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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

Statutory Home Office Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (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 Christopher Rhoads (Name), 610-225-1849 (Area Code) (Telephone Number)
christopher.rhoads@essent.us (E-mail Address), 610-386-2396 (FAX Number)

OFFICERS

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

OTHER

Joseph James Manion Jr., VP/Treasurer

DIRECTORS OR TRUSTEES

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

State of Pennsylvania
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	Mary Lourdes Gibbons	David Bruce Weinstock
President	SVP/CLO/Secretary	SVP/CFO

Subscribed and sworn to before me this 6th day of May 2024

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

Lois A. Chapla
Notary Public
06/11/2027

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	3,089,502,227		3,089,502,227	3,078,220,900
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	777,821	212,321	565,500	565,500
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
	4.3 Properties held for sale (less $ .... encumbrances)	270,776		270,776	727,478
5.	Cash ($ 144,587,688), cash equivalents ($ 129,162,723) and short-term investments ($ 101,296,760)	375,047,171		375,047,171	302,586,882
6.	Contract loans (including $ .... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	151,732,281	0	151,732,281	150,784,589
9.	Receivables for securities	25,914		25,914	328,304
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,617,356,190	212,321	3,617,143,869	3,533,213,653
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	23,696,922		23,696,922	24,207,209
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	43,771,339		43,771,339	45,338,043
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	1,494,904
18.2	Net deferred tax asset	94,068,568	65,856,096	28,212,472	27,615,966
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	1,772,064	1,174,543	597,521	755,148
21.	Furniture and equipment, including health care delivery assets ($ ....)	762,538	762,538	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	5,377,902	187,708	5,190,194	3,159,987
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	19,000,663	18,068,519	932,144	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,805,806,186	86,261,725	3,719,544,461	3,635,784,910
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	3,805,806,186	86,261,725	3,719,544,461	3,635,784,910
	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	18,068,519	18,068,519	0	
2502.	Accounts receivable	932,144		932,144	
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)	19,000,663	18,068,519	932,144	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 24,218,188)	147,752,478	145,714,817
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	1,324,153	1,458,606
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	23,819,200	34,756,033
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,552,491	3,548,659
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	18,161,313	
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 39,096,132 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)	88,623,560	94,809,520
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	86,834,256	82,869,918
13.	Funds held by company under reinsurance treaties		0
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		160,615
16.	Provision for reinsurance (including $ certified)		0
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	3,374,335	4,025,857
20.	Derivatives	0	0
21.	Payable for securities		88,691
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,316,324,079	2,265,712,737
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,688,765,865	2,633,145,453
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,688,765,865	2,633,145,453
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	2,500,000	2,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	702,810,000	702,810,000
35.	Unassigned funds (surplus)	325,468,596	298,794,302
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,030,778,596	1,004,104,302
38.	Totals (Page 2, Line 28, Col. 3)	3,719,544,461	3,637,249,755
	DETAILS OF WRITE-INS		
2501.	Contingency reserve	2,316,324,079	2,265,712,737
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,316,324,079	2,265,712,737
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $ 234,375,922)	242,869,344	230,156,355	947,000,618
1.2 Assumed (written $)			
1.3 Ceded (written $ 98,627,885)	100,935,347	96,577,926	399,838,168
1.4 Net (written $ 135,748,037)	141,933,997	133,578,429	547,162,450
DEDUCTIONS:			
2. Losses incurred (current accident year $ 24,218,188):			
2.1 Direct	12,343,606	1,672,511	39,428,466
2.2 Assumed			
2.3 Ceded	7,862,238	3,937,252	27,618,961
2.4 Net	4,481,368	(2,264,741)	11,809,505
3. Loss adjustment expenses incurred	(53,561)	(53,943)	337,896
4. Other underwriting expenses incurred	21,615,686	25,036,864	85,514,701
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	26,043,493	22,718,180	97,662,102
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	115,890,504	110,860,249	449,500,348
INVESTMENT INCOME			
9. Net investment income earned	28,732,632	27,827,310	113,601,884
10. Net realized capital gains (losses) less capital gains tax of $ (253,533)	(903,961)	173,715	(4,753,372)
11. Net investment gain (loss) (Lines 9 + 10)	27,828,671	28,001,025	108,848,512
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)	0	0	0
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	1,737,500	1,237,500	4,950,000
15. Total other income (Lines 12 through 14)	1,737,500	1,237,500	4,950,000
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	145,456,675	140,098,774	563,298,860
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	145,456,675	140,098,774	563,298,860
19. Federal and foreign income taxes incurred	20,100,741	16,163,080	132,033,115
20. Net income (Line 18 minus Line 19)(to Line 22)	125,355,934	123,935,694	431,265,745
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,004,104,302	1,020,034,410	1,020,034,410
22. Net income (from Line 20)	125,355,934	123,935,694	431,265,745
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of $	(1,097,109)	(2,633,881)	(4,698,309)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	743,761	53,084	52,060,820
27. Change in nonadmitted assets	(2,716,949)	(2,287,143)	17,407,609
28. Change in provision for reinsurance			0
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders	(45,000,000)	(90,000,000)	(294,992,948)
36. Change in treasury stock			0
37. Aggregate write-ins for gains and losses in surplus	(50,611,343)	(56,968,270)	(216,973,025)
38. Change in surplus as regards policyholders (Lines 22 through 37)	26,674,294	(27,900,516)	(15,930,108)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,030,778,596	992,133,894	1,004,104,302
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Service fee income	1,737,500	1,237,500	4,950,000
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,737,500	1,237,500	4,950,000
3701. Increase in contingency reserves	(50,611,343)	(56,968,270)	(216,973,025)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(50,611,343)	(56,968,270)	(216,973,025)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	141,279,079	132,009,168	537,889,304
2.	Net investment income	31,935,146	25,730,487	115,925,018
3.	Miscellaneous income	1,637,500	837,500	4,950,000
4.	Total (Lines 1 to 3)	174,851,725	158,577,155	658,764,322
5.	Benefit and loss related payments	2,443,707	1,456,224	7,403,522
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	33,263,556	32,021,175	84,580,149
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	190,991	2,355,669	132,788,748
10.	Total (Lines 5 through 9)	35,898,254	35,833,068	224,772,419
11.	Net cash from operations (Line 4 minus Line 10)	138,953,471	122,744,087	433,991,903
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	47,534,279	258,006,719	539,189,093
	12.2 Stocks	0	0	75,000
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	456,702	0	0
	12.5 Other invested assets	1,722,948	1,854,056	9,695,583
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	8,863
	12.7 Miscellaneous proceeds	213,699	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	49,927,628	259,860,775	548,968,539
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	62,992,276	292,043,401	599,251,590
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	727,478
	13.5 Other invested assets	3,189,873	(1,674,987)	12,584,537
	13.6 Miscellaneous applications	0	319,691	1,805,164
	13.7 Total investments acquired (Lines 13.1 to 13.6)	66,182,149	290,688,105	614,368,769
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(16,254,521)	(30,827,330)	(65,400,231)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	45,000,000	90,000,000	251,785,000
	16.6 Other cash provided (applied)	(5,238,661)	(3,739,705)	63,601,214
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(50,238,661)	(93,739,705)	(188,183,786)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	72,460,289	(1,822,948)	180,407,886
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	302,586,882	122,178,996	122,178,996
	19.2 End of period (Line 18 plus Line 19.1)	375,047,171	120,356,048	302,586,882

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 #	2024	2023
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 125,355,934	$ 431,265,745
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 125,355,934	$ 431,265,745
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$1,030,778,596	$1,004,104,302
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$1,030,778,596	$1,004,104,302

B. No significant change from year-end 2023.

C. The Company uses the following accounting policies:

(1) No significant change from year-end 2023.

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

(3)-(5) No significant change from year-end 2023.

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

(7)-(13) No significant change from year-end 2023.

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

2. Accounting Changes and Correction of Errors

No significant change from year-end 2023.

3. Business Combinations and Goodwill

No significant change from year-end 2023.

4. Discontinued Operations

No significant change from year-end 2023.

5. Investments

A. No significant change from year-end 2023.

B. No significant change from year-end 2023.

C. No significant change from year-end 2023.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(2) The Company has not recognized any other-than-temporary impairments on loan-backed securities.

(3) The Company has not recognized any other-than-temporary impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the securities.

(4) All impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:

The aggregate amount of unrealized losses:

1. Less than 12 months: $1,151,444
2. 12 Months or longer: $72,043,514

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: $157,164,487
2. 12 Months or longer: $694,235,515

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

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

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

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

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

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

J. No significant change from year-end 2023.

K. No significant change from year-end 2023.

L. No significant change from year-end 2023.

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

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

O. No significant change from year-end 2023.

P. No significant change from year-end 2023.

Q. No significant change from year-end 2023.

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

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

No significant change from year-end 2023.

7. <u>Investment Income</u>

No significant change from year-end 2023.

8. <u>Derivative Instruments</u>

The Company had no derivative instruments at March 31, 2024.

9. <u>Income Taxes</u>

No significant change from year-end 2023.

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

A. No significant change from year-end 2023.

B. On March 29, 2024, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a $45 million dividend.

C. - N. No significant change from year-end 2023.

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. No significant change from year-end 2023.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the "FHLBank"). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as $929,883,192. The Company calculated this amount as 25% of admitted assets as of March 31, 2024.

(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	$929,883,192	XXX	XXX

(2) Prior Year-end

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

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

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	$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 March 31, 2024.

(4) The Company has not borrowed any funds from the FHLB as of March 31, 2024.

NOTES TO FINANCIAL STATEMENTS

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

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

E. No significant change from year-end 2023.

F. No significant change from year-end 2023.

G. No significant change from year-end 2023.

H. No significant change from year-end 2023.

I. No significant change from year-end 2023.

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

No significant change from year-end 2023.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2023.

15. Leases

No significant change from year-end 2023.

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

No significant change from year-end 2023.

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

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

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

No significant change from year-end 2023.

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

No significant change from year-end 2023.

20. Fair Value Measurements

A.

1) Fair value measurements as of March 31, 2024:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All Other Governments	$ —	$ 528,412	$ —	$ 528,412
Industrial & Miscellaneous	—	3,049,755	—	3,049,755
Bank Loans Unaffiliated	—	14,312,220	—	14,312,220
Total Bonds	—	17,890,387	—	17,890,387
Cash Equivalents				
Exempt Money Market Mutual Funds	$ 154,606	$ —	$ —	$ 154,606
Other Money Market Mutual Funds	129,008,117	—	—	129,008,117
Total Cash Equivalents	129,162,723	—	—	129,162,723
Total Assets at Fair Value	$129,162,723	$ 17,890,387	$ —	$147,053,110

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.

NOTES TO FINANCIAL STATEMENTS

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

March 31, 2024

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	$2,893,771,991	$3,089,502,227	$ 606,183,391	$2,287,588,600	$ —	$ —
Cash equivalents	129,162,723	129,162,723	129,162,723	—	—	—
Common stocks	565,500	565,500	—	565,500	—	—
Short-term investments	101,279,753	101,296,759	101,279,753	—	—	—

December 31, 2023

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

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

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

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

D. None.

E. None.

21. Other Items

A.- F. No significant change from year-end 2023.

G. Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS 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	4	$ 1,112,665,031
c. ILS Contracts as Counterparty		$ —
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Insurer		$ —
c. ILS Contracts as Counterparty		$ —

H. No significant change from year-end 2023.

22. Events Subsequent

The Company has considered subsequent events through May 6, 2024.

23. Reinsurance

No significant change from year-end 2023.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes to Incurred Losses and LAE

A. Reserves as of December 31, 2023 were $147,173,425. For the period ended March 31, 2024, $2,524,154 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $124,367,606 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $20,281,665 favorable prior-year development during the period of December 31, 2023 to March 31, 2024. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.

B. No significant change from year-end 2023.

26. Intercompany Pooling Arrangements

No significant change from year-end 2023.

27. Structured Settlements

No significant change from year-end 2023.

28. Healthcare Receivables

No significant change from year-end 2023.

29. Participating Policies

No significant change from year-end 2023.

30. Premium Deficiency Reserve

No significant change from year-end 2023.

31. High Deductibles

No significant change from year-end 2023.

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

No significant change from year-end 2023.

33. Asbestos/Environmental Reserves

No significant change from year-end 2023.

34. Subscriber Savings Accounts

No significant change from year-end 2023.

35. Multiple Peril Crop Insurance

No significant change from year-end 2023.

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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. 12/31/2023

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

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

6.4 By what department or departments?
Pennsylvania Insurance Department .....

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

1 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	$ 212,321	$ 212,321
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 212,321	$ 212,321
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 [ ]

STATEMENT AS OF MARCH 31, 2024 OF THE ESSENT GUARANTY, INC.

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
43460	75-2344200	Aspen American Insurance Company	TX	Authorized		
12936	20-8249009	Houston Specialty Insurance Company	TX	Unauthorized		
20338	95-2379438	Palomar Specialty Insurance Company	OR	Authorized		
00000	AA-3191400	Convex Re Limited	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

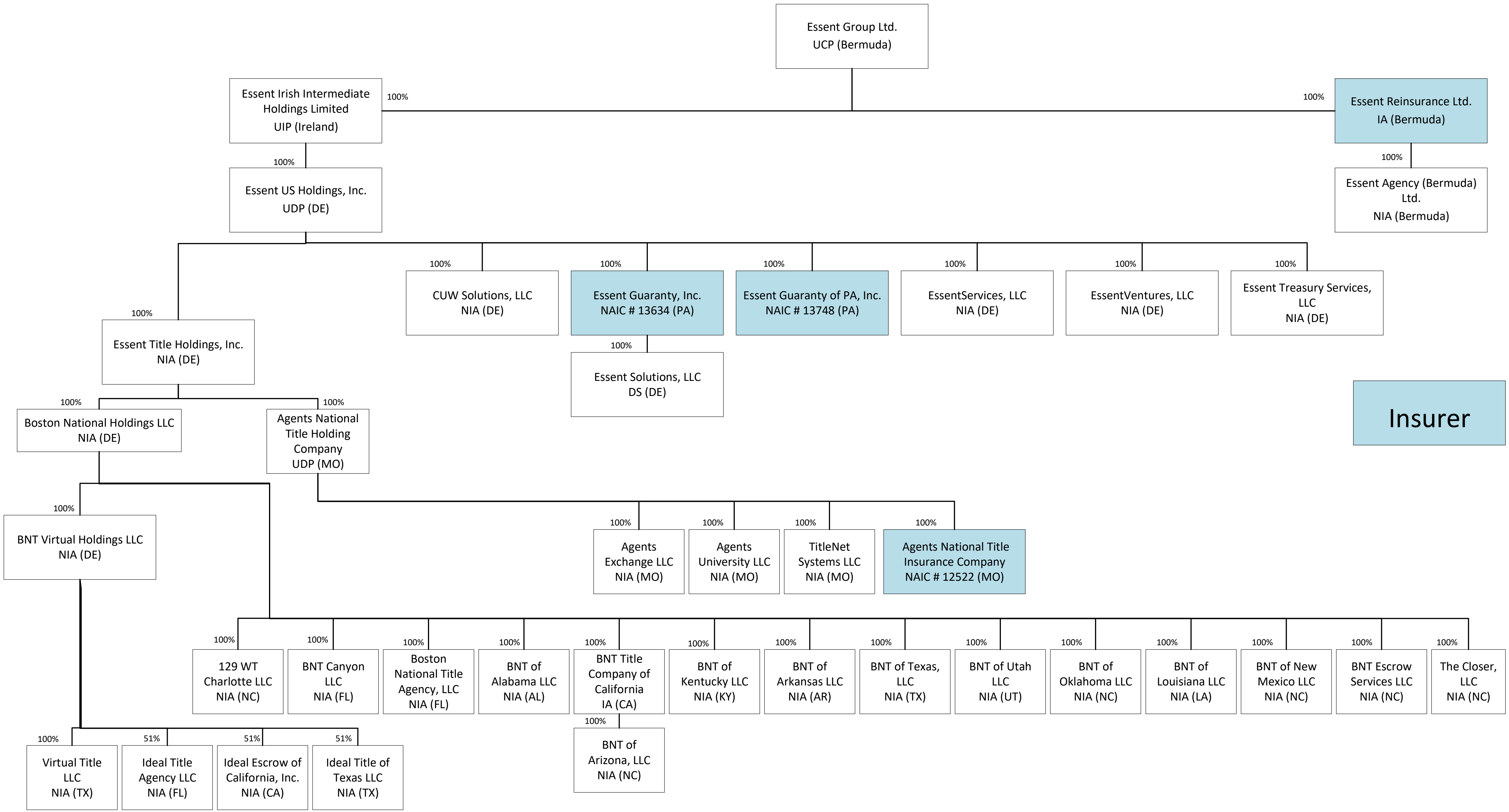
Current Year to Date - Allocated by States and Territories

		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	2,339,213	2,304,791	67,305	19,064	1,968,924	1,758,942
2.	Alaska AK	L	481,237	535,008			794,100	812,343
3.	Arizona AZ	L	8,769,926	8,239,953	176,992		8,482,802	4,931,626
4.	Arkansas AR	L	2,310,257	2,569,094	45		1,504,203	1,618,880
5.	California CA	L	27,068,897	26,084,516	414,474	20,247	50,023,537	41,730,379
6.	Colorado CO	L	8,566,379	8,452,717	171,067	34,901	6,290,781	4,776,083
7.	Connecticut CT	L	2,060,637	2,126,154		4,536	1,725,554	2,131,418
8.	Delaware DE	L	595,304	637,158	14		482,384	624,916
9.	District of Columbia DC	L	456,354	473,744			936,865	1,064,235
10.	Florida FL	L	28,601,620	25,622,113	181,104	46,794	32,786,192	24,603,262
11.	Georgia GA	L	8,939,968	7,957,532		28,330	10,445,861	6,597,530
12.	Hawaii HI	L	519,604	471,985			639,214	800,829
13.	Idaho ID	L	2,321,966	2,087,505	165,914		1,956,403	973,668
14.	Illinois IL	L	6,931,731	7,121,850	434,248	365,315	9,307,230	8,860,821
15.	Indiana IN	L	3,664,139	3,331,269	103,406	31,726	3,404,571	2,966,635
16.	Iowa IA	L	1,047,841	1,097,990	75,313	79,583	846,968	988,298
17.	Kansas KS	L	1,077,574	992,983			642,019	492,558
18.	Kentucky KY	L	1,893,773	1,917,533	23,109	117,609	1,319,373	1,452,826
19.	Louisiana LA	L	2,411,773	2,542,039	57,393	60,199	3,915,868	3,418,962
20.	Maine ME	L	519,272	502,913	32,771	28,058	647,695	717,237
21.	Maryland MD	L	5,595,426	5,985,979	192,102	92,745	5,961,701	7,046,527
22.	Massachusetts MA	L	2,968,008	3,005,041			3,481,683	3,401,312
23.	Michigan MI	L	6,132,849	5,616,839	136,510	118,882	5,670,285	5,387,520
24.	Minnesota MN	L	4,857,833	4,650,206	45,250	86,071	3,447,421	3,159,921
25.	Mississippi MS	L	734,249	744,541	4,237	4,395	1,106,395	809,359
26.	Missouri MO	L	3,527,150	3,418,579	228,970	1,393	1,813,444	1,711,588
27.	Montana MT	L	450,014	467,224			358,642	379,306
28.	Nebraska NE	L	941,708	929,318	334	51,250	331,068	403,313
29.	Nevada NV	L	4,754,573	4,669,310	25,031		6,282,396	4,163,306
30.	New Hampshire NH	L	734,833	734,880			526,147	666,996
31.	New Jersey NJ	L	6,103,720	6,415,919	5,464	61,456	6,898,174	7,646,211
32.	New Mexico NM	L	948,679	978,835	21,352		713,133	870,031
33.	New York NY	L	5,553,527	5,546,505	54,270		9,459,103	9,626,207
34.	North Carolina NC	L	6,595,846	6,043,246	35,627	29	3,604,358	3,041,902
35.	North Dakota ND	L	278,549	275,247	23,527	97,797	334,703	197,346
36.	Ohio OH	L	6,231,800	6,016,055	515,948	57,418	4,839,000	5,190,798
37.	Oklahoma OK	L	2,043,266	2,156,245	32,618	60,974	1,685,717	1,805,666
38.	Oregon OR	L	3,262,179	2,980,309	499	56,784	2,858,416	2,484,609
39.	Pennsylvania PA	L	5,478,024	5,427,023	58,137	118,189	5,331,582	4,632,220
40.	Rhode Island RI	L	381,703	392,793			217,065	355,240
41.	South Carolina SC	L	3,312,436	3,102,342	28,952		2,476,376	2,204,844
42.	South Dakota SD	L	238,909	250,920			235,820	164,520
43.	Tennessee TN	L	4,636,830	4,122,209	161,475		3,128,678	2,054,057
44.	Texas TX	L	26,947,593	25,555,658	282,460	361,812	25,241,747	21,503,907
45.	Utah UT	L	4,746,046	4,262,191			3,723,420	2,788,584
46.	Vermont VT	L	205,702	215,684		435	218,821	202,031
47.	Virginia VA	L	5,618,915	5,820,291		280	4,075,524	3,877,901
48.	Washington WA	L	7,333,486	6,870,433	139,428		6,867,612	4,548,333
49.	West Virginia WV	L	458,615	467,412	404		363,103	385,360
50.	Wisconsin WI	L	2,463,191	2,324,946	72,740		1,925,740	1,860,707
51.	Wyoming WY	L	262,798	283,413	30,862		126,769	149,698
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	234,375,922	224,798,440	3,999,352	2,006,272	251,424,587	214,040,768
	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		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	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	0.0
5.2	Commercial multiple peril (liability portion)			0.0	0.0
6.	Mortgage guaranty	242,869,344	12,343,606	5.1	0.7
8.	Ocean marine			0.0	0.0
9.1	Inland marine			0.0	
9.2	Pet insurance			0.0	
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disability income			0.0	0.0
15.4	Medicare supplement			0.0	0.0
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4	Other commercial auto liability			0.0	0.0
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	242,869,344	12,343,606	5.1	0.7
	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	234,375,922	234,375,922	224,798,440
8.	Ocean marine	0		
9.1	Inland marine	0		
9.2	Pet insurance	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	234,375,922	234,375,922	224,798,440
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE ESSENT GUARANTY, INC.

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2024 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior	26,136	1,947	28,083	1,052		1,052	20,609		1,538	22,147	(4,476)	(409)	(4,885)
2. 2022	28,793	2,148	30,941	807		807	24,499		1,829	26,328	(3,487)	(319)	(3,806)
3. Subtotals 2022 + Prior	54,930	4,095	59,025	1,859	0	1,859	45,108	0	3,367	48,475	(7,963)	(728)	(8,691)
4. 2023	82,077	6,072	88,149	665		665	70,642		5,251	75,893	(10,769)	(821)	(11,590)
5. Subtotals 2023 + Prior	137,006	10,167	147,173	2,524	0	2,524	115,750	0	8,618	124,368	(18,733)	(1,549)	(20,282)
6. 2024	XXX	XXX	XXX	XXX	0	0	XXX	23,019	1,690	24,709	XXX	XXX	XXX
7. Totals	137,006	10,167	147,173	2,524	0	2,524	115,750	23,019	10,308	149,077	(18,733)	(1,549)	(20,282)
8. Prior Year-End Surplus As Regards Policyholders	1,004,104										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (13.7)	2. (15.2)	3. (13.8)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.0)

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

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	727,478	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	727,478
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(8,680)	
5.	Deduct amounts received on disposals	448,022	
6.	Total foreign exchange change in book/adjusted carrying value	0	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)	270,776	727,478
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	270,776	727,478

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	150,784,589	146,924,805
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	3,058,890
	2.2 Additional investment made after acquisition	3,189,873	9,525,647
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	0	
5.	Unrealized valuation increase/(decrease)	(519,233)	(5,025,666)
6.	Total gain (loss) on disposals	0	5,996,496
7.	Deduct amounts received on disposals	1,722,948	9,695,583
8.	Deduct amortization of premium and depreciation	0	
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	151,732,281	150,784,589
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	151,732,281	150,784,589

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	3,078,998,721	3,078,570,202
2.	Cost of bonds and stocks acquired	62,992,276	599,251,590
3.	Accrual of discount	940,390	6,025,781
4.	Unrealized valuation increase/(decrease)	401,658	489,658
5.	Total gain (loss) on disposals	(1,139,500)	(5,963,821)
6.	Deduct consideration for bonds and stocks disposed of	47,534,279	582,484,573
7.	Deduct amortization of premium	4,379,218	16,725,944
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	176,703
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	12,532
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,090,280,048	3,078,998,721
12.	Deduct total nonadmitted amounts	212,321	212,321
13.	Statement value at end of current period (Line 11 minus Line 12)	3,090,067,727	3,078,786,400

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)	2,620,366,012	61,661,387	66,363,236	2,716,619	2,618,380,782	0	0	2,620,366,012
2. NAIC 2 (a)	561,392,564	696,242	6,804,271	(1,009,566)	554,274,969	0	0	561,392,564
3. NAIC 3 (a)	20,229,617	92,313	966,696	(3,389,879)	15,965,355	0	0	20,229,617
4. NAIC 4 (a)	2,157,522	299,611	634,855	173,485	1,995,764	0	0	2,157,522
5. NAIC 5 (a)	187,267	4,141	4,722	(4,569)	182,117	0	0	187,267
6. NAIC 6 (a)	0	0	0	0	0	0	0	
7. Total Bonds	3,204,332,982	62,753,693	74,773,779	(1,513,910)	3,190,798,986	0	0	3,204,332,982
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	3,204,332,982	62,753,693	74,773,779	(1,513,910)	3,190,798,986	0	0	3,204,332,982

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

NAIC 1 $ 101,244,953 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 51,808 ; 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	101,296,760	XXX	98,372,035	1,210	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	126,112,081	29,584
2. Cost of short-term investments acquired	53,000	125,676,651
3. Accrual of discount	1,524,454	2,010,883
4. Unrealized valuation increase/(decrease)	(1,193)	0
5. Total gain (loss) on disposals	0	8,863
6. Deduct consideration received on disposals	26,391,582	1,613,899
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	101,296,760	126,112,081
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	101,296,760	126,112,081

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	72,020,810	51,758,914
2.	Cost of cash equivalents acquired	132,516,944	730,576,181
3.	Accrual of discount	0	135,282
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	75,375,030	710,449,567
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	129,162,723	72,020,810
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	129,162,723	72,020,810

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
1725 W NORTH AVE UNIT 301	CHICAGO	IL	02/13/2024	Ronald Olson & Christie Sayre	293,020	0	293,020	0	0	0	0	0	0	260,314	0	(32,706)	(32,706)		13,287
6810 Holy Cross Road	Loretti	KY	03/27/2024	Devin Eckert	163,682	0	163,682	0	0	0	0	0	0	187,708	0	24,026	24,026		18,149
0199999. Property Disposed					456,702	0	456,702	0	0	0	0	0	0	448,022	0	(8,680)	(8,680)	0	31,436
0399999 - Totals					456,702	0	456,702	0	0	0	0	0	0	448,022	0	(8,680)	(8,680)	0	31,436

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 - Totals																	

NONE

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			9,448		2,662,500	0.200
000000-00-0	Further Global Capital Partners II, L.P	New York	NY	Further Global Capital Partners II GP, L.P.		05/18/2023			22,783		2,688,412	1.200
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP		12/29/2021			18,676		21,653,484	3.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	50,907	0	27,004,396	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp		07/08/2022			588,855		0	0.900
2599999. Joint Venture Interests - Other - Unaffiliated								0	588,855	0	0	XXX
6099999. Total - Unaffiliated								0	639,762	0	27,004,396	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	639,762	0	27,004,396	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 II LP	Greenwich	CT	Gallatin Point Capital Partners LP	12/29/2021	03/12/2024	486,967					0		486,967	486,967			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							486,967	0	0	0	0	0	0	486,967	486,967	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	03/01/2024	227,228					0		227,228	227,228			0	
000000-00-0	Blackstone Property Partners L.P.	New York	NY	Blackstone Property Associates L.P.	06/25/2019	03/28/2024	41,011					0		41,011	41,011			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	03/14/2024	378,887					0		378,887	378,887			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							647,126	0	0	0	0	0	0	647,126	647,126	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	03/31/2024	588,855					0		588,855	588,855			0	
2599999. Joint Venture Interests - Other - Unaffiliated							588,855	0	0	0	0	0	0	588,855	588,855	0	0	0	0
6099999. Total - Unaffiliated							1,722,948	0	0	0	0	0	0	1,722,948	1,722,948	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							1,722,948	0	0	0	0	0	0	1,722,948	1,722,948	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-JP-7	UNITED STATES TREASURY		01/04/2024	RBS SECURITIES INC		4,430,780	4,400,000	11,045	1.A
91282C-JR-3	UNITED STATES TREASURY		01/04/2024	BNP Paribas		4,459,937	4,500,000	2,318	1.A
91282C-JR-3	UNITED STATES TREASURY		01/17/2024	MORGAN STANLEY		2,987,397	3,025,800	5,611	1.A
91282C-JW-2	UNITED STATES TREASURY		02/26/2024	Various		26,635,003	27,011,500	77,270	1.A
91282C-JW-2	UNITED STATES TREASURY		02/01/2024	CITADEL SECURITIES LLC		14,021,220	13,914,100	3,058	1.A
91282C-KD-2	UNITED STATES TREASURY		03/05/2024	Northern Trust		4,012,341	3,991,900	2,766	1.A
91282C-KD-2	UNITED STATES TREASURY		03/06/2024	Bank of Montreal		5,034,570	5,000,000	4,042	1.A
0109999999. Subtotal - Bonds - U.S. Governments						61,581,247	61,843,300	106,111	XXX
90381@-AA-6	US Fertility Enterprises, LLC - Revolvin		01/01/2024	Unknown		80,139	80,139	0	1.G
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		03/06/2024	Unknown		174,645	174,645	0	2.A
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		03/29/2024	Unknown		0	112,271	0	2.A
05553H-AC-6	BCM One, Inc. - Revolving Credit		01/01/2024	Unknown		12,871	12,871	0	3.A
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		01/01/2024	Unknown		30,424	30,424	0	3.C
10153K-AB-5	Boulder Scientific Company, LLC - Revolv		01/01/2024	Unknown		42,544	42,544	0	2.B PL
10153K-AD-1	Boulder Scientific Company, LLC - DDTL		01/01/2024	Unknown		42,544	42,544	0	2.B PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		01/01/2024	Unknown		78,040	78,040	0	2.B PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		01/01/2024	Unknown		56,757	56,757	0	2.B PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		01/01/2024	Unknown		13,491	13,491	0	4.A PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		03/28/2024	Unknown		307,531	307,531	0	2.A
29916C-AC-9	EVANS FOOD GROUP LTD.		01/01/2024	Unknown		26,762	26,762	0	4.C
38120#-AB-7	Golden State Dermatology Managment, LLC		02/01/2024	Unknown		291,582	291,582	0	2.C PL
38120#-AC-5	C.P. Converters, Inc. - Tenth Amendment		01/01/2024	Unknown		10,190	10,190	0	2.C PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		01/01/2024	Unknown		4,179	4,179	0	3.B PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		03/12/2024	Unknown		4,033	4,032	0	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		01/01/2024	Unknown		(38)	(38)	0	5.A
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		01/01/2024	Unknown		26,087	26,087	0	3.B PL
75002@-AB-4	RMS BUYER, INC.		02/01/2024	Unknown		65,779	65,779	0	2.C PL
87546@-AB-2	Tangent Technologies Acquisition, LLC -		01/18/2024	Unknown		134,761	134,761	0	4.B
91860#-AC-8	VPET USA, LLC - Revolving Loan		01/01/2024	Unknown		6,012	6,012	0	3.A PL
91860#-AC-8	VPET USA, LLC - Revolving Loan		01/05/2024	Unknown		2,698	2,698	0	3.A PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,411,028	1,523,299	0	XXX
2509999997. Total - Bonds - Part 3						62,992,276	63,366,599	106,111	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						62,992,276	63,366,599	106,111	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						62,992,276	XXX	106,111	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36179N-Q5-0	G2 MA1376 - RMBS		03/01/2024	Paydown		35,692	35,692	38,514	40,015	0	(4,323)	0	(4,323)	0	35,692	0	0	0	248	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		03/01/2024	Paydown		282	282	300	311	0	(29)	0	(29)	0	282	0	0	0	2	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		03/01/2024	Paydown		54,019	54,018	58,006	60,731	0	(6,713)	0	(6,713)	0	54,018	0	0	0	361	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		03/01/2024	Paydown		33,998	33,998	36,115	38,176	0	(4,178)	0	(4,178)	0	33,998	0	0	0	209	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		03/01/2024	Paydown		25,483	25,483	26,836	28,554	0	(3,072)	0	(3,072)	0	25,483	0	0	0	201	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		03/01/2024	Paydown		30,112	30,112	31,949	34,522	0	(4,410)	0	(4,410)	0	30,112	0	0	0	242	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		03/01/2024	Paydown		18,160	18,160	19,156	21,324	0	(3,164)	0	(3,164)	0	18,160	0	0	0	181	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		03/01/2024	Paydown		63,097	63,097	65,507	71,246	0	(8,149)	0	(8,149)	0	63,097	0	0	0	428	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		03/01/2024	Paydown		12,466	12,466	13,114	13,257	0	(791)	0	(791)	0	12,466	0	0	0	52	12/20/2050	1.A
3622AC-UW-8	G2 786997 - RMBS		03/01/2024	Paydown		853,345	853,345	880,812	880,762	0	(27,418)	0	(27,418)	0	853,345	0	0	0	10,257	10/20/2053	1.A
3622AC-YL-8	G2 787115 - RMBS		03/01/2024	Paydown		335,774	335,774	344,798	344,778	0	(9,005)	0	(9,005)	0	335,774	0	0	0	2,718	11/20/2053	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		03/16/2024	Paydown		2,628	2,628	2,632	3,108	0	(480)	0	(480)	0	2,628	0	0	0	23	07/16/2041	1.A
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		03/12/2024	U.S. DEPARTMENT OF TREASURY		3,463,455	3,463,455	3,463,455	3,463,455	0	0	0	0	0	3,463,455	0	0	0	0	03/12/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,928,510	4,928,510	4,981,195	5,000,239	0	(71,730)	0	(71,730)	0	4,928,510	0	0	0	14,921	XXX	XXX
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)		02/15/2024	Maturity @ 100.00		180,000	180,000	198,839	187,213	0	(403)	0	(403)	0	186,810	0	(6,810)	(6,810)	4,185	02/15/2026	1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						180,000	180,000	198,839	187,213	0	(403)	0	(403)	0	186,810	0	(6,810)	(6,810)	4,185	XXX	XXX
108151-VU-2	BRIDGEPORT		01/16/2024	Maturity @ 100.00		15,000	15,000	17,307	16,416	0	(8)	0	(8)	0	16,408	0	(1,408)	(1,408)	573	01/15/2030	1.F FE
483836-TN-2	KANE COOK & DU PAGE CNTYS ILL SCH DIST N		01/05/2024	Call @ 100.00		1,300,000	1,300,000	1,531,023	1,300,000	0	0	0	0	0	1,300,000	0	0	0	32,500	01/01/2027	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,315,000	1,315,000	1,548,330	1,316,416	0	(8)	0	(8)	0	1,316,408	0	(1,408)	(1,408)	33,073	XXX	XXX
10623P-DU-1	BRAZO 2010-1 A1 - ABS		03/25/2024	Paydown		8,558	8,558	8,301	9,402	0	(844)	0	(844)	0	8,558	0	0	0	139	06/25/2035	1.B FE
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		01/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2026	1.D FE
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		03/01/2024	Paydown		16,542	16,542	16,852	17,041	0	(499)	0	(499)	0	16,542	0	0	0	81	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS		03/01/2024	Paydown		21,922	21,922	23,207	23,379	0	(1,457)	0	(1,457)	0	21,922	0	0	0	144	10/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS		03/01/2024	Paydown		15,435	15,435	15,954	16,922	0	(1,487)	0	(1,487)	0	15,435	0	0	0	98	12/01/2048	1.A
3128QL-RN-3	FH 1H2593 - RMBS		03/01/2024	Paydown		1,515	1,515	1,573	1,682	0	(167)	0	(167)	0	1,515	0	0	0	18	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS		03/01/2024	Paydown		30,497	30,497	32,374	32,714	0	(2,218)	0	(2,218)	0	30,497	0	0	0	149	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS		03/01/2024	Paydown		25,046	25,046	26,819	28,789	0	(3,743)	0	(3,743)	0	25,046	0	0	0	166	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS		03/01/2024	Paydown		2,765	2,765	2,971	3,170	0	(405)	0	(405)	0	2,765	0	0	0	21	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS		03/01/2024	Paydown		83,334	83,334	88,907	92,164	0	(8,830)	0	(8,830)	0	83,334	0	0	0	502	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		03/01/2024	Paydown		66,812	66,812	72,585	74,879	0	(8,067)	0	(8,067)	0	66,812	0	0	0	389	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS		03/01/2024	Paydown		162,837	162,837	173,637	181,973	0	(19,136)	0	(19,136)	0	162,837	0	0	0	1,105	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS		03/01/2024	Paydown		26,433	26,433	27,729	27,963	0	(1,530)	0	(1,530)	0	26,433	0	0	0	117	10/01/2035	1.A
3132DM-KC-8	FH SD0291 - RMBS		03/01/2024	Paydown		52,508	52,508	56,897	64,092	0	(11,585)	0	(11,585)	0	52,508	0	0	0	385	03/01/2050	1.A
3132DV-3L-7	FH SD8003 - RMBS		03/01/2024	Paydown		24,606	24,606	25,476	26,775	0	(2,169)	0	(2,169)	0	24,606	0	0	0	177	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS		03/01/2024	Paydown		35,588	35,588	37,565	38,894	0	(3,306)	0	(3,306)	0	35,588	0	0	0	177	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS		03/01/2024	Paydown		42,728	42,728	45,785	46,718	0	(3,991)	0	(3,991)	0	42,728	0	0	0	222	06/01/2050	1.A
3132DW-BK-8	FH SD8142 - RMBS		03/01/2024	Paydown		38,925	38,925	40,980	41,391	0	(2,466)	0	(2,466)	0	38,925	0	0	0	212	04/01/2051	1.A
3132GJ-6R-5	FH Q03880 - RMBS		03/01/2024	Paydown		4,992	4,992	5,178	5,173	0	(182)	0	(182)	0	4,992	0	0	0	34	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		03/01/2024	Paydown		4,307	4,307	4,467	4,485	0	(179)	0	(179)	0	4,307	0	0	0	30	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		03/01/2024	Paydown		1,191	1,191	1,236	1,245	0	(54)	0	(54)	0	1,191	0	0	0	8	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		03/01/2024	Paydown		13,437	13,437	14,204	14,487	0	(1,050)	0	(1,050)	0	13,437	0	0	0	54	11/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS		03/01/2024	Paydown		28,185	28,185	29,304	29,130	0	(946)	0	(946)	0	28,185	0	0	0	137	11/01/2042	1.A
3132QR-FB-1	FH Q34661 - RMBS		03/01/2024	Paydown		4,083	4,083	4,108	4,115	0	(33)	0	(33)	0	4,083	0	0	0	21	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS		03/01/2024	Paydown		34,809	34,809	37,134	37,626	0	(2,817)	0	(2,817)	0	34,809	0	0	0	195	08/01/2046	1.A
3132XC-RY-3	FH G67703 - RMBS		03/01/2024	Paydown		5,291	5,291	5,498	5,559	0	(267)	0	(267)	0	5,291	0	0	0	31	04/01/2047	1.A

STATEMENT AS OF MARCH 31, 2024 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
3132XC-SB-2	FH G67714 - RMBS		03/01/2024	Paydown		38,635	38,635	38,895	39,072	0	(437)	0	(437)	0	38,635	0	0	0	255	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS		03/01/2024	Paydown		36,990	36,990	39,128	40,690	0	(3,700)	0	(3,700)	0	36,990	0	0	0	256	01/01/2049	1.A
3132XU-SC-0	FH Q52314 - RMBS		03/01/2024	Paydown		2,826	2,826	2,958	3,030	0	(205)	0	(205)	0	2,826	0	0	0	21	11/01/2047	1.A
3132XY-VC-8	FH Q56010 - RMBS		03/01/2024	Paydown		873	873	909	944	0	(72)	0	(72)	0	873	0	0	0	7	05/01/2048	1.A
31335B-KB-1	FH G61190 - RMBS		03/01/2024	Paydown		2,773	2,773	2,900	2,953	0	(180)	0	(180)	0	2,773	0	0	0	21	08/01/2047	1.A
31335C-E5-9	FH G61956 - RMBS		03/01/2024	Paydown		74,704	74,704	79,846	85,202	0	(10,498)	0	(10,498)	0	74,704	0	0	0	558	04/01/2049	1.A
3133A3-YM-4	FH QA8816 - RMBS		03/01/2024	Paydown		35,596	35,596	37,020	37,999	0	(2,403)	0	(2,403)	0	35,596	0	0	0	151	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS		03/01/2024	Paydown		63,023	63,023	64,003	64,507	0	(1,484)	0	(1,484)	0	63,023	0	0	0	338	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS		03/01/2024	Paydown		34,666	34,666	36,313	36,434	0	(1,768)	0	(1,768)	0	34,666	0	0	0	121	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS		03/01/2024	Paydown		41,820	41,820	43,467	43,543	0	(1,724)	0	(1,724)	0	41,820	0	0	0	142	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS		03/01/2024	Paydown		40,090	40,090	42,232	42,438	0	(2,349)	0	(2,349)	0	40,090	0	0	0	167	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS		03/01/2024	Paydown		22,335	22,335	23,139	23,145	0	(811)	0	(811)	0	22,335	0	0	0	74	02/01/2051	1.A
3133KQ-CU-8	FH RA8183 - RMBS		03/01/2024	Paydown		685,392	685,392	708,238	707,636	0	(22,244)	0	(22,244)	0	685,392	0	0	0	6,559	11/01/2052	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		03/01/2024	Paydown		29,500	29,500	30,491	30,336	0	(836)	0	(836)	0	29,500	0	0	0	175	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		03/01/2024	Paydown		120,144	120,144	125,147	123,787	0	(3,643)	0	(3,643)	0	120,144	0	0	0	582	07/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		03/01/2024	Paydown		33,649	33,649	34,175	34,347	0	(698)	0	(698)	0	33,649	0	0	0	185	07/25/2059	1.A
3137BH-XJ-1	FHMS K-045 A2 - CMBS		01/01/2024	Paydown		6,230	6,230	6,317	6,237	0	(8)	0	(8)	0	6,230	0	0	0	0	01/25/2025	1.A
3137BH-XJ-1	FHMS K-045 A2 - CMBS		03/01/2024	Paydown		13,198	13,198	13,384	13,214	0	(16)	0	(16)	0	13,198	0	0	0	100	01/25/2025	1.A FE
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		03/01/2024	Paydown		16,205	16,205	15,949	15,955	0	249	0	249	0	16,205	0	0	0	81	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS		03/01/2024	Paydown		92,265	92,265	96,806	95,735	0	(3,470)	0	(3,470)	0	92,265	0	0	0	548	05/15/2050	1.A
3138E0-6H-7	FN AJ8071 - RMBS		03/01/2024	Paydown		7,425	7,425	7,801	7,841	0	(415)	0	(415)	0	7,425	0	0	0	50	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS		03/01/2024	Paydown		6,490	6,490	6,953	7,036	0	(545)	0	(545)	0	6,490	0	0	0	38	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS		03/01/2024	Paydown		4,137	4,137	4,432	4,471	0	(334)	0	(334)	0	4,137	0	0	0	23	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS		03/01/2024	Paydown		4,546	4,545	4,869	4,892	0	(346)	0	(346)	0	4,545	0	0	0	28	01/01/2046	1.A
3138ML-XD-1	FN AQ5175 - RMBS		03/01/2024	Paydown		20,572	20,572	20,642	20,640	0	(68)	0	(68)	0	20,572	0	0	0	87	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		03/01/2024	Paydown		70	70	75	77	0	(7)	0	(7)	0	70	0	0	0	0	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS		03/01/2024	Paydown		91	91	97	98	0	(8)	0	(8)	0	91	0	0	0	1	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS		03/01/2024	Paydown		1,318	1,318	1,412	1,428	0	(109)	0	(109)	0	1,318	0	0	0	5	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		03/01/2024	Paydown		304	304	326	328	0	(24)	0	(24)	0	304	0	0	0	2	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		03/01/2024	Paydown		155	155	166	165	0	(10)	0	(10)	0	155	0	0	0	1	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		03/01/2024	Paydown		113	113	121	124	0	(11)	0	(11)	0	113	0	0	0	1	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		03/01/2024	Paydown		500	500	536	540	0	(40)	0	(40)	0	500	0	0	0	3	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		03/01/2024	Paydown		821	821	880	896	0	(75)	0	(75)	0	821	0	0	0	5	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		03/01/2024	Paydown		129	129	138	137	0	(9)	0	(9)	0	129	0	0	0	1	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS		03/01/2024	Paydown		13,636	13,636	13,676	13,758	0	(122)	0	(122)	0	13,636	0	0	0	88	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS		03/01/2024	Paydown		275,891	275,891	286,560	290,055	0	(14,163)	0	(14,163)	0	275,891	0	0	0	1,511	01/01/2058	1.A
3140HR-7D-9	FN BL0891 - CMBS/RMBS		03/01/2024	Paydown		7,671	7,671	8,017	7,860	0	(189)	0	(189)	0	7,671	0	0	0	55	12/01/2030	1.A
3140HT-WJ-4	FN BL2448 - CMBS/RMBS		03/01/2024	Paydown		16,690	16,690	17,521	17,185	0	(495)	0	(495)	0	16,690	0	0	0	99	05/01/2031	1.A
3140HU-A3-0	FN BL2725 - CMBS/RMBS		03/01/2024	Paydown		10,087	10,087	10,711	10,429	0	(342)	0	(342)	0	10,087	0	0	0	49	08/01/2029	1.A
3140HV-SV-7	FN BL4131 - CMBS/RMBS		03/01/2024	Paydown		11,164	11,164	12,008	11,695	0	(531)	0	(531)	0	11,164	0	0	0	59	09/01/2031	1.A
3140HX-G4-6	FN BL5618 - CMBS/RMBS		03/01/2024	Paydown		11,698	11,698	12,242	12,111	0	(413)	0	(413)	0	11,698	0	0	0	56	01/01/2035	1.A
3140J5-G7-8	FN BM1121 - RMBS		03/01/2024	Paydown		3,316	3,316	3,446	3,479	0	(163)	0	(163)	0	3,316	0	0	0	19	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS		03/01/2024	Paydown		8,394	8,394	8,726	8,815	0	(421)	0	(421)	0	8,394	0	0	0	49	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS		03/01/2024	Paydown		169,504	169,504	177,767	181,957	0	(12,453)	0	(12,453)	0	169,504	0	0	0	1,268	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS		03/01/2024	Paydown		24,320	24,320	25,152	25,947	0	(1,627)	0	(1,627)	0	24,320	0	0	0	138	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS		03/01/2024	Paydown		36,837	36,837	37,450	37,719	0	(882)	0	(882)	0	36,837	0	0	0	268	10/01/2048	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
3140QE-CJ-9	FN CA6372 - RMBS		03/01/2024	Paydown		13,819	13,819	15,162	15,407	0	(1,588)	0	(1,588)	0	13,819	0	0	0	76	07/01/2050	1.A
3140QM-AC-8	FN CB1802 - RMBS		03/01/2024	Paydown		143,769	143,769	144,903	144,831	0	(1,062)	0	(1,062)	0	143,769	0	0	0	531	10/01/2051	1.A
3140X5-NG-4	FN FM2190 - RMBS		03/01/2024	Paydown		23,255	23,255	24,055	26,144	0	(2,889)	0	(2,889)	0	23,255	0	0	0	134	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS		03/01/2024	Paydown		23,009	23,009	24,304	24,257	0	(1,248)	0	(1,248)	0	23,009	0	0	0	96	08/01/2035	1.A
3140X9-QU-2	FN FM5866 - RMBS		03/01/2024	Paydown		75,338	75,338	80,399	83,599	0	(8,262)	0	(8,262)	0	75,338	0	0	0	431	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS		03/01/2024	Paydown		88,353	88,353	94,193	97,115	0	(8,762)	0	(8,762)	0	88,353	0	0	0	526	06/01/2049	1.A
3140XD-CK-0	FN FM9073 - RMBS		03/01/2024	Paydown		49,687	49,687	51,255	51,154	0	(1,467)	0	(1,467)	0	49,687	0	0	0	162	10/01/2051	1.A
3140XG-JR-1	FN FS1171 - RMBS		03/01/2024	Paydown		144,330	144,330	130,258	130,471	0	13,859	0	13,859	0	144,330	0	0	0	766	01/01/2052	1.A
3140XJ-MB-6	FN FS3053 - RMBS		03/01/2024	Paydown		59,593	59,593	60,738	60,652	0	(1,059)	0	(1,059)	0	59,593	0	0	0	563	10/01/2052	1.A
31412N-3T-1	FN 930610 - RMBS		03/01/2024	Paydown		6,409	6,409	6,970	7,105	0	(696)	0	(696)	0	6,409	0	0	0	54	02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		03/01/2024	Paydown		2,691	2,691	2,793	2,691	0	(1)	0	(1)	0	2,691	0	0	0	18	05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		03/01/2024	Paydown		14,908	14,908	15,502	15,067	0	(159)	0	(159)	0	14,908	0	0	0	72	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS		03/01/2024	Paydown		19,918	19,918	21,064	20,834	0	(915)	0	(915)	0	19,918	0	0	0	81	10/01/2042	1.A
31418D-HD-7	FN MA3827 - RMBS		03/01/2024	Paydown		30,729	30,729	32,045	32,597	0	(1,868)	0	(1,868)	0	30,729	0	0	0	126	11/01/2034	1.A
31418D-RW-4	FN MA4100 - RMBS		03/01/2024	Paydown		43,789	43,789	45,329	45,498	0	(1,709)	0	(1,709)	0	43,789	0	0	0	145	08/01/2050	1.A
31418D-VD-1	FN MA4211 - RMBS		03/01/2024	Paydown		29,398	29,398	31,019	31,704	0	(2,306)	0	(2,306)	0	29,398	0	0	0	159	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		03/01/2024	Paydown		55,000	55,000	57,888	57,947	0	(2,947)	0	(2,947)	0	55,000	0	0	0	237	01/01/2036	1.A
39081H-CZ-3	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		03/01/2024	Paydown		(302,292)	(302,292)	(243,097)	(243,097)	0	(59,195)	0	(59,195)	0	(302,292)	0	0	0	(3,952)	07/01/2036	1.E FE
452281-JD-1	ILSSTD 2010-1 A3 - ABS		01/25/2024	Paydown		47,312	47,312	47,288	51,126	0	(3,814)	0	(3,814)	0	47,312	0	0	0	785	07/25/2045	1.B FE
462467-Q2-0	IOWA FIN AUTH SINGLE FAMILY MTG REV		01/02/2024	Call @ 100.00		220,000	220,000	244,955	239,220	0	(7)	0	(7)	0	239,213	0	(19,213)	(19,213)	3,300	07/01/2051	1.A FE
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		01/02/2024	Maturity @ 100.00		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	6,760	01/01/2033	1.D FE
57563R-RZ-4	MASSACHUSETTS EDL FING AUTH		01/02/2024	Call @ 100.00		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	858	07/01/2037	1.C FE
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2024	Call @ 100.00		100,000	100,000	106,928	103,920	0	(114)	0	(114)	0	103,807	0	(3,807)	(3,807)	2,000	09/01/2049	1.A FE
66285W-LT-1	NORTH TEX TWY AUTH REV		01/01/2024	Call @ 100.00		500,000	500,000	553,955	500,000	0	0	0	0	0	500,000	0	0	0	12,500	01/01/2031	1.E FE
66705E-AA-6	NEF 2012-1 A - ABS		03/25/2024	Paydown		27,783	27,791	27,649	27,716	0	75	0	75	0	27,791	0	(8)	(8)	336	12/26/2031	1.B FE
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/02/2024	Call @ 100.00		180,000	180,000	199,084	194,943	0	(5)	0	(5)	0	194,938	0	(14,938)	(14,938)	2,700	01/01/2052	1.A FE
83756C-D3-6	SOUTH DAKOTA HSG DEV AUTH		02/07/2024	Call @ 100.00		30,000	30,000	33,643	32,301	0	(42)	0	(42)	0	32,259	0	(2,259)	(2,259)	4	05/01/2051	1.A FE
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		02/07/2024	Call @ 100.00		15,000	15,000	16,105	15,000	0	0	0	0	0	15,000	0	0	0	160	11/01/2044	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,790,932	4,790,940	5,096,171	5,084,857	0	(253,700)	0	(253,700)	0	4,831,157	0	(40,225)	(40,225)	48,481	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		03/16/2024	Paydown		9,214	9,214	9,119	9,156	0	58	0	58	0	9,214	0	0	0	46	11/16/2041	1.G FE
00255E-AA-9	AASET 221 A - ABS	C	03/16/2024	Paydown		9,542	9,542	9,137	9,184	0	357	0	357	0	9,542	0	0	0	95	05/16/2047	1.G FE
00258B-AB-0	AASET 2021-2 B - ABS		03/15/2024	Paydown		13,113	13,113	13,110	13,111	0	2	0	2	0	13,113	0	0	0	77	01/15/2047	2.B FE
02209S-AS-2	ALTRIA GROUP INC		01/31/2024	Maturity @ 100.00		225,000	225,000	225,068	225,001	0	(1)	0	(1)	0	225,000	0	0	0	4,500	01/31/2024	2.B FE
03465H-AC-8	AOMT 215 A3 - CMO/RMBS		03/01/2024	Paydown		20,409	20,409	20,409	20,404	0	5	0	5	0	20,409	0	0	0	17	07/26/2066	1.A
03465J-AC-4	AOMT 216 A3 - CMO/RMBS		03/01/2024	Paydown		16,149	16,149	16,145	16,094	0	55	0	55	0	16,149	0	0	0	44	09/25/2066	1.A
03764D-AH-4	APID XII AR - CDO	C	01/16/2024	Paydown		192,013	192,013	192,013	192,013	0	0	0	0	0	192,013	0	0	0	3,305	04/15/2031	1.A FE
03767N-AC-0	APID XVIII A1R - CDO		03/07/2024	Paydown		2,675,000	2,675,000	2,672,325	2,784,468	0	(109,468)	0	(109,468)	0	2,675,000	0	0	0	68,474	10/22/2030	1.A FE
04016L-AJ-6	ARES 42 D - CDO	C	03/15/2024	Paydown		1,100,000	1,100,000	1,097,459	1,154,621	0	(54,621)	0	(54,621)	0	1,100,000	0	0	0	39,991	01/24/2028	2.C FE
05490A-AA-1	BBUBS 2012-TFT A - CMBS		03/01/2024	Paydown		523	523	521	523	0	0	0	0	0	523	0	0	0	3	06/07/2030	1.A FM
05601D-AC-7	BREX 221 A - ABS		02/15/2024	Paydown		950,000	950,000	948,462	949,707	0	293	0	293	0	950,000	0	0	0	7,331	07/15/2025	1.F FE
056054-AG-4	BX 2019-XL D - CMBS		03/15/2024	Paydown		1,572,500	1,572,500	1,559,723	1,606,370	0	(33,870)	0	(33,870)	0	1,572,500	0	0	0	27,437	10/15/2036	1.A
05606D-AE-8	BX 2022-PSB C - CMBS		02/15/2024	Paydown		2,031	2,031	2,017	2,034	0	(3)	0	(3)	0	2,031	0	0	0	21	08/15/2039	1.A
05609W-AA-1	BX 2022-IND A - CMBS		02/15/2024	Paydown		(4,065)	(3,043)	(3,035)	(3,076)	0	(10)	0	(10)	0	(3,087)	0	(979)	(979)	(139)	04/15/2037	1.A
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		03/01/2024	Paydown		41,554	41,554	41,872	41,625	0	(71)	0	(71)	0	41,554	0	0	0	235	11/18/2050	1.A
08161H-AD-2	BMARK 2018-B4 ASB - CMBS		03/01/2024	Paydown		121,291	121,291	136,024	127,127	0	(5,836)	0	(5,836)	0	121,291	0	0	0	847	07/17/2051	1.A
09629P-AA-4	BLUEM XXII A1 - CDO		01/15/2024	Paydown		151,496	151,496	150,512	157,665	0	(6,168)	0	(6,168)	0	151,496	0	0	0	2,608	07/15/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
10569J-AA-8	BRAVO 22NQM3 A1 - RMBS		03/25/2024	Paydown		9,772	9,772	9,772	9,766	0	6	0	6	0	9,772	0	0	0	83	07/25/2062	1.A FE
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		03/01/2024	Paydown		5,174	5,174	5,153	5,154	0	20	0	20	0	5,174	0	0	0	47	07/25/2062	1.C FE
12434C-AN-4	BX 2021-SDMF E - CMBS		01/01/2024	Paydown		(55)	(55)	(54)	(55)	0	1	0	1	0	(55)	0	0	0	(4)	09/15/2034	1.A
12528V-AC-3	CFIP 181 A - CDO	C	01/18/2024	Paydown		287,159	287,159	287,159	287,159	0	0	0	0	0	287,159	0	0	0	4,995	07/18/2031	1.A FE
12548R-AB-0	CIFC 142RR A1 - CDO	C	01/24/2024	Paydown		359,015	359,015	357,220	370,586	0	(11,571)	0	(11,571)	0	359,015	0	0	0	6,156	04/24/2030	1.A FE
126192-AF-0	COMM 2012-LC4 B - CMBS		03/01/2024	Paydown		31,201	31,201	31,431	31,201	0	0	0	0	0	31,201	0	0	0	280	12/12/2044	1.A FM
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		03/01/2024	Paydown		31,938	31,938	31,584	31,721	0	217	0	217	0	31,938	0	0	0	216	10/07/2030	1.A FM
12624P-AJ-4	COMM 2012-CCRE3 AM - CMBS		02/16/2024	Paydown		638	638	642	638	0	0	0	0	0	638	0	0	0	3	10/17/2045	1.A FM
12635R-AW-8	CSAIL 2015-C4 A3 - CMBS		02/01/2024	Paydown		21,870	21,870	24,015	22,572	0	(702)	0	(702)	0	21,870	0	0	0	94	11/18/2048	1.A
126650-BC-3	CVSPAS 5 CTF - CMBS		03/10/2024	Paydown		5,627	5,627	6,225	5,757	0	(131)	0	(131)	0	5,627	0	0	0	55	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - ABS		03/10/2024	Paydown		6,026	6,026	6,794	6,389	0	(363)	0	(363)	0	6,026	0	0	0	61	12/10/2028	2.B FE
143109-AQ-9	CGMS 2016-4 BR - CDO	C	02/07/2024	Paydown		1,250,000	1,250,000	1,249,961	1,293,683	0	(43,683)	0	(43,683)	0	1,250,000	0	0	0	29,651	10/20/2027	1.C FE
14311X-AA-0	CGMS 2018-1 A1 - CDO		03/11/2024	Paydown		2,420,975	2,420,975	2,407,660	2,507,192	0	(86,217)	0	(86,217)	0	2,420,975	0	0	0	62,041	04/21/2031	1.A FE
14317P-AC-7	CGMS 182 A2 - CDO		03/20/2024	Paydown		2,175,000	2,175,000	2,161,950	2,319,558	0	(144,558)	0	(144,558)	0	2,175,000	0	0	0	68,074	10/15/2031	1.C FE
14367R-AC-2	CNART 231 B - ABS		03/15/2024	Paydown		168,395	168,395	168,380	168,391	0	4	0	4	0	168,395	0	0	0	1,908	03/16/2026	1.C FE
14687H-AE-3	CRVNA 2021-N4 D - ABS		03/10/2024	Paydown		67,964	67,964	67,954	67,961	0	4	0	4	0	67,964	0	0	0	275	09/11/2028	1.G FE
14855M-AA-6	CLAST 2019-1 A - ABS		02/15/2024	Paydown		9,203	9,203	8,052	8,363	0	839	0	839	0	9,203	0	0	0	44	04/15/2039	2.B FE
14856J-AA-2	CLAST 171R A - ABS		03/15/2024	Paydown		167,285	167,285	167,284	167,284	0	1	0	1	0	167,285	0	0	0	467	12/31/2041	2.C FE
14987V-AA-7	CBAM 2019-9 A - CDO	C	01/16/2024	Paydown		610,889	610,889	610,889	610,889	0	0	0	0	0	610,889	0	0	0	10,827	02/12/2030	1.A FE
17180W-AA-3	CIFC 2018-2 A1 - CDO	C	01/22/2024	Paydown		226,936	226,936	223,985	235,893	0	(8,957)	0	(8,957)	0	226,936	0	0	0	3,980	04/21/2031	1.A FE
17325F-AS-7	CITIBANK NA		01/23/2024	Maturity @ 100.00		850,000	850,000	848,844	849,985	0	15	0	15	0	850,000	0	0	0	15,513	01/23/2024	1.E FE
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		01/01/2024	Paydown		4,220	4,220	4,220	4,219	0	1	0	1	0	4,220	0	0	0	0	08/25/2066	1.C FE
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		03/01/2024	Paydown		15,093	15,093	15,092	15,089	0	3	0	3	0	15,093	0	0	0	53	08/25/2066	1.C FE
19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS		01/01/2024	Paydown		3,542	3,542	3,542	3,541	0	1	0	1	0	3,542	0	0	0	0	09/27/2066	1.C FE
19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS		03/01/2024	Paydown		8,795	8,795	8,795	8,793	0	2	0	2	0	8,795	0	0	0	33	09/27/2066	1.C FE
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS		03/25/2024	Paydown		10,415	10,415	10,415	10,415	0	0	0	0	0	10,415	0	0	0	131	01/25/2043	2.A FE
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS		01/25/2024	Paydown		17,836	17,836	17,836	17,836	0	0	0	0	0	17,836	0	0	0	115	12/26/2042	2.A FE
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS		03/25/2024	Paydown		38,654	38,654	38,654	38,654	0	0	0	0	0	38,654	0	0	0	626	12/26/2042	1.G FE
233046-AS-0	DNKN 2021-1 A23 - RMBS		02/20/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	17	11/20/2051	2.B FE
23305M-AA-3	DBCCR 2014-ARCP A - CMBS		01/11/2024	Paydown		190,000	190,000	195,700	190,000	0	0	0	0	0	190,000	0	0	0	671	01/12/2034	1.A
25755T-AL-4	DPABS 2019-1 A2 - RMBS		01/25/2024	Paydown		1,738	1,738	1,811	1,791	0	(54)	0	(54)	0	1,738	0	0	0	16	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 AI - RMBS		01/25/2024	Paydown		1,538	1,538	1,536	1,537	0	1	0	1	0	1,538	0	0	0	10	04/25/2051	2.A FE
26245R-AA-8	DRSLF 58 A1 - CDO		01/17/2024	Paydown		189,957	189,957	189,957	189,957	0	0	0	0	0	189,957	0	0	0	3,235	07/17/2031	1.A FE
26929H-AB-1	WAX 221 A1 - ABS		03/15/2024	Paydown		450	450	414	414	0	36	0	36	0	450	0	0	0	6	03/15/2052	2.B FE
28137R-AA-5	EDUSA 5 A - ABS		03/25/2024	Paydown		16,098	16,098	15,942	17,866	0	(1,768)	0	(1,768)	0	16,098	0	0	0	188	02/25/2039	1.B FE
28416L-AC-6	EHGVT 2021-A C - RMBS		03/25/2024	Paydown		9,606	9,606	9,605	9,416	0	190	0	190	0	9,606	0	0	0	32	08/27/2035	2.B FE
30227F-AE-0	ESA 21ESH B - CMBS		03/15/2024	Paydown		18,609	18,609	18,353	18,525	0	83	0	83	0	18,609	0	0	0	126	07/15/2038	1.A
30227F-AJ-9	ESA 21ESH D - CMBS		03/15/2024	Paydown		14,676	14,676	14,499	14,742	0	(66)	0	(66)	0	14,676	0	0	0	112	07/15/2038	1.A
30301T-AG-4	FREMF 2017-K725 C - CMBS		02/26/2024	Paydown		880,000	880,000	891,928	878,036	0	1,964	0	1,964	0	880,000	0	0	0	5,831	02/25/2050	1.A
30322M-AD-1	FREED 213FP D - ABS		03/18/2024	Paydown		22,211	22,211	22,206	22,210	0	1	0	1	0	22,211	0	0	0	126	11/20/2028	2.C FE
35563B-AJ-9	FREMF 2014-K37 B - CMBS		01/25/2024	Paydown		1,525,000	1,525,000	1,595,147	1,525,000	0	0	0	0	0	1,525,000	0	0	0	6,073	01/25/2047	1.A
36197Q-AG-4	GSMS 2013-G1 B - CMBS		03/01/2024	Paydown		4,320	4,320	4,193	4,267	0	53	0	53	0	4,320	0	0	0	28	04/11/2031	1.A
36262W-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS		03/01/2024	Paydown		10,344	10,344	10,535	10,506	0	(162)	0	(162)	0	10,344	0	0	0	48	01/25/2052	1.F
36320W-AL-0	GALXY XXI AR - CDO	C	01/22/2024	Paydown		277,115	277,115	277,115	277,115	0	0	0	0	0	277,115	0	0	0	4,846	04/21/2031	1.A FE
36321J-AC-8	GALXY XXVIII A1 - CDO	C	01/16/2024	Paydown		92,369	92,369	91,036	96,061	0	(3,692)	0	(3,692)	0	92,369	0	0	0	1,595	07/15/2031	1.A FE
38021E-AA-2	GOAL 2010-1 NTS - ABS		02/26/2024	Paydown		111,147	111,147	110,102	116,337	0	(5,190)	0	(5,190)	0	111,147	0	0	0	1,772	08/25/2048	1.A FE
411707-AK-8	HNGRY 2021-1 A2 - RMBS		03/20/2024	Paydown		2,500	2,500	2,525	2,517	0	(17)	0	(17)	0	2,500	0	0	0	18	06/20/2051	2.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
42806M-AW-9	HERTZ 223 C - ABS		03/25/2024	Paydown		145,000	145,000	144,989	145,001	0	(1)	0	(1)	0	145,000	0	0	0	1,051	03/25/2025	2.B FE
43283B-AC-7	HGVT 221D C - RMBS		03/20/2024	Paydown		11,661	11,661	11,659	11,659	0	2	0	2	0	11,661	0	0	0	90	06/20/2034	2.B FE
437300-AJ-5	HPA 211 E - CMBS		01/01/2024	Paydown		272	272	271	271	0	0	0	0	0	272	0	0	0	1	09/19/2041	2.C FE
449258-AA-0	ICG 2018-1 A1 - CDO	C	01/22/2024	Paydown		155,359	155,359	152,387	158,583	0	(3,225)	0	(3,225)	0	155,359	0	0	0	2,644	04/21/2031	1.A FE
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO		01/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/20/2043	1.B FE
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO		03/20/2024	Paydown		1,497	1,497	1,553	1,549	0	(52)	0	(52)	0	1,497	0	0	0	13	08/20/2043	1.B FE
45783N-AA-5	INSTR 2021-1 A - ABS		03/15/2024	Paydown		15,425	15,425	15,419	15,421	0	4	0	4	0	15,425	0	0	0	59	02/16/2054	1.F FE
466365-AE-3	JACK 2022-1 A22 - RMBS		02/25/2024	Paydown		3,500	3,500	3,500	3,500	0	0	0	0	0	3,500	0	0	0	36	02/26/2052	2.B FE
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS		03/01/2024	Paydown		10,303	10,303	10,833	10,673	0	(370)	0	(370)	0	10,303	0	0	0	69	11/25/2050	1.A
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS		03/01/2024	Paydown		15,572	15,572	15,877	15,841	0	(269)	0	(269)	0	15,572	0	0	0	73	12/26/2051	1.E
47047J-AC-8	JTWN 12 A2 - CDO		03/28/2024	Paydown		1,000,000	1,000,000	996,500	1,062,780	0	(62,780)	0	(62,780)	0	1,000,000	0	0	0	34,609	04/20/2032	1.C FE
482598-AL-3	KNDL 2019-KNSQ D - CMBS		02/15/2024	Paydown		1,925,000	1,925,000	1,916,797	1,948,243	0	(23,243)	0	(23,243)	0	1,925,000	0	0	0	22,854	05/15/2036	1.A
48275E-AA-4	KREF 2022-FL3 A - CMBS	C	03/04/2024	GOLDMAN		670,992	675,000	675,000	675,000	0	0	0	0	0	675,000	0	(4,008)	(4,008)	9,932	02/22/2039	1.A FE
55284J-AE-9	MF1 2022-FL8 B - CMBS		03/04/2024	NESBITT BURNS SECS INC		504,056	515,000	515,000	515,000	0	0	0	0	0	515,000	0	(10,944)	(10,944)	8,136	02/19/2037	1.D FE
55292R-AA-9	MAPSL 211 A - ABS		03/15/2024	Paydown		10,321	10,321	10,398	10,376	0	(55)	0	(55)	0	10,321	0	0	0	44	06/15/2046	1.E FE
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		03/01/2024	Paydown		22,235	22,235	22,098	22,175	0	60	0	60	0	22,235	0	0	0	129	10/18/2030	1.A FM
55400V-AC-5	MVWOT 222 C - RMBS		03/20/2024	Paydown		7,488	7,488	7,487	7,488	0	0	0	0	0	7,488	0	0	0	96	10/21/2041	2.B FE
55446M-AA-5	MAACH 1 A - ABS	C	03/15/2024	Paydown		14,601	14,601	12,290	12,960	0	1,642	0	1,642	0	14,601	0	0	0	87	10/15/2039	2.A FE
55952Y-AT-4	MAGNE VIII CR2 - CDO	C	03/11/2024	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,953	04/15/2031	1.E FE
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		03/15/2024	Maturity @ 100.00		395,000	395,000	394,783	394,992	0	8	0	8	0	395,000	0	0	0	7,653	03/15/2024	1.G FE
58940B-AE-6	MFCC 221 A - ABS		01/31/2024	Paydown		1,000,000	1,000,000	988,285	996,106	0	3,894	0	3,894	0	1,000,000	0	0	0	2,778	09/21/2026	1.F FE
60689W-AJ-0	VENTR II A1 - CDO		01/23/2024	Paydown		78,333	78,333	77,556	80,632	0	(2,300)	0	(2,300)	0	78,333	0	0	0	1,364	07/23/2030	1.A FE
61691R-AD-8	MSC 2018-H4 A3 - CMBS		01/01/2024	Paydown		196,458	196,458	198,410	197,253	0	(794)	0	(794)	0	196,458	0	0	0	662	12/15/2051	1.A
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS		03/01/2024	Paydown		130,277	130,277	131,290	130,485	0	(208)	0	(208)	0	130,277	0	0	0	737	11/15/2052	1.A
62917J-AC-4	NLT 2021-INV2 A3 - CMO/RMBS		03/01/2024	Paydown		14,085	14,085	14,085	14,084	0	2	0	2	0	14,085	0	0	0	37	08/25/2056	1.D FE
631709-AA-0	NCC 2017-II AL - CDO	C	01/16/2024	Paydown		332,385	332,385	332,385	332,385	0	0	0	0	0	332,385	0	0	0	5,866	01/15/2030	1.A FE
63943B-AA-1	NAVTR 2021-1 A - ABS	C	03/15/2024	Paydown		16,429	16,429	16,428	16,428	0	1	0	1	0	16,429	0	0	0	76	11/15/2046	1.F FE
63943B-AB-9	NAVTR 2021-1 B - ABS	C	03/15/2024	Paydown		17,857	17,857	17,827	17,831	0	26	0	26	0	17,857	0	0	0	106	11/15/2046	2.B FE
67102S-AL-8	OCP 2014-5 A1R - CDO	C	01/26/2024	Paydown		90,197	90,197	90,197	90,197	0	0	0	0	0	90,197	0	0	0	1,549	04/28/2031	1.A FE
67108W-BG-3	OZLM VII A2R - CDO		02/02/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,755	07/17/2029	1.A FE
68235P-AE-8	ONE GAS INC		02/01/2024	Maturity @ 100.00		150,000	150,000	152,274	150,000	0	0	0	0	0	150,000	0	0	0	2,708	02/01/2024	1.G FE
69688M-AJ-4	PLMRS 2018-2 C - CDO	C	03/28/2024	Paydown		590,000	590,000	590,000	613,803	0	(23,803)	0	(23,803)	0	590,000	0	0	0	22,632	07/16/2031	2.C FE
709599-BB-9	PENSKE TRUCK LEASING CO LP		02/01/2024	Maturity @ 100.00		1,275,000	1,275,000	1,272,399	1,274,960	0	40	0	40	0	1,275,000	0	0	0	24,863	02/01/2024	2.B FE
72703P-AC-7	PLNT 191 A2 - ABS		03/05/2024	Paydown		725	725	649	651	0	74	0	74	0	725	0	0	0	7	12/05/2049	2.B FE
75575W-AE-6	RCMT 2021-FL7 B - CMBS		03/04/2024	GOLDMAN		210,767	215,000	215,000	215,000	0	0	0	0	0	215,000	0	(4,233)	(4,233)	3,077	11/25/2036	1.D FE
78432Y-AA-7	SGR 212 A1 - CMO/RMBS		03/25/2024	Paydown		18,602	18,602	15,207	15,421	0	3,181	0	3,181	0	18,602	0	0	0	40	12/27/2061	1.A FE
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		03/25/2024	Paydown		14,030	14,030	12,844	12,991	0	1,039	0	1,039	0	14,030	0	0	0	85	03/27/2062	1.A FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		03/25/2024	Paydown		14,591	14,591	14,591	14,585	0	6	0	6	0	14,591	0	0	0	103	03/27/2062	1.F FE
78449A-AA-0	SLAM 2021-1 A - ABS	C	03/15/2024	Paydown		6,474	6,474	5,506	5,615	0	859	0	859	0	6,474	0	0	0	26	06/15/2046	1.F FE
78449M-AA-4	SMB 2021-D A1A - ABS		03/15/2024	Paydown		12,130	12,130	10,925	10,915	0	1,215	0	1,215	0	12,130	0	0	0	28	03/17/2053	1.A FE
80290C-AE-4	SBCLN 2021-1 B - ABS		03/15/2024	Paydown		36,356	36,356	36,356	36,356	0	0	0	0	0	36,356	0	0	0	110	12/15/2031	2.A FE
80290C-AS-3	SBCLN 22A B - ABS		03/15/2024	Paydown		51,799	51,799	51,229	51,620	0	179	0	179	0	51,799	0	0	0	453	05/17/2032	2.B FE
80386W-AA-3	SASOL FINANCING USA LLC		03/27/2024	Maturity @ 100.00		740,000	740,000	791,630	734,450	7,492	(1,942)	0	5,550	0	740,000	0	0	0	21,738	03/27/2024	3.A FE
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS		03/01/2024	Paydown		14,424	14,424	11,639	11,651	0	2,774	0	2,774	0	14,424	0	0	0	63	06/26/2051	1.A
81761T-AG-0	SERV 2021-1 A22 - RMBS		01/30/2024	Paydown		1,738	1,738	1,738	1,738	0	0	0	0	0	1,738	0	0	0	14	07/31/2051	2.C FE
826934-AC-5	SRFC 2022-3 C - RMBS		03/20/2024	Paydown		14,071	14,071	14,067	13,946	0	124	0	124	0	14,071	0	0	0	178	07/20/2039	2.B FE
83438L-AB-7	SOLRR 211 B - ABS	C	03/15/2024	Paydown		15,551	15,551	15,551	15,551	0	0	0	0	0	15,551	0	0	0	89	10/15/2046	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		03/20/2024	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	16	08/21/2051	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS		01/01/2024	Paydown		7,485	7,485	7,319	7,374	0	111	0	111	0	7,485	0	0	0	0	03/25/2067	1.F FE
..85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS		03/01/2024	Paydown		18,768	18,768	18,352	18,490	0	278	0	278	0	18,768	0	0	0	200	03/25/2067	1.F FE
..88315L-AL-2	TMCL 211 A - ABS	C	03/20/2024	Paydown		17,200	17,200	17,195	17,456	0	(256)	0	(256)	0	17,200	0	0	0	48	02/20/2046	1.F FE
..88315L-AQ-1	TMCL 212 A - ABS	C	03/20/2024	Paydown		89,000	89,000	88,984	88,990	0	10	0	10	0	89,000	0	0	0	331	04/20/2046	1.F FE
..88315L-AS-7	TMCL 2021-3 A - ABS	C	03/20/2024	Paydown		14,200	14,200	14,198	14,174	0	26	0	26	0	14,200	0	0	0	46	08/20/2046	1.F FE
..88315L-AT-5	TMCL 2021-3 B - ABS	C	03/20/2024	Paydown		40,000	40,000	39,981	39,965	0	35	0	35	0	40,000	0	0	0	162	08/20/2046	2.B FE
..89173H-AB-2	TPMT 2017-2 A2 - RMBS		01/01/2024	Paydown		(9,952)	0	0	0	0	0	0	0	0	0	0	(9,952)	(9,952)	0	04/25/2057	1.A FE
..89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS		03/01/2024	Paydown		24,439	24,439	23,167	23,366	0	1,073	0	1,073	0	24,439	0	0	0	155	09/25/2062	1.A
..89656G-AA-2	TRL 211 A - ABS		03/19/2024	Paydown		11,353	11,353	11,353	11,353	0	1	0	1	0	11,353	0	0	0	43	07/19/2051	1.F FE
..89656R-AA-8	TRL 221 A - ABS		03/19/2024	Paydown		3,913	3,913	3,913	3,913	0	0	0	0	0	3,913	0	0	0	29	05/19/2052	1.F FE
..89680H-AE-2	TCF 211 A - ABS		03/20/2024	Paydown		30,812	30,813	30,754	30,778	0	35	0	35	0	30,813	0	0	0	96	03/20/2046	1.F FE
..90276C-AF-8	UBSCM 2017-C2 XA - CMBS		03/01/2024	Direct		371,353	0	508,434	440,349	0	(68,997)	0	(68,997)	0	371,353	0	0	0	88,951	08/17/2050	1.A FE
..90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		02/01/2024	Paydown		25,308	25,308	26,067	25,302	0	6	0	6	0	25,308	0	0	0	109	04/17/2052	1.A
..91159H-HV-5	US BANCORP		02/05/2024	Maturity @ 100.00		1,675,000	1,675,000	1,674,548	1,674,991	0	9	0	9	0	1,675,000	0	0	0	28,266	02/05/2024	1.G FE
..92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS		03/01/2024	Paydown		10,536	10,536	10,536	10,537	0	(1)	0	(1)	0	10,536	0	0	0	21	07/26/2066	1.G FE
..92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		03/01/2024	Paydown		9,785	9,785	9,785	9,804	0	(19)	0	(19)	0	9,785	0	0	0	23	09/25/2066	1.D FE
..92538N-AC-1	VERUS 2022-4 A3 - CMO/RMBS		03/01/2024	Paydown		30,235	30,235	29,879	29,887	0	348	0	348	0	30,235	0	0	0	254	04/25/2067	1.F FE
..92539B-AB-8	VERUS 2023-1 A2 - CMO/RMBS		03/01/2024	Paydown		66,924	66,924	66,923	67,084	0	(160)	0	(160)	0	66,924	0	0	0	921	12/27/2067	1.C FE
..92553P-AW-2	PARAMOUNT GLOBAL		03/27/2024	Northern Trust		1,473,140	1,980,000	2,595,938	2,539,426	0	(4,794)	0	(4,794)	0	2,534,632	0	(1,061,492)	(1,061,492)	51,109	04/01/2044	2.C FE
..92890N-AX-7	WFRBS 2012-C10 B - CMBS		03/01/2024	Paydown		4,411	4,411	4,370	4,393	0	17	0	17	0	4,411	0	0	0	28	12/15/2045	1.A FM
..92916M-AF-8	VOYA 171R A1R - CDO	C	01/17/2024	Paydown		116,367	116,367	116,367	116,367	0	0	0	0	0	116,367	0	0	0	1,967	04/17/2030	1.A FE
..92917N-AJ-7	VOYA 2019-1 AR - CDO	C	01/16/2024	Paydown		196,023	196,023	196,023	196,023	0	0	0	0	0	196,023	0	0	0	3,364	04/15/2031	1.A FE
..94988Q-AQ-4	WFCM 2013-LC12 B - CMBS		03/01/2024	Paydown		8,957	8,957	8,941	8,957	0	0	0	0	0	8,957	0	0	0	60	07/17/2046	1.A
..95003A-BH-6	WFMBS 211 B2 - CMO/RMBS		03/01/2024	Paydown		2,852	2,852	2,852	2,850	0	2	0	2	0	2,852	0	0	0	13	12/26/2050	1.A
..95058X-AL-2	WEN 211 A2I - RMBS		03/15/2024	Paydown		350	350	359	357	0	(7)	0	(7)	0	350	0	0	0	2	06/15/2051	2.B FE
..97064G-AA-1	WESTF 2021-A A - ABS		03/15/2024	Paydown		8,768	8,768	6,935	7,389	0	1,379	0	1,379	0	8,768	0	0	0	48	05/15/2046	1.F FE
..N57445-AA-1	MINEJESA CAPITAL BV	D	02/10/2024	Paydown		181,116	181,116	193,794	188,212	0	(7,096)	0	(7,096)	0	181,116	0	0	0	4,188	08/10/2030	2.C FE
..Y0R19C-AA-4	ADANI GREEN ENERGY (UP) LTD	D	03/13/2024	Call @ 100.51		201,012	200,000	217,900	197,250	4,710	(877)	0	3,833	0	201,083	0	(72)	(72)	3,229	12/10/2024	3.C FE
..Y51478-AA-6	LLPL CAPITAL PTE LTD	D	02/04/2024	Paydown		72,048	72,048	84,855	82,850	0	(10,802)	0	(10,802)	0	72,048	0	0	0	2,477	02/04/2039	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						35,425,222	35,589,877	36,817,823	37,211,258	12,202	(706,559)	0	(694,357)	0	36,516,901	0	(1,091,680)	(1,091,680)	785,196	XXX	XXX
..25538*-AB-4	Diverzify Intermediate LLC - Second Amen		01/04/2024	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(76)	05/11/2027	2.A
..03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		03/28/2024	Call @ 100.00		112,271	112,271	112,271	0	0	0	0	0	0	112,271	0	0	0	68	12/31/2025	2.A
..03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2025	2.A
..03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2025	2.A
..05553H-AC-6	BCM One, Inc. - Revolving Credit		01/01/2024	Call @ 100.00		0	0	0	(12,871)	0	0	0	0	0	0	0	0	0	(159)	11/17/2027	3.A
..05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/17/2027	3.A
..08658D-AF-6	BESTOP, INC.		01/02/2024	Call @ 100.00		3,773	3,773	3,735	3,659	113	0	0	113	0	3,773	0	0	0	2	01/31/2025	4.C
..08658D-AF-6	BESTOP, INC.		01/05/2024	Call @ 100.00		4,340	4,340	4,296	4,210	130	0	0	130	0	4,340	0	0	0	125	01/31/2025	5.A
..09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		01/02/2024	Various		0	0	0	(28)	24	4	0	28	0	0	0	0	0	(184)	09/17/2026	3.C
..09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		03/29/2024	Call @ 100.00		2,168	2,168	2,146	2,147	24	(1)	0	23	0	2,170	0	(2)	(2)	65	09/17/2026	3.C PL
..09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		01/01/2024	Call @ 100.00		0	0	0	(1,369)	1,369	0	0	1,369	0	0	0	0	0	(13)	09/17/2026	3.C
..09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		02/13/2024	Call @ 100.00		20,283	20,283	20,283	19,151	592	0	0	592	0	20,283	0	0	0	14	09/17/2026	3.C PL
..10153K-AB-5	Boulder Scientific Company, LLC - Revolv		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(21,018)	06/28/2025	2.B PL
..10153K-AC-3	Boulder Scientific Company, LLC -Initial		01/03/2024	Call @ 100.00		1,868	1,868	1,868	1,849	19	0	0	19	0	1,868	0	0	0	45	12/28/2025	2.B PL
..12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		01/01/2024	Call @ 100.00		(56,757)	(56,757)	(56,757)	(19,304)	0	0	0	0	0	(56,757)	0	0	0	(2,116)	11/30/2026	2.B
..12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		01/01/2024	Call @ 100.00		56,757	56,757	56,757	0	0	0	0	0	0	56,757	0	0	0	1,130	11/30/2026	2.B PL
..23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		01/03/2024	Call @ 100.00		2,386	2,386	2,362	2,383	0	0	0	0	0	2,383	0	3	3	63	11/13/2024	4.A 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
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		01/02/2024	Call @ 100.00		24,091	24,091	24,091	24,091	0	0	0	0	0	24,091	0	0	0	(105)	11/13/2024	2.C
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		01/24/2024	Call @ 100.00		19,273	19,273	19,273	19,273	0	0	0	0	0	19,273	0	0	0	(142)	11/13/2024	4.A PL
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter		01/03/2024	Call @ 100.00		255	255	255	255	0	0	0	0	0	255	0	0	0	7	11/13/2024	4.A PL
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		01/04/2024	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(295)	05/11/2027	2.A
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		02/15/2024	Various		54,910	54,910	54,910	20,944	0	0	0	0	0	54,910	0	0	0	(1,155)	05/11/2027	2.A
29916C-AC-9	EVANS FOOD GROUP LTD.		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(16,667)	08/02/2025	4.C
38120#-AC-5	C.P. Converters, Inc. - Tenth Amendment		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/30/2024	3.A
45619@-AB-2	IDENTCO INTERNATIONAL COMPANY, LLC		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2027	3.A
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini		01/02/2024	Call @ 100.00		384	384	376	382	0	0	0	0	0	382	0	2	2	0	11/02/2026	5.A
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(20)	11/02/2026	5.A
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		03/19/2024	Call @ 100.00		367	367	367	0	0	0	0	0	0	367	0	0	0	2,800	11/02/2026	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		01/02/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/02/2026	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		01/02/2024	Various		0	0	0	(1)	1	0	0	1	0	0	0	0	0	(1)	11/02/2026	5.A
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te		01/01/2024	Call @ 100.00		1,342	1,342	1,342	1,342	0	0	0	0	0	1,342	0	0	0	111	10/19/2027	2.C
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/19/2027	3.A
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/19/2027	3.A
74056T-AB-0	Premier Research Acquisition Corp. - Ini		03/14/2024	Various		589,741	589,741	583,844	577,946	10,840	339	0	11,178	0	589,124	0	617	617	16,552	07/25/2024	4.C
75002@-AB-4	RMS BUYER, INC.		05/12/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	399	06/10/2025	4.B
87546@-AA-4	Tangent Technologies Acquisition, LLC -		01/03/2024	Call @ 100.00		1,674	1,674	1,658	1,666	5	0	0	5	0	1,671	0	3	3	0	11/30/2027	4.B
87546@-AB-2	Tangent Technologies Acquisition, LLC -		03/01/2024	Call @ 100.00		18,377	18,377	18,377	17,871	505	0	0	505	0	18,377	0	0	0	78	11/30/2026	4.B
90381@-AA-6	US Fertility Enterprises, LLC - Revolvin		03/05/2024	Call @ 100.00		37,091	37,091	37,091	0	0	0	0	0	0	37,091	0	0	0	0	12/21/2027	1.G
90381@-AC-2	US Fertility Enterprises, LLC - Closing		01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	3	12/21/2027	1.G
91727J-AC-3	Urology Management Holdings, Inc. - Dela		01/01/2024	Call @ 99.5826		(1,158)	(1,158)	(1,158)	(1,158)	0	0	0	0	0	(1,158)	0	0	0	(122)	06/15/2026	2.B
91727J-AC-3	Urology Management Holdings, Inc. - Dela		01/04/2024	Call @ 100.00		1,158	1,158	1,158	1,158	0	0	0	0	0	1,158	0	0	0	34	06/15/2026	3.A PL
91727J-AD-1	Urology Management Holdings, Inc. - Term		01/01/2024	Call @ 98.4863		(1,625)	(1,625)	(1,625)	(1,607)	0	(5)	0	(5)	0	(1,612)	0	(13)	(13)	(171)	06/15/2026	2.B
91727J-AD-1	Urology Management Holdings, Inc. - Term		01/04/2024	Call @ 100.00		1,625	1,625	1,625	1,612	0	0	0	0	0	1,612	0	13	13	48	06/15/2026	3.A PL
91860#-AC-8	VPET USA, LLC - Revolving Loan		01/04/2024	Adjustment		23	23	23	23	0	0	0	0	0	23	0	0	0	0	12/31/2026	3.A PL
97143*-AA-2	Wilmar, LLC - Revolving Loan		02/03/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	275	12/30/2027	2.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						894,615	894,615	888,567	663,624	13,623	337	0	13,960	0	893,993	0	622	622	(20,427)	XXX	XXX
2509999997. Total - Bonds - Part 4						47,534,279	47,698,942	49,530,925	49,463,607	25,825	(1,032,063)	0	(1,006,238)	0	48,673,779	0	(1,139,500)	(1,139,500)	865,430	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						47,534,279	47,698,942	49,530,925	49,463,607	25,825	(1,032,063)	0	(1,006,238)	0	48,673,779	0	(1,139,500)	(1,139,500)	865,430	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						47,534,279	XXX	49,530,925	49,463,607	25,825	(1,032,063)	0	(1,006,238)	0	48,673,779	0	(1,139,500)	(1,139,500)	865,430	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BB&T	North Carolina	0	0.000	0	0	328,438	121,689	106,142	XXX
Citizens Bank	Rhode Island	0	0.000	0	0	96,679,017	115,093,869	129,037,325	XXX
U.S. Bank	Ohio	0	3.500	20,701	0	2,506,246	2,513,707	2,520,707	XXX
Huntington National Bank	Ohio	0	4.750	30,395	0	2,794,928	2,821,713	2,836,557	XXX
KeyBank	Ohio	0	2.200	32,973	0	5,627,127	5,636,846	5,647,118	XXX
0199998. Deposits in ... 10 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	4,008,845	4,064,804	4,439,839	XXX
0199999. Totals - Open Depositories		XXX	XXX	84,069	0	111,944,601	130,252,628	144,587,688	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	84,069	0	111,944,601	130,252,628	144,587,688	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	84,069	0	111,944,601	130,252,628	144,587,688	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-55-1	BLKRK LQ:TREAS INSTL		03/04/2024	5.190		44,084	2,032	0
233809-30-0	FIDELITY IMM:TRS O I		03/31/2024	5.180		110,522	484	5,159
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						154,606	2,516	5,159
000000-00-0	Barrington Bank MMF		03/31/2024	0.000		1,071,650	0	19,849
4812C0-67-0	JPMORGAN:US GVT MM CAP		09/01/2023	5.180		8,750,000	38,568	113,654
665278-70-1	NORTHERN INST:US GS SHS		03/28/2024	5.200		119,186,466	444,564	555,677
8309999999. Subtotal - All Other Money Market Mutual Funds						129,008,116	483,132	689,180
8609999999 - Total Cash Equivalents						129,162,723	485,648	694,340