	4,968,287	322,951	151,953	863,333	685,822
20. Maine ME	L	1,574,776	1,452,804			134,023	115,265
21. Maryland MD	L	14,951,164	13,287,493	279,079	300,326	1,753,124	1,245,080
22. Massachusetts MA	L	10,059,645	10,244,837	45,516	21,012	1,061,600	520,469
23. Michigan MI	L	15,296,918	13,168,455	218,837	66,668	1,370,540	771,799
24. Minnesota MN	L	15,251,686	13,680,150	70,988	160,206	976,620	520,152
25. Mississippi MS	L	2,333,052	1,958,850			463,721	156,334
26. Missouri MO	L	9,688,044	8,305,595	274,127	87,670	562,644	459,070
27. Montana MT	L	1,666,581	1,633,565		32,438	47,430	248,145
28. Nebraska NE	L	3,539,435	3,214,411	115,046	52,207	273,903	223,749
29. Nevada NV	L	9,404,864	8,134,802	(310)	51,171	933,980	481,613
30. New Hampshire NH	L	2,417,658	2,202,614		70,965	165,444	117,209
31. New Jersey NJ	L	20,159,699	17,317,658	372,158	216,368	2,907,722	1,762,366
32. New Mexico NM	L	3,200,085	2,795,730		65,469	261,691	153,068
33. New York NY	L	15,930,659	13,869,851	121,714	244,547	2,939,276	2,126,631
34. North Carolina NC	L	18,890,342	17,442,179	196,914	132,214	1,445,395	712,019
35. North Dakota ND	L	583,492	527,338	207,055		211,529	212,681
36. Ohio OH	L	21,221,390	15,930,341	396,275	60,156	1,941,654	1,342,644
37. Oklahoma OK	L	6,682,643	5,951,983	342,595	311,865	1,020,019	865,819
38. Oregon OR	L	9,269,348	8,347,968			552,416	364,249
39. Pennsylvania PA	L	16,309,001	15,408,886	510,904	267,986	1,549,420	1,170,173
40. Rhode Island RI	L	1,307,181	1,320,744		3,289	47,786	67,321
41. South Carolina SC	L	9,877,306	8,987,305	174,748	101,796	1,170,783	744,452
42. South Dakota SD	L	919,467	726,513			48,262	42,574
43. Tennessee TN	L	8,283,152	8,134,402	337,306	141,650	416,228	504,248
44. Texas TX	L	51,225,964	42,894,571	1,824,435	559,073	5,895,164	7,358,739
45. Utah UT	L	8,195,636	7,238,436	10,293		740,879	377,892
46. Vermont VT	L	796,972	654,379	8,989		149,725	138,370
47. Virginia VA	L	16,359,478	15,333,452	319,570	164,877	881,348	764,657
48. Washington WA	L	26,735,318	22,393,489	70,987	(20,571)	1,498,846	727,809
49. West Virginia WV	L	1,394,844	1,162,116	191,095	16,571	290,342	60,661
50. Wisconsin WI	L	8,710,656	7,786,136	281,378	185,144	898,152	519,174
51. Wyoming WY	L	953,267	874,865	12,120	14,794	28,533	44,421
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	563,281,349	496,017,836	9,690,547	5,847,545	60,332,052	52,421,644
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.	Allied Lines			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.	Commercial multiple peril			0.0	0.0
6.	Mortgage guaranty	568,683,428	21,316,388	3.7	2.6
8.	Ocean marine			0.0	0.0
9.	Inland marine			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.	Group accident and health			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.	Other accident and health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1,19.2	Private passenger auto liability			0.0	0.0
19.3,19.4	Commercial auto liability			0.0	0.0
21.	Auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	568,683,428	21,316,388	3.7	2.6
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.	Allied Lines	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.	Commercial multiple peril	0		
6.	Mortgage guaranty	199,283,159	563,281,349	496,017,836
8.	Ocean marine	0		
9.	Inland marine	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.	Group accident and health	0		
14.	Credit accident and health	0		
15.	Other accident and health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1,19.2	Private passenger auto liability	0		
19.3,19.4	Commercial auto liability	0		
21.	Auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	199,283,159	563,281,349	496,017,836
	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, 2019 OF THE ESSENT GUARANTY, INC.

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2016 + Prior	2,709	202	2,911	966		966	1,736		125	1,861	(7)	(77)	(84)
2. 2017	7,792	571	8,363	2,343		2,343	3,139		234	3,373	(2,310)	(337)	(2,647)
3. Subtotals 2017 + Prior	10,501	773	11,274	3,309	0	3,309	4,875	0	359	5,234	(2,317)	(414)	(2,731)
4. 2018	24,945	1,847	26,792	3,977		3,977	12,421		916	13,337	(8,547)	(931)	(9,478)
5. Subtotals 2018 + Prior	35,446	2,620	38,066	7,286	0	7,286	17,296	0	1,275	18,571	(10,864)	(1,345)	(12,209)
6. 2019	XXX	XXX	XXX	XXX	509	509	XXX	26,190	1,930	28,120	XXX	XXX	XXX
7. Totals	35,446	2,620	38,066	7,286	509	7,795	17,296	26,190	3,205	46,691	(10,864)	(1,345)	(12,209)
8. Prior Year-End Surplus As Regards Policyholders	872,105										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. (30.6)	2. (51.3)	3. (32.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.4)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

1 3 6 3 4 2 0 1 9 4 9 0 0 0 0 0 3

2. Supplement A to Schedule T [Document Identifier 455]

1 3 6 3 4 2 0 1 9 4 5 5 0 0 0 0 3

3. Medicare Part D Coverage Supplement [Document Identifier 365]

1 3 6 3 4 2 0 1 9 3 6 5 0 0 0 0 3

4. Director and Officer Supplement [Document Identifier 505]

1 3 6 3 4 2 0 1 9 5 0 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,814,540	826,037
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,666,282	2,772,030
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals	18,606	50,103
5.	Deduct amounts received on disposals	3,080,392	1,833,630
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)	2,419,036	1,814,540
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	2,419,036	1,814,540

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	30,254,836	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	41,618,185	30,609,974
	2.2 Additional investment made after acquisition	2,768,009	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	872,431	(75,552)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	1,115,723	262,887
8.	Deduct amortization of premium and depreciation	65,702	16,699
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	74,332,036	30,254,836
12.	Deduct total nonadmitted amounts	2,773,804	1,563,483
13.	Statement value at end of current period (Line 11 minus Line 12)	71,558,232	28,691,353

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,928,443,613	1,496,885,558
2.	Cost of bonds and stocks acquired	584,635,077	834,351,222
3.	Accrual of discount	925,436	811,639
4.	Unrealized valuation increase (decrease)	505,678	(455,854)
5.	Total gain (loss) on disposals	2,176,886	1,368,366
6.	Deduct consideration for bonds and stocks disposed of	356,422,773	392,380,997
7.	Deduct amortization of premium	10,470,110	12,195,875
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	109,381	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	33,028	59,554
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,149,717,454	1,928,443,613
12.	Deduct total nonadmitted amounts	259,695	263,036
13.	Statement value at end of current period (Line 11 minus Line 12)	2,149,457,759	1,928,180,577

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)	1,755,904,120	133,982,962	99,644,443	(3,159,142)	1,700,694,005	1,755,904,120	1,787,083,497	1,614,967,625
2. NAIC 2 (a)	299,832,634	54,990,629	6,844,322	(2,371,094)	281,901,307	299,832,634	345,607,847	293,837,921
3. NAIC 3 (a)	7,813,222	3,687,376	24,843	2,093,118	7,320,332	7,813,222	13,568,873	7,573,161
4. NAIC 4 (a)	7,133,493	1,156,199	118,103	129,821	5,009,367	7,133,493	8,301,410	2,976,664
5. NAIC 5 (a)	0				0	0	0	8,447,368
6. NAIC 6 (a)	0				0	0	0	118,937
7. Total Bonds	2,070,683,469	193,817,166	106,631,711	(3,307,297)	1,994,925,011	2,070,683,469	2,154,561,627	1,927,921,677
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,070,683,469	193,817,166	106,631,711	(3,307,297)	1,994,925,011	2,070,683,469	2,154,561,627	1,927,921,677

(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 $ 5,499,368 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	5,499,368	XXX	5,501,100	31,551	8,054

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of short-term investments acquired	5,501,100	
3. Accrual of discount	(1,134)	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium	598	
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,499,368	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	5,499,368	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	24,251,671	147,112,083
2.	Cost of cash equivalents acquired	2,284,485,754	4,097,580,930
3.	Accrual of discount		4,142
4.	Unrealized valuation increase (decrease)	1,454	705
5.	Total gain (loss) on disposals	600	33,043
6.	Deduct consideration received on disposals	2,222,361,129	4,220,479,232
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	86,378,350	24,251,671
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	86,378,350	24,251,671

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
4901 WEAVER RD	BERLIN CENTER	OH	07/08/2019	FREDDIE MAC	203,912	0	203,912	0
2828 HARDING'S TRACE LANE	HENRICO	VA	07/23/2019	FREDDIE MAC	535,990	0	535,990	0
1955 CEDAR COURT	SHAWNEE	OK	07/24/2019	FREDDIE MAC	151,060	0	151,060	0
1284 FRANKLIN BLUFF DR	EL PASO	TX	07/25/2019	FANNIEMAE	324,142	0	324,142	0
9 TALLY HO DR	FREDERICKSBURG	VA	08/15/2019	FREDDIE MAC	320,163	0	320,163	0
7304 SORREL COURT	COLUMBUS	GA	08/23/2019	FANNIEMAE	191,100	0	191,100	0
3500 SW RIVERWOOD PL	BENTONVILLE	AR	09/26/2019	FANNIEMAE	336,245	0	336,245	0
0199999. Acquired by Purchase					2,062,612	0	2,062,612	0
0399999 - Totals					2,062,612	0	2,062,612	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
1248 COMMONWEALTH AVE	MARIETTA	GA	07/22/2019	CASEY R JEFFERIS AND LAURAL L JEFFERIS	262,990	0	0	0	0	0	0	0	0	292,833	0	29,843	29,843	0	6,813
894 GALWAY LN	PINGREE GROVE	IL	07/29/2019	LORENA ALVARADO	146,965	0	0	0	0	0	0	0	0	154,103	0	7,138	7,138	0	2,540
1284 FRANKLIN BLUFF DR	EL PASO	TX	09/23/2019	CARMELA E CANO	324,142	0	0	0	0	0	0	0	0	336,302	0	12,160	12,160	0	2,134
0199999. Property Disposed					734,097	0	0	0	0	0	0	0	0	783,238	0	49,141	49,141	0	11,487
0399999 - Totals					734,097	0	0	0	0	0	0	0	0	783,238	0	49,141	49,141	0	11,487

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	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	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC		04/30/2019		711,501	36,115	0	6,697,522	3.330
000000-00-0	Cultivation Capital Tech Fund III, L.P.	St. Louis	MO	Cultivation Capital Tech Fund III, L.P.		07/02/2019		400,000	200,000	0	1,400,000	2.720
000000-00-0	Fifth Wall Ventures II, L.P.	Venice	CA	Fifth Wall Ventures II, L.P.		01/25/2019		453,415	0	0	8,583,253	2.070
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/06/2018		1,590,261	33,421	0	16,717,516	9.610
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		93,921	0	0	0	0.640
000000-00-0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory Venture Fund, L.P.		02/25/2019		286,092	0	0	3,515,688	6.150
000000-00-0	MissionOG Fund II, L.P.	Philadelphia	PA	MissionOG Parallel Fund II, L.P.		11/09/2019		663,149	261,162	0	2,090,018	3.730
000000-00-0	Nyca Investment Fund III, LP	New York	NY	Nyca Management LLC		11/21/2018		375,000	0	0	3,875,000	2.390
4299999. Any Other Class of Assets - Unaffiliated								4,573,339	530,698	0	42,878,997	XXX
4499999. Total - Unaffiliated								4,573,339	530,698	0	42,878,997	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								4,573,339	530,698	0	42,878,997	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	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019	09/30/2019	0	0	0	0	0	0	0	139,846	139,846	0	0	0	0
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP	11/06/2018	09/30/2019	33,422	0	0	0	0	0	0	33,422	33,422	0	0	0	0
000000-00-0	U.S. Real Property Income Fund, L.P.	New York	NY	U.S. Real Property Income Fund Advisors, LLC	04/01/2019	08/06/2019	0	0	0	0	0	0	0	93,921	93,921	0	0	0	0
000000-00-0	Pretium Residential Real Estate Fund II	New York	NY	Pretium Partners, LLC	07/13/2018	08/09/2019	292,195	0	0	0	0	0	0	292,195	292,195	0	0	0	0
4299999. Any Other Class of Assets - Unaffiliated							325,617	0	0	0	0	0	0	559,384	559,384	0	0	0	0
4499999. Total - Unaffiliated							325,617	0	0	0	0	0	0	559,384	559,384	0	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE ESSENT GUARANTY, INC.

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
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							325,617	0	0	0	0	0	0	559,384	559,384	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/ Market Indicator (a)
36179U-K2-7	G2 MA5713 - RMBS		07/18/2019	J.P. MORGAN CHASE BANK		11,378,354	10,786,767	34,608	1
912828-XT-2	UNITED STATES TREASURY		08/06/2019	BNP Paribas		5,111,345	5,000,000	18,579	1
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		09/13/2019	U.S. DEPARTMENT OF TREASURY		16,000,000	16,000,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						32,489,699	31,786,767	53,187	XXX
29246B-AE-8	EMPRESAS PUBLICAS DE MEDELLIN ESP	C	08/13/2019	Morgan Stanley		630,374	610,000	1,944	2FE
71654Q-CL-4	PETROLEOS MEXICANOS	C	08/13/2019	JP MORGAN		1,225,440	1,380,000	730	2FE
1099999. Subtotal - Bonds - All Other Governments						1,855,814	1,990,000	2,675	XXX
30302X-AG-4	FREMF 17K65 C - CMBS		08/23/2019	COWEN AND COMPANY, LLC		844,594	800,000	2,353	1
3128HX-RT-4	FHS S267A A5 - CMO/RMBS		07/08/2019	Merrill Lynch		1,896,280	1,861,379	1,551	1
3131Y7-S6-5	FH ZN1441 - RMBS		09/24/2019	CREDIT SUISSE		1,610,625	1,498,691	4,496	1
31335C-E5-9	FH G61956 - RMBS		07/12/2019	J.P. MORGAN CHASE BANK		16,680,067	15,605,940	31,212	1
3136B5-DF-9	FNR HA - CMO		07/08/2019	MERRILL LYNCH FENNER & SMITH		5,006,991	4,929,960	4,108	1
3137FM-U9-1	FHMS K735 X3 - CMBS		07/18/2019	CHASE SECURITIES INC		1,396,970	0	16,325	1
3137FN-AH-3	FHMS K095 X3 - CMBS		08/02/2019	Morgan Stanley		236,294	0	847	1
3137FN-X2-1	FHMS K736 X3 - CMBS		09/06/2019	GOLDMAN		523,196	0	3,884	1
3137FN-X8-8	FHMS K097 X3 - CMBS		09/11/2019	FIRST UNION CAPITAL		139,867	0	1,113	1
3140FX-H3-9	FN BF0249 - RMBS		07/23/2019	Morgan Stanley		29,506,910	28,408,308	33,143	1
3140HU-A3-0	FN BL2725 - CMBS/RMBS		09/01/2019	MERRILL LYNCH INC		3,445,784	3,245,000	752	1
3140J9-H8-7	FN BM4754 - RMBS		07/25/2019	J.P. MORGAN CHASE BANK		8,707,797	8,419,686	9,823	1
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		09/23/2019	Bank of America		5,305,319	4,150,000	34,238	2FE
71781L-AM-1	PHILADELPHIA PA AUTH FOR INDL DEV PENSIO		07/22/2019	Barclays Capital		3,388,522	2,720,000	47,498	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						78,689,215	71,638,964	191,342	XXX
000000-00-0	Barrington Bank & Trust Company, N.A.		07/01/2019	Unknown		5,525	5,525	0	2FE
05971U-2A-4	BANCO DE CREDITO DEL PERU	C	09/06/2019	J.P. MORGAN CHASE BANK		779,321	780,000	0	2FE
065402-BC-2	BANK 19BN18 A4 - CMBS		08/07/2019	Wells Fargo		2,740,527	2,500,000	1,991	1FE
06540A-AE-1	BANK 19BN20 XA - CMBS		09/16/2019	MORGAN STANLEY AND CO. INTERNAL		737,751	10,730,000	6,275	1FE
06540W-BD-4	BANK 19BN19 A3 - CMBS		08/07/2019	WELLS FARGO SECURITIES, LCC BANK DEBT		6,409,453	6,000,000	4,244	1FE
08181L-AJ-6	BSP 10R A1R - CDO		07/12/2019	CITIGROUP GLOBAL MARKETS INC.		660,000	660,000	1,252	1FE
12622N-AC-6	CHINA NATIONAL PETROLEUM CORP	C	09/19/2019	Wells Fargo BK		1,333,316	950,000	22,767	1FE
20268J-AA-1	COMMONSPIRIT HEALTH		08/07/2019	CitiGroup		690,000	690,000	0	2FE
23330J-AB-7	DP WORLD LTD	C	09/18/2019	JP MORGAN CHASE / RBS		993,300	840,000	22,969	2FE
25746U-DC-0	DOMINION ENERGY, INC.		08/07/2019	TORONTO DOMINION BANK		1,322,933	1,325,000	0	2FE
26139P-AC-7	DP WORLD CRESCENT LTD	C	09/24/2019	CitiGroup		690,000	690,000	0	2FE
29082H-AB-8	EMBRAER NETHERLANDS FINANCE BV	C	08/13/2019	HSBC SECURITIES		190,230	170,000	357	2FE
29274F-AF-1	ENERSIS AMERICAS SA	C	09/19/2019	VARIOUS		1,194,240	1,150,000	15,577	2FE
29374D-AC-2	EFF 192 A3 - ABS		07/23/2019	J.P. MORGAN CHASE BANK		849,905	850,000	0	1FE
30288R-AG-5	FREMF 16K54 C - CMBS		08/21/2019	COWEN AND COMPANY, LLC		1,339,646	1,275,000	3,156	2FE
30296C-AG-8	FREMF 17K64 C - CMBS		07/01/2019	GOLDMAN		0	0	138	1FM
30297M-AU-4	FREMF 18K733 C - CMBS		07/31/2019	Montgomery		938,900	910,000	103	2FE
30311M-AU-6	FREMF 19K95 C - CMBS		08/01/2019	Morgan Stanley		408,113	410,000	369	2FE
30711X-EC-4	CAS 16C07 2M2 - CDO/CMO		09/24/2019	Montgomery		979,815	928,803	164	1
36257P-AG-3	GMCAR 193 C - ABS		07/16/2019	WELLS FARGO BANK N.A		1,499,756	1,500,000	0	1FE
36257U-AN-7	GSMS 19GC42 XA - CMBS		09/17/2019	GOLDMAN SACHS		1,469,931	0	13,069	1FE
38013T-AF-8	GMALT 193 B - ABS		08/06/2019	MERRILL LYNCH BROADCORT CAP		664,935	665,000	0	1FE
38013T-AG-6	GMALT 193 C - ABS		08/06/2019	MERRILL LYNCH BROADCORT CAP		1,139,987	1,140,000	0	1FE
40052V-AG-9	GRUPO BIMBO SAB DE CV	C	09/30/2019	VARIOUS		1,673,988	1,760,000	4,507	2FE
456472-AB-5	INDUSTRIAS PENOLES SAB DE CV	C	09/05/2019	MERRILL LYNCH PIERCE		199,724	200,000	0	2FE
456472-AC-3	INDUSTRIAS PENOLES SAB DE CV	C	09/05/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		199,972	200,000	0	2FE
46128M-AJ-0	INVERSIONES CMPC SA	C	09/18/2019	The Bank of New York Mellon		297,500	280,000	5,649	2FE
465077-AL-9	ISRAEL ELECTRIC CORP LTD	D	08/13/2019	Unknown		400,980	370,000	44	2FE
47215P-AC-0	JD.COM INC	C	08/14/2019	BARCLAYS CAPITAL INC.		326,534	320,000	3,686	2FE
58013M-EM-2	MCDONALDS CORP		09/18/2019	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		4,281,826	4,225,000	20,025	2FE
674599-CS-2	OCCIDENTAL PETROLEUM CORP		08/07/2019	VARIOUS		4,053,830	4,050,000	321	2FE
674599-CW-3	OCCIDENTAL PETROLEUM CORP		08/06/2019	CITIGROUP GLOBAL MARKETS INC.		2,391,887	2,395,000	0	2FE
674599-DB-8	OCCIDENTAL PETROLEUM CORP		09/18/2019	Not Available		1,085,127	925,000	0	2FE
78403D-AN-0	SBATOW 191 1C - ABS		09/10/2019	Barclays Capital		155,000	155,000	0	1FE
80386W-AA-3	SASOL FINANCING USA LLC	C	09/09/2019	VARIOUS		791,630	740,000	18,283	2FE

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
80386W-AB-1	SASOL FINANCING USA LLC	C	08/13/2019	Goldman Sachs		716,800	640,000	15,947	2FE
84265V-AE-5	SOUTHERN COPPER CORP		09/18/2019	CitiGroup		1,492,125	1,150,000	33,206	2FE
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA	C	07/08/2019	J.P. MORGAN SECURITIES INC.		5,500,000	5,500,000	0	1FE
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	C	09/17/2019	Merrill Lynch		403,750	380,000	6,236	2FE
90290E-AE-9	USAOT 191 B - ABS		07/23/2019	J P MORGAN SECURITIES		1,184,737	1,185,000	0	1FE
98162G-AF-9	WOLS 19B B - ABS		08/13/2019	WELLS FARGO SECURITIES LLC		889,873	890,000	0	1FE
98162W-AF-4	WOART 18D B - ABS		08/21/2019	RBC CAPITAL MARKETS		841,563	800,000	652	1FE
G13629-AD-5	BLUESTAR FINANCE HOLDINGS LTD		09/11/2019	Barclays Bank		747,400	740,000	11,727	2FE
G463PC-AC-3	HUARONG FINANCE II CO LTD	D	08/19/2019	JP MORGAN SECURITIES PLC		1,161,720	1,050,000	5,615	2FE
G87602-AA-9	TENGIZCHEVROIL FINANCE COMPANY INTERNATI	C	09/18/2019	VARIOUS		1,362,796	1,320,000	1,844	2FE
L4191B-BA-0	GAZ CAPITAL SA	D	08/13/2019	Unknown		835,250	650,000	23,554	2FE
M0R52W-AB-9	ABU DHABI CRUDE OIL PIPELINE LLC	D	08/13/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,052,820	900,000	5,175	1FE
M2851M-AA-1	DP WORLD LTD	D	09/04/2019	JEFFERIES INTERNATIONAL LTD		785,296	800,000	2,994	2FE
P00173-AA-5	ABENGOA TRANSMISION SUR SA	C	08/13/2019	JEFFERIES LLC		432,173	354,240	7,103	2FE
P09252-AM-2	BANCO DE BOGOTA SA	C	08/13/2019	Unknown		513,275	490,000	715	3FE
P3083S-AD-7	CONSORCIO TRANSMANTARO SA	D	09/18/2019	VARIOUS		1,382,960	1,270,000	22,389	2FE
P58072-AL-6	INVERSIONES CMPC SA	C	08/13/2019	BARCLAYS CAPITAL INC.		1,133,654	1,070,000	17,035	2FE
P6629M-AD-4	MEXICO CITY AIRPORT TRUST	D	09/30/2019	VARIOUS		1,879,003	1,880,000	11,489	2FE
P82290-AR-1	SACI FALABELLA	D	08/13/2019	HSBC SECURITIES (USA), INC.		995,220	970,000	10,609	2FE
P8718A-AL-0	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	D	08/13/2019	BANK OF NEW YORK		1,490,706	1,390,000	16,082	2FE
P93077-AC-2	TRANSPORTADORA DE GAS INTERNACIONAL SA E	D	09/30/2019	VARIOUS		1,504,435	1,310,000	24,119	2FE
U75888-AC-8	RELIANCE HOLDING USA INC	C	09/11/2019	ANZ BANKING GROUP		575,602	540,000	1,782	2FE
V6143X-AA-6	MTN GROUP LTD	D	09/18/2019	VARIOUS		743,350	730,000	12,401	3FE
Y00130-RP-4	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT	D	08/19/2019	THE BANK OF NEW YORK MELLON/MID CAP		1,030,956	990,000	5,775	2FE
Y0R15U-CU-2	ADANI TRANSMISSION LTD	D	08/19/2019	STANDARD & POORS SECURITY INC		747,885	730,000	1,460	2FE
Y1670Y-AC-9	CNAC HK FINBRIDGE CO LTD	D	09/11/2019	BARCLAYS BANK PLC		829,676	820,000	4,305	2FE
Y1670Y-AG-0	CNAC HK FINBRIDGE CO LTD	D	08/19/2019	PERSHING LLC		643,489	610,000	12,304	2FE
Y4821X-MA-4	KOOKMIN BANK	D	09/18/2019	MERRILL LYNCH INC		1,253,099	1,140,000	6,983	2FE
Y51478-AA-6	LLPL CAPITAL PTE. LTD.	D	08/19/2019	Bank of America		630,348	533,628	1,732	2FE
Y6421X-AV-0	NTPC LIMITED	D	09/11/2019	HSBC BANK PLC		716,516	680,000	14,356	2FE
Y72596-BU-5	RELIANCE INDUSTRIES LTD	C	08/19/2019	Unknown		823,430	770,000	2,029	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						77,195,488	82,072,196	424,562	XXX
02155U-AC-6	ALTERNATE SOLUTIONS HEALTH NETWORK, LLC TERM		09/30/2019	AIMS SLP		7,236	0	0	3FE
04575X-AC-8	ASSOCIATED PATHOLOGISTS, LLC TERM A		09/18/2019	AIMS SLP		22,895	23,757	0	3FE
04575X-AD-6	ASSOCIATED PATHOLOGISTS, LLC TERM B		09/18/2019	AIMS SLP		33,801	34,198	0	3FE
10153K-AC-3	BOULDER SCIENTIFIC COMPANY, LLC TERM		09/30/2019	AIMS SLP		658,100	664,748	0	3FE
29916C-AB-1	EVANS FOOD GROUP LTD. TERM		08/20/2019	AIMS SLP		1,103,916	1,115,067	0	4FE
69345U-AD-4	PROTECTIVE INDUSTRIAL PRODUCTS, INC. REV		09/30/2019	AIMS SLP		7,991	0	0	4FE
76118S-AE-7	RESOLUTE INDUSTRIAL, LLC REV		09/30/2019	AIMS SLP		22,324	0	0	4FE
88770Y-AC-2	TINUITI INC. TERM		09/05/2019	AIMS SLP		817,660	825,919	0	3FE
90353C-AC-1	UBEO, LLC DDTL		09/12/2019	AIMS SLP		20,951	0	0	4FE
91865F-AG-4	VACO HOLDINGS, LLC TERM A		09/30/2019	AIMS SLP		891,060	912,269	0	3FE
98423E-AB-8	YLG HOLDINGS, INC. REV		09/30/2019	AIMS SLP		1,017	0	0	4FE
8299999. Subtotal - Bonds - Bank Loans						3,586,950	3,575,958	0	XXX
8399997. Total - Bonds - Part 3						193,817,166	191,063,885	671,766	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						193,817,166	191,063,885	671,766	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						193,817,166	XXX	671,766	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....

STATEMENT AS OF SEPTEMBER 30, 2019 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
36179N-Q5-0	G2 MA1376 - RMBS		09/01/2019	Paydown		287,775	287,774	310,527	315,003	0	(27,228)	0	(27,228)	0	287,774	0	0	0	7,669	10/20/2043	1
36179R-GA-1	G2 MA2893 - RMBS		09/01/2019	Paydown		2,116	2,116	2,248	2,293	0	(177)	0	(177)	0	2,116	0	0	0	57	06/20/2045	1
36179R-JF-7	G2 MA2962 - RMBS		09/01/2019	Paydown		485,194	485,194	521,015	529,370	0	(44,176)	0	(44,176)	0	485,194	0	0	0	12,892	07/20/2045	1
36179R-LQ-0	G2 MA3035 - RMBS		09/01/2019	Paydown		437,450	437,450	464,688	478,132	0	(40,680)	0	(40,680)	0	437,450	0	0	0	11,648	08/20/2045	1
36179T-E3-5	G2 MA4654 - RMBS		09/01/2019	Paydown		508,198	508,198	535,196	0	0	(26,998)	0	(26,998)	0	508,198	0	0	0	3,864	08/20/2047	1
36179U-K2-7	G2 MA5713 - RMBS		09/01/2019	Paydown		768,321	768,321	810,458	0	0	(42,138)	0	(42,138)	0	768,321	0	0	0	6,113	01/20/2049	1
38377W-Z5-6	GNR 1199A DF - CMO/RMBS		09/16/2019	Paydown		5,475	5,475	5,484	5,744	0	(269)	0	(269)	0	5,475	0	0	0	105	07/16/2041	1
0599999. Subtotal - Bonds - U.S. Governments						2,494,528	2,494,528	2,649,617	1,330,542	0	(181,665)	0	(181,665)	0	2,494,528	0	0	0	42,347	XXX	XXX
20772J-PS-5	CONNECTICUT ST		07/16/2019	Bank of America		935,649	900,000	1,051,686	937,585	0	(12,466)	0	(12,466)	0	925,119	0	10,530	10,530	41,625	08/15/2020	1FE
419792-VV-5	HAWAII ST		07/16/2019	PERSHING LLC		761,029	675,000	769,709	753,273	0	(10,333)	0	(10,333)	0	742,939	0	18,089	18,089	35,344	01/01/2023	1FE
574193-KU-1	MARYLAND ST		07/16/2019	FOX PITT KELTON LTD		1,351,906	1,215,000	1,425,244	1,361,038	0	(21,710)	0	(21,710)	0	1,339,328	0	12,579	12,579	58,556	08/01/2023	1FE
647293-RH-4	NEW MEXICO ST		07/17/2019	PERSHING LLC		1,199,290	1,000,000	1,226,210	1,189,741	0	(15,927)	0	(15,927)	0	1,173,814	0	25,476	25,476	44,167	03/01/2025	1FE
70914P-J6-0	PENNSYLVANIA (COMMONWEALTH OF)		07/16/2019	RBC CAPITAL MARKETS		1,828,580	1,625,000	1,858,626	1,810,124	0	(24,419)	0	(24,419)	0	1,785,705	0	42,875	42,875	85,087	01/01/2023	1FE
70914P-TY-8	PENNSYLVANIA (COMMONWEALTH OF)		07/17/2019	PERSHING LLC		5,696,400	5,000,000	5,719,200	5,601,261	0	(74,316)	0	(74,316)	0	5,526,944	0	169,456	169,456	200,000	04/01/2028	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,772,854	10,415,000	12,050,675	11,653,021	0	(159,172)	0	(159,172)	0	11,493,849	0	279,005	279,005	464,778	XXX	XXX
059189-VJ-6	BALTIMORE MD		07/17/2019	BANK OF AMERICA N.A.		3,467,430	3,000,000	3,549,390	3,448,576	0	(49,269)	0	(49,269)	0	3,399,307	0	68,123	68,123	114,167	10/15/2023	1FE
117583-A7-9	BRYAN TEX INDPT SCH DIST		07/17/2019	PERSHING LLC		1,311,184	1,150,000	1,367,994	1,308,163	0	(13,516)	0	(13,516)	0	1,294,647	0	16,537	16,537	42,678	02/15/2025	1FE
194469-EL-2	COLLEGE STATION TEX		07/16/2019	PERSHING LLC		1,379,347	1,260,000	1,376,046	1,402,595	0	(24,363)	4,186	(28,550)	0	1,374,046	0	5,302	5,302	58,275	02/15/2022	1FE
25476F-SB-5	DISTRICT COLUMBIA		07/17/2019	PERSHING & CO.		1,209,270	1,000,000	1,281,170	1,205,800	0	(16,708)	0	(16,708)	0	1,189,093	0	20,177	20,177	31,667	06/01/2025	1FE
366119-Y6-6	GARLAND TEX		07/16/2019	WELLS FARGO BANK N.A		1,368,738	1,250,000	1,446,663	1,382,908	0	(22,750)	0	(22,750)	0	1,360,157	0	8,580	8,580	57,813	02/15/2022	1FE
741701-2S-4	PRINCE GEORGES CNTY MD		07/17/2019	CITIGROUP GLOBAL MARKETS INC.		1,153,830	1,000,000	1,208,290	1,153,112	0	(12,274)	0	(12,274)	0	1,140,838	0	12,992	12,992	40,444	07/15/2025	1FE
750022-DX-0	RACINE WIS		07/17/2019	BARCLAYS BANK PLC		702,970	610,000	721,105	702,031	0	(9,835)	0	(9,835)	0	692,196	0	10,774	10,774	19,317	12/01/2023	1FE
850000-4M-9	SPRING TEX INDPT SCH DIST		07/17/2019	PERSHING LLC		1,235,060	1,000,000	1,282,800	1,218,180	0	(14,642)	0	(14,642)	0	1,203,538	0	31,522	31,522	46,389	08/15/2026	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,827,829	10,270,000	12,233,458	11,821,365	0	(163,357)	4,186	(167,543)	0	11,653,822	0	174,007	174,007	410,749	XXX	XXX
10620N-CG-1	BRHEA 111 A2 - ABS		09/01/2019	Paydown		98,930	98,930	99,796	99,679	0	(748)	0	(748)	0	98,930	0	0	0	2,563	02/25/2030	1FE
10623P-DU-1	BRAZO 10A1 A1 - ABS		09/25/2019	Paydown		16,324	16,324	15,835	16,695	0	(370)	0	(370)	0	16,324	0	0	0	398	06/25/2035	1FE
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG		09/12/2019	Call @ 100.00		35,000	35,000	37,767	36,510	0	(203)	0	(203)	0	36,307	0	(1,307)	(1,307)	781	11/15/2044	1FE
3128HX-RT-4	FHS S267A A5 - CMO/RMBS		09/01/2019	Paydown		56,983	56,983	58,051	0	0	(1,068)	0	(1,068)	0	56,983	0	0	0	209	08/15/2042	1
3128M9-U2-6	FH G07501 - RMBS		09/01/2019	Paydown		36,846	36,846	39,005	39,090	0	(2,244)	0	(2,244)	0	36,846	0	0	0	1,084	10/01/2043	1
3128M9-WV-0	FH G07560 - RMBS		09/01/2019	Paydown		31,122	31,122	32,610	32,513	0	(1,391)	0	(1,391)	0	31,122	0	0	0	791	11/01/2043	1
3128MJ-5N-6	FH G08852 - RMBS		09/01/2019	Paydown		747,413	747,413	772,550	0	0	(25,138)	0	(25,138)	0	747,413	0	0	0	5,423	12/01/2048	1
3128MJ-XJ-4	FH G08680 - RMBS		09/01/2019	Paydown		92,344	92,344	92,070	92,031	0	313	0	313	0	92,344	0	0	0	1,855	12/01/2045	1
3128MJ-Y5-3	FH G08731 - RMBS		09/01/2019	Paydown		115,774	115,774	108,109	108,126	0	7,649	0	7,649	0	115,774	0	0	0	1,888	11/01/2046	1
3128MJ-ZA-1	FH G08736 - RMBS		09/01/2019	Paydown		113,260	113,260	105,761	105,838	0	7,422	0	7,422	0	113,260	0	0	0	1,863	12/01/2046	1
3128MJ-ZF-0	FH G08741 - RMBS		09/01/2019	Paydown		81,468	81,468	80,851	80,862	0	606	0	606	0	81,468	0	0	0	1,633	01/01/2047	1
3128MJ-ZQ-6	FH G08750 - RMBS		09/01/2019	Paydown		40,000	40,000	39,856	39,854	0	146	0	146	0	40,000	0	0	0	801	03/01/2047	1
3128MM-BE-2	FH G18036 - RMBS		09/01/2019	Paydown		2,094	2,094	2,172	2,104	0	(9)	0	(9)	0	2,094	0	0	0	25	12/01/2019	1
3128P8-FY-2	FH C91983 - RMBS		09/01/2019	Paydown		197,925	197,925	201,559	201,479	0	(3,553)	0	(3,553)	0	197,925	0	0	0	5,178	03/01/2038	1
3128P8-GB-1	FH C91994 - RMBS		09/01/2019	Paydown		255,467	255,467	260,117	260,035	0	(4,568)	0	(4,568)	0	255,467	0	0	0	7,017	05/01/2038	1
3128PB-UY-8	FH J00599 - RMBS		09/01/2019	Paydown		1,675	1,675	1,738	1,690	0	(15)	0	(15)	0	1,675	0	0	0	40	12/01/2020	1
3128QL-RN-3	FH 1H2593 - RMBS		09/01/2019	Paydown		3,092	3,092	3,210	3,345	0	(253)	0	(253)	0	3,092	0	0	0	94	01/01/2036	1
31292L-FD-2	FH C03764 - RMBS		09/01/2019	Paydown		138,249	138,249	146,760	146,914	0	(8,665)	0	(8,665)	0	138,249	0	0	0	3,150	02/01/2042	1
3132DV-3L-7	FH SD8003 - RMBS		09/01/2019	Paydown		200,553	200,553	207,643	0	0	(7,090)	0	(7,090)	0	200,553	0	0	0	1,574	07/01/2049	1
3132GJ-6R-5	FH Q03880 - RMBS		09/01/2019	Paydown		74,342	74,342	77,118	76,797	0	(2,454)	0	(2,454)	0	74,342	0	0	0	1,769	10/01/2041	1
3132GK-A3-0	FH Q03926 - RMBS		09/01/2019	Paydown		6,027	6,027	6,252	6,275	0	(248)	0	(248)	0	6,027	0	0	0	717	10/01/2041	1
3132GK-BJ-4	FH Q03941 - RMBS		09/01/2019	Paydown		970	970	1,006	1,053	0	(83)	0	(83)	0	970	0	0	0	26	10/01/2041	1
3132GK-BS-4	FH Q03949 - RMBS		09/01/2019	Paydown		3,186	3,186	3,305	3,280	0	(94)	0	(94)	0	3,186	0	0	0	84	10/01/2041	1
3132GK-S4-9	FH Q04439 - RMBS		09/01/2019	Paydown		44,055	44,055	46,571	46,789	0	(2,734)	0	(2,734)	0	44,055	0	0	0	1,034	11/01/2041	1
3132GL-QT-4	FH Q05266 - RMBS		09/01/2019	Paydown		15,426	15,426	16,024	16,061	0	(635)	0	(635)	0	15,426	0	0	0	450	12/01/2041	1
3132HP-RZ-9	FH Q13204 - RMBS		09/01/2019	Paydown		101,104	101,104	105,121	104,685	0	(3,581)	0	(3,581)	0	101,104	0	0	0	2,034	11/01/2042	1
3132JP-VH-2	FH Q22416 - RMBS		09/01/2019	Paydown		14,602	14,602	15,296	15,372	0	(769)	0	(769)	0	14,602	0	0	0	388	10/01/2043	1
3132M5-BQ-4	FH Q24847 - RMBS		09/01/2019	Paydown		21,014	21,014	22,190	22,295	0	(1,280)	0	(1,280)	0	21,014	0	0	0	577	02/01/2044	1
3132QP-5E-0	FH Q33544 - RMBS		09/01/2019	Paydown		53,191	53,191	53,390	53,353	0	(162)	0	(162)	0	53,191	0	0	0	983	05/01/2045	1
3132QP-E6-7	FH Q32856 - RMBS		09/01/2019	Paydown		50,915	50,915	50,978	50,955	0	(40)	0	(40)	0	50,915	0	0	0	1,024	04/01/2045	1
3132QR-FB-1	FH Q34661 - RMBS		09/01/2019	Paydown		52,464	52,464	52,792	52,759	0	(295)	0	(295)	0	52,464	0	0	0	1,073	07/01/2045	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
3132XC-RV-9	FH G67700 - RMBS		09/01/2019	Paydown		167,193	167,193	178,361	178,168	0	(10,975)	0	(10,975)	0	167,193	0	0	0	3,903	08/01/2046	1
3132XC-RY-3	FH G67703 - RMBS		09/01/2019	Paydown		24,238	24,238	25,187	25,182	0	(944)	0	(944)	0	24,238	0	0	0	567	04/01/2047	1
3132XC-SB-2	FH G67714 - RMBS		09/01/2019	Paydown		233,067	233,067	234,633	234,612	0	(1,545)	0	(1,545)	0	233,067	0	0	0	6,275	07/01/2048	1
3132XC-SG-1	FH G67719 - RMBS		09/01/2019	Paydown		212,529	212,529	224,816	0	0	(12,287)	0	(12,287)	0	212,529	0	0	0	4,916	01/01/2049	1
3132XU-SC-0	FH Q52314 - RMBS		09/01/2019	Paydown		106,423	106,423	111,395	111,283	0	(4,859)	0	(4,859)	0	106,423	0	0	0	3,352	11/01/2047	1
3132XY-VC-8	FH Q56010 - RMBS		09/01/2019	Paydown		22,617	22,617	23,568	23,526	0	(909)	0	(909)	0	22,617	0	0	0	609	05/01/2048	1
31335A-JE-9	FH G60261 - RMBS		09/01/2019	Paydown		42,729	42,729	42,742	42,725	0	5	0	5	0	42,729	0	0	0	871	11/01/2043	1
31335B-KB-1	FH G61190 - RMBS		09/01/2019	Paydown		38,190	38,190	39,945	39,932	0	(1,741)	0	(1,741)	0	38,190	0	0	0	1,165	08/01/2047	1
31335B-Z4-1	FH G61663 - RMBS		09/01/2019	Paydown		65,874	65,874	61,325	61,323	0	4,551	0	4,551	0	65,874	0	0	0	1,082	12/01/2046	1
31335C-E5-9	FH G61956 - RMBS		09/01/2019	Paydown		788,533	788,533	842,806	0	0	(54,273)	0	(54,273)	0	788,533	0	0	0	4,711	04/01/2049	1
3136AP-XE-7	FNR 1560C CP - CMO/RMBS		09/01/2019	Paydown		163,031	163,031	168,507	168,385	0	(5,355)	0	(5,355)	0	163,031	0	0	0	3,991	10/25/2044	1
3136AR-T4-0	FNR 1625D LA - CMO/RMBS		09/01/2019	Paydown		283,777	283,777	295,594	293,738	0	(9,961)	0	(9,961)	0	283,777	0	0	0	5,671	07/25/2045	1
3136AV-6K-0	FNR 1720B JA - CMO/RMBS		09/01/2019	Paydown		197,663	197,663	194,328	194,362	0	3,301	0	3,301	0	197,663	0	0	0	3,879	10/25/2045	1
3136B5-DF-9	FNR 1930C HA - CMO/RMBS		09/01/2019	Paydown		153,211	153,211	155,605	0	0	(2,394)	0	(2,394)	0	153,211	0	0	0	599	07/25/2059	1
3137B1-EW-8	FHR 4191C GE - CMO/RMBS		09/01/2019	Paydown		110,752	110,752	106,668	106,590	0	4,162	0	4,162	0	110,752	0	0	0	1,761	04/15/2033	1
3137B6-ZM-6	FHMS K714 A2 - CMBS		09/01/2019	Paydown		7,588	7,588	7,740	7,615	0	(27)	0	(27)	0	7,588	0	0	0	153	10/25/2020	1
3137B9-BZ-7	FHMS KF03 A - CMBS		09/25/2019	Paydown		70	70	70	70	0	0	0	0	0	70	0	0	0	1	01/25/2021	1
3137BL-6T-0	FHR 4504B CA - CMO/RMBS		09/01/2019	Paydown		43,164	43,164	42,240	42,234	0	930	0	930	0	43,164	0	0	0	870	08/15/2045	1
3137F2-6S-0	FHR 4703B LP - CMO/RMBS		09/01/2019	Paydown		62,150	62,150	61,169	61,179	0	971	0	971	0	62,150	0	0	0	1,242	07/15/2046	1
3137FJ-HW-2	FHR 4839F LA - CMO/RMBS		09/01/2019	Paydown		604,725	604,725	634,489	0	0	(29,764)	0	(29,764)	0	604,725	0	0	0	4,366	05/15/2050	1
31381L-R4-1	FN 464107 - CMBS/RMBS		09/01/2019	Paydown		5,677	5,677	6,322	6,160	0	(483)	0	(483)	0	5,677	0	0	0	184	12/01/2029	1
31381T-KC-3	FN 470191 - CMBS/RMBS		09/01/2019	Paydown		6,740	6,740	6,858	6,777	0	(38)	0	(38)	0	6,740	0	0	0	139	01/01/2022	1
3138E0-6H-7	FN AJ8071 - RMBS		09/01/2019	Paydown		20,436	20,436	21,471	21,454	0	(1,018)	0	(1,018)	0	20,436	0	0	0	544	12/01/2041	1
3138EQ-BA-9	FN AL7232 - RMBS		09/01/2019	Paydown		28,205	28,205	30,215	30,249	0	(2,044)	0	(2,044)	0	28,205	0	0	0	645	09/01/2045	1
3138EQ-KH-4	FN AL7495 - RMBS		09/01/2019	Paydown		16,919	16,919	18,124	18,143	0	(1,224)	0	(1,224)	0	16,919	0	0	0	400	10/01/2045	1
3138EQ-ZR-6	FN AL7951 - RMBS		09/01/2019	Paydown		12,744	12,744	13,652	13,643	0	(900)	0	(900)	0	12,744	0	0	0	292	01/01/2046	1
3138L2-V8-7	FN AM2438 - CMBS/RMBS		09/01/2019	Paydown		4,557	4,557	4,523	4,533	0	24	0	24	0	4,557	0	0	0	78	02/01/2023	1
3138ML-XD-1	FN AQ5175 - RMBS		09/01/2019	Paydown		103,737	103,737	104,093	104,031	0	(294)	0	(294)	0	103,737	0	0	0	2,113	12/01/2042	1
3138Y9-SC-3	FN AX7714 - RMBS		09/01/2019	Paydown		1,399	1,399	1,498	1,504	0	(105)	0	(105)	0	1,399	0	0	0	35	02/01/2045	1
3138YH-5L-0	FN AY4450 - RMBS		09/01/2019	Paydown		1,316	1,316	1,410	1,403	0	(87)	0	(87)	0	1,316	0	0	0	27	02/01/2045	1
3138YH-U5-7	FN AY4203 - RMBS		09/01/2019	Paydown		4,989	4,989	5,344	5,364	0	(375)	0	(375)	0	4,989	0	0	0	121	05/01/2045	1
3138YL-AD-3	FN AY6303 - RMBS		09/01/2019	Paydown		1,901	1,901	2,036	2,028	0	(127)	0	(127)	0	1,901	0	0	0	46	02/01/2045	1
3138YS-LD-6	FN AZ1223 - RMBS		09/01/2019	Paydown		1,237	1,237	1,325	1,315	0	(78)	0	(78)	0	1,237	0	0	0	26	06/01/2045	1
3138YT-4X-9	FN AZ2637 - RMBS		09/01/2019	Paydown		959	959	1,028	1,036	0	(76)	0	(76)	0	959	0	0	0	20	09/01/2045	1
3138YT-6B-5	FN AZ2665 - RMBS		09/01/2019	Paydown		2,045	2,045	2,191	2,196	0	(151)	0	(151)	0	2,045	0	0	0	48	10/01/2045	1
3140E7-GH-7	FN BA2899 - RMBS		09/01/2019	Paydown		345	345	369	370	0	(25)	0	(25)	0	345	0	0	0	8	11/01/2045	1
3140E9-4J-2	FN BA5324 - RMBS		09/01/2019	Paydown		134	134	143	143	0	(9)	0	(9)	0	134	0	0	0	3	11/01/2045	1
3140FP-FQ-7	FN BE3774 - RMBS		09/01/2019	Paydown		211,414	211,414	212,042	212,036	0	(622)	0	(622)	0	211,414	0	0	0	5,727	07/01/2047	1
3140FX-C8-3	FN BF0094 - RMBS		09/01/2019	Paydown		228,341	228,341	230,714	230,709	0	(2,368)	0	(2,368)	0	228,341	0	0	0	6,136	05/01/2056	1
3140FX-H3-9	FN BF0249 - RMBS		09/01/2019	Paydown		494,524	494,524	513,648	0	0	(19,124)	0	(19,124)	0	494,524	0	0	0	1,442	01/01/2058	1
3140J5-G7-8	FN BM1121 - RMBS		09/01/2019	Paydown		14,433	14,433	14,997	14,985	0	(552)	0	(552)	0	14,433	0	0	0	339	12/01/2046	1
3140J5-QM-4	FN BM1359 - RMBS		09/01/2019	Paydown		26,952	26,952	28,018	28,012	0	(1,060)	0	(1,060)	0	26,952	0	0	0	640	06/01/2047	1
3140J7-R5-6	FN BM3207 - RMBS		09/01/2019	Paydown		305,325	305,325	302,975	302,956	0	2,369	0	2,369	0	305,325	0	0	0	5,971	12/01/2032	1
3140J8-ZH-9	FN BM4343 - RMBS		09/01/2019	Paydown		843,616	843,616	884,742	884,150	0	(40,535)	0	(40,535)	0	843,616	0	0	0	25,479	05/01/2048	1
3140J9-H8-7	FN BM4754 - RMBS		09/01/2019	Paydown		172,402	172,402	178,302	0	0	(5,899)	0	(5,899)	0	172,402	0	0	0	503	05/01/2047	1
3140J9-KN-0	FN BM4800 - RMBS		09/01/2019	Paydown		185,683	185,683	188,773	188,773	0	(3,089)	0	(3,089)	0	185,683	0	0	0	5,144	10/01/2048	1
3140Q9-2N-2	FN CA2580 - RMBS		09/01/2019	Paydown		316,963	316,963	329,357	329,155	0	(12,192)	0	(12,192)	0	316,963	0	0	0	9,780	11/01/2048	1
31412N-3T-1	FN 930610 - RMBS		09/01/2019	Paydown		8,724	8,724	9,488	9,625	0	(901)	0	(901)	0	8,724	0	0	0	264	02/01/2039	1
31412U-BJ-8	FN 934841 - RMBS		09/01/2019	Paydown		14,426	14,426	14,973	14,686	0	(260)	0	(260)	0	14,426	0	0	0	356	05/01/2024	1
31417A-VD-8	FN AB4211 - RMBS		09/01/2019	Paydown		44,416	44,416	46,185	45,505	0	(1,090)	0	(1,090)	0	44,416	0	0	0	905	01/01/2027	1
31417D-M9-1	FN AB6683 - RMBS		09/01/2019	Paydown		32,001	32,001	33,842	33,521	0	(1,520)	0	(1,520)	0	32,001	0	0	0	626	10/01/2042	1
31418C-A8-7	FN MA2730 - RMBS		09/01/2019	Paydown		150,307	150,307	140,843	140,842	0	9,465	0	9,465	0	150,307	0	0	0	2,537	08/01/2046	1
31418C-E4-2	FN MA2854 - RMBS		09/01/2019	Paydown		73,116	73,116	69,837	70,024	0	3,092	0	3,092	0	73,116	0	0	0	1,199	12/01/2046	1
31418C-F6-6	FN MA2888 - RMBS		09/01/2019	Paydown		138,821	138,821	129,125	129,260	0	9,562	0	9,562	0	138,821	0	0	0	2,393	01/01/2047	1
341507-R6-0	FLORIDA ST BRD ED LOTTERY REV		07/16/2019	WELLS FARGO BANK N.A		2,290,860	2,000,000	2,358,420	2,292,235	0	(34,360)	0	(34,360)	0	2,257,875	0	32,985	32,985	104,722	07/01/2023	1FE
43232V-UH-2	HILLSBOROUGH CNTY FLA SCH BRD CTFS PARTN		07/16/2019	BARCLAYS CAPITAL		3,740,640	3,275,000	3,839,708	3,730,655	0	(53,417)	0	(53,417)	0	3,677,238	0	63,402	63,402	171,483	07/01/2023	1FE
43615F-AF-0	HOLLYWOOD FLA CAP IMPT REV		07/17/2019	PERSHING LLC		1,222,357	1,045,000	1,228,899	1,185,934	0	(13,266)	0	(13,266)	0	1,172,669	0	49,689	49,689	54,863	07/01/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
452281-JD-1	ILSSTD 101 A3 - ABS		08/01/2019	Paydown		70,351	70,351	70,315	66,510	0	31	0	31	0	70,351	0	0	0	1,874	07/25/2045	1FE
469494-AF-5	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS		07/16/2019	PERSHING LLC		1,947,436	1,755,000	2,151,770	1,951,011	0	(29,037)	0	(29,037)	0	1,921,974	0	25,461	25,461	84,581	08/01/2022	1FE
49151F-HC-7	KENTUCKY ST PPTY & BLDGS COMMN REVS		07/16/2019	Raymond James		1,244,904	1,200,000	1,244,880	1,266,661	0	(22,691)	961	(23,652)	0	1,243,009	0	1,895	1,895	57,833	08/01/2020	1FE
491552-B2-0	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV		07/16/2019	PERSHING & CO.		534,100	500,000	607,570	543,038	0	(9,271)	0	(9,271)	0	533,768	0	332	332	26,181	07/01/2021	1FE
495289-V4-9	KING CNTY WASH SWR REV		07/16/2019	BARCLAYS CAPITAL INC.		631,272	600,000	646,464	622,859	0	(3,471)	0	(3,471)	0	619,388	0	11,884	11,884	18,850	07/01/2022	1FE
50825J-LL-8	LAKE CNTY FLA SCH BRD CTFS PARTN		07/16/2019	BARCLAYS BANK PLC		1,569,254	1,470,000	1,748,242	1,580,628	0	(24,480)	0	(24,480)	0	1,556,148	0	13,106	13,106	46,346	06/01/2021	1FE
59259Y-Q6-9	METROPOLITAN TRANSN AUTH N Y REV		07/17/2019	NATIONAL FINANCIAL SECURITIES CORP		1,154,860	1,000,000	1,164,650	1,088,571	0	(9,314)	0	(9,314)	0	1,079,257	0	75,603	75,603	33,889	11/15/2023	1FE
59335K-BB-2	MIAMI-DADE CNTY FLA SEAPORT REV		07/17/2019	JEFFRIES & CO		1,686,840	1,500,000	1,675,200	1,594,267	0	(10,043)	0	(10,043)	0	1,584,225	0	102,615	102,615	60,000	10/01/2023	1FE
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/03/2019	Call @ 100.00		15,000	15,000	16,039	0	0	(31)	0	(31)	0	16,008	0	(1,008)	(1,008)	202	09/01/2049	1FE
64990E-MQ-7	NEW YORK STATE DORMITORY AUTHORITY		07/17/2019	Wells Fargo		1,162,260	1,000,000	1,151,670	1,084,391	0	(8,380)	0	(8,380)	0	1,076,011	0	86,249	86,249	46,389	02/15/2026	1FE
658262-FX-3	NCSSTD 101 A1 - ABS		09/01/2019	VARIOUS		880,948	880,416	876,278	878,067	0	169	0	169	0	878,236	0	2,712	2,712	23,775	07/25/2041	1FE
658262-GA-2	NCSSTD 111 A3 - ABS		08/01/2019	Paydown		64,881	64,881	61,353	63,852	0	1,029	0	1,029	0	64,881	0	0	0	1,728	10/25/2041	1FE
678657-LL-9	OKLAHOMA CITY OKLA WTR UTILS TR WTR & SW		07/16/2019	The Bank of New York Mellon		343,527	300,000	373,533	340,756	0	(4,771)	0	(4,771)	0	335,985	0	7,542	7,542	15,708	07/01/2023	1FE
686087-QX-8	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		08/01/2019	Call @ 100.00		50,000	50,000	54,232	52,466	0	(208)	0	(208)	0	52,258	0	(2,258)	(2,258)	2,025	07/01/2044	1FE
71883M-KP-8	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV		07/17/2019	RAYMOND JAMES & ASSOCIATES		707,819	625,000	726,919	707,585	0	(9,701)	0	(9,701)	0	697,884	0	9,935	9,935	32,813	07/01/2023	1FE
73358W-LW-2	PORT AUTH N Y & N J		07/16/2019	WELLS FARGO BANK N.A		1,323,537	1,235,000	1,323,031	1,344,825	0	(23,295)	495	(23,790)	0	1,321,035	0	2,502	2,502	62,265	07/15/2021	1FE
796839-BP-2	SAN BERNARDINO CNTY CALIF PENSION OBLIG		09/01/2019	Call @ 100.00		120,000	120,000	131,330	128,777	0	(1,026)	0	(1,026)	0	127,751	0	(7,751)	(7,751)	7,224	08/01/2023	1FE
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		09/26/2019	Call @ 100.00		25,000	25,000	26,842	26,004	0	(134)	0	(134)	0	25,870	0	(870)	(870)	545	11/01/2044	1FE
880461-CN-6	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		09/03/2019	Call @ 100.00		45,000	45,000	48,762	47,095	0	(241)	0	(241)	0	46,854	0	(1,854)	(1,854)	1,878	07/01/2039	1FE
914072-WC-3	UNIVERSITY ARK UNIV REV		07/16/2019	BARCLAYS BANK PLC		530,885	500,000	572,375	531,501	0	(5,930)	0	(5,930)	0	525,571	0	5,314	5,314	14,278	11/01/2021	1FE
914318-M5-6	UNIVERSITY IDAHO UNIV REVS		07/16/2019	PERSHING LLC		644,927	570,000	701,157	641,023	0	(8,751)	0	(8,751)	0	632,272	0	12,654	12,654	22,721	04/01/2023	1FE
946303-UJ-1	WAYNE ST UNIV MICH UNIV REVS		07/16/2019	PERSHING LLC		541,965	500,000	596,715	542,493	0	(7,878)	0	(7,878)	0	534,615	0	7,350	7,350	16,875	11/15/2021	1FE
946303-UK-8	WAYNE ST UNIV MICH UNIV REVS		07/16/2019	PERSHING LLC		503,550	450,000	541,746	497,537	0	(6,451)	0	(6,451)	0	491,087	0	12,464	12,464	15,188	11/15/2022	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						32,556,316	30,299,792	33,693,254	28,970,689	0	(529,320)	1,456	(530,775)	0	32,047,670	0	508,646	508,646	1,094,919	XXX	XXX
02147C-AA-1	CWALT 060A8 1A1 - RMBS		09/25/2019	Paydown		40,434	40,434	38,716	38,492	0	1,943	0	1,943	0	40,434	0	0	0	700	07/25/2046	1FM
02588N-AA-3	AMXCA 175 A - ABS		07/11/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,009,961	3,000,000	3,003,867	0	0	(652)	0	(652)	0	3,003,215	0	6,746	6,746	35,451	02/18/2025	1FE
03072S-J9-7	AMSI 05R7 M2 - RMBS		09/25/2019	Paydown		216,702	216,702	216,702	0	0	0	0	0	0	216,702	0	0	0	4,070	09/25/2035	1FM
034620-AC-8	AOMT 171 A3 - CMO/RMBS		09/25/2019	Paydown		8,479	8,479	8,478	8,479	0	0	0	0	0	8,479	0	0	0	209	01/25/2047	1FE
03764U-AN-3	APID 16R A1R - CDO		08/01/2019	Paydown		70,194	70,194	70,194	70,194	0	0	0	0	0	70,194	0	0	0	1,904	01/21/2025	1FE
056059-AG-3	BX 18IND B - CMBS		09/15/2019	Paydown		53,690	53,690	53,489	53,495	0	195	0	195	0	53,690	0	0	0	1,355	11/15/2035	1FE
05972F-AA-7	BANC 18CRE3 A - CMBS		09/01/2019	Paydown		220,667	220,667	220,667	220,667	0	0	0	0	0	220,667	0	0	0	4,356	03/16/2035	1FE
06742L-AH-6	DROCK 151 A - ABS		07/11/2019	BARCLAYS CAPITAL INC.		2,748,174	2,750,000	2,749,240	2,749,699	0	180	591	(411)	0	2,749,287	0	(1,114)	(1,114)	35,292	12/15/2022	1FE
075887-BE-8	BECTON DICKINSON AND CO		09/27/2019	VARIOUS		1,041,316	1,040,000	1,046,442	1,041,294	0	(999)	0	(999)	0	1,040,295	0	(295)	(295)	20,666	12/15/2019	2FE
08181L-AA-5	BSP 10 A1 - CDO		08/02/2019	Paydown		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	21,750	01/15/2029	1FE
126650-BC-3	CVS CAREMARK CORP - ABS		09/10/2019	Paydown		4,321	4,321	4,781	4,633	0	(312)	0	(312)	0	4,321	0	0	0	169	01/10/2028	2FE
126650-BP-4	CVSPAS 06 CRT - ABS		09/10/2019	Paydown		4,597	4,597	5,183	5,067	0	(470)	0	(470)	0	4,597	0	0	0	185	12/10/2028	2FE
126673-R2-0	CWL 054 MV4 - RMBS		09/25/2019	Paydown		49,151	49,151	49,151	49,151	0	0	0	0	0	49,151	0	0	0	1,126	09/25/2035	1FM
14149Y-AY-4	CARDINAL HEALTH INC		08/01/2019	MILLENNIUM ADVISORS LLC		152,159	150,000	145,251	147,603	0	315	0	315	0	147,918	0	4,240	4,240	4,267	03/15/2023	2FE
144531-EF-3	CARR 05FRE1 M1 - RMBS		09/25/2019	Paydown		13,171	13,171	12,957	13,055	0	117	0	117	0	13,171	0	0	0	263	12/25/2035	1FM
20451P-KN-5	COMPASS BANK	C	08/29/2019	Call @ 100.00		390,000	390,000	389,095	389,860	0	124	0	124	0	389,984	0	16	16	9,831	09/29/2019	2FE
22546Q-AC-1	CREDIT SUISSE FIRST BOSTON NEW YORK BRAN	C	08/13/2019	Maturity @ 100.00		250,000	250,000	287,028	254,422	0	(4,422)	0	(4,422)	0	250,000	0	0	0	13,250	08/13/2019	1FE
23245P-AA-9	CWALT 060A22 A1 - RMBS		09/25/2019	Paydown		124,568	124,568	120,130	118,040	1,301	5,226	0	6,527	0	124,568	0	0	0	2,238	02/25/2047	1FM
25150X-AR-3	DBALT 070A5 A1B - RMBS	C	09/25/2019	Paydown		52,786	52,786	50,344	48,966	1,387	2,433	0	3,820	0	52,786	0	0	0	951	08/25/2047	4FE
254683-CC-7	DCENT 177 A - ABS		07/11/2019	BNP PARIBAS		7,814,930	7,800,000	7,795,125	0	0	(944)	0	(944)	0	7,794,181	0	20,748	20,748	91,522	04/15/2025	1FE
26827X-AA-1	ECMC 161 A - ABS		09/04/2019	VARIOUS		1,563,045	1,555,399	1,584,076	1,587,652	0	(6,695)	0	(6,695)	0	1,580,957	0	(17,912)	(17,912)	41,146	07/26/2066	1FE
26828H-AA-5	ECMC 181 A - ABS		09/25/2019	Paydown		189,879	189,879	189,879	189,879	0	0	0	0	0	189,879	0	0	0	4,075	02/27/2068	1FE
26845B-AB-5	EFSV2 121 A2 - ABS		08/05/2019	Northern Trust		2,753,473	2,722,000	2,773,038	2,772,987	0	(11,856)	0	(11,856)	0	2,761,130	0	(7,657)	(7,657)	64,535	03/25/2036	1FE
28137R-AA-5	EDUSA 5 A - ABS		09/25/2019	Paydown		60,999	60,999	60,409	62,404	0	(1,405)	0	(1,405)	0	60,999	0	0	0	1,312	02/25/2039	1FE
28137T-AA-1	EDUSA 6 A - ABS		08/01/2019	VARIOUS		1,308,873	1,325,022	1,324,040	1,325,022	0	2	981	(979)	0	1,324,042	0	(15,169)	(15,169)	21,893	05/25/2039	1FE
30261K-AN-6	FREMF 12K711 B - CMBS		07/25/2019	Paydown		700,000	700,000	719,250	701,894	0	(1,894)	0	(1,894)	0	700,000	0	0	0	14,399	08/25/2045	1FM
30711X-AK-0	CAS 14C03A 1M2 - CMO		09/25/2019	Paydown		67,217	67,217	71,216	0	0	(3,999)	0	(3,999)	0	67,217	0	0	0	2,372	07/25/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
30711X-BD-5	CAS 15C03B 2M2 - CMO		09/25/2019	Paydown		106,464	106,464	118,042	0	0	(11,578)	0	(11,578)	0	106,464	0	0	0	5,348	07/25/2025	1
30711X-BM-5	CAS 16C01 1M2 - CMO		09/25/2019	Paydown		39,906	39,906	46,740	0	0	(6,834)	0	(6,834)	0	39,906	0	0	0	2,166	08/25/2028	1
30711X-CT-9	CAS 16C03 2M2 - CDO/CMO		09/25/2019	Paydown		61,962	61,962	70,070	0	0	(8,109)	0	(8,109)	0	61,962	0	0	0	2,070	10/25/2028	1
30711X-JS-4	CAS 17C03 1M1 - CMO		09/25/2019	Paydown		256,670	256,670	257,267	43,909	0	(810)	0	(810)	0	256,670	0	0	0	5,701	10/25/2029	1
3137G0-AD-1	STACR 13DN2 M2 - CMO		09/25/2019	Paydown		33,885	33,885	37,027	0	0	(3,142)	0	(3,142)	0	33,885	0	0	0	1,470	11/25/2023	1
3137G0-HT-9	STACR 16DNA1 M2 - CMO		09/25/2019	Paydown		56,455	56,455	58,819	57,710	0	(1,255)	0	(1,255)	0	56,455	0	0	0	1,985	07/25/2028	1
3137G0-KM-0	STACR 16DNA3 M2 - CMO		09/25/2019	Paydown		202,063	202,063	206,370	204,787	0	(2,724)	0	(2,724)	0	202,063	0	0	0	6,052	12/26/2028	1
3137G0-KX-6	STACR 16HQA3 M2 - CMO		09/25/2019	Paydown		52,843	52,843	53,080	53,079	0	(237)	0	(237)	0	52,843	0	0	0	1,314	03/26/2029	1
3137G0-MC-0	STACR 17DNA1 M1 - CMO		09/25/2019	Paydown		58,293	58,293	58,432	58,670	0	(377)	0	(377)	0	58,293	0	0	0	1,434	07/25/2029	1
34528Q-FD-1	FORDF 165 A1 - ABS		07/11/2019	BARCLAYS CAPITAL		4,343,543	4,350,000	4,342,470	4,349,826	0	634	7,416	(6,782)	0	4,343,044	0	499	499	49,481	11/15/2021	1FE
361448-AT-0	GATX CORP		07/30/2019	Maturity @ 100.00		85,000	85,000	84,886	84,987	0	13	0	13	0	85,000	0	0	0	2,125	07/30/2019	2FE
38021E-AA-2	GOAL 101 NTS - ABS		09/01/2019	Paydown		151,335	151,335	149,913	150,161	0	1,174	0	1,174	0	151,335	0	0	0	3,806	08/25/2048	1FE
39538W-FH-6	GPMF 06AR1 A1A - RMBS		09/25/2019	Paydown		24,397	24,397	23,695	23,725	0	672	0	672	0	24,397	0	0	0	519	02/25/2036	1FM
40414L-AH-2	HCP INC		07/22/2019	VARIOUS		801,144	800,000	798,392	799,671	0	168	0	168	0	799,839	0	161	161	21,619	02/01/2020	2FE
416518-AB-4	HARTFORD FINANCIAL SERVICES GROUP INC		08/19/2019	CORPORATE ACTION		432,324	400,000	451,595	422,938	0	(4,211)	0	(4,211)	0	418,727	0	13,597	13,597	17,311	04/15/2022	2FE
45661E-AV-6	INDX 06AR4 A1A - RMBS		09/25/2019	Paydown		18,785	18,785	18,316	18,334	0	452	0	452	0	18,785	0	0	0	331	05/25/2046	1FM
46638U-AC-0	JPMCC 12C8 A3 - CMBS		08/01/2019	Paydown		11,255	11,255	10,792	11,015	0	240	0	240	0	11,255	0	0	0	201	10/17/2045	1FM
492386-AU-1	KERR-MCGEE CORPORATION		09/18/2019	Not Available		1,086,052	925,000	1,086,052	1,035,196	0	(12,872)	0	(12,872)	0	1,022,324	0	63,727	63,727	64,288	07/01/2024	2FE
542514-QU-1	LBMLT 06WL1 2A3 - RMBS		08/01/2019	Paydown		14,951	14,951	14,932	14,936	0	15	0	15	0	14,951	0	0	0	185	01/25/2036	1FM
55953B-AJ-5	MAGNE 9R A1R - CDO	D	08/01/2019	Paydown		580,567	580,567	580,567	580,567	0	0	0	0	0	580,567	0	0	0	14,490	07/27/2026	1FE
55953B-AM-8	MAGNE 9R CR - CDO	D	07/10/2019	Paydown		250,000	250,000	251,878	243,348	9,027	(2,374)	0	6,653	0	250,000	0	0	0	10,238	07/27/2026	2FE
581557-BE-4	MCKESSON CORP		09/01/2019	VARIOUS		836,854	800,000	815,296	810,158	0	(1,116)	0	(1,116)	0	809,042	0	27,812	27,812	27,016	03/15/2024	2FE
610332-AU-2	MCBSL 151R AR - CDO		08/22/2019	Paydown		315,269	315,269	315,269	315,269	0	0	0	0	0	315,269	0	0	0	8,910	05/24/2027	1FE
637071-AJ-0	NATIONAL OILWELL VARCO INC		07/09/2019	Jane Street		744,113	750,000	716,557	733,685	0	2,069	0	2,069	0	735,755	0	8,358	8,358	11,917	12/01/2022	2FE
63938E-AC-8	NAVSL 141 A3 - ABS		08/01/2019	VARIOUS		1,765,483	1,791,800	1,776,802	1,791,800	0	36	14,998	(14,962)	0	1,776,838	0	(11,355)	(11,355)	29,719	06/25/2031	1FE
63940F-AB-3	NAVSL 162 A2 - ABS		09/25/2019	Paydown		163,319	163,319	163,319	163,319	0	0	0	0	0	163,319	0	0	0	3,851	06/25/2065	1FE
63941N-AA-7	NAVSL 184 A1 - ABS		09/25/2019	Paydown		110,971	110,971	110,971	110,971	0	0	0	0	0	110,971	0	0	0	2,028	06/27/2067	1FE
64032X-AA-3	NSLT 123 A - ABS		09/25/2019	Paydown		244,240	244,240	245,395	245,497	0	(1,257)	0	(1,257)	0	244,240	0	0	0	5,216	03/26/2040	1FE
64033K-AA-0	NSLT 143 A - ABS		08/01/2019	VARIOUS		770,695	781,873	771,870	781,873	0	11	10,003	(9,992)	0	771,881	0	(1,186)	(1,186)	12,787	06/25/2041	1FE
67091R-AK-5	OCP 158R A1R - CDO	C	07/17/2019	Paydown		274,562	274,562	274,562	274,562	0	0	0	0	0	274,562	0	0	0	7,188	04/19/2027	1FE
69338Y-AA-1	PHEAA 121 NTS - ABS		08/01/2019	VARIOUS		1,499,479	1,516,060	1,507,955	1,513,032	0	221	5,256	(5,035)	0	1,507,997	0	(8,519)	(8,519)	25,160	05/25/2027	1FE
69700A-AA-3	PSTAT 171 A1 - CDO	C	08/01/2019	Paydown		264,947	264,947	264,947	264,947	0	0	0	0	0	264,947	0	0	0	6,722	10/15/2025	1FE
698475-AQ-3	PPHEA 111 A3 - ABS		07/01/2019	Paydown		57,127	57,127	56,806	56,899	0	228	0	228	0	57,127	0	0	0	1,534	10/01/2037	1FE
708788-AC-8	PHEAA 06 A3 - ABS		08/01/2019	PERSHING LLC		3,820,936	3,934,039	3,881,601	3,882,042	0	8,291	14,377	(6,086)	0	3,875,955	0	(55,020)	(55,020)	78,208	10/25/2035	1FE
78403D-AG-5	SBATOW 141 1C - ABS		09/13/2019	Paydown		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	12,343	10/17/2044	1FE
78442G-LH-7	SLMA 043 A5 - ABS		08/01/2019	Cantor Fitzgerald		162,954	163,107	163,038	163,026	0	15	15	0	0	163,026	0	(72)	(72)	93	07/25/2023	1FE
78447A-AA-2	SLMA 123 A - ABS		08/01/2019	VARIOUS		399,842	401,883	400,908	401,883	0	6	975	(968)	0	400,914	0	(1,072)	(1,072)	6,654	12/26/2025	1FE
80705X-AA-5	SCHOL 13A A - ABS		08/01/2019	VARIOUS		905,787	926,340	921,749	968,464	0	2,384	49,126	(46,742)	0	921,721	0	(15,934)	(15,934)	14,869	01/30/2045	1FE
817176-AL-4	SPARK 1406R AR - CDO		08/01/2019	Paydown		35,852	35,852	35,852	35,852	0	0	0	0	0	35,852	0	0	0	1,012	07/17/2026	1FE
83609R-AA-9	SNDPT 15 A - CDO	C	09/30/2019	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	93,369	01/23/2029	1FE
86363W-AG-4	SASC 07BC3 2A3 - RMBS		09/25/2019	Paydown		17,131	17,131	16,585	0	0	546	0	546	0	17,131	0	0	0	227	06/25/2037	1FM
92922F-7P-7	WAMU 05AR17 1A1 - CMO/RMBS		09/25/2019	Paydown		7,299	7,299	7,177	7,143	0	156	0	156	0	7,299	0	0	0	140	12/25/2045	1FM
92922F-J4-1	WAMU 05AR6 2B2 - CMO/RMBS		09/25/2019	Paydown		8,609	8,609	8,491	8,462	0	147	0	147	0	8,609	0	0	0	188	04/25/2045	1FM
933638-AB-4	WAMU 06AR19 A1A - CMO/RMBS		09/01/2019	Paydown		16,075	16,075	15,653	15,576	0	499	0	499	0	16,075	0	0	0	359	01/25/2047	1FM
94973V-BH-9	ANTHEM INC		08/15/2019	Maturity @ 100.00		350,000	350,000	349,192	349,895	0	105	0	105	0	350,000	0	0	0	7,875	08/15/2019	2FE
M2851M-AA-1	DP WORLD LTD	D	09/24/2019	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		799,000	800,000	785,296	0	0	557	0	557	0	785,853	0	13,147	13,147	3,967	06/19/2024	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						48,877,220	48,799,609	49,043,372	36,630,167	11,715	(61,371)	103,739	(153,395)	0	48,851,014	0	23,746	23,746	972,771	XXX	XXX
05070@-AA-0	AUDAX AAMP HOLDINGS, INC. TERM A		07/01/2019	AIMS SLP		5,538	0	5,538	0	0	0	0	0	0	5,538	0	0	0	7,761	02/15/2021	4FE
08658D-AF-6	BESTOP, INC. TERM		09/30/2019	AIMS SLP		15,416	0	15,416	0	0	0	0	0	0	15,416	0	0	0	2,123	07/30/2021	4FE
08764R-AC-3	BETTCHER INDUSTRIES, INC. TERM		09/30/2019	AIMS SLP		7,591	0	7,591	0	0	0	0	0	0	7,591	0	0	0	2	10/03/2023	3FE
09238P-AB-5	BLACKHAWK INDUSTRIAL HOLDINGS, INC. TERM		09/30/2019	AIMS SLP		1,825	0	1,825	721,066	0	0	0	0	0	1,825	0	0	0	25,033	09/17/2024	4FE
10153K-AB-5	BOULDER SCIENTIFIC COMPANY, LLC REV		09/24/2019	AIMS SLP		798	13,295	798	0	0	0	0	0	0	798	0	0	0	0	06/28/2025	3FE
10153K-AD-1	BOULDER SCIENTIFIC COMPANY, LLC DDTL		07/17/2019	AIMS SLP		2,659	0	2,659	0	0	0	0	0	0	2,659	0	0	0	0	12/28/2025	3FE
12738X-AC-5	CADENT, LLC TERM		09/30/2019	AIMS SLP		5,811	0	5,811	1,153,543	0	0	0	0	0	5,811	0	0	0	22,915	09/11/2023	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
29916C-AC-9	EVANS FOOD GROUP LTD. REV		09/09/2019	AIMS SLP		1,338	20,218	1,338	0	0	0	0	0	0	1,338	0	0	0	0	08/02/2025	4FE
45249T-AE-2	IMAGEFIRST HOLDINGS, LLC TERM		08/26/2019	AIMS SLP		374	0	374	0	0	0	0	0	0	374	0	0	0	918	10/27/2025	3FE
56625L-AD-2	MARCO TECHNOLOGIES, LLC (FKA MARCO, INC.) TERM A		09/30/2019	AIMS SLP		1,942	0	1,942	0	0	0	0	0	0	1,942	0	0	0	14,224	10/30/2023	3FE
62931*-AA-2	NMC SKINCARE INTERMEDIATE HOLDINGS II, LLC TERM		09/30/2019	AIMS SLP		385	0	385	150,889	0	0	0	0	0	385	0	0	0	2,755	10/31/2024	4FE
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLDINGS II, LLC DDTL		09/30/2019	AIMS SLP		27	0	27	(513)	0	0	0	0	0	27	0	0	0	232	10/31/2024	4FE
69345U-AB-8	PROTECTIVE INDUSTRIAL PRODUCTS, INC. TERM A		09/30/2019	AIMS SLP		829	0	829	0	0	0	0	0	0	829	0	0	0	4,274	01/31/2024	4FE
69913K-AC-0	PARAGON FILMS, INC. TERM		09/30/2019	AIMS SLP		2,687	0	2,687	0	0	0	0	0	0	2,687	0	0	0	28,272	03/29/2025	4FE
74056T-AB-0	PREMIER RESEARCH ACQUISITION CORP. TERM		09/30/2019	AIMS SLP		3,112	0	3,112	614,638	0	0	0	0	0	3,112	0	0	0	10,327	07/25/2024	3FE
74274B-AF-6	PROCESS EQUIPMENT, INC. TERM A		09/30/2019	AIMS SLP		822	0	822	0	0	0	0	0	0	822	0	0	0	6,275	03/06/2025	4FE
74274B-AG-4	PROCESS EQUIPMENT, INC. REV		09/30/2019	AIMS SLP		31,304	0	31,304	0	0	0	0	0	0	31,304	0	0	0	637	03/06/2025	4FE
76118S-AF-4	RESOLUTE INDUSTRIAL, LLC TERM		09/30/2019	AIMS SLP		1,218	0	1,218	0	0	0	0	0	0	1,218	0	0	0	11,407	03/07/2025	4FE
77542H-AG-0	ROHRER CORPORATION TERM		09/30/2019	AIMS SLP		596	0	596	233,796	0	0	0	0	0	596	0	0	0	2,938	10/01/2023	4FE
88770Y-AB-4	TINUITI INC. REV		09/05/2019	AIMS SLP		966	0	966	0	0	0	0	0	0	966	0	0	0	0	08/19/2022	3FE
90353C-AE-7	UBEO, LLC TERM		09/30/2019	AIMS SLP		2,136	0	2,136	309,664	0	0	0	0	0	2,136	0	0	0	5,498	04/03/2024	4FE
90370#-AA-7	US RADIOLOGY SPECIALISTS, INC. TERM		09/30/2019	AIMS SLP		191	0	191	74,971	0	0	0	0	0	191	0	0	0	407	01/01/2024	2FE
90372@-AA-7	US RADIOLOGY SPECIALISTS, INC. TERM ADD		09/30/2019	AIMS SLP		24	0	24	9,466	0	0	0	0	0	24	0	0	0	51	01/01/2024	2FE
90373*-AA-8	US RADIOLOGY SPECIALISTS, INC. TERM USOIS		09/30/2019	AIMS SLP		453	0	453	179,857	0	0	0	0	0	453	0	0	0	976	01/01/2024	2FE
91865F-AF-6	VACO HOLDINGS, LLC REV		09/30/2019	AIMS SLP		1,591	0	1,591	0	0	0	0	0	0	1,591	0	0	0	0	11/09/2022	3FE
98423E-AC-6	YLG HOLDINGS, INC. TERM A		09/30/2019	AIMS SLP		1,196	0	1,196	87,730	0	0	0	0	0	1,196	0	0	0	1,575	01/09/2020	4FE
8299999. Subtotal - Bonds - Bank Loans						90,828	33,513	90,828	3,535,106	0	0	0	0	0	90,828	0	0	0	148,598	XXX	XXX
8399997. Total - Bonds - Part 4						107,619,576	102,312,443	109,761,204	93,940,891	11,715	(1,094,885)	109,381	(1,192,551)	0	106,631,711	0	985,405	985,405	3,134,163	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						107,619,576	102,312,443	109,761,204	93,940,891	11,715	(1,094,885)	109,381	(1,192,551)	0	106,631,711	0	985,405	985,405	3,134,163	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						107,619,576	XXX	109,761,204	93,940,891	11,715	(1,094,885)	109,381	(1,192,551)	0	106,631,711	0	985,405	985,405	3,134,163	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

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 DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BB&T	North Carolina	0	0.000	0	0	12,555,734	20,386,402	31,048,871	XXX
BB&T	North Carolina	0	1.500	40	0	8,826	8,839	8,851	XXX
U.S. Bank	Ohio	0	1.500	50,163	14,195	10,290,166	10,307,779	10,323,312	XXX
Citizens Bank	Rhode Island	0	2.010	60,997	0	10,378,997	10,399,875	10,419,462	XXX
Huntington National Bank	Ohio	0	1.865	24,457	0	5,105,869	5,113,892	5,121,668	XXX
KeyBank	Ohio	0	2.020	26,466	0	5,116,821	5,125,520	5,133,952	XXX
Northern Trust	Illinois	0	0.000	0	0	0	(825,460)	2,575,029	XXX
0199998. Deposits in ... 8 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	583	0	455,545	467,540	489,662	XXX
0199999. Totals - Open Depositories		XXX	XXX	162,706	14,195	43,911,958	50,984,387	65,120,807	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	162,706	14,195	43,911,958	50,984,387	65,120,807	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	162,706	14,195	43,911,958	50,984,387	65,120,807	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						0	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
09248U-45-2	BLKRK LQ:TREAS ADMN		09/04/2019	1.740		2,291,994	0	16,535
31846V-41-9	FIRST AMER:TRS OBG V		09/04/2019	1.670		0	310	0
4812A2-83-5	JPMORGAN:100% MM INST		09/04/2019	1.780		4,123,295	0	36,414
94975H-29-6	WELLS FRGO TREASURY PLUS CL I MMF		09/04/2019	1.710		0	89	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						6,415,289	399	52,949
4812C0-67-0	JPMORGAN:US GVT MM CAP		08/15/2018	1.770		6,250,000	0	115,277
665278-70-1	NORTHERN INST:US GS SHS		09/30/2019	1.800		53,177,808	98,495	9,174
665279-20-4	NORTHERN INST:PRIME SH		05/13/2019	2.000		20,535,253	36,142	194,460
8699999. Subtotal - All Other Money Market Mutual Funds						79,963,061	134,637	318,911
8899999 - Total Cash Equivalents						86,378,350	135,036	371,860