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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.essent.us

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Pennsylvania
County of Delaware
SS:

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

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

Subscribed and sworn to before me this
6th day of November 2023

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

Lois A. Chapla
Notary Public
06/11/2027

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	3,090,557,358		3,090,557,358	3,077,708,914
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	785,037	219,537	565,500	640,500
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ...... encumbrances)			0	0
4.2 Properties held for the production of income (less $ ...... encumbrances)			0	0
4.3 Properties held for sale (less $ ...... encumbrances)	563,796		563,796	0
5. Cash ($ 80,129,279), cash equivalents ($ 74,618,755) and short-term investments ($ 76,585,764)	231,333,798		231,333,798	122,178,996
6. Contract loans (including $ ...... premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	145,920,243	0	145,920,243	146,924,805
9. Receivables for securities	25,989		25,989	40,590
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,469,186,221	219,537	3,468,966,684	3,347,493,804
13. Title plants less $ ...... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	25,248,612		25,248,612	22,713,842
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	44,675,164		44,675,164	41,399,633
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ...... earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($ ......) and contracts subject to redetermination ($ ......)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,031,089		1,031,089	0
18.2 Net deferred tax asset	40,532,303	14,138,352	26,393,951	27,098,363
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	3,479,413	2,674,338	805,075	504,163
21. Furniture and equipment, including health care delivery assets ($ ......)	954,865	954,865	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	1,245,782		1,245,782	153,476
24. Health care ($ ......) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	15,862,080	15,462,080	400,000	400,000
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,602,215,529	33,449,172	3,568,766,357	3,439,763,281
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	3,602,215,529	33,449,172	3,568,766,357	3,439,763,281
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaid expenses	15,462,080	15,462,080	0	0
2502. Accounts receivable	400,000	0	400,000	400,000
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	15,862,080	15,462,080	400,000	400,000

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 62,756,685)	137,475,940	141,308,834
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	1,316,438	1,326,062
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	33,502,481	36,830,981
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,999,820	2,376,245
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		524,284
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 43,700,668 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)	101,146,274	115,448,654
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	79,405,923	67,565,520
13.	Funds held by company under reinsurance treaties		0
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		(43,968)
16.	Provision for reinsurance (including $ certified)		0
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	2,487,107	4,046,406
20.	Derivatives	0	0
21.	Payable for securities	7,099,699	1,606,141
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,213,399,771	2,048,739,712
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,578,833,453	2,419,728,871
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,578,833,453	2,419,728,871
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	2,500,000	2,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	702,810,000	702,810,000
35.	Unassigned funds (surplus)	284,622,904	314,724,410
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	989,932,904	1,020,034,410
38.	Totals (Page 2, Line 28, Col. 3)	3,568,766,357	3,439,763,281
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	2,213,399,771	2,048,739,712
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,213,399,771	2,048,739,712
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 686,809,731)	704,849,625	669,857,964	896,817,936
	1.2 Assumed (written $)			0
	1.3 Ceded (written $ 295,389,573)	299,127,087	250,600,314	345,911,596
	1.4 Net (written $ 391,420,158)	405,722,538	419,257,650	550,906,340
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 62,843,280):			
	2.1 Direct	17,308,328	(189,783,774)	(184,494,570)
	2.2 Assumed			0
	2.3 Ceded	16,187,193	(57,597,584)	(53,161,747)
	2.4 Net	1,121,135	(132,186,190)	(131,332,823)
3.	Loss adjustment expenses incurred	92,469	(358,186)	(241,886)
4.	Other underwriting expenses incurred	66,477,955	69,351,838	94,084,712
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	67,691,559	(63,192,538)	(37,489,997)
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	338,030,979	482,450,188	588,396,337
	INVESTMENT INCOME			
9.	Net investment income earned	84,570,956	65,715,951	90,699,533
10.	Net realized capital gains (losses) less capital gains tax of $ (1,358,855)	(1,202,803)	3,268,573	(1,026,985)
11.	Net investment gain (loss) (Lines 9 + 10)	83,368,153	68,984,524	89,672,548
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)	0	0	0
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income	3,712,500	3,937,500	5,225,000
15.	Total other income (Lines 12 through 14)	3,712,500	3,937,500	5,225,000
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	425,111,632	555,372,212	683,293,885
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	425,111,632	555,372,212	683,293,885
19.	Federal and foreign income taxes incurred	112,528,966	75,983,684	92,788,559
20.	Net income (Line 18 minus Line 19)(to Line 22)	312,582,666	479,388,528	590,505,326
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,020,034,410	1,043,866,319	1,043,866,319
22.	Net income (from Line 20)	312,582,666	479,388,528	590,505,326
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $	(4,802,330)	23,102,239	22,391,155
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(731,684)	2,927,857	(4,855,195)
27.	Change in nonadmitted assets	67,502,849	(67,980,072)	(60,804,557)
28.	Change in provision for reinsurance			0
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(239,992,948)	(260,000,000)	(315,000,000)
36.	Change in treasury stock			0
37.	Aggregate write-ins for gains and losses in surplus	(164,660,059)	(197,865,190)	(256,068,638)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(30,101,506)	(20,426,638)	(23,831,909)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	989,932,904	1,023,439,681	1,020,034,410
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Service fee income	3,712,500	3,937,500	5,225,000
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	3,712,500	3,937,500	5,225,000
3701.	Increase in contingency reserves	(164,660,059)	(197,865,190)	(256,068,638)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(164,660,059)	(197,865,190)	(256,068,638)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	399,985,030	396,229,404	520,809,906
2. Net investment income	86,549,376	65,770,920	89,416,323
3. Miscellaneous income	3,712,500	3,937,500	5,225,000
4. Total (Lines 1 to 3)	490,246,906	465,937,824	615,451,229
5. Benefit and loss related payments	4,954,029	2,457,817	3,602,782
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	68,104,301	71,354,874	91,979,686
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	48,669,788	69,521,492	93,846,943
10. Total (Lines 5 through 9)	121,728,118	143,334,183	189,429,411
11. Net cash from operations (Line 4 minus Line 10)	368,518,788	322,603,641	426,021,818
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	375,218,657	388,662,531	426,463,069
12.2 Stocks	75,000	16,000	16,000
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	342,805	342,805
12.5 Other invested assets	7,416,021	8,417,905	9,237,270
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	2,945
12.7 Miscellaneous proceeds	5,510,159	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	388,219,837	397,439,241	436,062,089
13. Cost of investments acquired (long-term only):			
13.1 Bonds	396,902,848	408,771,875	482,447,649
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	563,796	342,805	342,805
13.5 Other invested assets	7,145,775	39,901,047	41,630,066
13.6 Miscellaneous applications	0	1,737,356	5,651,543
13.7 Total investments acquired (Lines 13.1 to 13.6)	404,612,419	450,753,083	530,072,063
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(16,392,582)	(53,313,842)	(94,009,974)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	239,992,948	260,000,000	315,000,000
16.6 Other cash provided (applied)	(2,978,456)	(73,278,819)	(69,627,885)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(242,971,404)	(333,278,819)	(384,627,885)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	109,154,802	(63,989,020)	(52,616,041)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	122,178,996	174,795,037	174,795,037
19.2 End of period (Line 18 plus Line 19.1)	231,333,798	110,806,017	122,178,996

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

20.0001. Dividend of bonds to Parent	43,207,948		

NOTES TO FINANCIAL STATEMENTS

1. **Summary of Significant Accounting Policies**

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 312,582,666	$ 590,505,326
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 312,582,666	$ 590,505,326
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 989,932,904	$ 1,020,034,410
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 989,932,904	$ 1,020,034,410

B. No significant change from year-end 2022.

C. The Company uses the following accounting policies:

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

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

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

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

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

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

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

No significant change from year-end 2022.

3. **Business Combinations and Goodwill**

No significant change from year-end 2022.

4. **Discontinued Operations**

No significant change from year-end 2022.

5. **Investments**

A. No significant change from year-end 2022.

B. No significant change from year-end 2022.

C. No significant change from year-end 2022.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

(2)

	(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	706,141	176,703	529,438
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	706,141	176,703	529,438
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		$ 176,703	

(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: $5,217,384
2. 12 Months or longer: $95,709,594

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $77,129,003
2. 12 Months or longer: $847,878,024

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

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

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

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

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

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

J. No significant change from year-end 2022.

K. No significant change from year-end 2022.

L. No significant change from year-end 2022.

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

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

O. No significant change from year-end 2022.

P. No significant change from year-end 2022.

NOTES TO FINANCIAL STATEMENTS

Q. No significant change from year-end 2022.

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

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change from year-end 2022.

7. Investment Income

No significant change from year-end 2022.

8. Derivative Instruments

The Company had no derivative instruments at September 30, 2023.

9. Income Taxes

No significant change from year-end 2022.

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

A. No significant change from year-end 2022.

B. On March 27, 2023, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a $90 million dividend, on June 30, 2023, Essent Guaranty paid to Essent US Holdings, Inc., a $90 million dividend, and on September 29, 2023, Essent Guaranty paid to Essent US Holdings, Inc., a $60 million dividend.

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

11. Debt

A. No significant change from year-end 2022.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the “FHLBank”). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as $892,191,589. The Company calculated this amount as 25% of admitted assets as of September 30, 2023.

(2) FHLB Capital Stock

a. Aggregate Totals

(1) Current Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	$565,500	$565,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$565,500	$565,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$892,191,589	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	$640,500	$640,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total I (a+b+c+d)	$640,500	$640,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$859,940,820	XXX	XXX

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

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

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	$565,500	$565,500	—	—	—	—

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, 2023.

(4) The Company has not borrowed any funds from the FHLB as of September 30, 2023.

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

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

E. No significant change from year-end 2022.

F. No significant change from year-end 2022.

G. No significant change from year-end 2022.

H. No significant change from year-end 2022.

I. No significant change from year-end 2022.

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

No significant change from year-end 2022.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2022.

15. Leases

No significant change from year-end 2022.

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

No significant change from year-end 2022.

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

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

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 2022.

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

No significant change from year-end 2022.

20. Fair Value Measurements

A.

1) Fair value measurements as of September 30, 2023:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All Other Governments	$ —	$ 490,288	$ —	$ 490,288
Industrial & Miscellaneous	—	5,868,290	—	5,868,290
Bank Loans Unaffiliated	—	15,415,846	—	15,415,846
Total Bonds	—	21,774,424	—	21,774,424
Cash Equivalents				
Exempt Money Market Mutual Funds	$ 5,127,409	$ —	$ —	$ 5,127,409
Other Money Market Mutual Funds	58,962,874	—	—	58,962,874
Total Cash Equivalents	64,090,283	—	—	64,090,283
Total Assets at Fair Value	$ 64,090,283	$ 21,774,424	$ —	$ 85,864,707

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, 2023

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$2,794,164,798	$3,090,557,258	$ 533,713,494	$2,260,451,304	$ —	$ —
Cash equivalents	74,618,755	74,618,755	74,618,755	—	—	—
Common stocks	565,500	565,500	—	565,500	—	—
Short-term investments	76,585,764	76,585,764	76,585,764	—	—	—

December 31, 2022

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

D. None.

E. None.

21. Other Items

A.- F. No significant change from year-end 2022.

G. Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer	6	$ 1,291,962,147
c. ILS Contracts as Counterparty		$ —
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer		$ —
c. ILS Contracts as Counterparty		$ —

H. No significant change from year-end 2022.

22. Events Subsequent

The Company has considered subsequent events through November 6, 2023.

23. Reinsurance

No significant change from year-end 2022.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes to Incurred Losses and LAE

A. Reserves as of December 31, 2022 were $142,634,896. For the period ended September 30, 2023, $4,948,952 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $75,123,988 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $62,561,956 favorable prior-year development during the period of December 31, 2022 to September 30, 2023. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.

B. No significant change from year-end 2022.

26. Intercompany Pooling Arrangements

No significant change from year-end 2022.

27. Structured Settlements

No significant change from year-end 2022.

28. Healthcare Receivables

No significant change from year-end 2022.

29. Participating Policies

No significant change from year-end 2022.

NOTES TO FINANCIAL STATEMENTS

30. **Premium Deficiency Reserve**

No significant change from year-end 2022.

31. **High Deductibles**

No significant change from year-end 2022.

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

No significant change from year-end 2022.

33. **Asbestos/Environmental Reserves**

No significant change from year-end 2022.

34. **Subscriber Savings Accounts**

No significant change from year-end 2022.

35. **Multiple Peril Crop Insurance**

No significant change from year-end 2022.

36. **Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Essent Title Holdings, Inc., a 100% owned subsidiary of the Company's Parent, Essent US Holdings, Inc., acquired 100% of Boston National Holdings LLC and its subsidiaries and 100% of Agents National Title Holding Company and its subsidiaries.

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Pennsylvania Insurance Department

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 220,788	$ 219,537
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 220,788	$ 219,537
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent .... %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	AA-3191537	Radnor Re 2023 1 Ltd	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

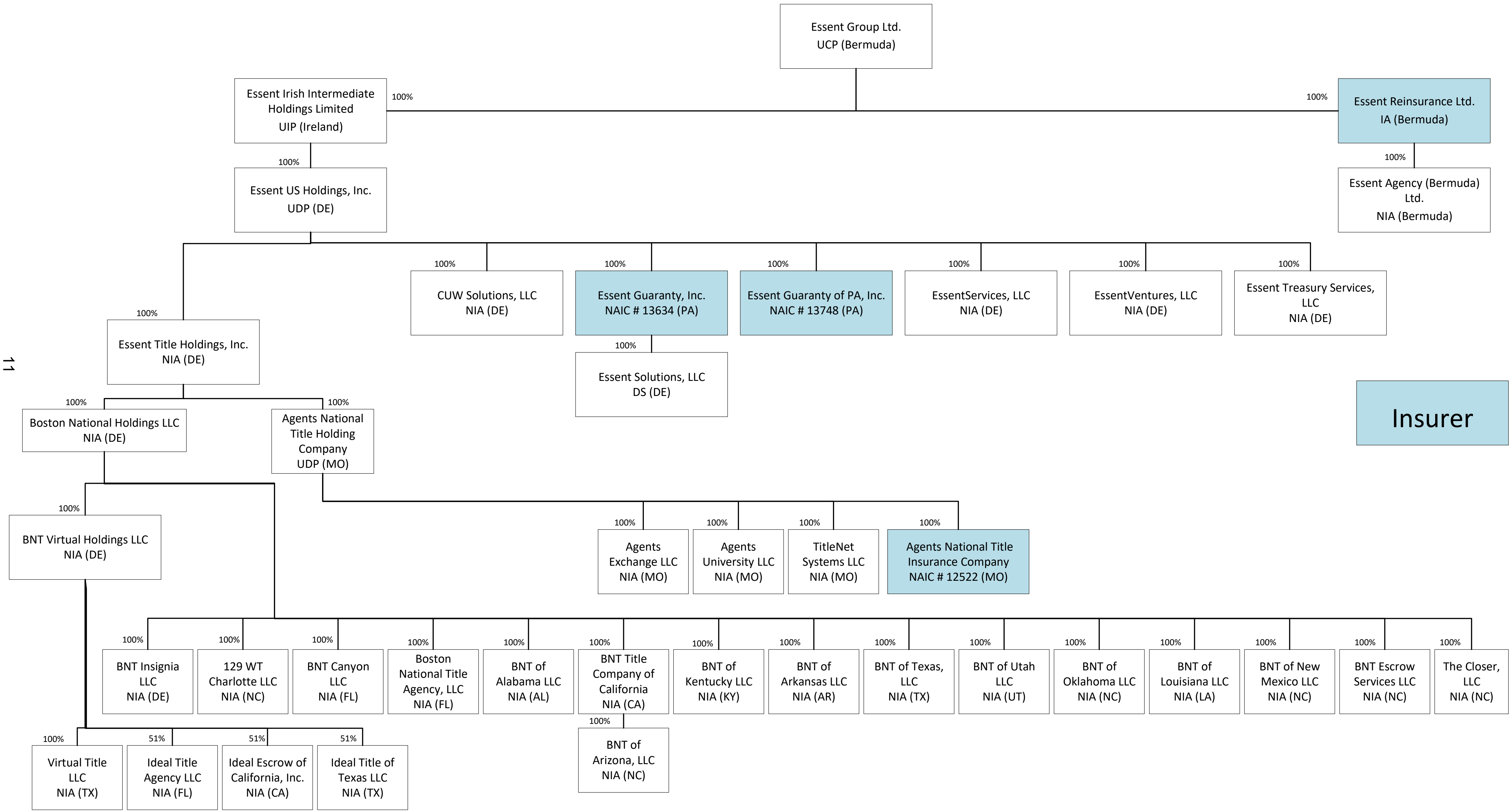
Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	6,986,630	6,922,398	99,317	175,391	1,814,792	2,287,067
2. Alaska AK	L	1,591,674	1,823,540		64,501	816,621	1,078,381
3. Arizona AZ	L	25,599,564	22,127,282			7,440,097	4,318,593
4. Arkansas AR	L	7,507,807	8,081,408	149,830	38,915	1,266,597	1,512,476
5. California CA	L	79,682,836	73,850,179	207,341	62,576	45,935,969	36,713,691
6. Colorado CO	L	25,326,652	24,017,094	99,461	(31,662)	5,452,109	4,804,172
7. Connecticut CT	L	6,362,972	6,665,189	29,512	78,495	1,908,412	2,853,292
8. Delaware DE	L	1,871,862	1,986,348	86,461		585,406	792,065
9. District of Columbia DC	L	1,438,531	1,450,815			556,064	1,179,339
10. Florida FL	L	80,220,221	71,867,181	112,459	66,200	26,143,650	20,349,995
11. Georgia GA	L	24,772,239	21,880,686	78,847	90,193	8,268,543	7,036,378
12. Hawaii HI	L	1,486,723	1,498,799			389,823	938,198
13. Idaho ID	L	6,664,951	5,505,284			1,503,715	496,868
14. Illinois IL	L	21,334,471	21,665,885	847,032	654,321	8,618,319	8,682,149
15. Indiana IN	L	10,253,007	9,544,969	48,557	41,639	2,973,019	2,591,727
16. Iowa IA	L	3,252,166	3,515,778	290,754	106,251	857,024	1,089,332
17. Kansas KS	L	3,082,645	3,112,481	32,975	10,856	539,435	663,676
18. Kentucky KY	L	5,688,534	5,587,857	130,607	62,297	1,583,001	1,426,654
19. Louisiana LA	L	7,523,071	7,640,666	213,808	142,326	3,432,097	3,263,348
20. Maine ME	L	1,506,727	1,489,606	28,283		711,249	608,030
21. Maryland MD	L	17,642,363	18,714,903	291,723	157,436	6,453,105	7,956,764
22. Massachusetts MA	L	9,019,083	9,026,581	16,420	5,333	3,286,314	3,641,582
23. Michigan MI	L	17,323,983	16,095,304	431,626	61,868	5,196,003	4,848,579
24. Minnesota MN	L	14,229,328	14,146,196	202,567	71,093	2,804,979	3,031,147
25. Mississippi MS	L	2,250,877	2,245,038	75,125	4,351	1,071,104	1,081,003
26. Missouri MO	L	10,440,843	10,362,859	119,153	125,341	1,460,451	1,931,260
27. Montana MT	L	1,431,301	1,420,776	43,157		312,940	287,552
28. Nebraska NE	L	2,802,783	2,917,501	100,405	57,659	311,326	462,627
29. Nevada NV	L	14,227,337	13,298,036			5,393,911	3,789,207
30. New Hampshire NH	L	2,203,391	2,196,945		42,667	662,701	587,172
31. New Jersey NJ	L	19,139,142	19,672,438	123,816	11,451	7,674,313	8,687,781
32. New Mexico NM	L	2,943,375	3,054,036			832,532	1,094,317
33. New York NY	L	16,725,815	16,847,311	35,397	100,485	9,861,315	10,392,968
34. North Carolina NC	L	18,894,564	17,489,827	168,315	26,155	2,681,903	3,994,541
35. North Dakota ND	L	842,823	799,108	99,492		308,037	493,453
36. Ohio OH	L	18,248,841	18,353,056	370,262	149,415	4,792,092	4,826,399
37. Oklahoma OK	L	6,413,895	7,062,947	230,680	87,302	1,652,829	2,333,383
38. Oregon OR	L	9,372,740	8,884,141	61,519		2,595,765	2,209,965
39. Pennsylvania PA	L	16,290,208	16,442,262	464,961	168,314	4,732,338	4,756,557
40. Rhode Island RI	L	1,170,743	1,223,535			336,009	470,914
41. South Carolina SC	L	9,584,731	9,031,838	198,900		2,187,204	2,636,089
42. South Dakota SD	L	731,931	776,930	141		146,792	149,765
43. Tennessee TN	L	12,898,015	11,481,881	21,638	31,644	2,248,605	1,951,623
44. Texas TX	L	78,397,086	72,554,242	1,270,961	420,025	21,900,680	21,915,359
45. Utah UT	L	13,008,520	11,224,920			3,357,516	2,811,298
46. Vermont VT	L	638,389	672,778	435		195,322	225,673
47. Virginia VA	L	17,327,209	18,314,360	29,487		3,328,447	4,634,013
48. Washington WA	L	21,154,472	20,107,006	178,006		5,636,412	4,409,296
49. West Virginia WV	L	1,393,651	1,422,549	55,670	110,001	367,159	329,835
50. Wisconsin WI	L	7,062,649	6,929,203	89,555	47,885	1,780,362	1,751,134
51. Wyoming WY	L	846,360	884,422			183,796	150,132
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	686,809,731	653,886,374	7,134,655	3,240,724	224,548,204	210,526,819
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	98-0673656		0001448893	New York Stock Exchange	Essent Group Ltd.	BMU	UIP					NO	
		00000	98-0673657				Essent Reinsurance Ltd.	BMU	IA	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	98-1167480				Essent Irish Intermediate Holdings Limited	IRL	UIP	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	26-3414247				Essent US Holdings, Inc.	DE	UDP	Essent Irish Intermediate Holdings Limited	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp	13634	26-3728115				Essent Guaranty, Inc.	PA	RE	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp	13748	27-1440460				Essent Guaranty of PA, Inc.	PA	IA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	45-3478888				CUW Solutions, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-2881289				Essent Solutions, LLC	DE	DS	Essent Guaranty, Inc.	Ownership	100.000	Essent Group Ltd.	YES	
		00000	98-1340476				Essent Agency (Bermuda) Ltd.	BMU	NIA	Essent Reinsurance Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3270759				EssentServices, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3270350				EssentVentures, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	87-1422316				Essent Treasury Services, LLC	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	92-2590985				Essent Title Holdings, Inc.	DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-0210286				129 WT Charlotte LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-4052369				Agents Exchange LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-3430255				Agents National Title Holding Company	MO	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp.	12522	20-3840531				Agents National Title Insurance Company	MO	IA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-4533962				Agents University LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-3699935				BNT Canyon LLC	FL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	82-2004599				BNT Escrow Services LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2587148				BNT of Alabama LLC	AL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	37-1730190				BNT of Arizona LLC	NC	NIA	BNT Title Company of California LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2572186				BNT of Arkansas LLC	AR	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2695818				BNT Insignia LLC	DE	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	61-1787619				BNT of Kentucky LLC	KY	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	85-3909536				BNT of Louisiana LLC	LA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	85-3886839				BNT of Oklahoma LLC	OK	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	82-3121114				BNT of New Mexico LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-3737461				BNT of Texas, LLC	TX	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2575562				BNT of Utah LLC	UT	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	43-3641315				BNT Title Company of California LLC	CA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	84-2351775				BNT Virtual Holdings LLC	DE	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-3723074				Boston National Holdings LLC	DE	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-4860829				Boston National Title Agency, LLC	FL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3891112				Ideal Title Agency LLC	FL	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.	NO	
		00000	88-1297605				Ideal Title of Texas LLC	TX	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.	NO	
		00000	87-4654854				Ideal Escrow of California Inc.	CA	NIA	BNT Virtual Holdings LLC	Ownership	51.000	Essent Group Ltd.	NO	
		00000	38-3880269				The Closer, LLC	NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	26-2901911				TitleNet Systems LLC	MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	84-2450700				Virtual Title LLC	TX	NIA	BNT Virtual Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.1	Allied Lines			0.0	0.0
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.1	Commercial multiple peril (non-liability portion)			0.0	
5.2	Commercial multiple peril (liability portion)			0.0	
6.	Mortgage guaranty	704,849,625	17,308,328	2.5	(28.3)
8.	Ocean marine			0.0	0.0
9.	Inland marine			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disability income			0.0	0.0
15.4	Medicare supplement			0.0	0.0
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4	Other commercial auto liability			0.0	0.0
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	704,849,625	17,308,328	2.5	(28.3)
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.1	Allied Lines	0		
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.1	Commercial multiple peril (non-liability portion)	0		
5.2	Commercial multiple peril (liability portion)	0		
6.	Mortgage guaranty	232,000,967	686,809,731	653,886,374
8.	Ocean marine	0		
9.	Inland marine	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	232,000,967	686,809,731	653,886,374
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	45,150	3,375	48,525	2,747	0	2,747	21,495	0	1,604	23,099	(20,908)	(1,771)	(22,679)
2. 2021	25,193	1,879	27,072	1,140	0	1,140	12,190	0	911	13,101	(11,863)	(968)	(12,831)
3. Subtotals 2021 + Prior	70,343	5,254	75,597	3,887	0	3,887	33,685	0	2,515	36,200	(32,771)	(2,739)	(35,510)
4. 2022	62,433	4,605	67,038	1,062	0	1,062	36,227	0	2,698	38,925	(25,144)	(1,907)	(27,051)
5. Subtotals 2022 + Prior	132,776	9,859	142,635	4,949	0	4,949	69,912	0	5,213	75,125	(57,915)	(4,646)	(62,561)
6. 2023	XXX	XXX	XXX	XXX	107	107	XXX	59,290	4,378	63,668	XXX	XXX	XXX
7. Totals	132,776	9,859	142,635	4,949	107	5,056	69,912	59,290	9,591	138,793	(57,915)	(4,646)	(62,561)
8. Prior Year-End Surplus As Regards Policyholders	1,020,034												

Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
1. (43.6)	2. (47.1)	3. (43.9)

Col. 13, Line 7 As a % of Col. 1 Line 8
4. (6.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
   1 3 6 3 4 2 0 2 3 4 9 0 0 0 0 0 3
2. Supplement A to Schedule T [Document Identifier 455]
   1 3 6 3 4 2 0 2 3 4 5 5 0 0 0 0 3
3. Medicare Part D Coverage Supplement [Document Identifier 365]
   1 3 6 3 4 2 0 2 3 3 6 5 0 0 0 0 3
4. Director and Officer Supplement [Document Identifier 505]
   1 3 6 3 4 2 0 2 3 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	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	563,796	342,805
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		80,850
5.	Deduct amounts received on disposals		423,655
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	563,796	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	563,796	0

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	146,924,805	81,389,854
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,058,898	25,000,000
	2.2 Additional investment made after acquisition	4,086,877	16,630,066
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(734,316)	23,904,885
6.	Total gain (loss) on disposals		9,237,270
7.	Deduct amounts received on disposals	7,416,021	9,237,270
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	145,920,243	146,924,805
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	145,920,243	146,924,805

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,078,570,202	3,034,945,901
2.	Cost of bonds and stocks acquired	396,902,848	482,447,649
3.	Accrual of discount	3,609,400	11,604,599
4.	Unrealized valuation increase (decrease)	311,162	(1,050,614)
5.	Total gain (loss) on disposals	(1,378,908)	11,425,052
6.	Deduct consideration for bonds and stocks disposed of	375,306,189	426,591,629
7.	Deduct amortization of premium	11,201,949	21,595,324
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	176,703	12,727,992
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	12,532	112,560
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,091,342,395	3,078,570,202
12.	Deduct total nonadmitted amounts	219,537	220,788
13.	Statement value at end of current period (Line 11 minus Line 12)	3,091,122,858	3,078,349,414

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,494,000,751	80,588,612	25,660,086	2,457,084	2,456,851,437	2,494,000,751	2,551,386,361	2,456,970,683
2. NAIC 2 (a)	596,122,636	296,545	3,603,215	(4,470,830)	629,219,606	596,122,636	588,345,136	596,370,625
3. NAIC 3 (a)	19,344,977	104,022	761,482	204,084	18,090,795	19,344,977	18,891,600	17,964,502
4. NAIC 4 (a)	5,246,351	36,753	965,012	36,958	5,593,939	5,246,351	4,355,050	6,432,688
5. NAIC 5 (a)	193,460	2,200	1,466	(733)	0	193,460	193,460	
6. NAIC 6 (a)	0	0	0	0	0	0	0	
7. Total Bonds	3,114,908,175	81,028,131	30,991,261	(1,773,438)	3,109,755,776	3,114,908,175	3,163,171,607	3,077,738,497
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	3,114,908,175	81,028,131	30,991,261	(1,773,438)	3,109,755,776	3,114,908,175	3,163,171,607	3,077,738,497

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

NAIC 1 $ 86,822,654 ; NAIC 2 $ 291,582 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	76,585,764	XXX	75,979,408	27,095	19,126

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	29,584	22,149,266
2.	Cost of short-term investments acquired	75,969,383	9,837,598
3.	Accrual of discount	606,707	22,355
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	7,489	2,868
6.	Deduct consideration received on disposals	27,399	31,982,503
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	76,585,764	29,584
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	76,585,764	29,584

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	51,758,914	99,330,231
2.	Cost of cash equivalents acquired	581,018,673	705,620,868
3.	Accrual of discount	63,753	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	558,222,585	753,192,185
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	74,618,755	51,758,914
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	74,618,755	51,758,914

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
1725 W NORTH AVE UNIT 301	CHICAGO	IL	07/30/2023	FREDDIE MAC	293,020	0	293,020	0
0199999. Acquired by Purchase					293,020	0	293,020	0
0399999 - Totals					293,020	0	293,020	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 2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
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
0399999 - Totals																			

NONE

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners LLC		06/23/2023			20,801			
000000-00-0	Further Global Capital Partners II, L.P	New York	NY	Further Global Capital Partners II GP, L.P.		05/18/2023			67,295			
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/16/2018			362,060			
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP		12/29/2021			2,584,986			
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	3,035,141	0	0	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp		07/08/2022			574,474			
2599999. Joint Venture Interests - Other - Unaffiliated								0	574,474	0	0	XXX
6099999. Total - Unaffiliated								0	3,609,615	0	0	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	3,609,615	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP	11/16/2018	09/11/2023	527,530					0		527,530	527,530			0	
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP	12/29/2021	08/10/2023	444,833					0		444,833	444,833			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							972,363	0	0	0	0	0	0	972,363	972,363	0	0	0	0
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019	08/31/2023	1,511,175					0		1,511,175	1,511,175			0	
000000-00-0	Blackstone Property Partners L.P.	New York	NY	Blackstone Property Associates L.P.	06/25/2019	09/30/2023	89,983					0		89,983	89,983			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	08/31/2023	459,121					0		459,121	459,121			0	
000000-00-0	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Pretium Partners, LLC	07/13/2018	07/20/2023	357,711					0		357,711	357,711			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							2,417,990	0	0	0	0	0	0	2,417,990	2,417,990	0	0	0	0
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp	07/08/2022	08/22/2023	574,474					0		574,474	574,474			0	
2599999. Joint Venture Interests - Other - Unaffiliated							574,474	0	0	0	0	0	0	574,474	574,474	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6099999. Total - Unaffiliated							3,964,827	0	0	0	0	0	0	3,964,827	3,964,827	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							3,964,827	0	0	0	0	0	0	3,964,827	3,964,827	0	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		09/14/2023	U.S. DEPARTMENT OF TREASURY		14,500,000	14,500,000	0	1.
0109999999. Subtotal - Bonds - U.S. Governments						14,500,000	14,500,000	0	XXX
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		08/01/2023	Unknown		0	12,475	0	2.A
04368@-AF-3	ASGARD BUYER LLC		05/01/2023	Unknown		13,167	13,167	0	2.B PL
05553H-AC-6	BCM One, Inc. - Revolving Credit		09/28/2023	Unknown		55,775	55,775	0	3.A
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		07/14/2023	Unknown		38,936	38,936	0	3.C PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		08/01/2023	Unknown		203,763	203,763	0	2.B PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		08/24/2023	Unknown		79,615	79,615	0	2.A
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		06/30/2023	DIRECT		2,200	2,200	0	3.B PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		08/31/2023	Unknown		3,299	3,299	0	3.B PL
87546@-AB-2	Tangent Technologies Acquisition, LLC -		07/13/2023	Unknown		36,753	36,753	0	4.B
91860#-AC-8	VPET USA, LLC - Revolving Loan		08/26/2023	Unknown		6,012	6,012	0	3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						439,520	451,994	0	XXX
2509999997. Total - Bonds - Part 3						14,939,520	14,951,994	0	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						14,939,520	14,951,994	0	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						14,939,520	XXX	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36179N-Q5-0	G2 MA1376 - RMBS		09/01/2023	Paydown		46,016	46,016	49,654	51,176	0	(5,160)	0	(5,160)	0	46,016	0	0	0	1,229	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		09/01/2023	Paydown		298	298	317	327	0	(29)	0	(29)	0	298	0	0	0	8	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		09/01/2023	Paydown		61,097	61,097	65,608	68,272	0	(7,175)	0	(7,175)	0	61,097	0	0	0	1,618	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		09/01/2023	Paydown		49,878	49,878	52,984	55,636	0	(5,758)	0	(5,758)	0	49,878	0	0	0	1,334	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		09/01/2023	Paydown		27,398	27,398	28,854	30,534	0	(3,135)	0	(3,135)	0	27,398	0	0	0	852	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		09/01/2023	Paydown		33,278	33,278	35,308	37,897	0	(4,619)	0	(4,619)	0	33,278	0	0	0	1,014	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		09/01/2023	Paydown		37,157	37,157	39,195	44,056	0	(6,899)	0	(6,899)	0	37,157	0	0	0	1,443	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		09/01/2023	Paydown		100,639	100,640	104,484	113,426	0	(12,787)	0	(12,787)	0	100,640	0	0	0	2,672	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		09/01/2023	Paydown		18,450	18,450	19,408	19,602	0	(1,152)	0	(1,152)	0	18,450	0	0	0	306	12/20/2050	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		09/16/2023	Paydown		3,431	3,431	3,437	3,917	0	(486)	0	(486)	0	3,431	0	0	0	122	07/16/2041	1.A
0109999999. Subtotal - Bonds - U.S. Governments						377,643	377,643	399,249	424,843	0	(47,200)	0	(47,200)	0	377,643	0	0	0	10,598	XXX	XXX
20772K-EU-9	CONNECTICUT ST		09/15/2023	Maturity @ 100.00		1,525,000	1,525,000	1,514,417	1,523,390	0	1,610	0	1,610	0	1,525,000	0	0	0	55,220	09/15/2023	1.D FE
452151-LF-8	ILLINOIS ST		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2033	1.G FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,525,000	1,525,000	1,514,417	1,523,390	0	1,610	0	1,610	0	1,525,000	0	0	0	55,220	XXX	XXX
10623P-DU-1	BRAZO 2010-1 A1 - ABS		09/25/2023	Paydown		7,537	7,537	7,311	7,910	0	(373)	0	(373)	0	7,537	0	0	0	344	06/25/2035	1.B FE
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		09/01/2023	Paydown		10,459	10,459	10,655	10,750	0	(292)	0	(292)	0	10,459	0	0	0	206	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS		09/01/2023	Paydown		20,718	20,718	21,932	22,107	0	(1,388)	0	(1,388)	0	20,718	0	0	0	524	10/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS		09/01/2023	Paydown		15,612	15,612	16,137	17,114	0	(1,503)	0	(1,503)	0	15,612	0	0	0	413	12/01/2048	1.A
3128QL-RN-3	FH 1H2593 - RMBS		09/01/2023	Paydown		2,076	2,076	2,156	2,320	0	(244)	0	(244)	0	2,076	0	0	0	53	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS		09/01/2023	Paydown		42,292	42,292	44,895	45,343	0	(3,052)	0	(3,052)	0	42,292	0	0	0	1,055	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS		09/01/2023	Paydown		41,633	41,633	44,580	47,833	0	(6,201)	0	(6,201)	0	41,633	0	0	0	1,114	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS		09/01/2023	Paydown		10,364	10,364	11,138	11,853	0	(1,489)	0	(1,489)	0	10,364	0	0	0	321	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS		09/01/2023	Paydown		121,005	121,005	129,097	133,889	0	(12,884)	0	(12,884)	0	121,005	0	0	0	2,812	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		09/01/2023	Paydown		92,146	92,146	100,108	103,320	0	(11,174)	0	(11,174)	0	92,146	0	0	0	2,129	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS		09/01/2023	Paydown		260,435	260,435	277,709	290,452	0	(30,017)	0	(30,017)	0	260,435	0	0	0	6,897	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS		09/01/2023	Paydown		30,941	30,941	32,459	32,851	0	(1,910)	0	(1,910)	0	30,941	0	0	0	509	10/01/2035	1.A
3132DM-KC-8	FH SD0291 - RMBS		09/01/2023	Paydown		109,363	109,363	118,505	132,478	0	(23,116)	0	(23,116)	0	109,363	0	0	0	3,641	03/01/2050	1.A
3132DV-3L-7	FH SD8003 - RMBS		09/01/2023	Paydown		31,195	31,195	32,298	33,911	0	(2,715)	0	(2,715)	0	31,195	0	0	0	838	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS		09/01/2023	Paydown		41,716	41,716	44,033	45,492	0	(3,776)	0	(3,776)	0	41,716	0	0	0	845	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS		09/01/2023	Paydown		56,194	56,194	60,215	61,361	0	(5,167)	0	(5,167)	0	56,194	0	0	0	1,118	06/01/2050	1.A
3132DW-BK-8	FH SD8142 - RMBS		09/01/2023	Paydown		56,345	56,345	59,321	59,919	0	(3,574)	0	(3,574)	0	56,345	0	0	0	1,134	04/01/2051	1.A
3132GJ-6R-5	FH Q03880 - RMBS		09/01/2023	Paydown		4,509	4,509	4,677	4,678	0	(169)	0	(169)	0	4,509	0	0	0	121	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		09/01/2023	Paydown		3,263	3,263	3,385	3,403	0	(139)	0	(139)	0	3,263	0	0	0	87	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		09/01/2023	Paydown		1,165	1,165	1,208	1,218	0	(54)	0	(54)	0	1,165	0	0	0	31	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		09/01/2023	Paydown		5,467	5,467	5,779	5,894	0	(427)	0	(427)	0	5,467	0	0	0	130	11/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS		09/01/2023	Paydown		39,085	39,085	40,638	40,408	0	(1,324)	0	(1,324)	0	39,085	0	0	0	791	11/01/2042	1.A
3132QR-FB-1	FH Q34661 - RMBS		09/01/2023	Paydown		3,780	3,780	3,804	3,810	0	(30)	0	(30)	0	3,780	0	0	0	75	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS		09/01/2023	Paydown		40,887	40,887	43,618	44,124	0	(3,237)	0	(3,237)	0	40,887	0	0	0	953	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS		09/01/2023	Paydown		6,432	6,432	6,684	6,752	0	(319)	0	(319)	0	6,432	0	0	0	149	04/01/2047	1.A
3132XC-SB-2	FH G67714 - RMBS		09/01/2023	Paydown		69,883	69,883	70,353	70,648	0	(764)	0	(764)	0	69,883	0	0	0	1,846	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS		09/01/2023	Paydown		43,226	43,226	45,725	47,425	0	(4,199)	0	(4,199)	0	43,226	0	0	0	1,296	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS		09/01/2023	Paydown		14,970	14,970	15,669	16,037	0	(1,067)	0	(1,067)	0	14,970	0	0	0	404	11/01/2047	1.A
3132XY-VC-8	FH Q56010 - RMBS		09/01/2023	Paydown		787	787	820	850	0	(64)	0	(64)	0	787	0	0	0	24	05/01/2048	1.A
31335B-KB-1	FH G61190 - RMBS		09/01/2023	Paydown		2,594	2,594	2,713	2,762	0	(168)	0	(168)	0	2,594	0	0	0	78	08/01/2047	1.A
31335C-E5-9	FH G61956 - RMBS		09/01/2023	Paydown		125,343	125,343	133,970	142,652	0	(17,309)	0	(17,309)	0	125,343	0	0	0	3,775	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS		09/01/2023	Paydown		55,332	55,332	57,546	59,052	0	(3,720)	0	(3,720)	0	55,332	0	0	0	891	04/01/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133KG-WA-2	FH RA1541 - RMBS		09/01/2023	Paydown		26,772	26,772	27,188	27,401	0	(629)	0	(629)	0	26,772	0	0	0	559	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS		09/01/2023	Paydown		50,621	50,621	53,026	53,158	0	(2,537)	0	(2,537)	0	50,621	0	0	0	855	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS		09/01/2023	Paydown		36,799	36,799	38,248	38,351	0	(1,552)	0	(1,552)	0	36,799	0	0	0	488	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS		09/01/2023	Paydown		94,400	94,400	99,445	99,964	0	(5,564)	0	(5,564)	0	94,400	0	0	0	1,572	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS		09/01/2023	Paydown		24,750	24,750	25,641	25,655	0	(905)	0	(905)	0	24,750	0	0	0	316	02/01/2051	1.A
3133KQ-CU-8	FH RA8183 - RMBS		09/01/2023	Paydown		631,441	631,441	652,489	0	0	(21,048)	0	(21,048)	0	631,441	0	0	0	21,181	11/01/2052	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		09/01/2023	Paydown		33,791	33,791	34,926	34,730	0	(939)	0	(939)	0	33,791	0	0	0	892	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		09/01/2023	Paydown		141,153	141,153	147,030	146,035	0	(4,882)	0	(4,882)	0	141,153	0	0	0	2,837	07/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		09/01/2023	Paydown		55,894	55,894	56,768	56,890	0	(996)	0	(996)	0	55,894	0	0	0	1,139	07/25/2059	1.A
3137BH-XJ-1	FHMS K-045 A2 - CMBS		09/01/2023	Paydown		19,094	19,094	19,362	19,172	0	(79)	0	(79)	0	19,094	0	0	0	384	01/25/2025	1.A FE
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		09/01/2023	Paydown		23,365	23,365	22,996	23,021	0	344	0	344	0	23,365	0	0	0	473	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS		09/01/2023	Paydown		163,015	163,015	171,038	168,668	0	(5,653)	0	(5,653)	0	163,015	0	0	0	4,260	05/15/2050	1.A
3138E0-6H-7	FN AJ8071 - RMBS		09/01/2023	Paydown		8,598	8,598	9,034	9,084	0	(485)	0	(485)	0	8,598	0	0	0	207	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS		09/01/2023	Paydown		7,019	7,019	7,519	7,597	0	(578)	0	(578)	0	7,019	0	0	0	161	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS		09/01/2023	Paydown		5,897	5,897	6,317	6,363	0	(467)	0	(467)	0	5,897	0	0	0	140	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS		09/01/2023	Paydown		5,752	5,752	6,162	6,183	0	(430)	0	(430)	0	5,752	0	0	0	132	01/01/2046	1.A
3138ML-XD-1	FN AQ5175 - RMBS		09/01/2023	Paydown		19,602	19,602	19,670	19,670	0	(68)	0	(68)	0	19,602	0	0	0	400	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		09/01/2023	Paydown		1,104	1,104	1,182	1,205	0	(102)	0	(102)	0	1,104	0	0	0	23	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS		09/01/2023	Paydown		90	90	97	98	0	(7)	0	(7)	0	90	0	0	0	2	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS		09/01/2023	Paydown		2,047	2,047	2,193	2,213	0	(167)	0	(167)	0	2,047	0	0	0	48	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		09/01/2023	Paydown		1,631	1,631	1,747	1,756	0	(125)	0	(125)	0	1,631	0	0	0	39	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		09/01/2023	Paydown		258	258	277	275	0	(17)	0	(17)	0	258	0	0	0	6	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		09/01/2023	Paydown		166	166	178	182	0	(15)	0	(15)	0	166	0	0	0	4	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		09/01/2023	Paydown		201	201	215	217	0	(16)	0	(16)	0	201	0	0	0	5	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		09/01/2023	Paydown		743	743	796	809	0	(66)	0	(66)	0	743	0	0	0	17	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		09/01/2023	Paydown		210	210	225	223	0	(13)	0	(13)	0	210	0	0	0	5	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS		09/01/2023	Paydown		21,648	21,648	21,712	21,834	0	(186)	0	(186)	0	21,648	0	0	0	553	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS		09/01/2023	Paydown		361,972	361,972	375,970	379,969	0	(17,997)	0	(17,997)	0	361,972	0	0	0	8,225	01/01/2058	1.A
3140HT-WJ-4	FN BL2448 - CMBS/RMBS		09/01/2023	Paydown		15,801	15,801	16,589	16,333	0	(532)	0	(532)	0	15,801	0	0	0	359	05/01/2031	1.A
3140HU-A3-0	FN BL2725 - CMBS/RMBS		09/01/2023	Paydown		9,680	9,680	10,279	10,065	0	(385)	0	(385)	0	9,680	0	0	0	166	08/01/2029	1.A
3140HV-SV-7	FN BL4131 - CMBS/RMBS		09/01/2023	Paydown		10,677	10,677	11,484	11,247	0	(570)	0	(570)	0	10,677	0	0	0	218	09/01/2031	1.A
3140HX-G4-6	FN BL5618 - CMBS/RMBS		09/01/2023	Paydown		11,302	11,302	11,827	11,733	0	(431)	0	(431)	0	11,302	0	0	0	209	01/01/2035	1.A
3140J5-G7-8	FN BM1121 - RMBS		09/01/2023	Paydown		4,865	4,865	5,055	5,100	0	(236)	0	(236)	0	4,865	0	0	0	115	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS		09/01/2023	Paydown		7,622	7,622	7,924	7,999	0	(377)	0	(377)	0	7,622	0	0	0	179	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS		09/01/2023	Paydown		243,520	243,520	255,392	261,053	0	(17,533)	0	(17,533)	0	243,520	0	0	0	7,189	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS		09/01/2023	Paydown		64,033	64,033	66,224	68,296	0	(4,263)	0	(4,263)	0	64,033	0	0	0	1,535	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS		09/01/2023	Paydown		51,579	51,579	52,437	52,782	0	(1,204)	0	(1,204)	0	51,579	0	0	0	1,413	10/01/2048	1.A
3140QE-CJ-9	FN CA6372 - RMBS		09/01/2023	Paydown		21,332	21,332	23,406	23,753	0	(2,420)	0	(2,420)	0	21,332	0	0	0	493	07/01/2050	1.A
3140QM-AC-8	FN CB1802 - RMBS		09/01/2023	Paydown		188,989	188,989	190,480	190,407	0	(1,418)	0	(1,418)	0	188,989	0	0	0	2,425	10/01/2051	1.A
3140X5-NG-4	FN FM2190 - RMBS		09/01/2023	Paydown		43,888	43,888	45,397	49,287	0	(5,399)	0	(5,399)	0	43,888	0	0	0	1,022	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS		09/01/2023	Paydown		20,528	22,484	23,749	23,801	0	(1,317)	0	(1,317)	0	22,484	0	(1,956)	(1,956)	370	08/01/2035	1.A
3140X7-PW-3	FN FM4036 - RMBS		09/01/2023	Paydown		83,558	83,558	87,435	88,183	0	(4,625)	0	(4,625)	0	83,558	0	0	0	1,385	12/01/2033	1.A
3140X9-QU-2	FN FM5866 - RMBS		09/01/2023	Paydown		136,096	136,096	145,240	151,076	0	(14,980)	0	(14,980)	0	136,096	0	0	0	3,147	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS		09/01/2023	Paydown		141,860	141,860	151,236	156,001	0	(14,141)	0	(14,141)	0	141,860	0	0	0	3,243	06/01/2049	1.A
3140XD-CK-0	FN FM9073 - RMBS		09/01/2023	Paydown		41,869	41,869	43,190	43,128	0	(1,259)	0	(1,259)	0	41,869	0	0	0	740	10/01/2051	1.A
3140XG-JR-1	FN FS1171 - RMBS		09/01/2023	Paydown		208,549	208,549	188,216	0	0	20,334	0	20,334	0	208,549	0	0	0	3,580	01/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140XJ-MB-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		09/01/2023	Paydown		71,745	71,745	73,124	73,114	0	(1,369)	0	(1,369)	0	71,745	0	0	0	2,625	10/01/2052	1.A
31412N-3T-1	FN 930610 - RMBS		09/01/2023	Paydown		2,419	2,419	2,631	2,682	0	(264)	0	(264)	0	2,419	0	0	0	71	02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		09/01/2023	Paydown		2,761	2,761	2,866	2,775	0	(14)	0	(14)	0	2,761	0	0	0	74	05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		09/01/2023	Paydown		16,598	16,598	17,260	16,828	0	(230)	0	(230)	0	16,598	0	0	0	331	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS		09/01/2023	Paydown		6,834	6,834	7,227	7,152	0	(317)	0	(317)	0	6,834	0	0	0	137	10/01/2042	1.A
31418D-HD-7	FN MA3827 - RMBS		09/01/2023	Paydown		38,897	38,897	40,563	41,389	0	(2,492)	0	(2,492)	0	38,897	0	0	0	644	11/01/2034	1.A
31418D-RW-4	FN MA4100 - RMBS		09/01/2023	Paydown		64,657	64,657	66,931	67,215	0	(2,558)	0	(2,558)	0	64,657	0	0	0	860	08/01/2050	1.A
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		09/01/2023	Paydown		35,676	35,676	37,644	38,459	0	(2,783)	0	(2,783)	0	35,676	0	0	0	721	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		09/01/2023	Paydown		66,734	66,734	70,238	70,528	0	(3,795)	0	(3,795)	0	66,734	0	0	0	1,082	01/01/2036	1.A
442349-FA-9	HOUSTON TEX ARPT SYS REV		07/19/2023	J P MORGAN SECURITIES		2,848,593	3,300,000	2,713,920	0	0	25,856	0	25,856	0	2,739,776	0	108,817	108,817	45,103	07/01/2032	1.E FE
452281-JD-1	ILSSTD 2010-1 A3 - ABS		07/25/2023	Paydown		41,727	41,727	41,706	43,656	0	(1,929)	0	(1,929)	0	41,727	0	0	0	1,806	07/25/2045	1.A FE
462467-Q2-0	IOWA FIN AUTH SINGLE FAMILY MTG REV		07/03/2023	Call @ 100.00		160,000	160,000	178,149	175,846	0	(940)	0	(940)	0	174,906	0	(14,906)	(14,906)	4,800	07/01/2051	1.A FE
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2023	Call @ 100.00		100,000	100,000	106,928	104,600	0	(448)	0	(448)	0	104,151	0	(4,151)	(4,151)	4,063	09/01/2049	1.A FE
64972H-N8-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/15/2023	Maturity @ 100.00		1,300,000	1,300,000	1,280,929	1,297,711	0	2,289	0	2,289	0	1,300,000	0	0	0	40,430	07/15/2023	1.C FE
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		09/01/2023	Maturity @ 100.00		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	11,257	09/01/2035	1.E FE
66705E-AA-6	NEF 2012-1 A - ABS		09/25/2023	Paydown		12,218	12,218	12,155	0	0	63	0	63	0	12,218	0	0	0	204	12/26/2031	1.B FE
686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/03/2023	Call @ 100.00		50,000	50,000	55,206	54,466	0	(283)	0	(283)	0	54,183	0	(4,183)	(4,183)	1,500	07/01/2052	1.C FE
786056-BB-6	SACRAMENTO CALIF PENSION OBLIG		08/01/2023	Maturity @ 100.00		390,000	390,000	447,658	396,135	0	(6,135)	0	(6,135)	0	390,000	0	0	0	25,038	08/01/2023	1.E FE
786091-AG-3	SACRAMENTO CNTY CALIF PENSION OBLIG		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2025	1.E FE
796839-BP-2	SAN BERNARDINO CNTY CALIF PENSION OBLIG		08/01/2023	Maturity @ 100.00		290,000	290,000	309,575	292,594	0	(2,594)	0	(2,594)	0	290,000	0	0	0	17,458	08/01/2023	1.B FE
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/03/2023	Call @ 100.00		70,000	70,000	77,421	76,516	0	(355)	0	(355)	0	76,161	0	(6,161)	(6,161)	2,112	01/01/2052	1.A FE
83756C-D3-6	SOUTH DAKOTA HSG DEV AUTH		07/26/2023	Call @ 100.00		10,000	10,000	11,214	10,902	0	(76)	0	(76)	0	10,826	0	(826)	(826)	183	05/01/2051	1.A FE
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		07/26/2023	Call @ 100.00		20,000	20,000	21,474	20,147	0	(99)	0	(99)	0	20,047	0	(47)	(47)	598	11/01/2044	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						10,274,395	10,727,758	10,425,965	6,887,300	0	(256,271)	0	(256,271)	0	10,197,808	0	76,587	76,587	268,413	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		09/16/2023	Paydown		8,758	8,758	8,668	8,688	0	70	0	70	0	8,758	0	0	0	172	11/16/2041	1.G FE
00175L-AS-1	AMMC 14RR 2RR - CDO		07/25/2023	Paydown		158,390	158,390	158,390	158,390	0	0	0	0	0	158,390	0	0	0	7,457	07/25/2029	1.A FE
00255E-AA-9	AASET 221 A - ABS	C	09/16/2023	Paydown		10,337	10,337	9,899	0	0	438	0	438	0	10,337	0	0	0	366	05/16/2047	1.G FE
00258B-AB-0	AASET 2021-2 B - ABS		09/15/2023	Paydown		13,113	13,113	13,110	13,110	0	3	0	3	0	13,113	0	0	0	309	01/15/2047	2.B FE
03465H-AC-8	AOMT 215 A3 - CMO/RMBS		09/01/2023	Paydown		11,835	11,835	11,835	11,833	0	3	0	3	0	11,835	0	0	0	92	07/26/2066	1.A
03465J-AC-4	AOMT 216 A3 - CMO/RMBS		09/01/2023	Paydown		12,679	12,679	12,676	12,676	0	3	0	3	0	12,679	0	0	0	146	09/25/2066	1.A
03764D-AH-4	APID XII AR - CDO		07/17/2023	Paydown		11,583	11,583	11,583	11,583	0	0	0	0	0	11,583	0	0	0	508	04/15/2031	1.A FE
05377R-DA-9	AESOP 2018-1 C - ABS		09/20/2023	Paydown		255,000	255,000	256,624	255,690	0	(690)	0	(690)	0	255,000	0	0	0	8,041	09/20/2024	2.B FE
05377R-EX-8	AESOP 181D D - ABS		09/20/2023	Paydown		232,500	232,500	232,500	232,474	0	26	0	26	0	232,500	0	0	0	8,137	09/20/2024	2.C FE
05490A-AA-1	BBUBS 2012-TFT A - CMBS		09/01/2023	Paydown		505	505	504	505	0	0	0	0	0	505	0	0	0	10	06/07/2030	1.A FM
05578Q-AA-1	BPCE SA	C	06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/22/2023	2.B FE
05609W-AA-1	BX 2022-IND A - CMBS		07/15/2023	Paydown		34,049	33,270	33,175	33,529	0	(259)	0	(259)	0	33,270	0	779	779	1,229	04/15/2037	1.A
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/17/2060	1.A
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		09/01/2023	Paydown		39,694	39,694	39,998	39,794	0	(100)	0	(100)	0	39,694	0	0	0	875	11/18/2050	1.A
08161H-AD-2	BMARK 2018-B4 ASB - CMBS		09/01/2023	Paydown		74,145	74,145	83,151	78,981	0	(4,836)	0	(4,836)	0	74,145	0	0	0	2,132	07/17/2051	1.A
101137-AT-4	BOSTON SCIENTIFIC CORP		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2039	2.A FE
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS		09/25/2023	Paydown		12,605	12,605	12,605	12,603	0	2	0	2	0	12,605	0	0	0	420	07/25/2062	1.A FE
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		09/01/2023	Paydown		6,673	6,673	6,647	6,647	0	26	0	26	0	6,673	0	0	0	239	07/25/2062	1.C FE
12505B-AD-2	CBRE SERVICES INC		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2026	2.A FE
12548R-AB-0	CIFC 142RR A1 - CDO	C	07/24/2023	Paydown		31,076	31,076	30,920	32,239	0	(1,164)	0	(1,164)	0	31,076	0	0	0	1,379	04/24/2030	1.A FE
126192-AF-0	COMM 2012-LC4 B - CMBS		08/01/2023	Paydown		2,731	2,731	2,751	2,731	0	0	0	0	0	2,731	0	0	0	84	12/12/2044	1.A FM
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		09/01/2023	Paydown		45,010	45,010	44,511	45,010	0	0	0	0	0	45,010	0	0	0	1,111	10/07/2030	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12624P-AJ-4	COMM 2012-CCRE3 AM - CMBS		08/01/2023	Paydown		9,291	9,291	9,349	9,291	0	0	0	0	0	9,291	0	0	0	210	10/17/2045	1.A FM
12661P-AB-5	CSL FINANCE PLC	C	06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/27/2029	1.G FE
126650-BC-3	CVSPAS 5 CTF - CMBS		09/10/2023	Paydown		5,464	5,464	6,045	5,627	0	(163)	0	(163)	0	5,464	0	0	0	214	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - ABS		09/10/2023	Paydown		5,872	5,872	6,621	6,237	0	(365)	0	(365)	0	5,872	0	0	0	236	12/10/2028	2.B FE
141781-BM-5	CARGILL INC		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/23/2030	1.F FE
14311X-AA-0	CGMS 2018-1 A1 - CDO		07/20/2023	Paydown		17,503	17,503	17,407	18,154	0	(651)	0	(651)	0	17,503	0	0	0	768	04/21/2031	1.A FE
14855M-AA-6	CLAST 2019-1 A - ABS		09/15/2023	Paydown		5,730	5,730	5,013	0	0	716	0	716	0	5,730	0	0	0	104	04/15/2039	2.B FE
14856J-AA-2	CLAST 171R A - ABS		09/15/2023	Paydown		94,702	94,702	94,702	94,702	0	1	0	1	0	94,702	0	0	0	1,733	12/31/2041	2.C FE
14987V-AA-7	CBAM 2019-9 A - CDO	C	07/17/2023	Paydown		329,099	329,099	329,099	329,099	0	0	0	0	0	329,099	0	0	0	14,944	02/12/2030	1.A FE
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		09/01/2023	Paydown		14,222	14,222	14,222	14,220	0	2	0	2	0	14,222	0	0	0	124	08/25/2066	1.C FE
19688F-AC-9	COLT 213 A3 - CMO/RMBS		09/01/2023	Paydown		19,211	19,211	19,211	19,209	0	2	0	2	0	19,211	0	0	0	187	09/27/2066	1.C FE
20030N-DA-6	COMCAST CORP		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2030	1.G FE
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS		09/25/2023	Paydown		14,657	14,657	14,657	0	0	0	0	0	0	14,657	0	0	0	565	01/25/2043	2.A FE
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS		09/25/2023	Paydown		82,786	82,786	82,786	0	0	0	0	0	0	82,786	0	0	0	3,601	12/26/2042	2.A FE
233046-AS-0	DNKN 211 A23 - RMBS		08/20/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	52	11/20/2051	2.B FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		07/25/2023	Paydown		1,738	1,738	1,811	1,801	0	(63)	0	(63)	0	1,738	0	0	0	48	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 AI - RMBS		07/25/2023	Paydown		1,538	1,538	1,536	1,536	0	1	0	1	0	1,538	0	0	0	31	04/25/2051	2.A FE
26929H-AB-1	WAX 221 A1 - ABS		09/15/2023	Paydown		450	450	414	0	0	36	0	36	0	450	0	0	0	19	03/15/2052	2.B FE
28137R-AA-5	EDUSA 5 A - ABS		09/25/2023	Paydown		12,627	12,627	12,505	13,308	0	(681)	0	(681)	0	12,627	0	0	0	479	02/25/2039	1.B FE
28416L-AC-6	EHGVT 2021-A C - RMBS		09/25/2023	Paydown		11,697	11,697	11,697	11,418	0	280	0	280	0	11,697	0	0	0	164	08/27/2035	2.B FE
30227F-AE-0	ESA 21ESH B - CMBS		09/15/2023	Paydown		12,853	12,853	12,676	0	0	177	0	177	0	12,853	0	0	0	416	07/15/2038	1.D FE
30227F-AJ-9	ESA 21ESH D - CMBS		09/15/2023	Paydown		10,136	10,136	10,015	10,161	0	(25)	0	(25)	0	10,136	0	0	0	489	07/15/2038	1.A
30262S-AR-9	FREMF 2015-K42 B - CMBS		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/27/2048	1.A
30291R-AA-3	FREMF 2013-K34 B - CMBS		07/25/2023	Paydown		4,450,000	4,450,000	4,642,828	4,471,356	0	(21,356)	0	(21,356)	0	4,450,000	0	0	0	98,280	09/25/2046	1.A
30305K-AG-9	FREMF 2017-K69 B - CMBS		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2049	1.A
31428X-AU-0	FEDEX CORP		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2043	2.B FE
35563B-AJ-9	FREMF 2014-K37 B - CMBS		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2047	1.A
36197Q-AG-4	GSMS 2013-G1 B - CMBS		09/01/2023	Paydown		4,195	4,195	4,072	4,162	0	33	0	33	0	4,195	0	0	0	106	04/11/2031	1.A
36253B-AE-3	GSMS 2014-GC22 D - CMBS		07/12/2023	COR CLEARING LLC		312,375	735,000	529,438	637,988	54,501	19,864	176,703	(102,338)	0	535,649	0	(223,274)	(223,274)	21,526	06/12/2047	4.C
36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS		09/01/2023	Paydown		10,174	10,174	10,363	10,361	0	(187)	0	(187)	0	10,174	0	0	0	188	01/25/2052	1.A
36269C-AE-3	GSMS 22SHIP C - CMBS		08/15/2023	Paydown		170,000	170,000	166,513	167,629	0	2,371	0	2,371	0	170,000	0	0	0	7,729	08/15/2036	1.G FE
36320W-AL-0	GALXY XXI AR - CDO	C	07/20/2023	Paydown		38,948	38,948	38,948	38,948	0	0	0	0	0	38,948	0	0	0	1,709	04/21/2031	1.A FE
38021E-AA-2	GOAL 2010-1 NTS - ABS		08/25/2023	Paydown		61,220	61,220	60,645	63,546	0	(2,326)	0	(2,326)	0	61,220	0	0	0	2,654	08/25/2048	1.A FE
40442A-AC-3	HIT 22HI32 B - CMBS		08/15/2023	Paydown		5,666	5,666	5,637	5,677	0	(11)	0	(11)	0	5,666	0	0	0	306	07/15/2039	1.D FE
411707-AK-8	HNGRY 2021-1 A2 - RMBS		09/20/2023	Paydown		2,500	2,500	2,525	2,520	0	(20)	0	(20)	0	2,500	0	0	0	54	06/20/2051	2.B FE
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2035	2.B FE
43283B-AC-7	HGVT 221D C - RMBS		09/20/2023	Paydown		10,998	10,998	10,997	10,996	0	2	0	2	0	10,998	0	0	0	346	06/20/2034	2.B FE
437300-AJ-5	HPA 211 E - CMBS		09/01/2023	Paydown		3,601	3,601	3,601	3,600	0	1	0	1	0	3,601	0	0	0	64	09/19/2041	2.C FE
449258-AA-0	ICG 2018-1 A1 - CDO	C	07/21/2023	Paydown		103,833	103,833	101,847	79,883	0	(1,677)	0	(1,677)	0	103,833	0	0	0	3,863	04/21/2031	1.A FE
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO		09/20/2023	Paydown		20,000	20,000	20,750	20,724	0	(724)	0	(724)	0	20,000	0	0	0	452	08/20/2043	1.B FE
45783N-AA-5	INSTR 2021-1 A - ABS		09/15/2023	Paydown		17,657	17,657	17,650	17,652	0	5	0	5	0	17,657	0	0	0	255	02/16/2054	1.F FE
466365-AE-3	JACK 221 A22 - RMBS		08/25/2023	Paydown		3,500	3,500	3,500	3,500	0	0	0	0	0	3,500	0	0	0	109	02/26/2052	2.B FE
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS		09/01/2023	Paydown		10,034	10,034	10,551	10,426	0	(392)	0	(392)	0	10,034	0	0	0	269	11/25/2050	1.A
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS		09/01/2023	Paydown		15,319	15,319	15,619	15,731	0	(412)	0	(412)	0	15,319	0	0	0	287	12/26/2051	1.A
50189C-AQ-4	LCM XXI BR - CDO	C	07/20/2023	Paydown		371,755	371,755	371,755	371,755	0	0	0	0	0	371,755	0	0	0	17,380	04/20/2028	1.A FE
55292R-AA-9	MAPSL 211 A - ABS		09/15/2023	Paydown		153,920	153,920	155,075	154,883	0	(963)	0	(963)	0	153,920	0	0	0	2,614	06/15/2046	1.E FE
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		09/01/2023	Paydown		28,563	28,563	28,388	28,397	0	166	0	166	0	28,563	0	0	0	624	10/18/2030	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55400V-AC-5	MVWOT 222 C - RMBS		09/20/2023	Paydown		5,983	5,983	5,983	5,983	0	0	0	0	0	5,983	0	0	0	366	10/21/2041	2.B FE
55446M-AA-5	MAACH 1 A - ABS	C	09/15/2023	Paydown		24,964	24,964	21,013	0	0	3,951	0	3,951	0	24,964	0	0	0	409	10/15/2039	2.A FE
57109K-AD-7	MFT 2022-1 D - ABS		09/14/2023	SALOMON BROTHERS INC		905,313	1,000,000	984,029	985,193	0	6,164	0	6,164	0	991,357	0	(86,044)	(86,044)	25,708	04/15/2032	2.C FE
60510M-AB-4	MLANE 2021-A B - ABS		08/16/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	57	09/15/2026	2.B FE
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/20/2028	1.G FE
60689W-AJ-0	VENTR II A1 - CDO		07/21/2023	Paydown		94,330	94,330	93,395	96,879	0	(2,549)	0	(2,549)	0	94,330	0	0	0	4,117	07/23/2030	1.A FE
61747Y-EY-7	MORGAN STANLEY		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/18/2033	1.E FE
61762T-AD-8	MSBAM 2013-C11 A3 - CMBS		07/17/2023	Paydown		82,626	82,626	84,588	83,238	0	(612)	0	(612)	0	82,626	0	0	0	1,909	08/17/2046	1.A
61762T-AE-6	MSBAM 2013-C11 A4 - CMBS		09/01/2023	Paydown		743,953	743,953	746,772	745,105	0	(1,152)	0	(1,152)	0	743,953	0	0	0	18,792	08/17/2046	1.A
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS		09/01/2023	Paydown		63,140	63,140	63,630	63,295	0	(156)	0	(156)	0	63,140	0	0	0	1,408	11/15/2052	1.A
62917J-AC-4	NLT 21INV2 A3 - CMO/RMBS		09/25/2023	Paydown		23,787	23,787	23,787	23,786	0	1	0	1	0	23,787	0	0	0	238	08/25/2056	1.F FE
631709-AA-0	NCC 2017-II AL - CDO	C	07/17/2023	Paydown		355,223	355,223	355,223	355,223	0	0	0	0	0	355,223	0	0	0	16,050	01/15/2030	1.A FE
63943B-AA-1	NAVTR 2021-1 A - ABS	C	09/15/2023	Paydown		16,429	16,429	16,428	16,428	0	1	0	1	0	16,429	0	0	0	303	11/15/2046	1.F FE
63943B-AB-9	NAVTR 2021-1 B - ABS	C	09/15/2023	Paydown		17,857	17,857	17,827	17,829	0	28	0	28	0	17,857	0	0	0	425	11/15/2046	2.B FE
641062-AD-6	NESTLE HOLDINGS INC		09/24/2023	Maturity @ 100.00		1,750,000	1,750,000	1,749,685	1,749,951	0	49	0	49	0	1,750,000	0	0	0	58,625	09/24/2023	1.D FE
65557C-AY-9	NORDEA BANK ABP	C	08/30/2023	Maturity @ 100.00		1,700,000	1,700,000	1,697,705	1,699,810	0	190	0	190	0	1,700,000	0	0	0	63,750	08/30/2023	1.F FE
67102S-AL-8	OCP 2014-5 A1R - CDO	C	07/26/2023	Paydown		11,984	11,984	11,984	11,984	0	0	0	0	0	11,984	0	0	0	535	04/28/2031	1.A FE
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2025	2.B FE
72703P-AC-7	PLNT 191 A2 - ABS		09/05/2023	Paydown		725	725	649	649	0	76	0	76	0	725	0	0	0	21	12/05/2049	2.B FE
78403D-AH-3	SBATOW 2014-2 2C - RMBS		06/30/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	1,128	10/15/2049	1.F FE
78432Y-AA-7	SGR 212 A1 - CMO/RMBS		09/25/2023	Paydown		21,217	21,217	17,345	17,394	0	3,823	0	3,823	0	21,217	0	0	0	255	12/27/2061	1.A FE
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		09/25/2023	Paydown		21,489	21,489	19,673	19,708	0	1,781	0	1,781	0	21,489	0	0	0	439	03/27/2062	1.A FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		09/25/2023	Paydown		22,348	22,348	22,348	22,345	0	3	0	3	0	22,348	0	0	0	530	03/27/2062	1.F FE
78449A-AA-0	SLAM 2021-1 A - ABS	C	09/15/2023	Paydown		6,474	6,474	5,506	0	0	968	0	968	0	6,474	0	0	0	66	06/15/2046	1.F FE
78449M-AA-4	SMB 2021-D A1A - ABS		09/15/2023	Paydown		19,212	19,212	17,303	17,264	0	1,948	0	1,948	0	19,212	0	0	0	171	03/17/2053	1.A FE
80290C-AE-4	SBCLN 2021-1 B - ABS		09/15/2023	Paydown		45,936	45,936	45,936	45,936	0	0	0	0	0	45,936	0	0	0	559	12/15/2031	2.B FE
80290C-AS-3	SBCLN 22A B - ABS		09/15/2023	Paydown		64,301	64,301	63,594	63,711	0	590	0	590	0	64,301	0	0	0	2,256	05/17/2032	2.B FE
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS		09/01/2023	Paydown		31,636	31,636	25,526	0	0	6,110	0	6,110	0	31,636	0	0	0	189	06/26/2051	1.A FE
81761T-AG-0	SERV 2021-1 A22 - RMBS		07/30/2023	Paydown		1,738	1,738	1,738	1,738	0	0	0	0	0	1,738	0	0	0	27	07/31/2051	2.C FE
826934-AC-5	SRFC 2022-3 C - RMBS		09/20/2023	Paydown		25,915	25,915	25,909	25,909	0	6	0	6	0	25,915	0	0	0	1,303	07/20/2039	2.B FE
83438L-AB-7	SOLRR 211 B - ABS	C	09/15/2023	Paydown		15,265	15,265	15,265	15,265	0	0	0	0	0	15,265	0	0	0	349	10/15/2046	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		09/20/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	66	08/21/2051	2.B FE
85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS		09/01/2023	Paydown		21,417	21,417	20,942	21,092	0	325	0	325	0	21,417	0	0	0	612	03/25/2067	1.F FE
857477-BV-4	STATE STREET CORP		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/04/2033	1.F FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		08/25/2023	Paydown		2,250	2,250	2,177	2,235	0	15	0	15	0	2,250	0	0	0	33	08/25/2051	2.B FE
87342R-AJ-3	BELL 2021-1 A23 - RMBS		08/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	48	08/25/2051	2.B FE
88315L-AL-2	TMCL 211 A - ABS	C	09/20/2023	Paydown		17,202	17,200	17,195	17,406	0	(206)	0	(206)	0	17,200	0	2	2	193	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	C	09/20/2023	Paydown		89,000	89,000	88,984	88,988	0	12	0	12	0	89,000	0	0	0	1,323	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	09/20/2023	Paydown		14,200	14,200	14,198	14,198	0	2	0	2	0	14,200	0	0	0	184	08/20/2046	1.F FE
88315L-AT-5	TMCL 2021-3 B - ABS	C	09/20/2023	Paydown		40,000	40,000	39,981	39,962	0	38	0	38	0	40,000	0	0	0	648	08/20/2046	2.B FE
889184-AD-9	TOLEDO HOSPITAL		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2038	1.E FE
89114Q-C4-8	TORONTO-DOMINION BANK	C	07/19/2023	Maturity @ 100.00		1,300,000	1,300,000	1,298,232	1,299,791	0	209	0	209	0	1,300,000	0	0	0	45,500	07/19/2023	1.C FE
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS		09/01/2023	Paydown		30,390	30,390	28,808	28,911	0	1,479	0	1,479	0	30,390	0	0	0	700	09/25/2062	1.A FE
89656G-AA-2	TRL 211 A - ABS		09/19/2023	Paydown		10,789	10,789	10,788	10,788	0	1	0	1	0	10,789	0	0	0	163	07/19/2051	1.F FE
89656R-AA-8	TRL 221 A - ABS		09/19/2023	Paydown		3,429	3,429	3,429	3,429	0	0	0	0	0	3,429	0	0	0	105	05/19/2052	1.F FE
89680H-AE-2	TCF 211 A - ABS		09/20/2023	Paydown		30,812	30,813	30,754	30,770	0	42	0	42	0	30,813	0	0	0	382	03/20/2046	1.F FE
90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		09/01/2023	Paydown		146,106	146,106	150,489	147,121	0	(1,014)	0	(1,014)	0	146,106	0	0	0	3,038	04/17/2052	1.A
90351D-AB-3	UBS GROUP AG	C	06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/24/2025	1.G FE

STATEMENT AS OF SEPTEMBER 30, 2023 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 During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS		09/01/2023	Paydown		10,367	10,367	10,367	10,367	0	0	0	0	0	10,367	0	0	0	97	07/26/2066	1.G FE
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		09/01/2023	Paydown		15,464	15,464	15,464	15,494	0	(30)	0	(30)	0	15,464	0	0	0	146	09/25/2066	1.F FE
92538N-AC-1	VERUS 2022-4 A3 - CMO/RMBS		09/01/2023	Paydown		49,788	49,788	49,202	49,211	0	577	0	577	0	49,788	0	0	0	1,603	04/25/2067	1.F FE
92539B-AB-8	VERUS 231 A2 - CMO/RMBS		09/01/2023	Paydown		49,989	49,989	49,989	0	0	1	0	1	0	49,989	0	0	0	1,953	12/26/2067	1.C FE
92890N-AX-7	WFRBS 2012-C10 B - CMBS		09/01/2023	Paydown		22,463	22,463	22,255	22,463	0	0	0	0	0	22,463	0	0	0	556	12/15/2045	1.A FM
92916M-AF-8	VOYA 171R A1R - CDO	C	07/17/2023	Paydown		85,362	85,362	85,362	85,362	0	0	0	0	0	85,362	0	0	0	3,663	04/17/2030	1.A FE
92917N-AJ-7	VOYA 2019-1 AR - CDO	C	07/17/2023	Paydown		208,664	208,664	208,664	208,664	0	0	0	0	0	208,664	0	0	0	9,127	04/15/2031	1.A FE
92938C-AH-0	WFRBS 2013-C15 B - CMBS		06/27/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(133)	08/17/2046	1.E
94988Q-AQ-4	WFCM 2013-LC12 B - CMBS		09/01/2023	Paydown		125,587	125,587	125,369	125,396	0	191	0	191	0	125,587	0	0	0	3,612	07/17/2046	1.D
95003A-BH-6	WFMBS 211 B2 - CMO/RMBS		09/01/2023	Paydown		1,203	2,138	2,137	2,136	0	1	0	1	0	2,138	0	(935)	(935)	40	12/26/2050	1.A
95058X-AL-2	WEN 211 A2I - RMBS		09/15/2023	Paydown		350	350	359	357	0	(7)	0	(7)	0	350	0	0	0	7	06/15/2051	2.B FE
97064G-AA-1	WESTF 2021-A A - ABS		09/15/2023	Paydown		8,689	8,689	6,872	6,992	0	1,697	0	1,697	0	8,689	0	0	0	180	05/15/2046	1.F FE
Y51478-AA-6	LLPL CAPITAL PTE LTD	D	08/04/2023	Paydown		53,325	53,325	62,804	61,707	0	(8,382)	0	(8,382)	0	53,325	0	0	0	3,666	02/04/2039	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						15,821,958	16,339,425	16,306,422	15,997,190	54,501	3,337	176,703	(118,865)	0	16,131,431	0	(309,473)	(309,473)	493,400	XXX	XXX
000000-00-0	Diverzify Intermediate LLC - Second Amen		09/29/2023	Various		1,585	1,585	1,585	1,585	0	0	0	0	0	1,585	0	0	0	82	05/11/2027	2.A
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		08/30/2023	Call @ 100.00		24,949	24,949	24,949	0	0	0	0	0	0	24,949	0	0	0	1,142	12/31/2025	2.A
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		09/29/2023	Call @ 100.00		2,620	2,620	2,620	2,620	0	0	0	0	0	2,620	0	0	0	283	12/31/2025	2.B PL
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		09/29/2023	Call @ 100.00		748	748	748	748	0	0	0	0	0	748	0	0	0	81	12/31/2025	2.B PL
04368@-AD-8	Asgard Buyer, LLC - First Amendment Term		08/08/2023	Call @ 100.00		579,571	579,571	579,571	579,571	0	0	0	0	0	579,571	0	0	0	33,455	03/01/2027	2.B PL
04368@-AE-6	ASGARD BUYER, LLC		08/08/2023	Call @ 100.00		442,485	442,485	442,485	442,485	0	0	0	0	0	442,485	0	0	0	29,174	03/01/2027	2.B PL
04368@-AF-3	ASGARD BUYER LLC		08/08/2023	Call @ 100.00		13,167	13,167	13,167	0	0	0	0	0	0	13,167	0	0	0	222	03/01/2027	2.B PL
05553H-AC-6	BCM One, Inc. - Revolving Credit		09/01/2023	Call @ 100.00		21,452	21,452	21,452	0	0	0	0	0	0	21,452	0	0	0	73	11/17/2027	3.A
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		09/29/2023	Call @ 100.00		4,880	4,880	4,880	4,880	0	0	0	0	0	4,880	0	0	0	440	07/28/2026	2.C PL
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan		09/29/2023	Call @ 100.00		1,684	1,684	1,684	1,639	45	0	0	45	0	1,684	0	0	0	66	11/17/2027	3.A PL
05622*-AC-1	BCM One, Inc. - Initial Term Loan		09/29/2023	Call @ 100.00		2,950	2,950	2,950	2,927	22	0	0	22	0	2,950	0	0	0	209	11/17/2027	3.A PL
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		08/01/2023	Call @ 100.00		2,168	2,168	2,146	2,146	29	(2)	0	27	0	2,173	0	(5)	(5)	184	09/17/2024	3.C PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		08/21/2023	Call @ 100.00		25,354	25,354	25,354	0	0	0	0	0	0	25,354	0	0	0	5,232	09/17/2024	3.C PL
10153K-AB-5	Boulder Scientific Company, LLC - Revolv		07/01/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	201	06/28/2025	4.B
10153K-AC-3	Boulder Scientific Company, LLC -Initial		07/03/2023	Call @ 100.00		1,762	1,762	1,762	1,762	0	0	0	0	0	1,762	0	0	0	118	12/28/2025	2.C PL
10153K-AD-1	Boulder Scientific Company, LLC - DDTL		07/01/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	535	12/28/2025	2.C PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		09/14/2023	Call @ 100.00		205,742	205,742	205,742	0	0	0	0	0	0	205,742	0	0	0	2,568	11/30/2026	2.B PL
12751@-AB-0	CPC Millennium Acquisition LLC - Intial		09/29/2023	Call @ 100.00		3,187	3,187	3,187	3,187	0	0	0	0	0	3,187	0	0	0	151	11/30/2027	2.B PL
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		06/30/2023	Call @ 100.00		2,386	2,386	2,362	2,379	0	2	0	2	0	2,381	0	5	5	168	11/13/2024	2.C PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		09/29/2023	Call @ 100.00		14,455	14,455	14,455	12,527	0	0	0	0	0	14,455	0	0	0	1,311	11/13/2024	2.C PL
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter		07/03/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/13/2024	2.C PL
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		09/29/2023	Call @ 100.00		5,434	5,434	5,434	5,434	0	0	0	0	0	5,434	0	0	0	352	05/11/2027	2.A
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		09/12/2023	Various		103,681	103,681	103,681	44,296	0	0	0	0	0	103,681	0	0	0	5,444	05/11/2027	2.A
38120#-AA-9	Golden State Dermatology Managment, LLC		09/29/2023	Call @ 100.00		2,614	2,614	2,614	2,614	0	0	0	0	0	2,614	0	0	0	132	04/13/2024	2.C PL
38120#-AB-7	Golden State Dermatology Managment, LLC		09/29/2023	Call @ 100.00		1,312	1,312	1,312	1,312	0	0	0	0	0	1,312	0	0	0	48	04/13/2024	2.C PL
38120#-AC-5	C.P. Converters, Inc. - Tenth Amendment		07/17/2023	Call @ 100.00		103,262	103,262	103,262	103,262	0	0	0	0	0	103,262	0	0	0	8,258	09/30/2024	2.C PL
45619@-AB-2	IDENTCO INTERNATIONAL COMPANY, LLC		09/29/2023	Call @ 100.00		28,216	28,216	28,216	27,933	283	0	0	283	0	28,216	0	0	0	765	06/30/2027	3.A PL
51945#-AB-3	Lavie Group, Inc. - Initial Term Loan		09/29/2023	Call @ 100.00		2,700	2,700	2,700	2,673	27	0	0	27	0	2,700	0	0	0	143	10/12/2027	3.A PL
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini		09/29/2023	Call @ 100.00		768	768	752	760	0	3	0	3	0	763	0	5	5	51	10/31/2024	3.B PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		07/28/2023	Call @ 100.00		1,466	1,466	1,466	0	0	0	0	0	0	1,466	0	0	0	0	10/31/2024	5.A
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		09/25/2023	Call @ 100.00		2,200	2,200	2,200	0	0	0	0	0	0	2,200	0	0	0	5	10/31/2024	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		07/05/2023	Call @ 100.00		128	128	128	127	0	0	0	0	0	128	0	0	0	7	10/31/2024	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te		09/29/2023	Call @ 100.00		3,051	3,051	3,051	3,051	0	0	0	0	0	3,051	0	0	0	160	10/19/2027	2.C PL
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term		09/29/2023	Call @ 100.00		376	376	376	376	0	0	0	0	0	376	0	0	0	20	10/19/2027	2.C PL
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		09/29/2023	Call @ 100.00		2,684	2,684	2,684	2,518	166	0	0	166	0	2,684	0	0	0	167	03/19/2027	3.A PL
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen		09/29/2023	Call @ 100.00		2,063	2,063	2,063	2,042	21	0	0	21	0	2,063	0	0	0	163	03/19/2027	3.A PL
69431@-AB-8	PF, LLC - Term A Loan		09/29/2023	Call @ 100.00		7,496	7,496	7,496	7,459	38	0	0	38	0	7,496	0	0	0	287	12/15/2026	3.A PL
74056T-AB-0	Premier Research Acquisition Corp. - Ini		07/07/2023	Call @ 100.00		1,556	1,556	1,540	1,525	24	2	0	27	0	1,551	0	5	5	98	07/25/2024	4.C
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		08/07/2023	Call @ 100.00		20,869	20,869	20,869	12,652	391	0	0	391	0	20,869	0	0	0	3,592	03/06/2025	3.B PL
87546@-AA-4	Tangent Technologies Acquisition, LLC -		07/03/2023	Call @ 100.00		1,674	1,674	1,658	1,666	2	2	0	4	0	1,670	0	5	5	78	11/30/2027	4.B
87546@-AB-2	Tangent Technologies Acquisition, LLC -		06/23/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2,042	11/30/2026	4.B
90353C-AE-7	UBEO, LLC - Tranche B Term Loan		08/28/2023	Adjustment		425,964	425,964	422,119	423,835	452	876	0	1,327	0	425,162	0	802	802	38,623	04/03/2024	4.B PL
90381@-AB-4	US Fertility Enterprises, LLC - Initial		09/29/2023	Call @ 100.00		5,084	5,084	5,084	5,084	0	0	0	0	0	5,084	0	0	0	209	12/21/2027	1.G PL
90381@-AC-2	US Fertility Enterprises, LLC - Closing		09/29/2023	Call @ 100.00		1,746	1,746	1,746	1,746	0	0	0	0	0	1,746	0	0	0	114	12/21/2027	1.G PL
91727J-AC-3	Urology Management Holdings, Inc. - Dela		07/05/2023	Call @ 100.00		1,158	1,158	1,158	1,158	0	0	0	0	0	1,158	0	0	0	57	06/15/2026	3.A PL
91727J-AD-1	Urology Management Holdings, Inc. - Term		07/05/2023	Call @ 100.00		1,625	1,625	1,625	1,607	0	3	0	3	0	1,610	0	15	15	79	06/15/2026	3.A PL
91860#-AC-8	VPET USA, LLC - Revolving Loan		07/27/2023	Call @ 100.00		5,569	5,569	5,569	5,513	56	0	0	56	0	5,569	0	0	0	565	12/31/2026	3.A PL
91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa		09/29/2023	Call @ 100.00		3,850	3,850	3,850	3,812	39	0	0	39	0	3,850	0	0	0	216	12/31/2027	3.A PL
97143*-AB-0	Wilmar, LLC - Initial Term Loan		06/30/2023	Call @ 100.00		42,974	42,974	42,974	42,974	0	0	0	0	0	42,974	0	0	0	1,743	12/30/2027	2.B PL
98157*-AA-3	Worldwide Clinical Trials Holdings, Inc.		09/29/2023	Call @ 100.00		628,566	628,566	628,566	623,261	5,305	0	0	5,305	0	628,566	0	0	0	15,175	12/05/2024	3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						2,759,232	2,759,232	2,755,294	2,387,147	6,899	884	0	7,784	0	2,758,400	0	833	833	154,289	XXX	XXX
2509999997. Total - Bonds - Part 4						30,758,228	31,729,058	31,401,346	27,219,869	61,401	(297,640)	176,703	(412,942)	0	30,990,281	0	(232,053)	(232,053)	981,921	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						30,758,228	31,729,058	31,401,346	27,219,869	61,401	(297,640)	176,703	(412,942)	0	30,990,281	0	(232,053)	(232,053)	981,921	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						30,758,228	XXX	31,401,346	27,219,869	61,401	(297,640)	176,703	(412,942)	0	30,990,281	0	(232,053)	(232,053)	981,921	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BB&T	North Carolina	0	0.000	0	0	1,210,118	1,930,741	876,532	XXX
Bank of New York Melon	New York	0	0.000	0	0	1,435,950	1,435,950	3,846,451	XXX
Citizens Bank	Rhode Island	0	0.000	0	0	44,007,808	35,672,116	60,487,803	XXX
US Bank Money Market	Ohio	0	0.005	32	0	2,500,786	2,500,797	2,500,807	XXX
Huntington Money Market	Ohio	0	4.750	31,828	0	2,752,286	2,766,623	2,770,321	XXX
Key Bank Money Market	Ohio	0	2.200	29,817	0	5,565,665	5,575,973	5,585,965	XXX
0199998. Deposits in ... 11 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	3,957,909	4,043,167	4,061,400	XXX
0199999. Totals - Open Depositories		XXX	XXX	61,677	0	61,430,522	53,925,367	80,129,279	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	61,677	0	61,430,522	53,925,367	80,129,279	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	61,677	0	61,430,522	53,925,367	80,129,279	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
	UNITED STATES TREASURY		08/18/2023	0.000	11/16/2023	10,528,472	0	63,753
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						10,528,472	0	63,753
0109999999. Total - U.S. Government Bonds						10,528,472	0	63,753
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						10,528,472	0	63,753
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						10,528,472	0	63,753
09248U-55-1	BLKRK LQ:TREAS INSTL		09/05/2023	5.210		2,143,159	9,178	72,193
233809-30-0	FIDELITY IMM:TRS O I		10/16/2020	5.190		105,363	4,690	0
4812A2-83-5	JPMORGAN:100% MM INST		09/05/2023	5.190		2,878,888	12,219	95,692
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						5,127,409	26,088	167,884
000000-00-0	Barrington Bank MMF		09/29/2023	0.000		1,051,801	0	14,367
4812C0-67-0	JPMORGAN:US GVT MM CAP		09/01/2023	5.210		8,757,500	37,490	304,425
665278-70-1	NORTHERN INST:US GS SHS		09/29/2023	5.200		49,153,573	427,532	33,868
8309999999. Subtotal - All Other Money Market Mutual Funds						58,962,874	465,022	352,660
8609999999 - Total Cash Equivalents						74,618,755	491,110	584,298