



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE
ESSENT GUARANTY, INC.

NAIC Group Code	4694 (Current)	4694 (Prior)	NAIC Company Code	13634	Employer's ID Number	26-3728115
Organized under the Laws of	Pennsylvania			State of Domicile or Port of Entry		PA
Country of Domicile	United States of America					
Incorporated/Organized	11/14/2008			Commenced Business		07/09/2009
Statutory Home Office	Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor, (Street and Number)			Radnor, PA, US 19087 (City or Town, State, Country and Zip Code)		
Main Administrative Office	Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number)					
	Radnor, PA, US 19087 (City or Town, State, Country and Zip Code)			877-673-8190 (Area Code) (Telephone Number)		
Mail Address	Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number or P.O. Box)			Radnor, PA, US 19087 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor (Street and Number)					
	Radnor, PA, US 19087 (City or Town, State, Country and Zip Code)			877-673-8190 (Area Code) (Telephone Number)		
Internet Website Address	www.essent.us					
Statutory Statement Contact	David Weinstock (Name)			610-230-0569 (Area Code) (Telephone Number)		
	David.Weinstock@essent.us (E-mail Address)			610-386-2396 (FAX Number)		

OFFICERS

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

OTHER

Joseph James Manion Jr., VP/Treasurer		
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DIRECTORS OR TRUSTEES

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

State of	Pennsylvania	SS
County of	Delaware	

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

Christopher Gerard Curran President	Mary Lourdes Gibbons SVP/CLO/Secretary	David Bruce Weinstock SVP/CFO
Subscribed and sworn to before me this 15th day of February 2024		a. Is this an original filing? b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....
Lois A. Chapla Notary Public 06/11/2027		Yes [X] No []

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	3,078,220,900		3,078,220,900	3,077,708,914
2. Stocks (Schedule D):				
2.1 Preferred stocks			0	0
2.2 Common stocks	777,821	212,321	565,500	640,500
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$0 encumbrances)			0	0
4.2 Properties held for the production of income (less \$0 encumbrances)			0	0
4.3 Properties held for sale (less \$0 encumbrances)	727,478		727,478	0
5. Cash (\$104,453,991 , Schedule E - Part 1), cash equivalents (\$72,020,810 , Schedule E - Part 2) and short-term investments (\$126,112,081 , Schedule DA)	302,586,882		302,586,882	122,178,996
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives (Schedule DB)			0	0
8. Other invested assets (Schedule BA)	150,784,589	0	150,784,589	146,924,805
9. Receivable for securities	328,304		328,304	40,590
10. Securities lending reinvested collateral assets (Schedule DL)			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,533,425,974	212,321	3,533,213,653	3,347,493,804
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	24,207,209		24,207,209	22,713,842
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	45,338,043		45,338,043	41,399,633
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,494,904		1,494,904	0
18.2 Net deferred tax asset	93,324,807	65,708,841	27,615,966	27,098,363
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	2,187,455	1,432,307	755,148	504,163
21. Furniture and equipment, including health care delivery assets (\$)	845,286	845,286	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	3,159,987		3,159,987	153,476
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	16,810,675	15,345,830	1,464,845	400,000
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,720,794,340	83,544,585	3,637,249,755	3,439,763,281
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	3,720,794,340	83,544,585	3,637,249,755	3,439,763,281
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaid expenses	15,345,830	15,345,830	0	0
2502. Accounts receivable	1,464,845		1,464,845	400,000
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	16,810,675	15,345,830	1,464,845	400,000

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8)	145,714,817	141,308,834
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	0	0
3. Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,458,606	1,326,062
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	34,756,033	36,830,981
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	3,548,659	2,376,245
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))		524,284
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$ 41,403,594 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	94,809,520	115,448,654
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	82,869,918	67,565,520
13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	0
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated	160,615	(43,968)
16. Provision for reinsurance (including \$0 certified) (Schedule F, Part 3, Column 78)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	4,025,857	4,046,406
20. Derivatives	0	0
21. Payable for securities	88,691	1,606,141
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,265,712,737	2,048,739,712
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,633,145,453	2,419,728,871
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	2,633,145,453	2,419,728,871
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,500,000	2,500,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	
34. Gross paid in and contributed surplus	702,810,000	702,810,000
35. Unassigned funds (surplus)	298,794,302	314,724,410
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	1,004,104,302	1,020,034,410
38. TOTALS (Page 2, Line 28, Col. 3)	3,637,249,755	3,439,763,281
DETAILS OF WRITE-INS		
2501. Contingency reserve	2,265,712,737	2,048,739,712
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,265,712,737	2,048,739,712
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 thru 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 thru 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year	2 Prior Year
UNDERWRITING INCOME		
1. Premiums earned (Part 1, Line 35, Column 4).....	547,162,450	550,906,340
DEDUCTIONS:		
2. Losses incurred (Part 2, Line 35, Column 7)	11,809,505	(131,332,823)
3. Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	337,896	(241,886)
4. Other underwriting expenses incurred (Part 3, Line 25, Column 2)	85,514,701	94,084,712
5. Aggregate write-ins for underwriting deductions	0	0
6. Total underwriting deductions (Lines 2 through 5)	97,662,102	(37,489,997)
7. Net income of protected cells		
8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	449,500,348	588,396,337
INVESTMENT INCOME		
9. Net investment income earned (Exhibit of Net Investment Income, Line 17)	113,601,884	90,699,533
10. Net realized capital gains (losses) less capital gains tax of \$ (1,263,555) (Exhibit of Capital Gains (Losses))	(4,753,372)	(1,026,985)
11. Net investment gain (loss) (Lines 9 + 10)	108,848,512	89,672,548
OTHER INCOME		
12. Net gain (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)	0	0
13. Finance and service charges not included in premiums		
14. Aggregate write-ins for miscellaneous income	4,950,000	5,225,000
15. Total other income (Lines 12 through 14)	4,950,000	5,225,000
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	563,298,860	683,293,885
17. Dividends to policyholders		
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	563,298,860	683,293,885
19. Federal and foreign income taxes incurred	132,033,115	92,788,559
20. Net income (Line 18 minus Line 19)(to Line 22)	431,265,745	590,505,326
CAPITAL AND SURPLUS ACCOUNT		
21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	1,020,034,410	1,043,866,319
22. Net income (from Line 20)	431,265,745	590,505,326
23. Net transfers (to) from Protected Cell accounts		
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$	(4,698,309)	22,391,155
25. Change in net unrealized foreign exchange capital gain (loss)		
26. Change in net deferred income tax	52,060,820	(4,855,195)
27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	17,407,609	(60,804,557)
28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	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
33.2 Transferred to capital (Stock Dividend)		
33.3 Transferred from capital		
34. Net remittances from or (to) Home Office		
35. Dividends to stockholders	(294,992,948)	(315,000,000)
36. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37. Aggregate write-ins for gains and losses in surplus	(216,973,025)	(256,068,638)
38. Change in surplus as regards policyholders for the year (Lines 22 through 37)	(15,930,108)	(23,831,909)
39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	1,004,104,302	1,020,034,410
DETAILS OF WRITE-INS		
0501.		
0502.		
0503.		
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	0	0
1401. Service fee income	4,950,000	5,225,000
1402.		
1403.		
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	4,950,000	5,225,000
3701. Increase in contingency reserves	(216,973,025)	(256,068,638)
3702.		
3703.		
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	(216,973,025)	(256,068,638)

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	537,889,304	520,809,906
2. Net investment income	115,925,018	89,416,323
3. Miscellaneous income	4,950,000	5,225,000
4. Total (Lines 1 through 3)	658,764,322	615,451,229
5. Benefit and loss related payments	7,403,522	3,602,782
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	84,580,149	91,979,686
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	132,788,748	93,846,943
10. Total (Lines 5 through 9)	224,772,419	189,429,411
11. Net cash from operations (Line 4 minus Line 10)	433,991,903	426,021,818
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	539,189,093	426,463,069
12.2 Stocks	75,000	16,000
12.3 Mortgage loans	0	0
12.4 Real estate	0	342,805
12.5 Other invested assets	9,695,583	9,237,270
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	8,863	2,945
12.7 Miscellaneous proceeds	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	548,968,539	436,062,089
13. Cost of investments acquired (long-term only):		
13.1 Bonds	599,251,590	482,447,649
13.2 Stocks	0	0
13.3 Mortgage loans	0	0
13.4 Real estate	727,478	342,805
13.5 Other invested assets	12,584,537	41,630,066
13.6 Miscellaneous applications	1,805,164	5,651,543
13.7 Total investments acquired (Lines 13.1 to 13.6)	614,368,769	530,072,063
14. Net increase/(decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(65,400,231)	(94,009,974)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	251,785,000	315,000,000
16.6 Other cash provided (applied)	63,601,214	(69,627,885)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(188,183,786)	(384,627,885)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	180,407,886	(52,616,041)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	122,178,996	174,795,037
19.2 End of period (Line 18 plus Line 19.1)	302,586,882	122,178,996
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001.Dividend of bonds to Parent	43,207,948	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	1	2	3	4
Line of Business	Net Premiums Written per Column 6, Part 1B	Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	Premiums Earned During Year (Cols. 1 + 2 - 3)
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	526,523,316	115,448,654	94,809,520	547,162,450
8. Ocean marine	0	0	0	0
9. Inland marine	0	0	0	0
10. Financial guaranty	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0
12. Earthquake	0	0	0	0
13.1 Comprehensive (hospital and medical) individual	0	0	0	0
13.2 Comprehensive (hospital and medical) group	0	0	0	0
14. Credit accident and health (group and individual)	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	0	0	0	0
32. Reinsurance - nonproportional assumed liability	0	0	0	0
33. Reinsurance - nonproportional assumed financial lines	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0
35. TOTALS	526,523,316	115,448,654	94,809,520	547,162,450
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	1	2	3	4	5
Line of Business	Amount Unearned (Running One Year or Less from Date of Policy) (a)	Amount Unearned (Running More Than One Year from Date of Policy) (a)	Earned But Unbilled Premium	Reserve for Rate Credits and Retrospective Adjustments Based on Experience	Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
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		94,809,520			94,809,520
8. Ocean marine					0
9. Inland marine					0
10. Financial guaranty					0
11.1 Medical professional liability - occurrence					0
11.2 Medical professional liability - claims-made					0
12. Earthquake					0
13.1 Comprehensive (hospital and medical) individual					0
13.2 Comprehensive (hospital and medical) group					0
14. Credit accident and health (group and individual)					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					0
32. Reinsurance - nonproportional assumed liability					0
33. Reinsurance - nonproportional assumed financial lines					0
34. Aggregate write-ins for other lines of business	0	0	0	0	0
35. TOTALS	0	94,809,520	0	0	94,809,520
36. Accrued retrospective premiums based on experience					0
37. Earned but unbilled premiums					0
38. Balance (Sum of Line 35 through 37)					94,809,520
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0

(a) State here basis of computation used in each case

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN						
Line of Business	1	Reinsurance Assumed		Reinsurance Ceded		6
	Direct Business (a)	2	3	4	5	Net Premiums Written Cols. 1+2+3-4-5
1. Fire	0					0
2.1 Allied lines	0					0
2.2 Multiple peril crop	0					0
2.3 Federal flood	0					0
2.4 Private crop	0					0
2.5 Private flood	0					0
3. Farmowners multiple peril	0					0
4. Homeowners multiple peril	0					0
5.1 Commercial multiple peril (non-liability portion)	0					0
5.2 Commercial multiple peril (liability portion)	0					0
6. Mortgage guaranty	920,326,896			259,304,964	134,498,616	526,523,316
8. Ocean marine	0					0
9. Inland marine	0					0
10. Financial guaranty	0					0
11.1 Medical professional liability - occurrence	0					0
11.2 Medical professional liability - claims-made	0					0
12. Earthquake	0					0
13.1 Comprehensive (hospital and medical) individual	0					0
13.2 Comprehensive (hospital and medical) group	0					0
14. Credit accident and health (group and individual)	0					0
15.1 Vision only	0					0
15.2 Dental only	0					0
15.3 Disability income	0					0
15.4 Medicare supplement	0					0
15.5 Medicaid Title XIX	0					0
15.6 Medicare Title XVIII	0					0
15.7 Long-term care	0					0
15.8 Federal employees health benefits plan	0					0
15.9 Other health	0					0
16. Workers' compensation	0					0
17.1 Other liability - occurrence	0					0
17.2 Other liability - claims-made	0					0
17.3 Excess workers' compensation	0					0
18.1 Products liability - occurrence	0					0
18.2 Products liability - claims-made	0					0
19.1 Private passenger auto no-fault (personal injury protection)	0					0
19.2 Other private passenger auto liability	0					0
19.3 Commercial auto no-fault (personal injury protection)	0					0
19.4 Other commercial auto liability	0					0
21.1 Private passenger auto physical damage	0					0
21.2 Commercial auto physical damage	0					0
22. Aircraft (all perils)	0					0
23. Fidelity	0					0
24. Surety	0					0
26. Burglary and theft	0					0
27. Boiler and machinery	0					0
28. Credit	0					0
29. International	0					0
30. Warranty	0					0
31. Reinsurance - nonproportional assumed property	XXX					0
32. Reinsurance - nonproportional assumed liability	XXX					0
33. Reinsurance - nonproportional assumed financial lines	XXX					0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	920,326,896	0	0	259,304,964	134,498,616	526,523,316
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 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [] No [X]

If yes: 1. The amount of such installment premiums \$
 2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis \$

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid Less Salvage				5	6	7	8
	1	2	3	4				
	Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 -3)	Net Losses Unpaid Current Year (Part 2A , Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1. Fire	0			0	0	0	0	0.0
2.1 Allied lines	0			0	0	0	0	0.0
2.2 Multiple peril crop	0			0	0	0	0	0.0
2.3 Federal flood	0			0	0	0	0	0.0
2.4 Private crop	0			0	0	0	0	0.0
2.5 Private flood	0			0	0	0	0	0.0
3. Farmowners multiple peril	0			0	0	0	0	0.0
4. Homeowners multiple peril	0			0	0	0	0	0.0
5.1 Commercial multiple peril (non-liability portion)	0			0	0	0	0	0.0
5.2 Commercial multiple peril (liability portion)	0			0	0	0	0	0.0
6. Mortgage guaranty	10,722,662		3,319,140	7,403,522	145,714,817	141,308,834	11,809,505	2.2
8. Ocean marine	0			0	0	0	0	0.0
9. Inland marine	0			0	0	0	0	0.0
10. Financial guaranty	0			0	0	0	0	0.0
11.1 Medical professional liability - occurrence	0			0	0	0	0	0.0
11.2 Medical professional liability - claims-made	0			0	0	0	0	0.0
12. Earthquake	0			0	0	0	0	0.0
13.1 Comprehensive (hospital and medical) individual	0			0	0	0	0	0.0
13.2 Comprehensive (hospital and medical) group	0			0	0	0	0	0.0
14. Credit accident and health (group and individual)	0			0	0	0	0	0.0
15.1 Vision only	0			0	0	0	0	0.0
15.2 Dental only	0			0	0	0	0	0.0
15.3 Disability income	0			0	0	0	0	0.0
15.4 Medicare supplement	0			0	0	0	0	0.0
15.5 Medicaid Title XIX	0			0	0	0	0	0.0
15.6 Medicare Title XVIII	0			0	0	0	0	0.0
15.7 Long-term care	0			0	0	0	0	0.0
15.8 Federal employees health benefits plan	0			0	0	0	0	0.0
15.9 Other health	0			0	0	0	0	0.0
16. Workers' compensation	0			0	0	0	0	0.0
17.1 Other liability - occurrence	0			0	0	0	0	0.0
17.2 Other liability - claims-made	0			0	0	0	0	0.0
17.3 Excess workers' compensation	0			0	0	0	0	0.0
18.1 Products liability - occurrence	0			0	0	0	0	0.0
18.2 Products liability - claims-made	0			0	0	0	0	0.0
19.1 Private passenger auto no-fault (personal injury protection)	0			0	0	0	0	0.0
19.2 Other private passenger auto liability.....	0			0	0	0	0	0.0
19.3 Commercial auto no-fault (personal injury protection)	0			0	0	0	0	0.0
19.4 Other commercial auto liability.....	0			0	0	0	0	0.0
21.1 Private passenger auto physical damage	0			0	0	0	0	0.0
21.2 Commercial auto physical damage	0			0	0	0	0	0.0
22. Aircraft (all perils)	0			0	0	0	0	0.0
23. Fidelity	0			0	0	0	0	0.0
24. Surety	0			0	0	0	0	0.0
26. Burglary and theft	0			0	0	0	0	0.0
27. Boiler and machinery	0			0	0	0	0	0.0
28. Credit	0			0	0	0	0	0.0
29. International	0			0	0	0	0	0.0
30. Warranty	0			0	0	0	0	0.0
31. Reinsurance - nonproportional assumed property	XXX			0	0	0	0	0.0
32. Reinsurance - nonproportional assumed liability	XXX			0	0	0	0	0.0
33. Reinsurance - nonproportional assumed financial lines	XXX			0	0	0	0	0.0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0.0
35. TOTALS	10,722,662	0	3,319,140	7,403,522	145,714,817	141,308,834	11,809,505	2.2
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	0	
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0.0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses				Incurred But Not Reported			8	9
	1	2	3	4	5	6	7		
	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1. Fire				0				0	
2.1 Allied lines				0				0	
2.2 Multiple peril crop				0				0	
2.3 Federal flood				0				0	
2.4 Private crop				0				0	
2.5 Private flood				0				0	
3. Farmowners multiple peril				0				0	
4. Homeowners multiple peril				0				0	
5.1 Commercial multiple peril (non-liability portion)				0				0	
5.2 Commercial multiple peril (liability portion)				0				0	
6. Mortgage guaranty	226,121,333		90,573,516	135,547,817	16,959,000		6,792,000	145,714,817	1,458,606
8. Ocean marine				0				0	
9. Inland marine				0				0	
10. Financial guaranty				0				0	
11.1 Medical professional liability - occurrence				0				0	
11.2 Medical professional liability - claims-made				0				0	
12. Earthquake				0				0	
13.1 Comprehensive (hospital and medical) individual				0				(a) 0	
13.2 Comprehensive (hospital and medical) group				0				(a) 0	
14. Credit accident and health (group and individual)				0				0	
15.1 Vision only				0				(a) 0	
15.2 Dental only				0				(a) 0	
15.3 Disability income				0				(a) 0	
15.4 Medicare supplement				0				(a) 0	
15.5 Medicaid Title XIX				0				(a) 0	
15.6 Medicare Title XVIII				0				(a) 0	
15.7 Long-term care				0				(a) 0	
15.8 Federal employees health benefits plan				0				(a) 0	
15.9 Other health				0				(a) 0	
16. Workers' compensation				0				0	
17.1 Other liability - occurrence				0				0	
17.2 Other liability - claims-made				0				0	
17.3 Excess workers' compensation				0				0	
18.1 Products liability - occurrence				0				0	
18.2 Products liability - claims-made				0				0	
19.1 Private passenger auto no-fault (personal injury protection)				0				0	
19.2 Other private passenger auto liability.....				0				0	
19.3 Commercial auto no-fault (personal injury protection)				0				0	
19.4 Other commercial auto liability.....				0				0	
21.1 Private passenger auto physical damage				0				0	
21.2 Commercial auto physical damage				0				0	
22. Aircraft (all perils)				0				0	
23. Fidelity				0				0	
24. Surety				0				0	
26. Burglary and theft				0				0	
27. Boiler and machinery				0				0	
28. Credit				0				0	
29. International				0				0	
30. Warranty				0				0	
31. Reinsurance - nonproportional assumed property	XXX			0	XXX			0	
32. Reinsurance - nonproportional assumed liability	XXX			0	XXX			0	
33. Reinsurance - nonproportional assumed financial lines	XXX			0	XXX			0	
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0
35. TOTALS	226,121,333	0	90,573,516	135,547,817	16,959,000	0	6,792,000	145,714,817	1,458,606
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	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0

(a) Including \$ for present value of life indemnity claims reported in Lines 13 and 15.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1	2	3	4
	Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
1. Claim adjustment services:				
1.1 Direct	680,693			680,693
1.2 Reinsurance assumed				0
1.3 Reinsurance ceded	342,797			342,797
1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	337,896	0	0	337,896
2. Commission and brokerage:				
2.1 Direct excluding contingent				0
2.2 Reinsurance assumed, excluding contingent				0
2.3 Reinsurance ceded, excluding contingent		82,728,685		82,728,685
2.4 Contingent - direct				0
2.5 Contingent - reinsurance assumed				0
2.6 Contingent - reinsurance ceded				0
2.7 Policy and membership fees				0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7) ..	0	(82,728,685)	0	(82,728,685)
3. Allowances to managers and agents				0
4. Advertising		421,967		421,967
5. Boards, bureaus and associations		2,327,515		2,327,515
6. Surveys and underwriting reports		2,534,702		2,534,702
7. Audit of assureds' records				0
8. Salary and related items:				
8.1 Salaries		60,599,269		60,599,269
8.2 Payroll taxes		7,969,191		7,969,191
9. Employee relations and welfare		18,103,692		18,103,692
10. Insurance		985,811		985,811
11. Directors' fees		622,496		622,496
12. Travel and travel items		4,538,109		4,538,109
13. Rent and rent items		4,024,321		4,024,321
14. Equipment		250,774		250,774
15. Cost or depreciation of EDP equipment and software		18,423,355		18,423,355
16. Printing and stationery		20,922		20,922
17. Postage, telephone and telegraph, exchange and express		1,159,986		1,159,986
18. Legal and auditing		5,536,000		5,536,000
19. Totals (Lines 3 to 18)	0	127,518,110	0	127,518,110
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$		22,210,716		22,210,716
20.2 Insurance department licenses and fees		328,757		328,757
20.3 Gross guaranty association assessments				0
20.4 All other (excluding federal and foreign income and real estate)		3,572,346		3,572,346
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	26,111,819	0	26,111,819
21. Real estate expenses				0
22. Real estate taxes				0
23. Reimbursements by uninsured plans				0
24. Aggregate write-ins for miscellaneous expenses	0	14,613,457	4,384,344	18,997,801
25. Total expenses incurred	337,896	85,514,701	4,384,344	(a) 90,236,941
26. Less unpaid expenses - current year	1,458,606	37,979,081	1,046,528	40,484,215
27. Add unpaid expenses - prior year	1,326,062	36,745,600	2,985,910	41,057,572
28. Amounts receivable relating to uninsured plans, prior year				0
29. Amounts receivable relating to uninsured plans, current year				0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	205,352	84,281,220	6,323,726	90,810,298
DETAILS OF WRITE-INS				
2401. Lobbying		(122,722)		(122,722)
2402. Other - Miscellaneous		1,370,535		1,370,535
2403. Write-in - Consulting & Other Professional Fees		13,365,644		13,365,644
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	4,384,344	4,384,344
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	0	14,613,457	4,384,344	18,997,801

(a) Includes management fees of \$ to affiliates and \$ to non-affiliates.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a) .....1,861,737	.....2,266,145
1.1	Bonds exempt from U.S. tax	(a) .....10,085,894	.....8,391,545
1.2	Other bonds (unaffiliated)	(a) .....90,833,967	.....93,685,172
1.3	Bonds of affiliates	(a) .....0	.....0
2.1	Preferred stocks (unaffiliated)	(b) .....0	.....0
2.11	Preferred stocks of affiliates	(b) .....0	.....0
2.2	Common stocks (unaffiliated) .....	.....0	.....0
2.21	Common stocks of affiliates .....	.....0	.....0
3.	Mortgage loans	(c) .....0	.....0
4.	Real estate	(d) .....0	.....0
5	Contract loans .....	.....0	.....0
6	Cash, cash equivalents and short-term investments	(e) .....8,813,400	.....9,010,068
7	Derivative instruments	(f) .....0	.....0
8.	Other invested assets .....	.....4,633,298	.....4,633,298
9.	Aggregate write-ins for investment income .....	.....0	.....0
10.	Total gross investment income	116,228,296	117,986,228
11.	Investment expenses		(g) .....4,384,344
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) .....0
13.	Interest expense		(h) .....0
14.	Depreciation on real estate and other invested assets		(i) .....0
15.	Aggregate write-ins for deductions from investment income .....		.....0
16.	Total deductions (Lines 11 through 15) .....		.....4,384,344
17.	Net investment income (Line 10 minus Line 16)		113,601,884
DETAILS OF WRITE-INS			
0901.	.....	
0902.	.....	
0903.	.....	
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0
1501.	.....	
1502.	.....	
1503.	.....	
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

- (a) Includes \$6,025,781 accrual of discount less \$16,725,944 amortization of premium and less \$4,364,846 paid for accrued interest on purchases.
- (b) Includes \$0 accrual of discount less \$0 amortization of premium and less \$0 paid for accrued dividends on purchases.
- (c) Includes \$0 accrual of discount less \$0 amortization of premium and less \$0 paid for accrued interest on purchases.
- (d) Includes \$0 for company's occupancy of its own buildings; and excludes \$0 interest on encumbrances.
- (e) Includes \$2,146,165 accrual of discount less \$0 amortization of premium and less \$24,392 paid for accrued interest on purchases.
- (f) Includes \$0 accrual of discount less \$0 amortization of premium.
- (g) Includes \$0 investment expenses and \$0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$0 interest on surplus notes and \$0 interest on capital notes.
- (i) Includes \$0 depreciation on real estate and \$0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(418,173)	0	(418,173)	0	0
1.1	Bonds exempt from U.S. tax	(51,929)	0	(51,929)	0	0
1.2	Other bonds (unaffiliated)	(5,493,719)	(176,703)	(5,670,423)	496,875	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	(7,217)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	8,863	0	8,863	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	(5,025,666)	0
9.	Aggregate write-ins for capital gains (losses)	114,734	0	114,734	(162,301)	0
10.	Total capital gains (losses)	(5,840,224)	(176,703)	(6,016,927)	(4,698,309)	0
DETAILS OF WRITE-INS						
0901.	Miscellaneous - Other	114,734		114,734	(162,301)	
0902.	.....				
0903.	.....				
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	114,734	0	114,734	(162,301)	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

EXHIBIT OF NON-ADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			0
2. Stocks (Schedule D):			
2.1 Preferred stocks			0
2.2 Common stocks	212,321	220,788	8,467
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale			0
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6. Contract loans			0
7. Derivatives (Schedule DB)			0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities			0
10. Securities lending reinvested collateral assets (Schedule DL)			0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	212,321	220,788	8,467
13. Title plants (for Title insurers only)			0
14. Investment income due and accrued			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection			0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due ..			0
15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			0
16.2 Funds held by or deposited with reinsured companies			0
16.3 Other amounts receivable under reinsurance contracts			0
17. Amounts receivable relating to uninsured plans			0
18.1 Current federal and foreign income tax recoverable and interest thereon			0
18.2 Net deferred tax asset	65,708,841	14,165,624	(51,543,217)
19. Guaranty funds receivable or on deposit			0
20. Electronic data processing equipment and software	1,432,307	3,809,177	2,376,870
21. Furniture and equipment, including health care delivery assets	845,286	1,036,595	191,309
22. Net adjustment in assets and liabilities due to foreign exchange rates			0
23. Receivables from parent, subsidiaries and affiliates			0
24. Health care and other amounts receivable			0
25. Aggregate write-ins for other than invested assets	15,345,830	81,720,010	66,374,180
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	83,544,585	100,952,194	17,407,609
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28. Total (Lines 26 and 27)	83,544,585	100,952,194	17,407,609
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501. Prepaid expenses	15,345,830	81,720,010	66,374,180
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	15,345,830	81,720,010	66,374,180

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 431,265,745	\$ 590,505,326
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				—	—
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 431,265,745	\$ 590,505,326
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,004,104,302	\$ 1,020,034,410
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				—	—
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,004,104,302	\$ 1,020,034,410

B. The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. The Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (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) The Company’s investment in common stocks of unaffiliated companies is comprised solely of FHLB capital stock and is carried at its par value.
- (4) The Company owns no preferred stocks.
- (5) The Company owns no mortgage loans.
- (6) Loan-backed securities are stated at amortized cost in accordance with the guidance provided in SSAP No. 43R. The retrospective adjustment method is used to value these securities.
- (7) Subsidiaries, Controlled and Affiliated Companies - The Company’s investment in Essent Solutions, LLC, a wholly-owned, non-insurer subsidiary, is considered a non-admitted asset as no audit of Essent Solutions, LLC has been completed.
- (8) The Company has less than 10% or non-controlling ownership of several private equity limited partnerships. The fair value of these limited partnerships is recorded based on the underlying audited GAAP equity of the investee. The change in the stated value is recorded as a change in net unrealized capital gains (loss), as a component of unassigned surplus.
- (9) The Company had no call options or other derivatives written at year-end 2023 or 2022.
- (10) Premium Deficiency Calculation - Anticipated investment income is utilized as a factor in the premium deficiency reserve calculation.
- (11) Unpaid losses and loss adjustment expenses includes an amount determined from estimates of frequency and severity factors applied to each loan that has missed two consecutive payments that the Company refers to as case reserves, and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates, and the ultimate liability may be in excess of or less than the amount provided.
- (12) Capitalization policy - The Company did not change its capitalization policy from the prior period.
- (13) The Company has no pharmaceutical rebate receivables.

NOTES TO FINANCIAL STATEMENTS

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

During the years ended December 31, 2023 and 2022, the Company had no material changes in accounting principles and/or corrections of errors.

3. Business Combinations and Goodwill

The Company has not entered into any business combinations and has no goodwill.

4. Discontinued Operations

The Company has no discontinued operations.

5. Investments

- A. The Company does not have any mortgage loan investments.
- B. The Company does not have any restructured debt investments.
- C. The Company does not have any reverse mortgage investments.
- D. Loan Backed Securities

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

(2)

	(1) Amortized Cost Basis Before Other-than- Temporary Impairment	(2) Other-than- Temporary Impairment Recognized in Loss	(3) Fair Value 1 - 2
OTTI recognized 1st Quarter			
a. Intent to sell	\$ —	\$ —	\$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
c. Total 1st Quarter	—	—	—
OTTI recognized 2nd Quarter			
d. Intent to sell	706,141	176,703	529,438
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
f. Total 2nd Quarter	706,141	176,703	529,438
OTTI recognized 3rd Quarter			
g. Intent to sell	—	—	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
i. Total 3rd Quarter	—	—	—
OTTI recognized 4th Quarter			
j. Intent to sell	—	—	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
l. Total 4th Quarter	—	—	—
m. Annual Aggregate Total		\$ 176,703	

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

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

The aggregate amount of unrealized losses:

- 1. Less than 12 months: \$1,694,647
- 2. 12 Months or longer: \$73,046,676

The aggregate related fair value of securities with unrealized losses:

- 1. Less than 12 months: \$123,505,442
- 2. 12 Months or longer: \$819,592,503

NOTES TO FINANCIAL STATEMENTS

- (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 loan-backed securities is principally associated with the changes in credit spreads and 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 agreements 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. Our investments in real estate are properties purchased to settle claims. There were no impairment losses on real estate during the years ending December 31, 2023 or 2022.
- K. The Company does not have investments in low-income housing tax credits (LIHTC).
- L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
Restricted Asset Category							
a. Subject to contractual obligation for which liability is not shown	14,656,415	—	—	—	14,656,415	17,674,840	(3,018,425)
b. Collateral held under security lending agreements	—	—	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	565,500	—	—	—	565,500	640,500	(75,000)
j. On deposit with states	8,631,464	—	—	—	8,631,464	8,658,070	(26,606)
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets (Sum of a through n)	\$ 23,853,379	\$ —	\$ —	\$ —	\$ 23,853,379	\$ 26,973,410	\$ (3,120,031)

- (a) Subset of column 1
- (b) Subset of column 2

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ 14,656,415	0.4 %	0.4 %
b. Collateral held under security lending agreements	—	—	— %	— %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	565,500	0.0 %	0.0 %
j. On deposit with states	—	8,631,464	0.2 %	0.2 %
k. On deposit with other regulatory bodies	—	—	— %	— %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	—	— %	— %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets (Sum of a through n)	\$ —	\$ 23,853,379	0.6 %	0.7 %

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

- (2) There are no assets pledged as collateral not captured in other categories.
- (3) There are no other restricted assets.
- (4) There are no assets received as collateral which have been reflected as assets within the financial statements.
- 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. The Company does not have investments in 5GI Securities.
- P. The Company did not sell any securities short in 2023.
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	1	—
(2) Aggregate amount of investment income	\$ 12,532	—

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.
- B. The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships and Limited Liability Companies during the statement periods.

7. Investment Income

- A. The Company has a policy to exclude (non-admit) any investment income due and accrued that is over 90 days past due.
- B. Total amount excluded in 2023 is \$0.

NOTES TO FINANCIAL STATEMENTS

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	\$ 24,207,209
2. Nonadmitted	\$ —
3. Admitted	\$ 24,207,209

D. The Company had no aggregate deferred interest at December 31, 2023.

E. The Company not no cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

8. Derivative Instruments

The Company had no derivative instruments at December 31, 2023 or 2022.

9. Income Taxes

		12/31/23		
A.	Components of the net deferred income tax asset or net deferred tax liability;	Ordinary	Capital	Total
1				
	(a) Total gross deferred tax assets	\$105,540,149	\$ —	\$105,540,149
	(b) Statutory Valuation Allowance Adjustments	—	—	—
	(c) Adjusted gross deferred tax assets (1a-1b)	105,540,149	—	105,540,149
	(d) Deferred tax assets nonadmitted	(65,708,841)	—	(65,708,841)
	(e) Subtotal net admitted deferred tax assets	39,831,308	—	39,831,308
	(f) Deferred tax liabilities	(1,146,001)	(11,069,341)	(12,215,342)
	(g) Net admitted deferred tax assets (net deferred tax liabilities)	\$ 38,685,307	\$ (11,069,341)	\$ 27,615,966
2	Admission Calculation Components			
	(a) Federal income taxes paid in prior years recoverable through loss carrybacks (11a)	\$ 27,615,966	\$ —	\$ 27,615,966
	(b) Adjusted gross DTAs expected to be realized after application of the threshold limitations (Lesser of 11bi or 11bii)			
	1 Adjusted gross DTAs expected to be realized following the balance sheet date (11bi)	—	—	—
	2 Adjusted gross DTAs allowed per limitation threshold (11bii)	146,359,978	—	146,359,978
	Lesser of (b)1. or (b)2.	—	—	—
	(c) Adjusted gross DTAs offset by gross DTLs (11c)	1,146,001	11,069,341	12,215,342
	(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (Total 2(a)+2(b)+2(c))	\$ 28,761,967	\$ 11,069,341	\$ 39,831,308
A.	Components of the net deferred income tax asset or net deferred tax liability;			
1				
	(a) Total gross deferred tax assets	\$ 53,772,539	\$ 1,116,450	\$ 54,888,989
	(b) Statutory Valuation Allowance Adjustments	—	—	—
	(c) Adjusted gross deferred tax assets (1a-1b)	53,772,539	1,116,450	54,888,989
	(d) Deferred tax assets nonadmitted	(14,165,624)	—	(14,165,624)
	(e) Subtotal net admitted deferred tax assets	39,606,915	1,116,450	40,723,365
	(f) Deferred tax liabilities	(1,122,294)	(12,502,708)	(13,625,002)
	(g) Net admitted deferred tax assets (net deferred tax liabilities)	\$ 38,484,621	\$ (11,386,258)	\$ 27,098,363

NOTES TO FINANCIAL STATEMENTS

2	Admission Calculation Components	12/31/22		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks (11a)	\$ 25,942,351	\$ —	\$ 25,942,351
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitations (Lesser of 11bi or 11bii)			
1	Adjusted gross DTAs expected to be realized following the balance sheet date (11bi)	—	1,156,010	1,156,010
2	Adjusted gross DTAs allowed per limitation threshold (11bii)	147,708,773	1,156,010	148,864,783
	Lesser of (b)1. or (b)2.	—	1,156,010	1,156,010
(c)	Adjusted gross DTAs offset by gross DTLs (11c)	1,122,294	12,502,708	13,625,002
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (Total 2(a)+2(b)+2(c))	\$ 27,064,645	\$ 13,658,718	\$ 40,723,363
A. Components of the net deferred income tax asset or net deferred tax liability;		Ordinary Change	Capital Change	Total Change
1				
(a)	Total gross deferred tax assets	\$ 51,767,610	\$ (1,116,450)	\$ 50,651,160
(b)	Statutory Valuation Allowance Adjustments	—	—	—
(c)	Adjusted gross deferred tax assets (1a-1b)	51,767,610	(1,116,450)	50,651,160
(d)	Deferred tax assets nonadmitted	(51,543,217)	—	(51,543,217)
(e)	Subtotal net admitted deferred tax assets	224,393	(1,116,450)	(892,057)
(f)	Deferred tax liabilities	(23,707)	1,433,367	1,409,660
(g)	Net admitted deferred tax assets (net deferred tax liabilities)	\$ 200,686	\$ 316,917	\$ 517,603
2	Admission Calculation Components	Ordinary Change	Capital Change	Total Change
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks (11a)	\$ 1,673,615	\$ —	\$ 1,673,615
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitations (Lesser of 11bi or 11bii)			
1	Adjusted gross DTAs expected to be realized following the balance sheet date (11bi)	—	(1,156,010)	(1,156,010)
2	Adjusted gross DTAs allowed per limitation threshold (11bii)	(1,348,795)	(1,156,010)	(2,504,805)
	Lesser of (b)1. or (b)2.	—	(1,156,010)	(1,156,010)
(c)	Adjusted gross DTAs offset by gross DTLs (11c)	23,707	(1,433,367)	(1,409,660)
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (Total 2(a)+2(b)+2(c))	\$ 1,697,322	\$ (2,589,377)	\$ (892,055)
3	Disclosure of ratios used for threshold limitation (for 11b);	12/31/23	12/31/22	Change
(a)	Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above	229.6%	236.2%	(6.6)%
(b)	Amount of adjusted capital and surplus used to determine recovery period threshold limitation in 2(b)2 above	\$975,733,187	\$994,092,059	\$(18,358,872)
4	Impact of Tax Planning Strategies On the Determination of:	12/31/23		
		Ordinary Percentage	Capital Percentage	Total Percentage
	(a) Adjusted Gross Deferred Tax Assets (Percentage of Total Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
	(b) Net Admitted Adjusted Gross Deferred Tax Assets- (Percentage of Total Net Admitted Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
	(c) The Company's tax-planning strategies do not include the use of reinsurance tax-planning strategies.			

NOTES TO FINANCIAL STATEMENTS

4	Impact of Tax Planning Strategies On the Determination of:		12/31/22	
		Ordinary	Capital	Total
		Percentage	Percentage	Percentage
	(a) Adjusted Gross Deferred Tax Assets			
	(Percentage of Total Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
	(b) Net Admitted Adjusted Gross Deferred Tax Assets-			
	(Percentage of Total Net Admitted Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
	(c) The Company's tax-planning strategies do not include the use of			
	reinsurance tax-planning strategies.			

4	Impact of Tax Planning Strategies On the Determination of:		Change	
		Ordinary	Capital	Total
		Percentage	Percentage	Percentage
	(a) Adjusted Gross Deferred Tax Assets			
	(Percentage of Total Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
	(b) Net Admitted Adjusted Gross Deferred Tax Assets-			
	(Percentage of Total Net Admitted Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
	(c) The Company's tax-planning strategies do not include the use of			
	reinsurance tax-planning strategies.			

B. Unrecognized deferred tax liabilities

(1) There are no temporary differences for which deferred tax liabilities are not recognized.

C. The significant components of income taxes incurred (i.e. current income taxes expenses) and the changes in DTAs and DTLs include;

1	Current tax expense incurred	12/31/23	12/31/22	Change
	(a) Current year federal tax expense (benefit)- ordinary income	\$132,033,119	\$ 92,788,559	\$ 39,244,560
	(b) Current year foreign tax expense (benefit)- ordinary income	—	—	—
	(c) Subtotal	132,033,119	92,788,559	39,244,560
	(d) Current year tax expense on net realized capital gains	(1,263,555)	(272,996)	(990,559)
	(e) Utilization of operating loss carry forwards	—	—	—
	(f) Other	—	—	—
	(g) Federal and foreign income taxes incurred	\$130,769,564	\$ 92,515,563	\$ 38,254,001

NOTES TO FINANCIAL STATEMENTS

2	Deferred tax assets:			
		12/31/23	12/31/22	Change
(a)	Ordinary:			
(1)	Discounting of unpaid losses and LAE	\$ 990,074	\$ 929,358	\$ 60,716
(2)	Unearned premium reserve	13,008,020	13,617,930	(609,910)
(3)	Unearned ceding commissions	1,999,095	2,289,854	(290,759)
(4)	Compensation & benefits accrual	1,736,509	1,462,692	273,817
(5)	Prepaid expenses	3,033,815	2,773,038	260,777
(6)	Fixed assets	4,593,182	1,950,349	2,642,833
(7)	Accrued expenses	6,768,886	6,779,340	(10,454)
(8)	Contingency reserves	73,237,003	23,647,643	49,589,360
(9)	Start-up and organizational costs	173,565	322,335	(148,770)
	Subtotal	105,540,149	53,772,539	51,767,610
(b)	Statutory Valuation Allowance Adjustment	—	—	—
(c)	Nonadmitted ordinary deferred tax assets	(65,708,841)	(14,165,624)	(51,543,217)
(d)	Admitted ordinary deferred tax assets	\$ 39,831,308	\$ 39,606,915	\$ 224,393
(e)	Capital:			
(1)	OTTI losses	—	1,116,450	(1,116,450)
	Subtotal	—	1,116,450	(1,116,450)
(f)	Statutory Valuation Allowance Adjustment	—	—	—
(g)	Nonadmitted capital deferred tax assets	—	—	—
(h)	Admitted capital deferred tax assets	—	1,116,450	(1,116,450)
(i)	Admitted deferred tax assets	\$ 39,831,308	\$ 40,723,365	\$ (892,057)
3	Deferred tax liabilities:			
(a)	Ordinary			
(1)	PAE Adjustment (Rev Proc 2002-46)	\$ (1,109,597)	\$ (1,067,687)	\$ (41,910)
(2)	Loss reserves (TCJA Transition Adj)	(36,404)	(54,607)	18,203
	Subtotal	(1,146,001)	(1,122,294)	(23,707)
(b)	Capital	—	—	—
	Other investments	(11,069,341)	(12,502,708)	1,433,367
	Subtotal	(11,069,341)	(12,502,708)	1,433,367
(c)	Deferred tax liabilities	(12,215,342)	(13,625,002)	1,409,660
4	Net deferred tax asset (liability)	\$ 27,615,966	\$ 27,098,363	\$ 517,603

The change in the net deferred income taxes is comprised of the following (this analysis is exclusive of the nonadmitted DTAs as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement);

	12/31/23	12/31/22	Change
Total deferred tax assets	\$ 105,540,149	\$ 54,888,989	\$ 50,651,160
Total deferred tax liabilities	(12,215,342)	(13,625,002)	1,409,660
Net deferred tax assets/liabilities	93,324,807	41,263,987	52,060,820
Statutory valuation allowance adjustment	—	—	—
Net deferred tax assets/liabilities after SVA	93,324,807	41,263,987	52,060,820
Tax effect of unrealized gains (losses)	11,510,799	12,495,888	(985,089)
Statutory valuation allowance adjustment allocated to unrealized	—	—	—
Change in net deferred income tax	\$ 104,835,606	\$ 53,759,875	\$ 51,075,731

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of federal income tax rate to actual effective rate:

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	12/31/23	Tax effect	Effective
	Amount	21%	Tax Rate
Income before taxes	\$ 562,035,307	\$ 118,027,414	21.00 %
Non-deductible expenses	16,334,400	3,430,224	0.61 %
Tax-exempt interest, net of proration	(6,375,676)	(1,338,892)	(0.24)%
Change in non-admitted	1,144,852	240,419	0.04 %
Change in statutory contingency reserves	(216,973,024)	(45,564,335)	(8.11)%
Stock-based compensation	633,162	132,964	0.02 %
Interest on IRS audit deficiency	33,724,048	7,082,050	1.26 %
Research & development ("R&D") tax credits	(6,759,824)	(1,419,563)	(0.25)%
Other	(4,268,799)	(896,448)	(0.16)%
Total	<u>\$ 379,494,446</u>	<u>\$ 79,693,833</u>	<u>14.18 %</u>
Federal and foreign income taxes incurred		\$ 132,033,119	23.48 %
Tax on capital gains (losses)		(1,263,555)	(0.22)%
Change in net deferred taxes		(51,075,731)	(9.09)%
Total statutory taxes		<u>\$ 79,693,833</u>	<u>14.18 %</u>

E. Carryforward, recoverable taxes and IRC section 6603 deposits;

- (1) As of December 31, 2023 there are no net operating loss carryforwards available for tax purposes.
- (2) Under the terms of the Tax Sharing Agreement, Federal income tax paid in the amounts of \$67,038,726 and \$87,895,851 for 2023 and 2022, respectively, are available for recoupment in the event of future net losses.
- (3) The Company has made deposits under IRC Section 6603; however, none of those deposits have been recorded as admitted assets as of December 31, 2023..
- (4) The Company has recorded no tax loss contingencies relative to paragraph 3(a).

F. Consolidated federal income tax return

- (1) The Company's federal income tax return is consolidated with the following entities: Essent US Holdings, Inc. (the "Parent"), CUW Solutions, LLC, Essent Guaranty of PA, Inc., EssentVentures, LLC, EssentServices, LLC, Essent Treasury Services, LLC, Essent Title Holdings, Inc. and Agents National Title Insurance Company.
- (2) The Company is included in a consolidated federal income tax return with the Parent. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes. Intercompany tax balances are timely settled according to the terms of the approved agreement.

G. The Company had no federal or foreign income tax loss contingencies.

H. The Company is not subject to the Repatriation Transition Tax (RTT).

I. The Company did not have an Alternative Minimum Tax (AMT) Credit.

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

A., B. The Company is a wholly-owned subsidiary of Essent US Holdings, Inc. (the "Parent") and an indirect wholly-owned subsidiary of Essent Group Ltd. ("Essent"), a Bermuda domiciled Holding Company.

The Company and Essent Reinsurance, Ltd. ("Essent Re"), an affiliate, entered into a quota share reinsurance agreement. Under terms of the reinsurance agreement, Essent Re provides 25% quota share reinsurance coverage of the Company's new insurance written effective July 1, 2014. In April 2021, the Company and Essent Re agreed to increase the quota share reinsurance coverage of the Company's NIW provided by Essent Re from 25% to 35% effective January 1, 2021. The quota share reinsurance coverage provided by Essent Re for the Company's NIW prior to January 1, 2021 will continue to be 25%, the quota share percentage in effect at the time NIW was first ceded. The reinsurance agreement between the Company and Essent Re is intended to be primary with respect to risks ceded and provides that any losses and ceded premiums payable under the Reinsurance Agreement are net of losses covered and ceded premiums paid in connection with any other ceded reinsurance that inures to the benefit of Essent Guaranty. The Company and Essent Re entered into a License, Maintenance and Service Agreement (the "License Agreement") in March 2012 to license certain proprietary software and certain services and training related to the software for an annual fee. The License Agreement is automatically renewable unless canceled. The software was delivered in May 2012. The Company recorded other income of \$150,000 under the terms of the License Agreement for the years ended December 31, 2023 and 2022.

The Company and Essent Guaranty of PA, Inc., ("EPI"), an affiliate, are parties to a quota share reinsurance agreement

NOTES TO FINANCIAL STATEMENTS

(the "Reinsurance Agreement") under which EPI assumes that portion of the risk that is in excess of 25% of the risk with respect to any loan insured by the Company, net of amounts ceded to Essent Re, and net of ceded premiums paid relating to other ceded reinsurance that inures to the benefit of Essent Guaranty. As a result of changes in state law requirements, the Company notified EPI of its intent to terminate the Reinsurance Agreement effective as of March 31, 2019. Accordingly, the Company has ceased ceding risk to EPI for new insurance written after March 31, 2019. The Reinsurance Agreement will continue in full force and effect with respect to all in-force ceded policies until their natural expiration.

The Parent made no capital contributions to the Company in the years ended December 31, 2023 or December 31, 2022.

The Company and CUW Solutions, LLC, ("CUW"), an affiliate, entered into a sublease agreement in October 2012 under which CUW subleases certain office space at the Company's office space in North Carolina. In December 2013, the Company and CUW entered into a sublease agreement under which CUW subleases certain office space at the Company's office space in California. The Company recorded amounts due under the Sublease Agreement of \$14,676 in 2023 and \$25,062 in 2022.

- C. The Company did not have any transactions with related parties who are not reported on Schedule Y.
- D. The Company has recorded a net payable to the Parent and its subsidiaries in the amount of \$3,112,203 as of December 31, 2023, relating to amounts owed under the terms of the Amended and Restated Administrative Services Agreement described in 10.E below. At December 31, 2023, the Company has recorded a net payable to the Parent of \$189,041 for expenses paid by the Parent on behalf of the Company, \$724,613 to Essent primarily relating to stock-based compensation for certain officers and key employees of the Company, and receivables of \$2,811,305 from Essent Title Holdings, Inc. ("ETH") relating to the Company's funding of ETH's payroll and payments paid and amounts paid by the Company to the Parent relating to the Amended and Restated Administrative Services Agreement, \$258,624 from CUW relating to pre-funding of CUW payroll and amounts due to EGI under the Sublease Agreement offset by the underwriting services performed by CUW, and \$37,500 relating to the License Agreement and \$35,000 for invoices paid on Essent Re's behalf, \$14,105 from Boston National Title Holdings ("BNT") for an invoice paid by the Company on BNT's behalf, and \$3,453 from EPI for an invoice paid by the Company on EPI's behalf.

The Company recorded a net payable to the Parent and its subsidiaries in the amount of \$2,828,797 as of December 31, 2022, relating to amounts owed under the terms of the Amended and Restated Administrative Services Agreement described in 10.E below. At December 31, 2022, the Company recorded a net payable to the Parent of \$577,927 for expenses paid by the Parent on behalf of the Company, \$639,682 to Essent primarily relating to stock-based compensation for certain officers and key employees of the Company, and a receivable of \$92,516 from CUW relating to pre-funding of CUW payroll and amounts due to EGI under the Sublease Agreement offset by the underwriting services performed by CUW, and \$37,500 relating to the License Agreement and \$22,500 for invoices paid on Essent Re's behalf and \$960 from EPI for an invoice paid by the Company on EPI's behalf.

All intercompany balances outstanding at December 31, 2023 were settled within the timelines outlined in their respective agreements. These settlements are generally expected to occur within 30 days of month-end.

- E. The Company is party to an Amended and Restated Administrative Services Agreement. The services provided to the Company under the agreement include Accounting and Tax, Legal, Risk Management, Human Resources and other administrative services necessary or incidental to perform the services under the agreement, and Mortgage Insurance Underwriting and Related Services. The cost for services provided is billed to the Company monthly and generally settled within 30 days of month-end. Management services incurred under this contract totaled and \$37,150,078 in 2023 and \$44,328,664 in 2022.
- F. The Company has not made any guarantees or undertakings for the benefit of an affiliate or related party that result in a material contingent exposure.
- G. The Company has a 100% membership interest in Essent Solutions, LLC.
- H. The Company does not own any shares of an upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated entity (SCA).
- I. The Company does not have any investments in an SCA that exceeds 10% of admitted assets.
- J. The Company did not recognize any impairment write down for its investments in SCA Companies during the statement period.
- K. The Company does not have any investments in a foreign insurance subsidiary.
- L. The Company does not have any investment in a downstream noninsurance holding company.

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Execpt 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	\$ —	\$ —	\$ —
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	\$ —	\$ —	\$ —
c. SSAP No. 97 8b(iii) Entities				
Essent Solutions, LLC.	100%	\$ 212,321	\$ —	\$ 212,321
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 212,321	\$ —	\$ 212,321
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	\$ —	\$ —	\$ —
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	\$ 212,321	\$ —	\$ 212,321
f. Aggregate Total (a+e)	XXX	\$ 212,321	\$ —	\$ 212,321

(2) NAIC Filing Response Information

SCA Entity (Should be same as entities as shown in M(1) above.)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method,, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	\$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	\$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Essent Solutions, LLC.	SUB-1	10/21/2016	\$ —	Y	N	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$ —	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	\$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	\$ —	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	\$ —	XXX	XXX	XXX

* S1 – Sub-1, S2 – Sub-2 or RDF – Resubmission of Disallowed Filing

** I – Immaterial or M – Material

N. The Company does not have an investment in an insurance SCA.

11. Debt

A. The Company does not have any debt or capital notes.

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 \$909,312,439. The Company calculated this amount as 25% of admitted assets as of December 31, 2023.

NOTES TO FINANCIAL STATEMENTS

- (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	\$909,312,439	XXX	XXX

(2) Prior Year

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

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

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	\$565,500	\$565,500	—	—	—	—
11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)						
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)						

(3) The Company has not pledged any collateral to the FHLB as of December 31, 2023.

(4) The Company has not borrowed any funds from the FHLB as of December 31, 2023.

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

- A, B, C & D The Company has no defined benefit plans.
- E. The Company matches contributions to a defined contribution plan that covers substantially all of its employees. For the years ended December 31, 2023 and 2022, the Company incurred expense of \$1,667,529 and \$1,540,577, respectively, for matching contributions to this plan.
- F. The Company does not contribute to multiemployer plans.

NOTES TO FINANCIAL STATEMENTS

- G. The Company's Parent is a wholly-owned subsidiary of Essent. Certain executives and key employees of the Company participate in Essent's 2009 Restricted Share Plan and 2013 Long-Term Incentive Plan. Compensation expense related thereto is charged accordingly to the Company based upon the fair market value of the restricted awards on the grant date over the applicable performance and/or vesting period.
- H. The Company does not provide postemployment benefits.
- I. The Company does not provide postretirement benefits.

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

- (A) The Company has 10,000 shares authorized, 2,500 shares issued and outstanding with a par value of \$1,000 per share.
- (B) The Company has no preferred stock outstanding.
- (C), (D) & (E) The ability of the Company to declare dividends on its common stock is restricted by certain provisions of the insurance laws of the Commonwealth of Pennsylvania, its state domicile. The insurance laws of the Commonwealth of Pennsylvania establish a test limiting the maximum amount of dividends that may be paid out of unassigned surplus by an insurer without prior approval by the Pennsylvania Insurance Commissioner. Under such a test, the Company may pay dividends during any 12-month period in an amount equal to the greater of (i) 10 percent of the preceding year-end statutory policyholders' surplus or (ii) the preceding year's statutory net income. Pennsylvania statute also requires that dividends and other distributions be paid out of positive unassigned surplus without prior approval. At December 31, 2023, the Company had unassigned surplus of \$298,794,302 and as of January 1, 2024 is limited to this amount when making a dividend payment or other distribution without prior approval by the Pennsylvania Insurance Commissioner. The Company paid \$294,992,948 of dividends to its Parent in the year ended December 31, 2023. The Company paid \$315 million of dividends to its Parent in the year ended December 31, 2022.
- (F) No restrictions have been placed on unassigned surplus.
- (G) The Company is not a mutual or similarly organized company.
- (H) The Company held no shares of stock for special purposes.
- (I) There were no changes in the balances of any special surplus funds from the prior period.
- (J) The portion of unassigned funds (surplus) represented by cumulative unrealized gains and losses was \$55,284,176.
- (K) The Company has not issued surplus notes or similar obligations.
- (L) The Company has had no quasi-reorganizations.
- (M) The Company has had no quasi-reorganizations.

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments - See Note 10.
- B. Assessments - None.
- C. Gain Contingencies - None.
- D. Claims related to extra contractual obligations - None.
- E. Product Warranties - None.
- F. Joint and Several Liabilities - None.
- G. All Other Contingencies - None.

15. Leases

- A. Lessee Operating Leases
 - (1) The Company leases office space in North Carolina, Virginia, and California under lease agreements accounted for as operating leases. Total rent expense for the year ended December 31, 2023 and 2022 was \$4,024,321 and \$3,671,082, respectively.

NOTES TO FINANCIAL STATEMENTS

(2) (a) At December 31, 2023, the Company’s future minimum lease payments are as follows:

	Year Ending December 31,	Operating Leases
1. 2024	\$	1,356,129
2. 2025	\$	984,098
3. 2026	\$	196,265
4. 2027	\$	167,603
5. 2028	\$	—
6. Thereafter	\$	—
7. Total	\$	2,704,095

(b) At December 31, 2023, the total minimum rentals to be received in the future under noncancelable subleases are as follows:

	Year Ending December 31,	Noncancelable Subleases
1. 2024	\$	16,187
2. 2025	\$	10,970
3. 2026	\$	—
4. 2027	\$	—
5. 2028	\$	—
6. Thereafter	\$	—
7. Total	\$	27,157

(3) The Company is not involved in any sales-leaseback transactions.

B. Lessor Activities - None.

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

The Company has no financial instruments with off-balance sheet risk or with concentrations of credit risk.

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

The Company has no insured accident and health plans.

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

The Company does not operate under Managing General Agents/Third Party Administrators.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

1) Fair value measurements as of December 31, 2023:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial & Miscellaneous	—	7,757,466	—	7,757,466
Bank Loans Unaffiliated	—	13,229,285	—	13,229,285
Total Bonds	—	20,986,751	—	20,986,751
Cash Equivalents				
Exempt Money Market Mutual Funds	\$ 5,087,640	\$ —	\$ —	\$ 5,087,640
Other Money Market Mutual Funds	66,933,170	—	—	66,933,170
Total Cash Equivalents	72,020,810	—	—	72,020,810
Total Assets at Fair Value	\$ 72,020,810	\$ 20,986,751	\$ —	\$ 93,007,561

2) Fair value measurements in Level 3 - None.

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

3) Transfers between all levels are recognized as of the end of the quarter in which the transfer occurs.

4) The securities within Level 2 were fair valued using a third party pricing service.

5) There are no derivative assets or liabilities.

B. None.

C. Fair Value of Financial Instruments

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	—	—

December 31, 2022

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

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 of 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.

NOTES TO FINANCIAL STATEMENTS

21. Other Items

- A. Extraordinary Items - None.
- B. Troubled Debt Restructuring - None.
- C. Other Disclosures - None.
- D. Business Interruption Insurance Recoveries - None.
- E. State Transferable and Non-transferable Tax Credits - None.
- F. Subprime-Mortgage-Related Risk Exposure - None.
- G. During 2023, Essent Guaranty entered into a fully collateralized reinsurance agreement with an unaffiliated special purpose insurer domiciled in Bermuda, that provide excess of loss reinsurance coverage at inception for new defaults on portfolios of mortgage insurance policies. For the reinsurance coverage period, Essent Guaranty and its affiliates will retain the first layer of losses, and the special purpose insurer provides second layer coverage up to the outstanding reinsurance coverage amount. Essent Guaranty and its affiliates retain losses in excess of the outstanding reinsurance coverage amount. The reinsurance premium due to the special purpose insurer is calculated by multiplying the outstanding reinsurance coverage amount at the beginning of a period by a coupon rate, which is the sum of one-month SOFR plus a risk margin, and then subtracting actual investment income collected on the assets in the reinsurance trust during that period. The aggregate excess of loss reinsurance coverages decrease over a ten-year period as the underlying covered mortgages amortize. Essent Guaranty has rights to terminate this reinsurance agreement. The special purpose insurer collateralized the coverage by issuing mortgage insurance-linked notes in an aggregate amount equal to the initial coverage amount to unaffiliated investors. The notes have ten-year legal maturities and are non-recourse to any assets of Essent Guaranty or its affiliates. The proceeds of the notes were deposited into a reinsurance trust for the benefit of Essent Guaranty that will be the sources of reinsurance claim payments to Essent Guaranty and principal repayments on the mortgage insurance-linked notes. The following table summarizes Essent Guaranty's new full collateralized reinsurance agreement entered into during the year ended December 31, 2023:

Vintage Year	Reinsurer	Effective Date	Optional Termination Date	Initial Coverage	First Loss Retention
8/1/22 - 6/30/23	Radnor Re 2023-1 Ltd.	August 8, 2023	July 25, 2028	\$ 281,462,000	\$ 281,463,017

Insurance-Linked Securities (ILS) Contracts:

		Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:			
(1) Directly Written Insurance Risks			
a. ILS Contracts as Issuer			\$ —
b. ILS Contracts as Ceding Insurer	5		\$ 1,164,043,711
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. The Company does not have any amounts that could be realized on life insurance where the Company is owner and beneficiary or has otherwise obtained rights to control the policy.

22. Events Subsequent

The Company has considered subsequent events through February 15, 2024.

23. Reinsurance

- A. The Company does not have an unsecured aggregate recoverable for losses, paid and unpaid including IBNR, loss adjustment expenses and unearned premium with any individual reinsurers, authorized or unauthorized, that exceeds 3% of the Company’s policyholder surplus.
- B. The Company does not have reinsurance recoverable amounts in dispute.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance assumed and ceded

(1) Maximum amount of return commissions due reinsurers as of December 31, 2023:

	Assumed		Ceded		Net	
	Reinsurance		Reinsurance			
	(1)	(2)	(3)	(4)	(5)	(6)
	Premium	Commission	Premium	Commission	Premium	Commission
	Reserve	Equity	Reserve	Equity	Reserve	Equity
a. Affiliates	\$ —	\$ —	\$ 41,403,594	\$ 9,519,502	\$ (41,403,594)	\$ (9,519,502)
b. All others	—	—	—	—	—	—
c. Total (a + b)	\$ —	\$ —	\$ 41,403,594	\$ 9,519,502	\$ (41,403,594)	\$ (9,519,502)
d. Direct Unearned Premium Reserve			\$ 136,213,115			

(2) The Company has no additional or return commissions predicated on loss experience or other types of profit sharing arrangements.

(3) The Company has no protected cells.

- D. The Company has not written off any reinsurance balances as of December 31, 2023.
- E. There was no commutation of ceded reinsurance as of December 31, 2023.
- F. The Company does not have any retroactive reinsurance agreements.
- G. The Company does not have any reinsurance agreements accounted for as deposits.
- H. The Company does not have any Property and Casualty Run-off Agreements.
- I. The Company had no certified reinsurers who had a rating downgrade or a status subject to revocation.
- J. The Company has not entered into retroactive reinsurance agreements containing asbestos and pollution liabilities.
- K. The Company does not have any reinsurance contracts covering health business.

24. **Retrospectively Rated Contracts & Contracts Subject to Redetermination**

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

25. **Changes to Incurred Losses and LAE**

- A. Reserves as of December 31, 2022 were \$142,634,896. For the year ended December 31, 2023, \$7,288,687 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$59,024,881 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$76,321,328 favorable prior-year development during the year ended December 31, 2023. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.
- B. Due to business restrictions, stay-at-home orders and travel restrictions initially implemented in March 2020 as a result of COVID-19, unemployment in the United States increased significantly in the second quarter of 2020, declining during the second half of 2020 and through 2022. As unemployment is one of the most common reasons for borrowers to default on their mortgage, the increase in unemployment has increased the number of delinquencies on the mortgages that we insure and has the potential to increase claim frequencies on defaults.

In response to the COVID-19 pandemic, the United States government enacted a number of policies to provide fiscal stimulus to the economy and relief to those affected by this global disaster. Specifically, mortgage forbearance programs and foreclosure moratoriums were instituted by Federal legislation along with actions taken by the Federal Housing Finance Agency (“FHFA”), Fannie Mae and Freddie Mac (collectively the “GSEs”). The mortgage forbearance plans provide for eligible homeowners who were adversely impacted by COVID-19 to temporarily reduce or suspend their mortgage payments for up to 18 months for loans in an active COVID-19-related forbearance program as of February 28, 2021. For borrowers that have the ability to begin to pay their mortgage at the end of the forbearance period, we expect that mortgage servicers will work with them to modify their loans at which time the mortgage will be removed from delinquency status. We believe that the forbearance process could have a favorable effect on the frequency of claims that we ultimately pay.

Based on the fiscal stimulus, forbearance programs and the foreclosure moratoriums put in place and the credit characteristics of the defaulted loans, we expected the ultimate number of Early COVID Defaults that result in claims would be less than our historical default-to-claim experience. Accordingly, we recorded a reserve equal to approximately 7% of the initial risk in force for the Early COVID Defaults. The reserve for the Early COVID Defaults had not been adjusted as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

As of March 31, 2022, the defaulted loans reported to us in the second and third quarters of 2020 had reached the end of their forbearance periods. During the first quarter of 2022, the Early COVID Defaults cured at elevated levels, and the cumulative cure rate for the Early COVID Defaults at March 31, 2022 exceeded our initial estimated cure rate implied by our 7% estimate of ultimate loss for these defaults. Based on cure activity through March 31, 2022 and our expectations for future cure activity, we lowered our estimate of ultimate loss for the Early COVID Defaults from 7% to 4% of the initial risk in force. During the three months ended June 30, 2022, Early COVID Defaults cured at levels that exceeded our estimate as of March 31, 2022, and we further lowered our estimate of loss for these defaults as of June 30, 2022 to 2% of the initial risk in force. These revisions to our estimate of ultimate loss for the Early COVID Defaults resulted in a benefit recorded to the provision for losses of \$119.1 million for the year ended December 31, 2022. As of December 31, 2023, approximately 99% of the Early COVID Defaults had cured. Due to the level of Early COVID Defaults remaining in the default inventory, during the third quarter of 2022, we resumed reserving for the Early COVID Defaults using our normal reserve methodology. The transition of defaults to foreclosure or claim has not returned to pre-pandemic levels. As a result, the level of defaults in the default inventory that have missed twelve or more payments is above pre-pandemic levels.

The Federal Reserve has increased the target federal funds rate several times during 2022 in an effort to reduce consumer price inflation. These rate increases have resulted in higher mortgage interest rates which may lower home sale activity and affect the options available to delinquent borrowers. It is reasonably possible that our estimate of losses could change in the near term as a result of changes in the economic environment, the impact of elevated levels of consumer price inflation on home sale activity, housing inventory and home prices.

26. Intercompany Pooling Arrangements

The Company has no intercompany pooling arrangements.

27. Structured Settlements

The Company has no structured settlements

28. Healthcare Receivables

The Company has no healthcare receivables.

29. Participating Policies

The Company has no participating policies.

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	—
2. Date of the most recent evaluation of this liability	12/31/2023
3. Was anticipated investment income utilized in this calculation?	Yes

31. High Deductibles

The Company has no reserve credit recorded for high deductibles on unpaid claims.

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

The Company does not discount unpaid losses or unpaid loss adjustment expenses.

33. Asbestos/Environmental Reserves

The Company has no known potential exposure to asbestos and/or environmental claims.

34. Subscriber Savings Accounts

The Company has no subscriber savings accounts.

35. Multiple Peril Crop Insurance

The Company has no multiple peril crop insurance exposure.

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

Yes [X] No []

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

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

1.3

State Regulating?

Pennsylvania

1.4

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

Yes [X] No []

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

0001448893

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

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

12/31/2018

3.2

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

3.3

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

3.4

By what department or departments?
Pennsylvania Insurance Department

3.5

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]

3.6

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

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

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business?
4.12 renewals?

Yes [] No [X]
Yes [] No [X]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business?
4.22 renewals?

Yes [] No [X]
Yes [] No [X]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC.

Yes [] No [X]

5.2

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

6.1

Has the 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]

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [X] No []

7.2

If yes,
7.21 State the percentage of foreign control;
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

100.0 %

1 Nationality	2 Type of Entity
Bermuda	Insurance Holding Company

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

8.1

Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board?

Yes [] No [X]

8.2

If the response to 8.1 is yes, please identify the name of the DIHC.

8.3

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

Yes [] No [X]

8.4

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

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

8.5

Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company?

Yes [] No [X]

8.6

If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule?

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

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP
Two Commerce Square, Suite 1800
2001 Market Street
Philadelphia, PA 19103-7042

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [] No [X]

10.2

If the response to 10.1 is yes, provide information related to this exemption:

10.3

Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [] No [X]

10.4

If the response to 10.3 is yes, provide information related to this exemption:

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

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

10.6

If the response to 10.5 is no or n/a, please explain.

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Christian Lemay
Managing Director
Ernst & Young LLP
725 South Figueroa Street
Los Angeles, CA 90017

12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [] No [X]

12.11

Name of real estate holding company ...

12.12

Number of parcels involved

12.13

Total book/adjusted carrying value

\$

12.2

If yes, provide explanation

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [] No []

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes [] No []

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [] No [] N/A []

14.1

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.

14.11

If the response to 14.1 is No, please explain:

14.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

14.21

If the response to 14.2 is yes, provide information related to amendment(s).

14.3

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

Yes [] No [X]

14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

- | | | | |
|---|---------------------------------|---|--------|
| 1 | 2 | 3 | 4 |
| American Bankers Association (ABA) Routing Number | Issuing or Confirming Bank Name | Circumstances That Can Trigger the Letter of Credit | Amount |
| | | | |

16.	Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof?	Yes [X]	No []
17.	Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof?	Yes [X]	No []
18.	Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?	Yes [X]	No []

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No []

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

- 25.02 If no, give full and complete information, relating thereto
- 25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
- 25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$
- 25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$
- 25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [] No [] N/A [X]
- 25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [] No [] N/A [X]
- 25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [] No [] N/A [X]
- 25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:
- 25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
- 25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 25.093 Total payable for securities lending reported on the liability page. \$ 0
- 26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No []

- 26.2 If yes, state the amount thereof at December 31 of the current year:
- 26.21 Subject to repurchase agreements \$ 0
- 26.22 Subject to reverse repurchase agreements \$ 0
- 26.23 Subject to dollar repurchase agreements \$ 0
- 26.24 Subject to reverse dollar repurchase agreements \$ 0
- 26.25 Placed under option agreements \$ 0
- 26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock \$ 0
- 26.27 FHLB Capital Stock \$ 565,500
- 26.28 On deposit with states \$ 8,631,434
- 26.29 On deposit with other regulatory bodies \$ 0
- 26.30 Pledged as collateral - excluding collateral pledged to an FHLB \$ 0
- 26.31 Pledged as collateral to FHLB - including assets backing funding agreements \$ 0
- 26.32 Other \$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

- 27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [] No [X]
- 27.2 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.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

- 27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [] No []
- 27.4 If the response to 27.3 is YES, does the reporting entity utilize:
- 27.41 Special accounting provision of SSAP No. 108 Yes [] No []
- 27.42 Permitted accounting practice Yes [] No []
- 27.43 Other accounting guidance Yes [] No []
- 27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [] No []
- The reporting entity has obtained explicit approval from the domiciliary state.
 - Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
 - Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
 - Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.
- 28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [] No [X]
- 28.2 If yes, state the amount thereof at December 31 of the current year. \$
29. 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 []

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

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

29.02 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)
.....

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [] No [X]

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

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

29.05 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.....
.....

29.0597 For those firms/individuals listed in the table for Question 29.05, 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 []

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No []

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	DS.....
106595	Wellington Management Company, LLP	549300YHP12TEZNLX41	SEC	DS.....
103577	Loomis, Sayles & Company, L.P.	J1ZPN2RX3UMNOYID1313	SEC	NO.....
.....

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

30.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	Date of Valuation
.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	3,204,332,982	3,021,464,750	(182,868,232)
31.2 Preferred stocks	0		0
31.3 Totals	3,204,332,982	3,021,464,750	(182,868,232)

- 31.4 Describe the sources or methods utilized in determining the fair values:
Fair values were provided by a widely accepted pricing vendor.
- 32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]
- 32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []
- 32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
- 33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 33.2 If no, list exceptions:
34. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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]
35. 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]
36. 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]
37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [] No [] N/A [X]

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

- 38.1

Does the reporting entity directly hold cryptocurrencies?

Yes [] No [X]
- 38.2

If the response to 38.1 is yes, on what schedule are they reported?
.....
- 39.1

Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies?

Yes [] No [X]
- 39.2

If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
39.21 Held directly Yes [] No []
39.22 Immediately converted to U.S. dollars Yes [] No []
- 39.3

If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1	2	3
Name of Cryptocurrency	Immediately Converted to USD, Directly Held, or Both	Accepted for Payment of Premiums

OTHER

- 40.1

Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?

\$ 1,126,276
- 40.2

List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.
- | 1 | 2 |
|---------------------------------|-------------|
| Name | Amount Paid |
| USMI | 450,000 |
| Moody's Investors Service | 503,000 |
| | |
- 41.1

Amount of payments for legal expenses, if any?

\$768,823
- 41.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.
- | 1 | 2 |
|-------------------------|-------------|
| Name | Amount Paid |
| Alston & Bird LLP | 275,522 |
| | |
- 42.1

Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?

\$175,779
- 42.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.
- | 1 | 2 |
|----------------------------------|-------------|
| Name | Amount Paid |
| Parrott Ryan Advisors, LLC | 175,779 |
| | |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes ☐ No ☒

1.2

If yes, indicate premium earned on U. S. business only.

\$

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$

1.31

Reason for excluding

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$

1.5

Indicate total incurred claims on all Medicare Supplement Insurance.

\$0

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$0

1.62

Total incurred claims

\$0

1.63

Number of covered lives

0

All years prior to most current three years

1.64

Total premium earned

\$0

1.65

Total incurred claims

\$0

1.66

Number of covered lives

0

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$0

1.72

Total incurred claims

\$0

1.73

Number of covered lives

0

All years prior to most current three years

1.74

Total premium earned

\$0

1.75

Total incurred claims

\$0

1.76

Number of covered lives

0

2.

Health Test:

1

Current Year

2

Prior Year

2.1

Premium Numerator

2.2

Premium Denominator

547,162,450

550,906,340

2.3

Premium Ratio (2.1/2.2)

0.000

0.000

2.4

Reserve Numerator

2.5

Reserve Denominator

241,982,943

258,083,550

2.6

Reserve Ratio (2.4/2.5)

0.000

0.000

3.1

Did the reporting entity issue participating policies during the calendar year?

Yes ☐ No ☒

3.2

If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:

3.21

Participating policies

\$

3.22

Non-participating policies

\$

4.

For mutual reporting Entities and Reciprocal Exchanges Only:

4.1

Does the reporting entity issue assessable policies?

Yes ☐ No ☐

4.2

Does the reporting entity issue non-assessable policies?

Yes ☐ No ☐

4.3

If assessable policies are issued, what is the extent of the contingent liability of the policyholders?

%

4.4

Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.

\$

5.

For Reciprocal Exchanges Only:

5.1

Does the Exchange appoint local agents?

Yes ☐ No ☐

5.2

If yes, is the commission paid:

5.21

Out of Attorney's-in-fact compensation

Yes ☐ No ☐ N/A ☐

5.22

As a direct expense of the exchange

Yes ☐ No ☐ N/A ☐

5.3

What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

5.4

Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?

Yes ☐ No ☐

5.5

If yes, give full information

16

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1

What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
The Company does not issue worker's compensation contracts.

6.2

Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
The Company writes mortgage guaranty insurance on mortgages issued to United States residential borrowers. Loss exposures on individual mortgage loans are driven by loan, borrower and economic factors. Losses are bounded by the coverage percentage on the loan.

6.3

What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
The Company writes mortgage guaranty insurance on mortgages issued to United States residential borrowers. Loss exposures are on individual mortgage loans and are bounded by the coverage percentage on the loan. The Company is required to establish and maintain a contingency reserve to be used for excessive losses. The Company has an active front and back end risk management protocol. The Company has a quota share reinsurance agreement for the amount of exposure in excess of 25% for new insurance written prior to April 1, 2019. Effective July 1, 2014, the Company entered into a quota share reinsurance agreement covering 25% of the Company's new insurance written. In April 2021, the quota share reinsurance coverage was increased from 25% to 35% effective January 1, 2021. The quota share reinsurance coverage provided prior to January 1, 2021 will continue to be 25%, the quota share percentage in effect at the time the NIW was first ceded. The Company entered into excess of loss reinsurance agreements providing excess-of-loss coverage for portfolios of mortgage insurance policies issued from January 1, 2018 through December 31, 2019 and August 1, 2020 through June 30, 2023. For the reinsurance coverage periods, the Company and its affiliates retain first layer of aggregate losses of totaling \$2,320.9 million as of December 31, 2023, and the reinsurers will then provide second layer coverage up to the aggregate outstanding reinsurance coverage amount of \$1,418.5 million at December 31, 2023. The aggregate excess of loss reinsurance coverage amount decreases over a ten-year period as the underlying covered mortgages amortize. In addition, the Company entered into quota share reinsurance agreements with panels of third-party reinsurers (QSR agreements) covering a percentage of risk on all other eligible policies written September 1, 2019 through December 31, 2020 and from January 1, 2022 through December 31, 2023. The risk in force ceded under the QSR agreements totaled \$8,051.2 million at December 31, 2023.

6.4

Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence?

Yes

[]

No

[X]

6.5

If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to uninsured catastrophic loss.
See the responses to 6.2 and 6.3.

7.1

Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the insurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?

Yes

[X]

No

[]

7.2

If yes, indicate the number of reinsurance contracts containing such provisions:

3

7.3

If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?

Yes

[]

No

[X]

8.1

Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?

Yes

[]

No

[X]

8.2

If yes, give full information

9.1

Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity.

Yes

[]

No

[X]

9.2

Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.

Yes

[]

No

[X]

9.3

If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4

Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R - Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?

Yes

[]

No

[X]

9.5

If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6

The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or,

Yes

[]

No

[X]

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

- (b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or

Yes [] No [X]
- (c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.

Yes [] No [X]
10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1

Has the reporting entity guaranteed policies issued by any other entity and now in force?

Yes [] No [X]

11.2

If yes, give full information

12.1

If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses

\$

12.12 Unpaid underwriting expenses (including loss adjustment expenses)

\$

12.2

Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral and other funds

\$

12.3

If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?

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

12.4

If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From

%

12.42 To

%

12.5

Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under loss deductible features of commercial policies?

Yes [] No [X]

12.6

If yes, state the amount thereof at December 31 of the current year:

12.61 Letters of credit

\$

12.62 Collateral and other funds

\$

13.1

Largest net aggregate amount insured in any one risk (excluding workers' compensation):

\$324,181

13.2

Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?

Yes [] No [X]

13.3

State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.

0

14.1

Is the company a cedant in a multiple cedant reinsurance contract?

Yes [] No [X]

14.2

If yes, please describe the method of allocating and recording reinsurance among the cedants:

14.3

If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts?

Yes [] No []

14.4

If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements?

Yes [] No []

14.5

If the answer to 14.4 is no, please explain:

15.1

Has the reporting entity guaranteed any financed premium accounts?

Yes [] No [X]

15.2

If yes, give full information

16.1

Does the reporting entity write any warranty business?

Yes [] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products					
16.13 Automobile					
16.14 Other*					

* Disclose type of coverage:

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1

Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that is exempt from the statutory provision for unauthorized reinsurance?

Yes [☐] No [☒]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11

Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance

\$

17.12

Unfunded portion of Interrogatory 17.11

\$

17.13

Paid losses and loss adjustment expenses portion of Interrogatory 17.11.....

\$

17.14

Case reserves portion of Interrogatory 17.11

\$

17.15

Incurred but not reported portion of Interrogatory 17.11

\$

17.16

Unearned premium portion of Interrogatory 17.11

\$

17.17

Contingent commission portion of Interrogatory 17.11

\$

18.1

Do you act as a custodian for health savings accounts?

Yes [☐] No [☒]

18.2

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

\$

18.3

Do you act as an administrator for health savings accounts?

Yes [☐] No [☒]

18.4

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

\$

19.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [☒] No [☐]

19.1

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 [☐]

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

	1 2023	2 2022	3 2021	4 2020	5 2019
Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1. Liability lines (Lines 11, 16, 17, 18 & 19)	0	0	0	0	0
2. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	920,326,896	874,320,081	870,855,616	876,661,830	760,676,962
5. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
6. Total (Line 35)	920,326,896	874,320,081	870,855,616	876,661,830	760,676,962
Net Premiums Written (Page 8, Part 1B, Col. 6)					
7. Liability lines (Lines 11, 16, 17, 18 & 19)	0	0	0	0	0
8. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	526,523,316	530,821,377	540,262,651	583,179,268	548,064,550
11. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
12. Total (Line 35)	526,523,316	530,821,377	540,262,651	583,179,268	548,064,550
Statement of Income (Page 4)					
13. Net underwriting gain (loss) (Line 8)	449,500,348	588,396,337	480,700,055	281,809,475	423,062,409
14. Net investment gain (loss) (Line 11)	108,848,512	89,672,548	65,152,569	58,430,159	60,541,937
15. Total other income (Line 15)	4,950,000	5,225,000	6,355,387	6,463,235	1,357,546
16. Dividends to policyholders (Line 17)					
17. Federal and foreign income taxes incurred (Line 19)	132,033,115	92,788,559	54,556,435	34,611,560	41,286,523
18. Net income (Line 20)	431,265,745	590,505,326	497,651,576	312,091,309	443,675,369
Balance Sheet Lines (Pages 2 and 3)					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	3,637,249,755	3,439,763,281	3,374,858,531	3,116,810,916	2,584,786,149
20. Premiums and considerations (Page 2, Col. 3)					
20.1 In course of collection (Line 15.1)	45,338,043	41,399,633	37,962,102	41,371,815	37,221,290
20.2 Deferred and not yet due (Line 15.2)	0	0	0	0	0
20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21. Total liabilities excluding protected cell business (Page 3, Line 26)	2,633,145,453	2,419,728,871	2,330,992,212	2,067,932,531	1,552,369,692
22. Losses (Page 3, Line 1)	145,714,817	141,308,834	276,244,439	258,949,048	51,365,348
23. Loss adjustment expenses (Page 3, Line 3)	1,458,606	1,326,062	1,746,954	3,446,242	968,585
24. Unearned premiums (Page 3, Line 9)	94,809,520	115,448,654	135,533,617	188,709,427	210,732,638
25. Capital paid up (Page 3, Lines 30 & 31)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
26. Surplus as regards policyholders (Page 3, Line 37)	1,004,104,302	1,020,034,410	1,043,866,319	1,048,878,385	1,032,416,457
Cash Flow (Page 5)					
27. Net cash from operations (Line 11)	433,991,903	426,021,818	492,409,745	540,070,434	464,715,865
Risk-Based Capital Analysis					
28. Total adjusted capital					
29. Authorized control level risk-based capital					
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30. Bonds (Line 1)	87.1	91.9	92.2	83.9	87.4
31. Stocks (Lines 2.1 & 2.2)	0.0	0.0	0.0	0.0	0.0
32. Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
33. Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.1
34. Cash, cash equivalents and short-term investments (Line 5)	8.6	3.6	5.3	13.2	9.5
35. Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36. Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37. Other invested assets (Line 8)	4.3	4.4	2.5	2.8	3.0
38. Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39. Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
40. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43. Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)			0	0	0
44. Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	212,321	220,788	229,414	259,137	258,033
45. Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46. Affiliated mortgage loans on real estate					
47. All other affiliated					
48. Total of above Lines 42 to 47	212,321	220,788	229,414	259,137	258,033
49. Total Investment in Parent included in Lines 42 to 47 above					
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	0.0	0.0	0.0	0.0	0.0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2023	2 2022	3 2021	4 2020	5 2019
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24)	(4,698,309)	22,391,155	37,591,328	6,442,845	1,015,912
52. Dividends to stockholders (Line 35)	(294,992,948)	(315,000,000)	(247,208,031)		
53. Change in surplus as regards policyholders for the year (Line 38)	(15,930,108)	(23,831,909)	(5,012,066)	16,461,928	160,311,117
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54. Liability lines (Lines 11, 16, 17, 18 & 19)	0	0	0	0	0
55. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	10,722,662	4,682,218	5,218,846	14,366,701	12,611,826
58. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
59. Total (Line 35)	10,722,662	4,682,218	5,218,846	14,366,701	12,611,826
Net Losses Paid (Page 9, Part 2, Col. 4)					
60. Liability lines (Lines 11, 16, 17, 18 & 19)	0	0	0	0	0
61. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	7,403,522	3,602,782	3,922,797	10,920,968	9,795,675
64. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
65. Total (Line 35)	7,403,522	3,602,782	3,922,797	10,920,968	9,795,675
Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2)	2.2	(23.8)	3.6	36.1	4.2
68. Loss expenses incurred (Line 3)	0.1	0.0	(0.3)	0.4	0.1
69. Other underwriting expenses incurred (Line 4)	15.6	17.1	15.7	16.9	20.3
70. Net underwriting gain (loss) (Line 8)	82.2	106.8	81.0	46.6	75.4
Other Percentages					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	15.3	16.7	16.1	16.4	20.5
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	2.2	(23.9)	3.3	36.5	4.4
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	52.4	52.0	51.8	55.6	53.1
One Year Loss Development (\$000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(76,322)	(198,761)	(48,869)	(21,213)	(13,545)
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0).....	(7.5)	(19.0)	(4.7)	(2.1)	(1.6)
Two Year Loss Development (\$000 omitted)					
76. Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(241,046)	(206,826)	(25,785)	(17,132)	(22,563)
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(23.1)	(19.7)	(2.5)	(2.0)	(3.0)

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [] No []

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.
EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 4694 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 13634

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1	Allied Lines	0	0	0	0	0	0	0	0	0	0	0	0
2.2	Multiple Peril Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3	Federal Flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4.	Private Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5	Private Flood	0	0	0	0	0	0	0	0	0	0	0	0
3.	Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1	Commercial Multiple Peril (Non-Liability Portion)	0	0	0	0	0	0	0	0	0	0	0	0
5.2	Commercial Multiple Peril (Liability Portion)	0	0	0	0	0	0	0	0	0	0	0	0
6.	Mortgage Guaranty	920,326,896	947,000,618	0	136,213,114	10,722,662	39,428,466	243,080,333	373,429	680,693	2,322,214	0	22,845,565
8.	Ocean Marine	0	0	0	0	0	0	0	0	0	0	0	0
9.	Inland Marine	0	0	0	0	0	0	0	0	0	0	0	0
10.	Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence	0	0	0	0	0	0	0	0	0	0	0	0
11.2	Medical Professional Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
12.	Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13.1	Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1	Other Liability - Occurrence	0	0	0	0	0	0	0	0	0	0	0	0
17.2	Other Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
17.3	Excess Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence	0	0	0	0	0	0	0	0	0	0	0	0
18.2	Products Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
19.1	Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2	Other Private Passenger Auto Liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3	Commercial Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4	Other Commercial Auto Liability	0	0	0	0	0	0	0	0	0	0	0	0
21.1	Private Passenger Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2	Commercial Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24.	Surety	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft	0	0	0	0	0	0	0	0	0	0	0	0
27.	Boiler and Machinery	0	0	0	0	0	0	0	0	0	0	0	0
28.	Credit	0	0	0	0	0	0	0	0	0	0	0	0
29.	International	0	0	0	0	0	0	0	0	0	0	0	0
30.	Warranty	0	0	0	0	0	0	0	0	0	0	0	0
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a)	920,326,896	947,000,618	0	136,213,114	10,722,662	39,428,466	243,080,333	373,429	680,693	2,322,214	0	22,845,565
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	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .

Schedule F - Part 1 - Assumed Reinsurance

N O N E

Schedule F - Part 2 - Premium Portfolio Reinsurance Effected or (Canceled)

N O N E

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On										16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15	17		18	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]			Funds Held by Company Under Reinsurance Treaties
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers			
27-1440460	13748	Essent Guaranty of PA, Inc.	PA		1,088	0	0	562	7	42	0	66	0	677	0	61	0	616		
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					1,088	0	0	562	7	42	0	66	0	677	0	61	0	616	0	
0499999. Total Authorized - Affiliates - U.S. Non-Pool					1,088	0	0	562	7	42	0	66	0	677	0	61	0	616	0	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0899999. Total Authorized - Affiliates					1,088	0	0	562	7	42	0	66	0	677	0	61	0	616	0	
51-0434766	20370	AXIS Reinsurance Company	NY		2,007	0	0	593	5	44	0	0	0	643	0	919	0	(276)		
13-6108721	26433	Harco National Insurance Company	IL		116	0	0	0	0	0	0	0	0	0	0	0	0	0		
06-1481194	10829	Markel Global Reinsurance Company	DE		1,968	0	0	508	6	38	0	0	0	553	0	875	0	(323)		
National Union Fire Insurance Company																				
25-0687550	19445	Company of Pittsburgh, PA	PA		2	0	0	0	0	0	0	0	0	0	0	0	0	0		
13-3031176	38636	Partner Reinsurance Company of the U.S.	NY		404	0	0	0	0	0	0	0	0	0	0	25	0	(25)		
13-5616275	19453	Transatlantic Reinsurance Company	NY		1,891	0	0	699	4	52	0	0	0	756	0	937	0	(181)		
95-2769232	27847	Insurance Company of the West	CA		996	0	0	304	2	23	0	0	0	329	0	471	0	(142)		
13-5459190	21113	United States Fire Insurance Company	DE		1,545	0	0	119	1	9	0	0	0	128	0	578	0	(449)		
42-0644327	13021	United Fire and Casualty Company	IA		595	0	0	257	2	19	0	0	0	278	0	240	0	38		
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					9,524	0	0	2,480	20	186	0	0	0	2,686	0	4,044	0	(1,358)	0	
AA-3190339		Renaissance Reinsurance Ltd.			12,680	0	0	2,807	34	210	0	0	0	3,051	0	5,799	0	(2,749)		
AA-3190870		Validus Reinsurance, Ltd.	BMU		2,338	0	0	651	8	49	0	0	0	707	0	1,024	0	(317)		
1299999. Total Authorized - Other Non-U.S. Insurers					15,018	0	0	3,457	42	259	0	0	0	3,758	0	6,824	0	(3,066)	0	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					25,630	0	0	6,499	69	487	0	66	0	7,122	0	10,930	0	(3,808)	0	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
AA-3191273		Essent Reinsurance Ltd.	BMU		258,217	0	0	67,857	668	5,089	0	41,338	0	114,952	0	50,654	0	64,298		
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					258,217	0	0	67,857	668	5,089	0	41,338	0	114,952	0	50,654	0	64,298	0	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					258,217	0	0	67,857	668	5,089	0	41,338	0	114,952	0	50,654	0	64,298	0	
2299999. Total Unauthorized - Affiliates					258,217	0	0	67,857	668	5,089	0	41,338	0	114,952	0	50,654	0	64,298	0	
AA-3190932		Argo Re Limited	BMU		81	0	0	0	0	0	0	0	0	0	0	0	0	0		
AA-3191352		Ascot Reinsurance Company Limited	BMU		7,663	0	0	3,034	23	227	0	0	0	3,285	0	4,160	0	(876)		
AA-3194130		Endurance Specialty Insurance Limited	BMU		206	0	0	0	0	0	0	0	0	0	0	9	0	(9)		
AA-3194101		Everest Reinsurance (Bermuda) Ltd	BMU		16,677	0	0	6,503	57	488	0	0	0	7,047	0	9,304	0	(2,256)		
AA-3770280		Greenlight Reinsurance Ltd.	CYM		497	0	0	0	0	0	0	0	0	0	0	37	0	(37)		
AA-3190871		Lancashire Insurance Company Limited	BMU		1,641	0	0	514	3	39	0	0	0	556	0	785	0	(228)		
AA-3160108		London Life & Casualty	BRB		1,163	0	0	508	6	38	0	0	0	553	0	685	0	(132)		
Lloyd's Underwriter Syndicate No. 2007 NVA																				
AA-1120071			GBR		43	0	0	0	0	0	0	0	0	0	0	0	0	0		
AA-1460019		MS Amlin AG	CHE		87	0	0	0	0	0	0	0	0	0	0	0	0	0		
AA-3191432		Vantage Risk Ltd.	BMU		1,347	0	0	524	3	39	0	0	0	567	0	705	0	(139)		
AA-3191366		Radnor Re 2018-1 Ltd.	BMU		1,137	0	0	0	0	0	0	0	0	0	0	0	0	0		
AA-3191393		Radnor Re 2019-1 Ltd.	BMU		12,894	0	0	0	0	0	0	0	0	0	0	0	0	0		
AA-3191402		Radnor Re 2019-2 Ltd.	BMU		44	0	0	0	0	0	0	0	0	0	0	0	0	0		
AA-3191409		Radnor Re 2020-1 Ltd.	BMU		6,536	0	0	0	0	0	0	0	0	0	0	0	0	0		
AA-3191469		Radnor Re 2021-1 Ltd.	BMU		11,558	0	0	0	0	0	0	0	0	0	0	110	0	(110)		
AA-3191478		Radnor Re 2021-2 Ltd.	BMU		16,059	0	0	0	0	0	0	0	0	0	0	181	0	(181)		
AA-3191366		Radnor Re 2022-1 Ltd.	BMU		17,092	0	0	0	0	0	0	0	0	0	0	205	0	(205)		
AA-3191537		Radnor Re 2023-1 Ltd.	BMU		6,759	0	0	0	0	0	0	0	0	0	0	164	0	(164)		
AA-1460023		RenaissanceRe Europe AG (Bermuda Branch)	CHE		8,471	0	0	4,837	31	363	0	0	0	5,230	0	4,941	0	290		
2699999. Total Unauthorized - Other Non-U.S. Insurers					109,955	0	0	15,921	124	1,194	0	0	0	17,238	0	21,286	0	(4,047)	0	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					368,172	0	0	83,778	793	6,283	0	41,338	0	132,190	0	71,940	0	60,250	0	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1 ID Number	2 NAIC Com- pany Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Special Code	6 Reinsurance Premiums Ceded	Reinsurance Recoverable On									16 Amount in Dispute included in Column 15	Reinsurance Payable		19 Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	20 Funds Held by Company Under Reinsurance Treaties
						7 Paid Losses	8 Paid LAE	9 Known Case Loss Reserves	10 Known Case LAE Reserves	11 IBNR Loss Reserves	12 IBNR LAE Reserves	13 Unearned Premiums	14 Contingent Commis- sions	15 Columns 7 through 14 Totals		17 Ceded Balances Payable	18 Other Amounts Due to Reinsurers		
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
3599999. Total Certified - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
3699999. Total Certified - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					393,803	0	0	90,277	862	6,770	0	41,404	0	139,313	0	82,870	0	56,443	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
9999999 Totals					393,803	0	0	90,277	862	6,770	0	41,404	0	139,313	0	82,870	0	56,443	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un- collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
27-1440460 ..	Essent Guaranty of PA, Inc.				0	61	616	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	61	616	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	61	616	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0899999. Total Authorized - Affiliates		0	0	XXX	0	61	616	0	0	0	0	0	0	0	XXX	0	0
51-0434766 ..	AXIS Reinsurance Company				7,922	643	0	0	643	772	772	0	0	0	3	0	0
13-6108721 ..	Harco National Insurance Company				0	0	0	0	0	0	0	0	0	0	4	0	0
06-1481194 ..	Markel Global Reinsurance Company				12,647	553	0	0	553	663	663	0	0	0	3	0	0
	National Union Fire Insurance Company Company of																
25-0687550 ..	Pittsburgh, PA				1,118	0	0	0	0	0	0	0	0	0	3	0	0
13-3031176 ..	Partner Reinsurance Company of the U.S.				0	0	0	0	0	0	0	0	0	0	2	0	0
13-5616275 ..	Transatlantic Reinsurance Company				4,875	756	0	0	756	907	907	0	0	0	1	0	0
95-2769232 ..	Insurance Company of the West				4,315	329	0	0	329	395	395	0	0	0	3	0	0
13-5459190 ..	United States Fire Insurance Company				9,589	128	0	0	128	154	154	0	0	0	4	0	0
42-0644327 ..	United Fire and Casualty Company				2,111	278	0	0	278	333	240	94	94	0	4	3	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	XXX	42,577	2,686	0	0	2,686	3,223	3,130	94	94	0	XXX	3	0
AA-3190339 ..	Renaissance Reinsurance Ltd.				23,786	3,051	0	0	3,051	3,661	3,661	0	0	0	2	0	0
AA-3190870 ..	Validus Reinsurance, Ltd.				7,631	707	0	0	707	849	849	0	0	0	3	0	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	0	XXX	31,417	3,758	0	0	3,758	4,510	4,510	0	0	0	XXX	0	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	0	XXX	73,994	6,506	616	0	6,445	7,733	7,640	94	94	0	XXX	3	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191273 ..	Essent Reinsurance Ltd.				304,369	114,952	0	0	114,952	137,943	50,654	87,288	87,288	0	4	2,619	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	XXX	304,369	114,952	0	0	114,952	137,943	50,654	87,288	87,288	0	XXX	2,619	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	XXX	304,369	114,952	0	0	114,952	137,943	50,654	87,288	87,288	0	XXX	2,619	0
2299999. Total Unauthorized - Affiliates		0	0	XXX	304,369	114,952	0	0	114,952	137,943	50,654	87,288	87,288	0	XXX	2,619	0
AA-3190932 ..	Argo Re Limited				0	0	0	0	0	0	0	0	0	0	4	0	0
AA-3191352 ..	Ascot Reinsurance Company Limited				28,862	3,285	0	0	3,285	3,942	3,942	0	0	0	3	0	0
AA-3194130 ..	Endurance Specialty Insurance Limited				774	0	0	0	0	0	0	0	0	0	2	0	0
AA-3194101 ..	Everest Reinsurance (Bermuda) Ltd				56,078	7,047	0	0	7,047	8,457	8,457	0	0	0	2	0	0
AA-3770280 ..	Greenlight Reinsurance Ltd.				4	0	0	0	0	0	0	0	0	0	4	0	0
AA-3190871 ..	Lancashire Insurance Company Limited				5,720	556	0	0	556	668	668	0	0	0	3	0	0
AA-3160108 ..	London Life & Casualty				2,792	553	0	0	553	663	663	0	0	0	2	0	0
AA-1120071 ..	Lloyd's Underwriter Syndicate No. 2007 NVA				0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1460019 ..	MS Amlin AG				0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3191432 ..	Vantage Risk Ltd.				6,154	567	0	0	567	680	680	0	0	0	4	0	0
AA-3191366 ..	Radnor Re 2018-1 Ltd.				0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191393 ..	Radnor Re 2019-1 Ltd.				0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191402 ..	Radnor Re 2019-2 Ltd.				0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191409 ..	Radnor Re 2020-1 Ltd.				2,350	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191469 ..	Radnor Re 2021-1 Ltd.				309,199	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191478 ..	Radnor Re 2021-2 Ltd.				339,890	0	0	0	0	0	0	0	0	0	6	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un- collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3191366 ..	Radnor Re 2022-1 Ltd. ....	.....	.....	.....	231,142	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	6.....	.....0	.....0
AA-3191537 ..	Radnor Re 2023-1 Ltd. ....	.....	.....	.....	281,462	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	6.....	.....0	.....0
AA-1460023 ..	RenaissanceRe Europe AG (Bermuda Branch) .....	.....	.....	.....	55,111	.....5,230	.....0	.....0	.....5,230	.....6,277	.....4,941	.....1,336	.....1,336	.....0	2.....	.....28	.....0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	0	XXX	1,319,538	17,238	0	0	17,238	20,686	19,350	1,336	1,336	0	XXX	28	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	XXX	1,623,907	132,190	0	0	132,190	158,629	70,004	88,624	88,624	0	XXX	2,647	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3699999. Total Certified - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	0	XXX	1,697,901	138,697	616	0	138,635	166,362	77,644	88,718	88,718	0	XXX	2,650	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals		0	0	XXX	1,697,901	138,697	616	0	138,635	166,362	77,644	88,718	88,718	0	XXX	2,650	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses						44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48 Amounts Received Prior 90 Days	49 Percentage Overdue Col. 42/Col. 43	50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/(Cols. 46+48))	51 Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	52 Is the Amount in Col. 50 Less Than 20%? (Yes or No)	53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50	
		37 Current	Overdue				43 Total Due Cols. 37+42 (In total should equal Cols. 7+8)											
			38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days												42 Total Overdue Cols. 38+39 +40+41
27-1440460	Essent Guaranty of PA, Inc.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
0899999. Total Authorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
51-0434766	AXIS Reinsurance Company					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
13-6108721	Harco National Insurance Company					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
06-1481194	Markel Global Reinsurance Company					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
25-0687550	National Union Fire Insurance Company Company of Pittsburgh, PA					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
13-3031176	Partner Reinsurance Company of the U.S.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
13-5616275	Transatlantic Reinsurance Company					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
95-2769232	Insurance Company of the West					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
13-5459190	United States Fire Insurance Company					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
42-0644327	United Fire and Casualty Company					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
AA-3190339	Renaissance Reinsurance Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3190870	Validus Reinsurance, Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
AA-3191273	Essent Reinsurance Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
AA-3190932	Argo Re Limited					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3191352	Ascot Reinsurance Company Limited					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3194130	Endurance Specialty Insurance Limited					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3194101	Everest Reinsurance (Bermuda) Ltd					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3770280	Greenlight Reinsurance Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3190871	Lancashire Insurance Company Limited					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3160108	London Life & Casualty					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-1120071	Lloyd's Underwriter Syndicate No. 2007 NVA					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-1460019	MS Amlin AG					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3191432	Vantage Risk Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3191366	Radnor Re 2018-1 Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3191393	Radnor Re 2019-1 Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3191402	Radnor Re 2019-2 Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses						44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48 Amounts Received Prior 90 Days	49 Percentage Overdue Col. 42/Col. 43	50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/(Cols. 46+48))	51 Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	52 Is the Amount in Col. 50 Less Than 20%? (Yes or No)	53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50	
		37 Current	Overdue															43 Total Due Cols. 37+42 (In total should equal Cols. 7+8)
			38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 Total Overdue Cols. 38+39 +40+41											
AA-3191409 ..	Radnor Re 2020-1 Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3191469 ..	Radnor Re 2021-1 Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3191478 ..	Radnor Re 2021-2 Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3191366 ..	Radnor Re 2022-1 Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-3191537 ..	Radnor Re 2023-1 Ltd.					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
AA-1460023 ..	RenaissanceRe Europe AG (Bermuda Branch)					0	0			0	0		0.0	0.0	0.0	0.0	YES	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
3699999. Total Certified - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
9999999 Totals		0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance														Complete if Col. 52 = "No"; Otherwise Enter 0			69 Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
		54	55	56	57	58	59	60 Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	61 Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	62 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	63 Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	64 Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	65 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	66 Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	67 Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	68 20% of Amount in Col. 67			
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)												
27-1440460 ..	Essent Guaranty of PA, Inc.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
51-0434766 ..	AXIS Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13-6108721 ..	Harco National Insurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
06-1481194 ..	Markel Global Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
25-0687550 ..	National Union Fire Insurance Company Company of Pittsburgh, PA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13-3031176 ..	Partner Reinsurance Company of the U.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13-5616275 ..	Transatlantic Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
95-2769232 ..	Insurance Company of the West	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13-5459190 ..	United States Fire Insurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
42-0644327 ..	United Fire and Casualty Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3190339 ..	Renaissance Reinsurance Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3190870 ..	Validus Reinsurance, Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191273 ..	Essent Reinsurance Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3190932 ..	Argo Re Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191352 ..	Ascot Reinsurance Company Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3194130 ..	Endurance Specialty Insurance Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3194101 ..	Everest Reinsurance (Bermuda) Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3770280 ..	Greenlight Reinsurance Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3190871 ..	Lancashire Insurance Company Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3160108 ..	London Life & Casualty	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-1120071 ..	Lloyd's Underwriter Syndicate No. 2007 NVA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-1460019 ..	MS Amlin AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191432 ..	Vantage Risk Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191366 ..	Radnor Re 2018-1 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191393 ..	Radnor Re 2019-1 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191402 ..	Radnor Re 2019-2 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191409 ..	Radnor Re 2020-1 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191469 ..	Radnor Re 2021-1 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance													Complete if Col. 52 = "No"; Otherwise Enter 0			69 Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
		54	55	56	57	58	59	60 Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	61 Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	62 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	63 Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	64 Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	65 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	66 Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	67 Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	68 20% of Amount in Col. 67		
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)											
AA-3191478 ..	Radnor Re 2021-2 Ltd.	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
AA-3191366 ..	Radnor Re 2022-1 Ltd.	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
AA-3191537 ..	Radnor Re 2023-1 Ltd.	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
AA-1460023 ..	RenaissanceRe Europe AG (Bermuda Branch)	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0
9999999 Totals				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
			Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
27-1440460 ..	Essent Guaranty of PA, Inc.	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	XXX	XXX	0	0	0	XXX	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
0899999. Total Authorized - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766 ..	AXIS Reinsurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
13-6108721 ..	Harco National Insurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194 ..	Markel Global Reinsurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
25-0687550 ..	National Union Fire Insurance Company Company of Pittsburgh, PA	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031176 ..	Partner Reinsurance Company of the U.S.	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5616275 ..	Transatlantic Reinsurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
95-2769232 ..	Insurance Company of the West	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5459190 ..	United States Fire Insurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
42-0644327 ..	United Fire and Casualty Company	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190339 ..	Renaissance Reinsurance Ltd.	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190870 ..	Validus Reinsurance, Ltd.	0	XXX	XXX	0	0	0	XXX	XXX	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	XXX	XXX	0	0	0	XXX	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191273 ..	Essent Reinsurance Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	0	XXX	XXX	XXX	0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	XXX	XXX	XXX	0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190932 ..	Argo Re Limited	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191352 ..	Ascot Reinsurance Company Limited	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194130 ..	Endurance Specialty Insurance Limited	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194101 ..	Everest Reinsurance (Bermuda) Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770280 ..	Greenlight Reinsurance Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190871 ..	Lancashire Insurance Company Limited	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3160108 ..	London Life & Casualty	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120071 ..	Lloyd's Underwriter Syndicate No. 2007 NVA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460019 ..	MS Amlin AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191432 ..	Vantage Risk Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191366 ..	Radnor Re 2018-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191393 ..	Radnor Re 2019-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191402 ..	Radnor Re 2019-2 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191409 ..	Radnor Re 2020-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191469 ..	Radnor Re 2021-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
			Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3191478 ..	Radnor Re 2021-2 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191366 ..	Radnor Re 2022-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191537 ..	Radnor Re 2023-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460023 ..	RenaissanceRe Europe AG (Bermuda Branch)	0	0	0	XXX	XXX	XXX	0	XXX	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	0	0	XXX	XXX	XXX	0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	0	XXX	XXX	XXX	0	XXX	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	XXX	XXX	0	0	0	XXX	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	0	0	0	0	0	0	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		0	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 (\$000 Omitted)

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
			NONE	
Total				

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of \$50,000:

	1	2	3
	<u>Name of Reinsurer</u>	<u>Commission Rate</u>	<u>Ceded Premium</u>
1.	Essent Reinsurance Ltd.	23.000	258,217
2.	Everest Reinsurance (Bermuda) Ltd	20.000	16,677
3.	Renaissance Reinsurance Ltd.	20.000	12,680
4.	Ascot Reinsurance Company Limited	20.000	7,663
5.	Validus Reinsurance, Ltd.	20.000	2,338

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3,Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1	2	3	4
	<u>Name of Reinsurer</u>	<u>Total Recoverables</u>	<u>Ceded Premiums</u>	<u>Affiliated</u>
6.	Essent Reinsurance Ltd.	114,952	258,217	Yes [X] No []
7.	Everest Reinsurance (Bermuda) Ltd	7,047	16,677	Yes [] No [X]
8.	RenaissanceRe Europe AG (Bermuda Branch)	5,230	8,471	Yes [] No [X]
9.	Ascot Reinsurance Company Limited	3,285	7,663	Yes [] No [X]
10.	Renaissance Reinsurance Ltd.	3,051	12,680	Yes [] No [X]

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	3,533,213,653		3,533,213,653
2. Premiums and considerations (Line 15)	45,338,043		45,338,043
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	0		0
4. Funds held by or deposited with reinsured companies (Line 16.2)	0		0
5. Other assets	58,698,059		58,698,059
6. Net amount recoverable from reinsurers		139,311,608	139,311,608
7. Protected cell assets (Line 27)	0		0
8. Totals (Line 28)	3,637,249,755	139,311,608	3,776,561,363
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)	147,173,423	97,908,013	245,081,436
10. Taxes, expenses, and other obligations (Lines 4 through 8)	38,304,692		38,304,692
11. Unearned premiums (Line 9)	94,809,520	41,403,595	136,213,115
12. Advance premiums (Line 10)			0
13. Dividends declared and unpaid (Line 11.1 and 11.2)	0		0
14. Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	82,869,918		82,869,918
15. Funds held by company under reinsurance treaties (Line 13)	0		0
16. Amounts withheld or retained by company for account of others (Line 14)			0
17. Provision for reinsurance (Line 16)	0		0
18. Other liabilities	2,269,987,900		2,269,987,900
19. Total liabilities excluding protected cell business (Line 26)	2,633,145,453	139,311,608	2,772,457,061
20. Protected cell liabilities (Line 27)			0
21. Surplus as regards policyholders (Line 37)	1,004,104,302	XXX	1,004,104,302
22. Totals (Line 38)	3,637,249,755	139,311,608	3,776,561,363

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [] No []

If yes, give full explanation:

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior.....	XXX.....	XXX.....	XXX.....	0	0	0	0	0	0	0	0	XXX.....
2. 2014.....	223,228	24,629	198,599	2,796	275	60	7	0	0	0	2,574	XXX.....
3. 2015.....	324,833	53,158	271,675	8,203	1,245	135	34	0	0	0	7,059	XXX.....
4. 2016.....	414,078	82,536	331,542	8,327	1,512	216	63	0	0	0	6,968	XXX.....
5. 2017.....	509,287	113,544	395,743	10,433	2,298	272	89	0	0	0	8,318	XXX.....
6. 2018.....	633,059	157,324	475,735	14,299	3,366	479	168	0	0	0	11,244	XXX.....
7. 2019.....	777,257	215,836	561,421	13,699	3,340	375	128	0	0	0	10,606	XXX.....
8. 2020.....	905,113	299,910	605,203	6,566	1,731	544	219	0	0	0	5,160	XXX.....
9. 2021.....	935,907	342,468	593,438	2,868	881	212	74	0	0	0	2,125	XXX.....
10. 2022.....	896,818	345,912	550,906	3,237	1,158	236	105	0	0	0	2,210	XXX.....
11. 2023.....	947,001	399,838	547,163	400	170	194	103	0	0	0	320	XXX.....
12. Totals	XXX	XXX	XXX	70,828	15,975	2,723	991	0	0	0	56,585	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2. 2014.....	13	0	1	0	0	0	0	0	0	0	0	14	XXX
3. 2015.....	91	23	7	2	0	0	0	0	0	0	0	73	XXX
4. 2016.....	156	33	12	3	1	0	0	0	0	0	0	133	XXX
5. 2017.....	456	83	34	6	2	0	0	0	0	0	0	403	XXX
6. 2018.....	1,625	390	123	30	6	2	0	0	0	0	0	1,332	XXX
7. 2019.....	4,941	1,194	370	89	79	20	0	0	0	0	0	4,087	XXX
8. 2020.....	15,698	4,416	1,178	332	88	23	0	0	0	0	0	12,193	XXX
9. 2021.....	13,708	4,579	1,028	344	51	16	0	0	0	0	0	9,848	XXX
10. 2022.....	45,544	16,911	3,414	1,266	244	82	0	0	0	0	0	30,943	XXX
11. 2023.....	143,888	62,945	10,792	4,720	1,851	720	0	0	0	0	0	88,148	XXX
12. Totals	226,120	90,574	16,959	6,792	2,322	863	0	0	0	0	0	147,174	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	XXX.....	0	0
2. 2014.....	2,870	282	2,588	1.3	1.1	1.3	0	0		14	0
3. 2015.....	8,436	1,304	7,132	2.6	2.5	2.6	0	0		73	0
4. 2016.....	8,712	1,611	7,101	2.1	2.0	2.1	0	0		132	1
5. 2017.....	11,197	2,476	8,721	2.2	2.2	2.2	0	0		401	2
6. 2018.....	16,532	3,956	12,576	2.6	2.5	2.6	0	0		1,328	4
7. 2019.....	19,464	4,771	14,693	2.5	2.2	2.6	0	0		4,028	59
8. 2020.....	24,074	6,721	17,353	2.7	2.2	2.9	0	0		12,128	65
9. 2021.....	17,867	5,894	11,973	1.9	1.7	2.0	0	0		9,813	35
10. 2022.....	52,675	19,522	33,153	5.9	5.6	6.0	0	0		30,781	162
11. 2023.....	157,125	68,657	88,468	16.6	17.2	16.2	0	0		87,017	1,131
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	145,715	1,459

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior.....	1,498	1,054	1,015	1,118	1,113	1,113	1,113	1,113	1,113	1,113	0	0
2. 2014.....	6,072	3,831	2,977	2,696	2,646	2,615	2,600	2,587	2,588	2,588	0	1
3. 2015.....	XXX	12,477	8,123	7,544	7,152	7,159	7,047	7,124	7,130	7,132	2	8
4. 2016.....	XXX	XXX	17,567	9,664	7,714	7,516	7,313	7,003	7,212	7,101	(111)	98
5. 2017.....	XXX	XXX	XXX	29,408	12,620	9,464	8,915	8,738	8,988	8,721	(267)	(17)
6. 2018.....	XXX	XXX	XXX	XXX	27,783	17,616	14,908	13,277	13,128	12,576	(552)	(701)
7. 2019.....	XXX	XXX	XXX	XXX	XXX	37,996	20,370	17,852	18,283	14,693	(3,590)	(3,159)
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	242,389	198,092	39,387	17,353	(22,035)	(180,739)
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,511	27,706	11,973	(15,733)	(56,538)
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,190	33,153	(34,037)	XXX
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88,468	XXX	XXX
12. Totals											(76,322)	(241,046)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior.....	000	506	747	954	1,113	1,113	1,113	1,113	1,113	1,113	XXX	XXX
2. 2014.....	119	1,427	2,228	2,515	2,615	2,600	2,585	2,574	2,574	2,574	XXX	XXX
3. 2015.....	XXX	474	3,108	5,941	6,410	6,757	6,828	6,954	7,057	7,059	XXX	XXX
4. 2016.....	XXX	XXX	785	3,938	5,577	6,375	6,693	6,637	6,894	6,968	XXX	XXX
5. 2017.....	XXX	XXX	XXX	505	4,257	7,120	7,969	8,188	8,252	8,318	XXX	XXX
6. 2018.....	XXX	XXX	XXX	XXX	990	6,170	10,217	10,600	11,060	11,244	XXX	XXX
7. 2019.....	XXX	XXX	XXX	XXX	XXX	1,010	6,102	8,091	9,352	10,606	XXX	XXX
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	753	1,853	3,002	5,160	XXX	XXX
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295	634	2,125	XXX	XXX
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	152	2,210	XXX	XXX
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	320	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	103	38	19	11	0	0	0	0	0	0
2. 2014.....	408	166	52	13	2	1	1	1	1	1
3. 2015.....	XXX	824	347	111	52	28	15	12	5	5
4. 2016.....	XXX	XXX	1,149	395	148	71	40	25	22	9
5. 2017.....	XXX	XXX	XXX	1,981	571	162	65	38	51	28
6. 2018.....	XXX	XXX	XXX	XXX	1,847	786	325	186	144	93
7. 2019.....	XXX	XXX	XXX	XXX	XXX	2,538	991	676	621	281
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	16,631	13,643	2,531	846
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,692	1,879	684
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,605	2,148
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,073

Schedule P - Part 1A - Homeowners/Farmowners

N O N E

Schedule P - Part 1B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 1E - Commercial Multiple Peril

N O N E

Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 1G - Special Liability (Ocean Marine, Aircraft (all perils), Boiler and Machinery)

N O N E

Schedule P - Part 1H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 1I - Special Property (Fire, Allied Lines...)

N O N E

Schedule P - Part 1J - Auto Physical Damage

N O N E

Schedule P - Part 1K - Fidelity/Surety

N O N E

Schedule P - Part 1L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 1M - International

N O N E

Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 1R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made

N O N E

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX.....	XXX.....	XXX.....	7,201.....	2,022.....	65.....	15.....	0.....	0.....	0.....	5,230.....	XXX.....
2. 2022.....	896,818.....	345,912.....	550,906.....	3,237.....	1,158.....	236.....	105.....	0.....	0.....	0.....	2,210.....	XXX.....
3. 2023.....	947,001.....	399,838.....	547,163.....	400.....	170.....	194.....	103.....	0.....	0.....	0.....	320.....	XXX.....
4. Totals.....	XXX.....	XXX.....	XXX.....	10,838.....	3,350.....	495.....	223.....	0.....	0.....	0.....	7,760.....	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded			
1. Prior	36,688	10,718	2,753	806	227	61	0	0	0	0	0	28,083	0
2. 2022	45,544	16,911	3,414	1,266	244	82	0	0	0	0	0	30,943	0
3. 2023	143,888	62,945	10,792	4,720	1,851	720	0	0	0	0	0	88,148	0
4. Totals	226,120	90,574	16,959	6,792	2,322	863	0	0	0	0	0	147,174	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter- Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	27,917	166
2. 2022	52,675	19,522	33,153	5.9	5.6	6.0	0	0	0.0	30,781	162
3. 2023	157,125	68,657	88,468	16.6	17.2	16.2	0	0	0.0	87,017	1,131
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	145,715	1,459

Schedule P - Part 1T - Warranty

N O N E

Schedule P - Part 2A - Homeowners/Farmowners

N O N E

Schedule P - Part 2B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 2E - Commercial Multiple Peril

N O N E

Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (all perils), Boiler and Machinery)

N O N E

Schedule P - Part 2H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 2H - Section 2- Other Liability - Claims-Made

N O N E

Schedule P - Part 2I - Special Property

N O N E

Schedule P - Part 2J - Auto Physical Damage

N O N E

Schedule P - Part 2K - Fidelity/Surety

N O N E

Schedule P - Part 2L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 2M - International

N O N E

Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior.....												
2. 2014.....												
3. 2015.....	XXX											
4. 2016.....	XXX	XXX										
5. 2017.....	XXX	XXX	XXX									
6. 2018.....	XXX	XXX	XXX									
7. 2019.....	XXX	XXX	XXX	XXX								
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior.....												
2. 2014.....												
3. 2015.....	XXX											
4. 2016.....	XXX	XXX										
5. 2017.....	XXX	XXX	XXX									
6. 2018.....	XXX	XXX	XXX	XXX								
7. 2019.....	XXX	XXX	XXX	XXX	XXX							
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	277,991	79,230	36,946	(42,284)	(241,046)
2. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,190	33,153	(34,037)	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88,468	XXX	XXX
4. Totals											(76,322)	(241,046)

SCHEDULE P - PART 2T - WARRANTY

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
4. Totals												

Schedule P - Part 3A - Homeowners/Farmowners

N O N E

Schedule P - Part 3B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 3E - Commercial Multiple Peril

N O N E

Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 3G - Special Liability

N O N E

Schedule P - Part 3H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 3I - Special Property

N O N E

Schedule P - Part 3J - Auto Physical Damage

N O N E

Schedule P - Part 3K - Fidelity/Surety

N O N E

Schedule P - Part 3L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 3M - International

N O N E

Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior.....	000.....											
2. 2014.....												
3. 2015.....	XXX.....											
4. 2016.....	XXX.....	XXX.....										
5. 2017.....	XXX.....	XXX.....	XXX.....									
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....								
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....							
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior.....	000.....											
2. 2014.....												
3. 2015.....	XXX.....											
4. 2016.....	XXX.....	XXX.....										
5. 2017.....	XXX.....	XXX.....	XXX.....									
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....								
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....							
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	000.....	3,633.....	8,863.....	XXX.....	XXX.....
2. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	152.....	2,210.....	XXX.....	XXX.....
3. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	320.....	XXX.....	XXX.....

SCHEDULE P - PART 3T - WARRANTY

1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					
2. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				
3. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			

Schedule P - Part 4A - Homeowners/Farmowners

N O N E

Schedule P - Part 4B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 4E - Commercial Multiple Peril

N O N E

Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 4G - Special Liability

N O N E

Schedule P - Part 4H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 4I - Special Property

N O N E

Schedule P - Part 4J - Auto Physical Damage

N O N E

Schedule P - Part 4K - Fidelity/Surety

N O N E

Schedule P - Part 4L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 4M - International

N O N E

Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....										
2. 2014.....										
3. 2015.....	XXX									
4. 2016.....	XXX	XXX								
5. 2017.....	XXX	XXX	XX							
6. 2018.....	XXX	XXX	XX	XXX						
7. 2019.....	XXX	XXX	XXX	XXX	XXX					
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior.....										
2. 2014.....										
3. 2015.....	XXX									
4. 2016.....	XXX	XXX								
5. 2017.....	XXX	XXX	XXX							
6. 2018.....	XXX	XXX	XX	XXX						
7. 2019.....	XXX	XXX	XX	XXX	XX					
8. 2020.....	XXX	XXX	XX	XXX	XXX	XX				
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,273	5,254	1,947
2. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,605	2,148
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,073

SCHEDULE P - PART 4T - WARRANTY

1. Prior.....	XXX	XXX	XX	XXX	XXX	XX	XX			
2. 2022.....	XXX	XXX	XX	XX	XX	XX	XXX	XXX		
3. 2023	XXX	XXX	XX	XX	XX	XX	XXX	XXX	XXX	

Schedule P - Part 5A - Homeowners/Farmowners - Section 1

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 2

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 3

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 1

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 2

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 3

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 1

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 2

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 3

N O N E

Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 1

N O N E

Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 2

N O N E

Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 3

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 1

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 2

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 3

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5H - Other Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5H - Other Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5H - Other Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical - Section 1

N O N E

Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical - Section 2

N O N E

Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 1

N O N E

Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers' Compensation)-Section 2

N O N E

Schedule P - Part 6E - Commercial Multiple Peril - Section 1

N O N E

Schedule P - Part 6E - Commercial Multiple Peril - Section 2

N O N E

Schedule P - Part 6H - Other Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 6H - Other Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 6H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 6M - International - Section 1

N O N E

Schedule P - Part 6M - International - Section 2

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2

N O N E

Schedule P - Part 6R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 6R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 7A - Section 1 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 2 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 3 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 4 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 5 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 1 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 2 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 3 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 4 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 5 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 6 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 7 - Reinsurance Loss Sensitive Contracts

N O N E

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.
- 1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or “ERE”) benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? Yes [] No [X]
If the answer to question 1.1 is “no”, leave the following questions blank. If the answer to question 1.1 is “yes”, please answer the following questions:
- 1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?\$
- 1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes [] No []
- 1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? Yes [] No []
- 1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? Yes [] No [] N/A []
- 1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior .....	.....	.....
1.602	2014 .....	.....	.....
1.603	2015 .....	.....	.....
1.604	2016 .....	.....	.....
1.605	2017 .....	.....	.....
1.606	2018 .....	.....	.....
1.607	2019 .....	.....	.....
1.608	2020.....	.....	.....
1.609	2021.....	.....	.....
1.610	2022.....	.....	.....
1.611	2023.....	.....	.....
1.612	Totals	0	0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as “Defense and Cost Containment” and “Adjusting and Other”) reported in compliance with these definitions in this statement? Yes [X] No []
3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? Yes [X] No []
4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? Yes [] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.
Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.
5. What were the net premiums in force at the end of the year for:
(in thousands of dollars)

5.1 Fidelity
5.2 Surety
6. Claim count information is reported per claim or per claimant (Indicate which) per claim.....
If not the same in all years, explain in Interrogatory 7.
- 7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes [] No [X]
- 7.2 (An extended statement may be attached.)
.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories									
States, Etc.	1	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		4	5	6	7	8	9
		2	3						
	Active Status (a)	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Losses Paid (Deducting Salvage)	Direct Losses Incurred	Direct Losses Unpaid	Finance and Service Charges Not Included in Premiums	Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama	AL	L	9,311,532	9,754,870	0	194,303	618,797	2,149,283	
2. Alaska	AK	L	2,097,424	2,225,012	0	0	87,522	933,646	
3. Arizona	AZ	L	34,385,565	34,599,528	0	0	3,533,915	8,338,264	
4. Arkansas	AR	L	9,875,492	10,286,300	0	232,594	14,896	1,407,879	
5. California	CA	L	106,777,604	109,688,244	0	451,011	9,510,027	48,330,621	
6. Colorado	CO	L	33,812,583	34,586,411	0	100,055	1,463,912	6,199,047	
7. Connecticut	CT	L	8,433,475	8,717,106	0	30,488	(593,829)	1,830,787	
8. Delaware	DE	L	2,486,449	2,632,833	0	128,719	(153,493)	466,889	
9. District of Columbia	DC	L	1,903,464	2,077,889	0	0	(328,196)	767,220	
10. Florida	FL	L	108,430,967	109,023,719	0	205,284	5,286,218	30,098,873	
11. Georgia	GA	L	33,590,714	33,793,876	0	78,847	2,910,203	9,705,500	
12. Hawaii	HI	L	2,001,078	2,348,594	0	0	(205,777)	626,772	
13. Idaho	ID	L	8,940,885	8,697,702	0	0	1,416,961	1,828,140	
14. Illinois	IL	L	28,339,187	29,118,218	0	1,059,783	1,328,060	8,869,200	
15. Indiana	IN	L	13,886,005	14,203,963	0	81,102	586,812	3,265,316	
16. Iowa	IA	L	4,303,369	4,491,206	0	369,271	245,618	824,335	
17. Kansas	KS	L	4,158,105	4,334,866	0	32,975	81,646	646,187	
18. Kentucky	KY	L	7,547,868	7,704,795	0	242,878	244,619	1,449,892	
19. Louisiana	LA	L	9,945,476	10,377,736	0	529,181	1,155,191	3,707,693	
20. Maine	ME	L	2,023,060	2,088,706	0	28,283	(3,987)	686,976	
21. Maryland	MD	L	23,351,552	25,514,327	0	408,448	(568,525)	6,483,977	
22. Massachusetts	MA	L	12,048,868	12,511,994	0	16,588	351,606	3,502,483	
23. Michigan	MI	L	23,393,201	23,855,439	0	573,707	1,691,380	6,227,886	
24. Minnesota	MN	L	19,082,576	20,091,962	0	357,960	489,361	3,331,812	
25. Mississippi	MS	L	2,993,722	3,048,595	0	118,850	401,613	1,191,441	
26. Missouri	MO	L	13,967,308	14,449,253	0	196,504	278,493	1,784,099	
27. Montana	MT	L	1,894,125	1,922,003	0	43,157	(124,507)	263,840	
28. Nebraska	NE	L	3,770,124	3,861,669	0	104,659	(58,192)	312,001	
29. Nevada	NV	L	18,945,677	19,134,128	0	0	1,747,737	5,830,875	
30. New Hampshire	NH	L	2,934,692	3,039,161	0	0	(170)	588,509	
31. New Jersey	NJ	L	25,291,618	26,411,841	0	154,201	(1,183,701)	7,204,660	
32. New Mexico	NM	L	3,892,040	4,039,956	0	41,710	(106,853)	816,081	
33. New York	NY	L	22,323,562	23,230,303	0	35,397	(118,224)	9,782,415	
34. North Carolina	NC	L	25,439,854	26,086,055	0	170,190	144,232	3,414,979	
35. North Dakota	ND	L	1,116,444	1,142,821	0	99,492	(6,682)	308,382	
36. Ohio	OH	L	24,432,208	26,511,609	0	585,771	596,696	5,098,528	
37. Oklahoma	OK	L	8,488,088	8,892,613	0	355,598	97,402	1,843,764	
38. Oregon	OR	L	12,637,735	12,899,871	0	279,757	779,834	2,600,220	
39. Pennsylvania	PA	L	21,695,157	22,986,953	0	592,098	924,561	5,020,238	
40. Rhode Island	RI	L	1,560,172	1,639,566	0	0	(111,924)	244,849	
41. South Carolina	SC	L	12,851,606	13,071,754	0	214,641	(91,512)	2,288,891	
42. South Dakota	SD	L	974,036	997,240	0	3,555	30,554	185,047	
43. Tennessee	TN	L	17,404,119	17,486,732	0	33,655	929,970	2,706,403	
44. Texas	TX	L	105,072,229	106,176,458	0	1,972,667	4,080,887	23,939,412	
45. Utah	UT	L	17,668,376	17,692,630	0	16,748	557,983	3,429,547	
46. Vermont	VT	L	848,187	867,984	0	435	45,497	225,776	
47. Virginia	VA	L	23,031,325	25,068,043	0	95,259	(698,635)	3,636,130	
48. Washington	WA	L	28,491,454	30,752,085	0	221,969	1,834,433	6,209,574	
49. West Virginia	WV	L	1,860,333	1,938,044	0	137,808	116,990	382,651	
50. Wisconsin	WI	L	9,500,236	9,796,173	0	117,719	79,507	1,865,488	
51. Wyoming	WY	L	1,115,970	1,131,782	0	9,345	119,540	227,855	
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	0
59. Totals	XXX		920,326,896	947,000,618	0	10,722,662	39,428,466	243,080,333	0
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	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	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

(b) Explanation of basis of allocation of premiums by states, etc.

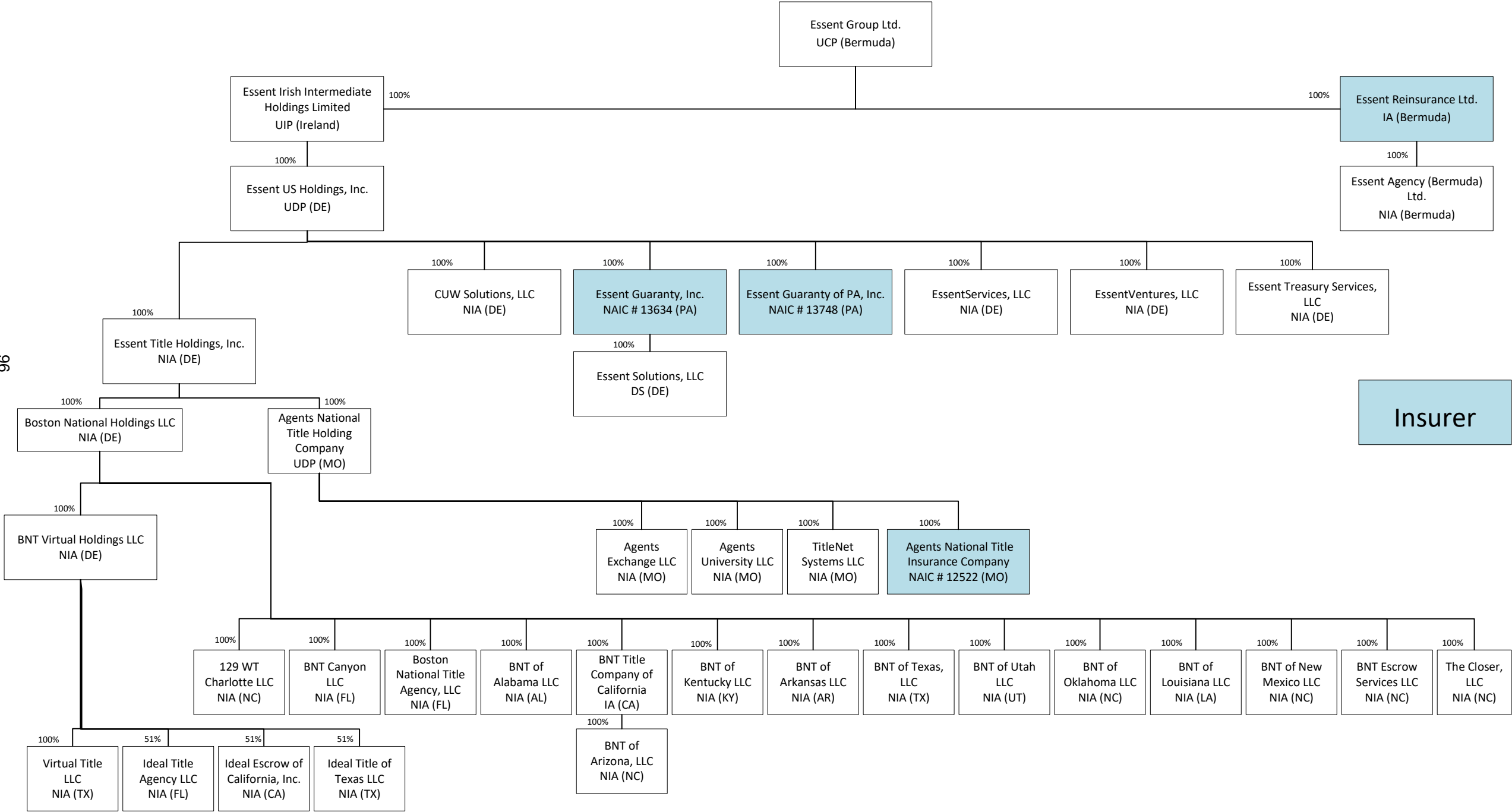
Premiums are allocated by state based on the location of the insured property.

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
			1	2	3	4	5	6
States, Etc.			Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1.	Alabama	AL						0
2.	Alaska	AK						0
3.	Arizona	AZ						0
4.	Arkansas	AR						0
5.	California	CA						0
6.	Colorado	CO						0
7.	Connecticut	CT						0
8.	Delaware	DE						0
9.	District of Columbia	DC						0
10.	Florida	FL						0
11.	Georgia	GA						0
12.	Hawaii	HI						0
13.	Idaho	ID						0
14.	Illinois	IL						0
15.	Indiana	IN						0
16.	Iowa	IA						0
17.	Kansas	KS						0
18.	Kentucky	KY						0
19.	Louisiana	LA						0
20.	Maine	ME						0
21.	Maryland	MD						0
22.	Massachusetts	MA						0
23.	Michigan	MI						0
24.	Minnesota	MN						0
25.	Mississippi	MS						0
26.	Missouri	MO						0
27.	Montana	MT						0
28.	Nebraska	NE						0
29.	Nevada	NV						0
30.	New Hampshire	NH						0
31.	New Jersey	NJ						0
32.	New Mexico	NM						0
33.	New York	NY						0
34.	North Carolina	NC						0
35.	North Dakota	ND						0
36.	Ohio	OH						0
37.	Oklahoma	OK						0
38.	Oregon	OR						0
39.	Pennsylvania	PA						0
40.	Rhode Island	RI						0
41.	South Carolina	SC						0
42.	South Dakota	SD						0
43.	Tennessee	TN						0
44.	Texas	TX						0
45.	Utah	UT						0
46.	Vermont	VT						0
47.	Virginia	VA						0
48.	Washington	WA						0
49.	West Virginia	WV						0
50.	Wisconsin	WI						0
51.	Wyoming	WY						0
52.	American Samoa	AS						0
53.	Guam	GU						0
54.	Puerto Rico	PR						0
55.	U.S. Virgin Islands	VI						0
56.	Northern Mariana Islands	MP						0
57.	Canada	CAN						0
58.	Aggregate Other Alien	OT						0
59.	Total		0	0	0	0	0	0

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



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

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

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

Asterisk	Explanation

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments		Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
.....00000	26-3414247	Essent US Holdings, Inc.	294,992,948	(48,052,630)			(16,569,898)				230,370,420	
.....13634	26-3728115	Essent Guaranty, Inc.	(294,992,948)				8,147,846	(187,731,364)			(474,576,466)	115,628,686
.....00000	27-2881289	Essent Solutions, LLC					2,571				2,571	
.....13748	27-1440460	Essent Guaranty of PA, Inc.					2,424,810	1,124,948			3,549,758	(676,946)
.....00000	45-3478888	CJW Solutions, LLC					8,244,995				8,244,995	
.....00000	98-0673657	Essent Reinsurance Ltd.					(150,000)	186,606,416			186,456,416	(114,951,740)
.....00000	92-2590985	Essent Title Holdings, Inc.					(2,100,324)				(2,100,324)	
.....00000	27-3723074	Boston National Holdings LLC		9,996,881							9,996,881	
.....00000	20-4860829	Boston National Title Agency, LLC					(1,423,356)				(1,423,356)	
.....00000	27-3737461	BNT of Texas, LLC					(499,006)				(499,006)	
.....00000	20-3430255	Agents National Title Holding Company					776,228				776,228	
.....12522	20-3840531	Agents National Title Insurance Company ..		38,055,749	4,850,000		38,708				42,944,457	
.....00000	26-2901911	Titlenet					1,107,426				1,107,426	
.....00000	86-3270350	EssentVentures LLC			(4,850,000)						(4,850,000)	
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** 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.






		Responses
MARCH FILING		
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?.....	WAIVED
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?.....	WAIVED
APRIL FILING		
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management’s Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
MAY FILING		
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
JUNE FILING		
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.




















MARCH FILING		
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?.....	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?.....	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1? ...	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?.....	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?..	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	YES
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will an approval from the reporting entity’s state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25.	Will an approval from the reporting entity’s state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity’s state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?.....	NO
27.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?.....	NO
28.	Will the Exhibit of Other Liabilities by Lines of Business be filed with the state of domicile and the NAIC by March 1?.....	NO
29.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?.....	NO
APRIL FILING		
30.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
33.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
37.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
AUGUST FILING		
38.	Will Management’s Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
Explanations:		
11.		
12.		
13.		
14.		
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Bar Codes:

3.	Risk-based Capital Report [Document Identifier 390]	
4.	Risk-based Capital Report [Document Identifier 390]	
11.	SIS Stockholder Information Supplement [Document Identifier 420]	
12.	Financial Guaranty Insurance Exhibit [Document Identifier 240]	
13.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	
14.	Supplement A to Schedule T [Document Identifier 455]	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

15.	Trusted Surplus Statement [Document Identifier 490]	 <div>136342023460000000</div>
16.	Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]	 <div>136342023385000000</div>
17.	Reinsurance Summary Supplemental Filing [Document Identifier 401]	 <div>136342023401000000</div>
18.	Medicare Part D Coverage Supplement [Document Identifier 365]	 <div>136342023365000000</div>
22.	Bail Bond Supplement [Document Identifier 500]	 <div>136342023500000000</div>
23.	Director and Officer Insurance Coverage Supplement [Document Identifier 505]	 <div>136342023505000000</div>
24.	Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	 <div>136342023224000000</div>
25.	Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	 <div>136342023225000000</div>
26.	Relief from the Requirements for Audit Committees [Document Identifier 226]	 <div>136342023226000000</div>
27.	Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts [Document Identifier 555]	 <div>136342023555000000</div>
28.	Exhibit of Other Liabilities by Lines of Business [Document Identifier 570]	 <div>136342023570000000</div>
29.	Market Conduct Annual Statement (MCAS) Premium Exhibit [Document Identifier 600]	 <div>136342023600000000</div>
30.	Credit Insurance Experience Exhibit [Document Identifier 230]	 <div>136342023230000000</div>
31.	Long-Term Care Experience Reporting Forms [Document Identifier 306]	 <div>136342023306000000</div>
32.	Accident and Health Policy Experience Exhibit [Document Identifier 210]	 <div>136342023210000000</div>
33.	Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]	 <div>136342023216000000</div>
34.	Cybersecurity and Identity Theft Insurance Coverage Supplement [Document Identifier 550]	 <div>136342023550000000</div>
35.	Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 [Document Identifier 290]	 <div>136342023290000000</div>
36.	Private Flood Insurance Supplement [Document Identifier 560]	 <div>136342023560000000</div>

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

	1	2	3	4
	Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
2404. Investment expenses			4,384,344	4,384,344
2497. Summary of remaining write-ins for Line 24 from overflow page	0	0	4,384,344	4,384,344

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	617,410,575	17.473	617,410,575	0	617,410,575	17.474
1.02 All other governments	55,698,055	1.576	55,698,055	0	55,698,055	1.576
1.03 U.S. states, territories and possessions, etc. guaranteed	26,425,118	0.748	26,425,118	0	26,425,118	0.748
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	67,490,266	1.910	67,490,266	0	67,490,266	1.910
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	682,750,075	19.323	682,750,075	0	682,750,075	19.324
1.06 Industrial and miscellaneous	1,600,681,395	45.301	1,600,681,395	0	1,600,681,395	45.304
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	27,765,416	0.786	27,765,416	0	27,765,416	0.786
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	3,078,220,900	87.117	3,078,220,900	0	3,078,220,900	87.122
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	565,500	0.016	565,500	0	565,500	0.016
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	212,321	0.006	0	0	0	0.000
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds		0.000	0	0	0	0.000
3.09 Total common stocks	777,821	0.022	565,500	0	565,500	0.016
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	727,478	0.021	727,478	0	727,478	0.021
5.04 Total real estate	727,478	0.021	727,478	0	727,478	0.021
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	104,453,991	2.956	104,453,991	0	104,453,991	2.956
6.02 Cash equivalents (Schedule E, Part 2)	72,020,809	2.038	72,020,810	0	72,020,810	2.038
6.03 Short-term investments (Schedule DA)	126,112,082	3.569	126,112,081	0	126,112,081	3.569
6.04 Total cash, cash equivalents and short-term investments	302,586,882	8.564	302,586,882	0	302,586,882	8.564
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	150,784,589	4.267	150,784,589	0	150,784,589	4.268
10. Receivables for securities	328,304	0.009	328,304	0	328,304	0.009
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	3,533,425,974	100.000	3,533,213,653	0	3,533,213,653	100.000

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	0
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	727,478
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0
		727,478
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	0
	3.2 Totals, Part 3, Column 11	0
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	0
	6.2 Totals, Part 3, Column 13	0
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	0
	7.2 Totals, Part 3, Column 10	0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	0
	8.2 Totals, Part 3, Column 9	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	727,478
10.	Deduct total nonadmitted amounts	0
11.	Statement value at end of current period (Line 9 minus Line 10)	727,478

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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 (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	
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:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
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 12)	
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	

NONE

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	146,924,805
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	3,058,890
	2.2 Additional investment made after acquisition (Part 2, Column 9)	9,525,647
		12,584,537
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	0
	3.2 Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	0
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 13	(5,025,666)
	5.2 Totals, Part 3, Column 9	0
		(5,025,666)
6.	Total gain (loss) on disposals, Part 3, Column 19	5,996,496
7.	Deduct amounts received on disposals, Part 3, Column 16	9,695,583
8.	Deduct amortization of premium and depreciation	0
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	0
	9.2 Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	0
	10.2 Totals, Part 3, Column 11	0
		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	150,784,589
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	150,784,589

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	3,078,570,202
2.	Cost of bonds and stocks acquired, Part 3, Column 7	599,251,590
3.	Accrual of discount	6,025,781
4.	Unrealized valuation increase/(decrease):	
	4.1. Part 1, Column 12	387,082
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	(7,217)
	4.4. Part 4, Column 11	109,793
		489,658
5.	Total gain (loss) on disposals, Part 4, Column 19	(5,963,821)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	582,484,573
7.	Deduct amortization of premium	16,725,944
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	0
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	176,703
		176,703
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	12,532
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,078,998,721
12.	Deduct total nonadmitted amounts	212,321
13.	Statement value at end of current period (Line 11 minus Line 12)	3,078,786,400

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States 2. Canada 3. Other Countries	.....617,410,575.....0 55,698,055	.....611,519,363.....0 49,308,398	.....619,030,151.....0 56,002,149	.....612,097,848.....0 51,730,000
	4. Totals	673,108,630	660,827,762	675,032,301	663,827,848
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	26,425,118	25,108,843	27,781,656	23,930,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	67,490,266	63,363,003	68,609,662	66,635,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	682,750,075	630,822,905	698,571,652	654,455,120
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States 9. Canada 10. Other Countries	.....1,204,085,895.....14,930,092 409,430,824	.....1,112,510,563.....14,187,266 388,532,326	.....1,220,961,897.....15,001,925 407,435,327	.....1,186,624,448.....14,725,000 403,007,316
	11. Totals	1,628,446,810	1,515,230,155	1,643,399,149	1,604,356,765
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,078,220,899	2,895,352,668	3,113,394,421	3,013,204,733
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States 15. Canada 16. Other Countries	.....0.....0 0	.....0.....0 0	.....0.....0 0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States 21. Canada 22. Other Countries	.....565,500.....0 0	.....565,500.....0 0	.....565,500.....0 0	
	23. Totals	565,500	565,500	565,500	
Parent, Subsidiaries and Affiliates	24. Totals	212,321	212,321	300,000	
	25. Total Common Stocks	777,821	777,821	865,500	
	26. Total Stocks	777,821	777,821	865,500	
	27. Total Bonds and Stocks	3,078,998,720	2,896,130,489	3,114,259,921	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	159,542,683	265,388,247	303,270,730	12,821,568	2,207,847	XXX	743,231,074	23.2	518,559,003	16.8	283,367,689	459,863,385
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	159,542,683	265,388,247	303,270,730	12,821,568	2,207,847	XXX	743,231,074	23.2	518,559,003	16.8	283,367,689	459,863,385
2. All Other Governments												
2.1 NAIC 1	0	20,439,016	466,137	259,857	8,253,505	XXX	29,418,515	0.9	38,597,141	1.3	10,183,103	19,235,412
2.2 NAIC 2	156,477	10,190,958	5,846,402	6,595,579	3,490,124	XXX	26,279,540	0.8	27,498,926	0.9	19,719,882	6,559,658
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	484,950	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	156,477	30,629,974	6,312,540	6,855,435	11,743,629	XXX	55,698,055	1.7	66,581,018	2.2	29,902,985	25,795,069
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	332,444	3,782,739	19,104,805	3,205,129	0	XXX	26,425,118	0.8	35,059,850	1.1	26,425,118	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	4,574,957	0.1	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	332,444	3,782,739	19,104,805	3,205,129	0	XXX	26,425,118	0.8	39,634,807	1.3	26,425,118	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	4,023,218	14,948,153	10,466,892	34,800,636	3,251,367	XXX	67,490,266	2.1	90,109,202	2.9	67,490,266	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	4,023,218	14,948,153	10,466,892	34,800,636	3,251,367	XXX	67,490,266	2.1	90,109,202	2.9	67,490,266	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	31,338,213	173,874,436	231,582,267	175,218,020	67,808,168	XXX	679,821,104	21.2	709,216,255	23.0	679,768,905	52,198
5.2 NAIC 2	1,788,958	1,140,013	0	0	0	XXX	2,928,971	0.1	2,559,474	0.1	2,928,971	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	33,127,171	175,014,449	231,582,267	175,218,020	67,808,168	XXX	682,750,075	21.3	711,775,729	23.1	682,697,876	52,198

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	86,699,873	462,648,347	454,225,091	61,796,673	6,866,001	XXX	1,072,235,987	33.5	1,063,032,281	34.5	507,392,662	564,843,325
6.2 NAIC 2	8,309,292	169,261,117	261,295,381	44,236,195	37,403,928	XXX	520,505,913	16.2	544,179,790	17.7	352,732,206	167,773,707
6.3 NAIC 3	931,700	5,120,627	1,010,987	0	876,181	XXX	7,939,495	0.2	5,051,008	0.2	4,778,934	3,160,561
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	2,578,210	0.1	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	95,940,866	637,030,091	716,531,459	106,032,868	45,146,110	XXX	1,600,681,395	50.0	1,614,841,288	52.5	864,903,802	735,777,593
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	1,743,948	0	0	0	XXX	1,743,948	0.1	1,364,515	0.0	1,743,948	0
10.2 NAIC 2	2,664,179	9,013,961	0	0	0	XXX	11,678,140	0.4	17,557,478	0.6	11,678,140	0
10.3 NAIC 3	1,405,528	10,884,594	0	0	0	XXX	12,290,122	0.4	12,428,544	0.4	12,290,122	0
10.4 NAIC 4	578,044	1,579,478	0	0	0	XXX	2,157,522	0.1	3,854,478	0.1	2,157,522	0
10.5 NAIC 5	0	187,267	0	0	0	XXX	187,267	0.0	0	0.0	187,267	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	4,647,751	23,409,248	0	0	0	XXX	28,056,999	0.9	35,205,015	1.1	28,056,999	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	1,032,437	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	1,032,437	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) ....281,936,431	.....942,824,887	.....1,019,115,922	.....288,101,883	.....88,386,889	.....0	.....2,620,366,012	.....81.8	.....XXX	.....XXX	.....1,576,371,692	.....1,043,994,320
12.2 NAIC 2	(d) ....12,918,906	.....189,606,049	.....267,141,783	.....50,831,774	.....40,894,052	.....0	.....561,392,564	.....17.5	.....XXX	.....XXX	.....387,059,199	.....174,333,365
12.3 NAIC 3	(d) ....2,337,228	.....16,005,221	.....1,010,987	.....0	.....876,181	.....0	.....20,229,617	.....0.6	.....XXX	.....XXX	.....17,069,056	.....3,160,561
12.4 NAIC 4	(d) .....578,044	.....1,579,478	.....0	.....0	.....0	.....0	.....2,157,522	.....0.1	.....XXX	.....XXX	.....2,157,522	.....0
12.5 NAIC 5	(d) .....0	.....187,267	.....0	.....0	.....0	.....0	(c) .....187,267	.....0.0	.....XXX	.....XXX	.....187,267	.....0
12.6 NAIC 6	(d) .....0	.....0	.....0	.....0	.....0	.....0	(c) .....0	.....0.0	.....XXX	.....XXX	.....0	.....0
12.7 Totals .....	.....297,770,609	.....1,150,202,902	.....1,287,268,692	.....338,933,657	.....130,157,122	.....0	(b) 3,204,332,982	.....100.0	.....XXX	.....XXX	.....1,982,844,736	.....1,221,488,246
12.8 Line 12.7 as a % of Col. 7	.....9.3	.....35.9	.....40.2	.....10.6	.....4.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....61.9	.....38.1
13. Total Bonds Prior Year												
13.1 NAIC 1 .....	.....170,397,454	.....995,015,835	.....931,297,402	.....243,033,685	.....117,226,307	.....0	.....XXX	.....XXX	.....2,456,970,683	.....79.8	.....1,424,347,126	.....1,032,623,557
13.2 NAIC 2 .....	.....25,300,264	.....251,675,933	.....228,708,847	.....40,553,682	.....50,131,898	.....0	.....XXX	.....XXX	.....596,370,625	.....19.4	.....407,576,774	.....188,793,851
13.3 NAIC 3 .....	.....0	.....13,632,709	.....4,331,793	.....0	.....0	.....0	.....XXX	.....XXX	.....17,964,502	.....0.6	.....13,632,709	.....4,331,793
13.4 NAIC 4 .....	.....443,861	.....4,214,814	.....1,774,013	.....0	.....0	.....0	.....XXX	.....XXX	.....6,432,688	.....0.2	.....3,854,478	.....2,578,210
13.5 NAIC 5 .....							.....XXX	.....XXX	(c) .....0	.....0.0	.....0	.....0
13.6 NAIC 6 .....							.....XXX	.....XXX	(c) .....0	.....0.0	.....0	.....0
13.7 Totals .....	.....196,141,579	.....1,264,539,291	.....1,166,112,055	.....283,587,367	.....167,358,205	.....0	.....XXX	.....XXX	(b) .3,077,738,497	.....100.0	.....1,849,411,087	.....1,228,327,410
13.8 Line 13.7 as a % of Col. 9	.....6.4	.....41.1	.....37.9	.....9.2	.....5.4	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....60.1	.....39.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1 .....	.....180,279,937	.....436,982,591	.....602,946,729	.....270,830,538	.....85,331,898	.....0	.....1,576,371,692	.....49.2	.....1,424,347,126	.....46.3	.....1,576,371,692	.....XXX
14.2 NAIC 2 .....	.....6,818,708	.....123,390,571	.....179,592,294	.....43,421,937	.....33,835,688	.....0	.....387,059,199	.....12.1	.....407,576,774	.....13.2	.....387,059,199	.....XXX
14.3 NAIC 3 .....	.....2,337,228	.....13,855,647	.....0	.....0	.....876,181	.....0	.....17,069,056	.....0.5	.....13,632,709	.....0.4	.....17,069,056	.....XXX
14.4 NAIC 4 .....	.....578,044	.....1,579,478	.....0	.....0	.....0	.....0	.....2,157,522	.....0.1	.....3,854,478	.....0.1	.....2,157,522	.....XXX
14.5 NAIC 5 .....	.....0	.....187,267	.....0	.....0	.....0	.....0	.....187,267	.....0.0	.....0	.....0.0	.....187,267	.....XXX
14.6 NAIC 6 .....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
14.7 Totals .....	.....190,013,917	.....575,995,554	.....782,539,023	.....314,252,475	.....120,043,767	.....0	.....1,982,844,736	.....61.9	.....1,849,411,087	.....60.1	.....1,982,844,736	.....XXX
14.8 Line 14.7 as a % of Col. 7	.....9.6	.....29.0	.....39.5	.....15.8	.....6.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	.....5.9	.....18.0	.....24.4	.....9.8	.....3.7	.....0.0	.....61.9	.....XXX	.....XXX	.....XXX	.....61.9	.....XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1 .....	.....101,656,495	.....505,842,296	.....416,169,193	.....17,271,346	.....3,054,991	.....0	.....1,043,994,320	.....32.6	.....1,032,623,557	.....33.6	.....XXX	.....1,043,994,320
15.2 NAIC 2 .....	.....6,100,198	.....66,215,478	.....87,549,489	.....7,409,836	.....7,058,364	.....0	.....174,333,365	.....5.4	.....188,793,851	.....6.1	.....XXX	.....174,333,365
15.3 NAIC 3 .....	.....0	.....2,149,574	.....1,010,987	.....0	.....0	.....0	.....3,160,561	.....0.1	.....4,331,793	.....0.1	.....XXX	.....3,160,561
15.4 NAIC 4 .....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....2,578,210	.....0.1	.....XXX	.....0
15.5 NAIC 5 .....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
15.6 NAIC 6 .....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
15.7 Totals .....	.....107,756,692	.....574,207,348	.....504,729,669	.....24,681,182	.....10,113,355	.....0	.....1,221,488,246	.....38.1	.....1,228,327,410	.....39.9	.....XXX	.....1,221,488,246
15.8 Line 15.7 as a % of Col. 7	.....8.8	.....47.0	.....41.3	.....2.0	.....0.8	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	.....3.4	.....17.9	.....15.8	.....0.8	.....0.3	.....0.0	.....38.1	.....XXX	.....XXX	.....XXX	.....XXX	.....38.1

(a) Includes \$761,624,861 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$29,799,345 current year of bonds with Z designations and \$124,287 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$0 current year, \$0 prior year of bonds with 5GI designations and \$0 current year, \$0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$125,820,499 ; NAIC 2 \$291,582 ; NAIC 3 \$0 ; NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.
SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	155,083,954	238,367,076	285,229,136	0	0	XXX	678,680,166	21.2	501,996,855	16.3	218,816,781	459,863,385
1.02 Residential Mortgage-Backed Securities	4,458,728	27,021,171	18,041,594	12,821,568	2,207,847	XXX	64,550,908	2.0	16,562,148	0.5	64,550,908	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	159,542,683	265,388,247	303,270,730	12,821,568	2,207,847	XXX	743,231,074	23.2	518,559,003	16.8	283,367,689	459,863,385
2. All Other Governments												
2.01 Issuer Obligations	156,477	30,629,974	6,312,540	6,855,435	11,743,629	XXX	55,698,055	1.7	66,581,018	2.2	29,902,985	25,795,069
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	156,477	30,629,974	6,312,540	6,855,435	11,743,629	XXX	55,698,055	1.7	66,581,018	2.2	29,902,985	25,795,069
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	332,444	3,782,739	19,104,805	3,205,129	0	XXX	26,425,118	0.8	39,634,807	1.3	26,425,118	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	332,444	3,782,739	19,104,805	3,205,129	0	XXX	26,425,118	0.8	39,634,807	1.3	26,425,118	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	4,023,218	14,948,153	10,466,892	34,800,636	3,251,367	XXX	67,490,266	2.1	90,109,202	2.9	67,490,266	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	4,023,218	14,948,153	10,466,892	34,800,636	3,251,367	XXX	67,490,266	2.1	90,109,202	2.9	67,490,266	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	7,749,945	86,522,030	151,405,451	115,715,492	55,055,119	XXX	416,448,038	13.0	467,718,868	15.2	416,448,038	0
5.02 Residential Mortgage-Backed Securities	20,623,936	58,973,374	44,880,468	50,872,045	12,753,049	XXX	188,102,872	5.9	173,095,184	5.6	188,102,872	0
5.03 Commercial Mortgage-Backed Securities	4,349,860	26,811,172	33,861,646	1,331,376	0	XXX	66,354,054	2.1	60,472,296	2.0	66,354,054	0
5.04 Other Loan-Backed and Structured Securities ...	403,430	2,707,873	1,434,702	7,299,107	0	XXX	11,845,112	0.4	10,489,380	0.3	11,792,913	52,198
5.05 Totals	33,127,171	175,014,449	231,582,267	175,218,020	67,808,168	XXX	682,750,075	21.3	711,775,729	23.1	682,697,876	52,198
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	11,282,997	230,441,557	494,876,657	96,521,523	44,758,510	XXX	877,881,243	27.4	862,602,571	28.0	684,275,173	193,606,071
6.02 Residential Mortgage-Backed Securities	2,784,990	16,469,302	11,417,063	4,823,824	101,951	XXX	35,597,130	1.1	30,636,507	1.0	0	35,597,130
6.03 Commercial Mortgage-Backed Securities	47,997,214	140,224,221	91,788,499	0	0	XXX	280,009,935	8.7	282,789,425	9.2	173,753,685	106,256,250
6.04 Other Loan-Backed and Structured Securities ...	33,875,664	249,895,012	118,449,240	4,687,522	285,649	XXX	407,193,086	12.7	438,812,785	14.3	6,874,944	400,318,142
6.05 Totals	95,940,866	637,030,091	716,531,459	106,032,868	45,146,110	XXX	1,600,681,395	50.0	1,614,841,288	52.5	864,903,802	735,777,593
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	4,647,751	23,409,248	0	0	0	XXX	28,056,999	0.9	35,205,015	1.1	28,056,999	0
10.03 Totals	4,647,751	23,409,248	0	0	0	XXX	28,056,999	0.9	35,205,015	1.1	28,056,999	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	1,032,437	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	178,629,036	604,691,529	967,395,480	257,098,216	114,808,626	XXX	2,122,622,886	66.2	XXX	XXX	1,443,358,361	679,264,525
12.02 Residential Mortgage-Backed Securities	27,867,655	102,463,846	74,339,125	68,517,437	15,062,847	XXX	288,250,910	9.0	XXX	XXX	252,653,780	35,597,130
12.03 Commercial Mortgage-Backed Securities	52,347,074	167,035,394	125,650,145	1,331,376	0	XXX	346,363,989	10.8	XXX	XXX	240,107,739	106,256,250
12.04 Other Loan-Backed and Structured Securities	34,279,094	252,602,885	119,883,942	11,986,628	285,649	XXX	419,038,197	13.1	XXX	XXX	18,667,857	400,370,341
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	4,647,751	23,409,248	0	0	0	XXX	28,056,999	0.9	XXX	XXX	28,056,999	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	297,770,609	1,150,202,902	1,287,268,692	338,933,657	130,157,122	0	3,204,332,982	100.0	XXX	XXX	1,982,844,736	1,221,488,246
12.10 Line 12.09 as a % of Col. 7	9.3	35.9	40.2	10.6	4.1	0.0	100.0	XXX	XXX	XXX	61.9	38.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	94,017,820	753,893,966	806,517,677	220,362,023	153,851,833	XXX	XXX	XXX	2,028,643,320	65.9	1,373,152,959	655,490,360
13.02 Residential Mortgage-Backed Securities	21,421,960	80,447,320	55,670,120	51,057,916	11,696,524	XXX	XXX	XXX	220,293,840	7.2	189,175,779	31,118,061
13.03 Commercial Mortgage-Backed Securities	50,972,401	168,067,341	121,628,617	1,930,230	663,131	XXX	XXX	XXX	343,261,721	11.2	227,946,659	115,315,062
13.04 Other Loan-Backed and Structured Securities	26,031,732	229,590,877	182,295,641	10,237,198	1,146,717	XXX	XXX	XXX	449,302,165	14.6	22,898,238	426,403,927
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	2,665,229	32,539,786	0	0	0	XXX	XXX	XXX	35,205,015	1.1	35,205,015	0
13.08 Unaffiliated Certificates of Deposit	1,032,437	0	0	0	0	XXX	XXX	XXX	1,032,437	0.0	1,032,437	0
13.09 Totals	196,141,579	1,264,539,291	1,166,112,055	283,587,367	167,358,206	0	XXX	XXX	3,077,738,498	100.0	1,849,411,087	1,228,327,411
13.10 Line 13.09 as a % of Col. 9	6.4	41.1	37.9	9.2	5.4	0.0	XXX	XXX	100.0	XXX	60.1	39.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	146,756,761	352,688,263	598,754,435	240,076,031	105,082,872	XXX	1,443,358,361	45.0	1,373,152,959	44.6	1,443,358,361	XXX
14.02 Residential Mortgage-Backed Securities	25,082,665	85,994,545	62,922,061	63,693,613	14,960,896	XXX	252,653,780	7.9	189,175,779	6.1	252,653,780	XXX
14.03 Commercial Mortgage-Backed Securities	12,820,340	108,362,593	117,593,431	1,331,376	0	XXX	240,107,739	7.5	227,946,659	7.4	240,107,739	XXX
14.04 Other Loan-Backed and Structured Securities	706,400	5,540,906	3,269,096	9,151,455	0	XXX	18,667,857	0.6	22,898,238	0.7	18,667,857	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	4,647,751	23,409,248	0	0	0	XXX	28,056,999	0.9	35,205,015	1.1	28,056,999	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	1,032,437	0.0	0	XXX
14.09 Totals	190,013,917	575,995,554	782,539,023	314,252,475	120,043,767	0	1,982,844,736	61.9	1,849,411,087	60.1	1,982,844,736	XXX
14.10 Line 14.09 as a % of Col. 7	9.6	29.0	39.5	15.8	6.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.9	18.0	24.4	9.8	3.7	0.0	61.9	XXX	XXX	XXX	61.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	31,872,275	252,003,266	368,641,045	17,022,185	9,725,754	XXX	679,264,525	21.2	655,490,360	21.3	XXX	679,264,525
15.02 Residential Mortgage-Backed Securities	2,784,990	16,469,302	11,417,063	4,823,824	101,951	XXX	35,597,130	1.1	31,118,061	1.0	XXX	35,597,130
15.03 Commercial Mortgage-Backed Securities	39,526,734	58,672,801	8,056,715	0	0	XXX	106,256,250	3.3	115,315,062	3.7	XXX	106,256,250
15.04 Other Loan-Backed and Structured Securities	33,572,693	247,061,979	116,614,846	2,835,173	285,649	XXX	400,370,341	12.5	426,403,927	13.9	XXX	400,370,341
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	107,756,692	574,207,348	504,729,669	24,681,182	10,113,355	0	1,221,488,246	38.1	1,228,327,411	39.9	XXX	1,221,488,246
15.10 Line 15.09 as a % of Col. 7	8.8	47.0	41.3	2.0	0.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.4	17.9	15.8	0.8	0.3	0.0	38.1	XXX	XXX	XXX	XXX	38.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	29,584	29,584	0	0	0
2. Cost of short-term investments acquired	125,676,651	125,676,651	0	0	0
3. Accrual of discount	2,010,883	2,010,883	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	8,863	8,863	0	0	0
6. Deduct consideration received on disposals	1,613,899	1,613,899	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	126,112,081	126,112,081	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	126,112,081	126,112,081	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	51,758,914	0	51,758,914	0
2. Cost of cash equivalents acquired	730,576,181	10,464,718	720,111,463	0
3. Accrual of discount	135,282	135,282	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	710,449,567	10,600,000	699,849,567	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	72,020,810	0	72,020,810	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	72,020,810	0	72,020,810	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

[illegible]

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Owner- ship
000000-00-0 .	AQUILINE FINANCIAL SERVICES FUND IV L.P. ....	.....	New York .....	..... NY.....	Aquiline Capital Partners LLC .....	.....	12/20/2019 ...	.....	4,545,075	5,982,852	5,982,852	496,218	.....	.....	.....	.....	.....	454,543	0.200
000000-00-0 .	Aquiline Financial Services Fund V L.P. ....	.....	New York .....	..... NY.....	Aquiline Capital Partners LLC .....	.....	06/23/2023 ...	.....	1,335,557	1,811,960	1,811,960	476,403	.....	.....	.....	.....	.....	3,075,001	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 ...	.....	1,934,465	2,371,230	2,371,230	310,500	.....	.....	.....	.....	.....	2,873,843	1.200
000000-00-0 .	Gallatin Point Capital Partners LP .....	.....	Greenwich .....	..... CT.....	Gallatin Point Capital Partners LP .....	.....	11/16/2018 ...	.....	10,837,333	22,160,927	22,160,927	952,942	.....	.....	.....	.....	.....	2,262,585	9.600
000000-00-0 .	Gallatin Point Capital Partners II LP .....	.....	Greenwich .....	..... CT.....	Gallatin Point Capital Partners LP .....	.....	12/29/2021 ...	.....	20,485,600	24,190,037	24,190,037	158,508	.....	.....	.....	.....	.....	29,290,396	3.700
1999999.	Joint Venture Interests - Common Stock - Unaffiliated								39,138,030	56,517,006	56,517,006	2,394,571	0	0	0	0	0	37,956,368	XXX
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 ...	.....	7,380,106	8,107,501	8,107,501	(1,041,938)	.....	.....	.....	.....	.....	2,830,732	1.600
000000-00-0 .	Blackstone Property Partners L.P. ....	.....	New York .....	..... NY.....	Blackstone Property Associates L.P. ....	.....	06/25/2019 ...	.....	14,777,472	17,700,099	17,700,099	(2,522,664)	.....	.....	.....	.....	.....	0	0.100
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 ...	.....	8,994,280	12,141,753	12,141,753	(1,605,986)	.....	.....	.....	.....	.....	0	0.600
000000-00-0 .	Pretium Residential Real Estate Fund II, L.P. ....	.....	New York .....	..... NY.....	Pretium Partners, LLC .....	.....	07/13/2018 ...	.....	(13,675,203)	29,740,749	29,740,749	(2,249,649)	.....	.....	.....	.....	.....	12,918,943	3.600
2199999.	Joint Venture Interests - Real Estate - Unaffiliated								17,476,655	67,690,102	67,690,102	(7,420,237)	0	0	0	0	0	15,749,675	XXX
000000-00-0 .	Global Transport Income Fund Master Partnership SCSp .....	.....	Luxembourg .....	..... LUX.....	Global Transport Income Fund Master Partnership SCSp .....	.....	07/08/2022 ...	.....	25,000,000	26,577,481	26,577,481	.....	.....	.....	.....	.....	.....	0	0.900
2599999.	Joint Venture Interests - Other - Unaffiliated								25,000,000	26,577,481	26,577,481	0	0	0	0	0	0	0	XXX
6099999.	Total - Unaffiliated								81,614,685	150,784,589	150,784,589	(5,025,666)	0	0	0	0	0	53,706,043	XXX
6199999.	Total - Affiliated								0	0	0	0	0	0	0	0	0	0	XXX
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6299999.	Totals								81,614,685	150,784,589	150,784,589	(5,025,666)	0	0	0	0	0	53,706,043	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ..\$0 1B ..\$0 1C ..\$0 1D ..\$0 1E ..\$0 1F ..\$0 1G ..\$0
1B 2A ..\$0 2B ..\$0 2C ..\$0
1C 3A ..\$0 3B ..\$0 3C ..\$0
1D 4A ..\$0 4B ..\$0 4C ..\$0
1E 5A ..\$0 5B ..\$0 5C ..\$0
1F 6\$0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
000000-00-0	AQUILINE FINANCIAL SERVICES FUND IV L.P.	New York	NY.....	Aquiline Capital Partners LLC .....	...12/20/2019 ...	.....	.....	.....391,607 .....	.....	.....0.200
000000-00-0	Aquiline Financial Services Fund V L.P.	New York	NY.....	Aquiline Capital Partners LLC .....	...06/23/2023 .....	.....	.....998,160 .....	.....337,397 .....	.....	.....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 .....	.....	.....2,060,730 .....	.....	.....	.....1.200
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT.....	Gallatin Point Capital Partners LP .....	...11/16/2018 .....	.....	.....	.....978,028 .....	.....	.....9.600
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT.....	Gallatin Point Capital Partners LP .....	...12/29/2021 .....	.....	.....	.....5,393,907 .....	.....	.....3.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,058,890	7,100,939	0	XXX
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 ...	.....	.....	.....94,123 .....	.....0 .....	.....1.600
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 .....	.....	.....	.....38,004 .....	.....	.....0.600
000000-00-0	U.S. Real Property Income Fund Advisors, LLC	New York	NY.....	U.S. Real Property Income Fund Advisors, LLC .....	...04/01/2019 .....	.....	.....	.....56,856 .....	.....	.....0.600
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	188,983	0	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX.....	Global Transport Income Fund Master Partnership SCSp .....	...07/08/2022 ...	.....	.....	.....2,235,725 .....	.....	.....0.900
2599999. Joint Venture Interests - Other - Unaffiliated							0	2,235,725	0	XXX
6099999. Total - Unaffiliated							3,058,890	9,525,647	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
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6299999 - Totals							3,058,890	9,525,647	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - PART 3

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

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
000000-00-0	Gallatin Point Capital Partners LP	Greenwich .....	..... CT.....	Gallatin Point Capital Partners LP .....	. 11/16/2018 ..	.....	.... 1,065,387 .....	.....	.....	.....	.....	.....0 .....	.....	..... 1,065,387 .....	..... 1,065,387 .....	.....	.... 1,059,644 .....	.... 1,059,644 .....	.....
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich .....	..... CT.....	Gallatin Point Capital Partners LP .....	. 12/29/2021 ..	.....	.... 1,081,486 .....	.....	.....	.....	.....	.....0 .....	.....	..... 1,081,486 .....	..... 1,081,486 .....	.....	.... 1,081,486 .....	.... 1,081,486 .....	.....
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,146,873	0	0	0	0	0	0	2,146,873	2,146,873	0	2,141,130	2,141,130	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 ..	.....	.... 2,940,977 .....	.....	.....	.....	.....	.....0 .....	.....	..... 2,940,977 .....	..... 2,940,977 .....	.....	.... 222,528 .....	.... 222,528 .....	.....
000000-00-0	Blackstone Property Partners L.P.	New York .....	..... NY.....	Blackstone Property Associates L.P. ....	. 06/25/2019 ..	.....	.... 316,651 .....	.....	.....	.....	.....	.....0 .....	.....	..... 316,651 .....	..... 316,651 .....	.....	.... 0 .....	.... 0 .....	.....
000000-00-0	Pretium Residential Real Estate Fund II, L.P.	New York .....	..... NY.....	Pretium Partners, LLC .....	. 07/13/2018 ..	.....	.... 1,430,516 .....	.....	.....	.....	.....	.....0 .....	.....	..... 1,430,516 .....	..... 1,430,516 .....	.....	.... 1,430,516 .....	.... 1,430,516 .....	.....
000000-00-0	U.S. Real Property Income Fund, L.P.	New York .....	..... NY.....	U.S. Real Property Income Fund Advisors, LLC .....	. 04/01/2019 ..	08/31/2023 ..	.... 624,842 .....	.....	.....	.....	.....	.....0 .....	.....	..... 624,842 .....	..... 624,842 .....	.....	.... 624,842 .....	.... 624,842 .....	.....
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,312,986	0	0	0	0	0	0	5,312,986	5,312,986	0	2,277,886	2,277,886	0
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg .....	..... LUX.....	Global Transport Income Fund Master Partnership SCSp .....	. 07/08/2022 ..	.....	.... 2,235,724 .....	.....	.....	.....	.....	.....0 .....	.....	..... 2,235,724 .....	..... 2,235,724 .....	.....	.... 1,577,480 .....	.... 1,577,480 .....	.....
2599999. Joint Venture Interests - Other - Unaffiliated							2,235,724	0	0	0	0	0	0	2,235,724	2,235,724	0	1,577,480	1,577,480	0
6099999. Total - Unaffiliated							9,695,583	0	0	0	0	0	0	9,695,583	9,695,583	0	5,996,496	5,996,496	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
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6299999 - Totals							9,695,583	0	0	0	0	0	0	9,695,583	9,695,583	0	5,996,496	5,996,496	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FF-0	UNITED STATES TREASURY .....	...	...	...	1.A	19,931,156	105.8438	16,141,172	15,250,000	17,364,528	0	(406,334)	0	0	5.250	2.230	MN	103,377	800,625	06/27/2017	11/15/2028
912828-M5-6	UNITED STATES TREASURY .....	...	...	...	1.A	10,056,825	96.3125	9,669,775	10,040,000	10,044,196	0	(2,173)	0	0	2.250	2.227	MN	29,168	225,900	04/17/2017	11/15/2025
912828-U2-4	UNITED STATES TREASURY .....	...	...	...	1.A	9,806,250	94.5625	9,456,250	10,000,000	9,939,961	0	20,026	0	0	2.000	2.217	MN	25,824	171,480	11/15/2016	11/15/2026
912828-ZT-0	UNITED STATES TREASURY .....	...	...	...	1.A	24,452,231	94.1719	23,072,109	24,500,000	24,486,219	0	9,718	0	0	0.250	0.290	MN	5,355	61,250	06/26/2020	05/31/2025
91282C-GM-7	UNITED STATES TREASURY .....	...	...	...	1.A	14,476,810	97.1094	14,032,305	14,450,000	14,475,552	0	(1,258)	0	0	3.500	3.477	FA	191,031	252,875	04/24/2023	02/15/2033
91282C-JF-9	UNITED STATES TREASURY .....	...	...	...	1.A	14,673,375	104.4375	15,039,000	14,400,000	14,667,698	0	(5,677)	0	0	4.875	4.443	AO	119,571	0	11/17/2023	10/31/2028
91282C-JP-7	UNITED STATES TREASURY .....	...	...	...	1.A	2,018,288	101.0313	2,020,625	2,000,000	2,018,129	0	(159)	0	0	4.375	4.046	JD	4,064	0	12/21/2023	12/15/2026
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond .....	..0..	...	...	1.A	459,863,385	100.0000	459,863,385	459,863,385	459,863,385	0	0	0	0	0.000	0.000	N/A	0	0	12/14/2022	12/14/2032
0019999999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						555,278,318	XXX	549,294,621	550,503,385	552,859,667	0	(385,857)	0	0	XXX	XXX	XXX	478,391	1,512,130	XXX	XXX
36179N-Q5-0	G2 MA1376 - RMBS .....	...	...	4	1.A	1,575,088	97.7773	1,427,237	1,459,682	1,636,472	0	13,103	0	0	4.000	1.982	MON	4,866	58,387	11/04/2016	10/20/2043
36179R-GA-1	G2 MA2893 - RMBS .....	...	...	4	1.A	12,231	97.9274	11,273	11,511	12,694	0	66	0	0	4.000	2.311	MON	38	460	07/22/2015	06/20/2045
36179R-JF-7	G2 MA2962 - RMBS .....	...	...	4	1.A	2,235,123	97.9285	2,038,335	2,081,453	2,340,104	0	14,227	0	0	4.000	2.008	MON	6,938	83,258	10/05/2016	07/20/2045
36179R-LQ-0	G2 MA3035 - RMBS .....	...	...	4	1.A	1,822,329	97.9284	1,679,974	1,715,512	1,926,304	0	12,761	0	0	4.000	2.036	MON	5,718	68,620	12/16/2015	08/20/2045
36179T-E3-5	G2 MA4654 - RMBS .....	...	...	4	1.A	1,022,031	99.3081	963,760	970,475	1,087,462	0	5,926	0	0	4.500	2.555	MON	3,639	43,671	06/04/2019	08/20/2047
36179T-SJ-5	G2 MA5021 - RMBS .....	...	...	4	1.A	991,668	99.0803	966,044	934,641	1,071,520	0	7,159	0	0	4.500	2.204	MON	3,505	42,059	10/31/2019	02/20/2048
36179U-K2-7	G2 MA5713 - RMBS .....	...	...	4	1.A	1,108,132	102.1874	1,073,497	1,050,518	1,233,559	0	(12,021)	0	0	5.500	2.363	MON	4,815	57,779	07/18/2019	01/20/2049
36179U-Q5-4	G2 MA5876 - RMBS .....	...	...	4	1.A	2,850,382	96.8703	2,659,569	2,745,495	3,100,075	0	5,758	0	0	4.000	2.049	MON	9,152	109,820	01/17/2020	04/20/2049
36179V-ZR-4	G2 MA7052 - RMBS .....	...	...	4	1.A	710,267	87.9593	593,891	675,189	718,008	0	655	0	0	2.500	1.656	MON	655	1,407	12/04/2020	12/20/2050
3622AC-UI-8	G2 786997 - RMBS .....	...	...	4	1.A	20,485,992	102.3636	20,316,275	19,847,162	20,484,843	0	(1,149)	0	0	6.000	5.339	MON	99,236	0	12/15/2023	10/20/2053
3622AC-YL-8	G2 787115 - RMBS .....	...	...	4	1.A	29,119,274	102.6770	29,116,295	28,357,175	29,117,634	0	(1,640)	0	0	6.000	5.453	MON	141,786	0	12/15/2023	11/20/2053
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS .....	...	4,5 .....	...	1.A	70,773	96.1875	77,773	70,651	83,561	0	2,902	0	0	5.873	2.167	MON	173	3,840	05/31/2012	07/16/2041
38379V-DJ-0	GNR 2016-020 BY - CMO/RMBS .....	...	4 .....	...	1.A	1,748,543	80.6349	1,350,635	1,675,000	1,738,672	0	(1,853)	0	0	3.000	2.754	MON	4,188	50,250	12/02/2019	02/20/2046
0029999999 Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						63,751,833	XXX	62,224,742	61,594,463	64,550,908	0	45,895	0	0	XXX	XXX	XXX	285,460	535,024	XXX	XXX
0109999999 Total - U.S. Government Bonds						619,030,151	XXX	611,519,363	612,097,848	617,410,575	0	(339,962)	0	0	XXX	XXX	XXX	763,851	2,047,154	XXX	XXX
05968C-AC-6	FOREIGN TRADE BANK OF LATIN AMERICA INC	C	1,2 .....	...	2.B FE	457,783	93.0459	428,011	460,000	459,222	0	449	0	0	2.375	2.477	MS	3,247	10,925	09/09/2020	09/14/2025
168863-BW-7	CHILE, GOVERNMENT OF	C .....	...	...	1.F FE	4,315,370	97.5793	4,283,731	4,390,000	4,375,533	0	11,389	0	0	3.125	3.400	MS	35,821	137,188	04/12/2018	03/27/2025
168863-DV-7	CHILE, GOVERNMENT OF	C	1,2 .....	...	1.F FE	259,823	89.2620	232,081	260,000	259,857	0	16	0	0	3.500	3.507	JJ	3,817	9,100	01/27/2022	01/31/2034
168863-DW-5	CHILE, GOVERNMENT OF	C	1,2 .....	...	1.F FE	198,100	81.8804	163,761	200,000	198,176	0	39	0	0	4.000	4.055	JJ	3,356	8,000	01/27/2022	01/31/2052
168863-DX-3	CHILE, GOVERNMENT OF	C	1,2 .....	...	1.F FE	199,880	94.4890	188,978	200,000	199,928	0	24	0	0	2.750	2.762	JJ	2,307	5,500	01/27/2022	01/31/2027
29134W-AB-3	EMIRATE OF ABU DHABI	C .....	...	...	1.C FE	4,062,915	96.8750	4,097,813	4,230,000	4,173,966	0	22,597	0	0	3.125	3.722	MN	21,297	132,188	09/06/2018	05/03/2026
29135L-AA-8	EMIRATE OF ABU DHABI	C .....	...	...	1.C FE	5,181,900	95.8750	5,292,300	5,520,000	5,370,659	0	36,199	0	0	3.125	3.903	AO	38,333	172,500	04/13/2018	10/11/2027
29246B-AE-8	EMPRESAS PUBLICAS DE MEDELLIN ESP	C	1,2 .....	...	2.C FE	630,374	85.3750	520,788	610,000	622,263	139,352	(2,039)	0	0	4.250	3.828	JJ	11,738	25,925	08/13/2019	07/18/2029
455780-AX-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	C .....	...	...	2.B FE	2,311,170	117.0000	1,918,800	1,640,000	2,212,703	0	(34,235)	0	0	6.625	3.321	FA	40,442	108,650	01/08/2021	02/17/2037
455780-CW-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	C .....	...	...	2.B FE	1,039,710	76.1250	799,313	1,050,000	1,040,439	0	243	0	0	3.050	3.100	MS	9,696	32,025	01/05/2021	03/12/2051
46513J-B4-2	ISRAEL, STATE OF (GOVERNMENT)	C .....	...	...	1.E FE	575,078	76.9045	407,594	530,000	571,592	0	(1,038)	0	0	3.875	3.407	JJ	10,155	20,538	07/02/2020	07/03/2050
501499-AB-3	KUWAIT, STATE OF (GOVERNMENT)	C .....	...	...	1.E FE	5,180,750	97.5000	5,167,500	5,300,000	5,252,614	0	13,768	0	0	3.500	3.798	MS	52,043	185,500	04/13/2018	03/20/2027
698299-AW-4	PANAMA, REPUBLIC OF (GOVERNMENT)	C .....	...	...	2.C FE	2,701,093	99.5000	1,840,750	1,850,000	2,546,881	0	(53,299)	0	0	6.700	2.731	JJ	53,367	123,950	01/08/2021	01/26/2036
698299-BN-3	PANAMA, REPUBLIC OF (GOVERNMENT)	C	1,2 .....	...	2.C FE	2,171,729	73.2500	1,582,200	2,160,000	2,169,052	0	(933)	0	0	2.252	2.198	MS	12,431	48,643	01/20/2021	09/29/2032
71567R-AH-9	PERUSAHAAN PENERBIT SURAT BERTAGI SYARI	D .....	...	...	2.B FE	1,626,080	98.6250	1,390,613	1,410,000	1,525,084	0	(34,342)	0	0	4.150	1.558	MS	14,954	58,515	01/06/2021	03/29/2027
718286-BW-6	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	C .....	...	...	2.B FE	2,683,150	102.2500	2,106,350	2,060,000	2,586,572	0	(33,374)	0	0	5.000	2.665	JJ	48,067	103,000	01/08/2021	01/13/2037
718286-CR-6	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	C .....	...	...	2.B FE	870,000	92.2500	802,575	870,000	870,000	0	0	0	0	3.556	3.556	JJ	7,906	30,937	03/21/2022	09/29/2032
74727P-AY-7	QATAR, STATE OF (GOVERNMENT)	C	1 .....	...	1.D FE	2,964,384	101.1250	2,184,300	2,160,000	2,905,719	0	(20,332)	0	0	5.103	3.076	AO	20,820	110,225	01/08/2021	04/23/2048
74730D-AC-7	QATAR ENERGY	C	1,2 .....	...	1.D FE	465,004	85.1250	400,088	470,000	466,137	0	465	0	0	2.250	2.370	JJ	4,964	10,575	06/30/2021	07/12/2031
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMENT)	C .....	...	...	2.B FE	2,106,156	100.3750	1,565,850	1,560,000	2,069,400	0	(12,777)	0	0	5.100	3.212	JD	2,873	119,340	01/08/2021	06/18/2050

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760942-BB-7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMENT)	C.....			.. 2.B FE	594,378	100.8750	544,725	540,000	563,540	0	(7,946)	0	0	4.375	3.059	AO	4,200	23,625	12/13/2019	10/27/2027
77586R-AK-6	ROMANIA (GOVERNMENT)	C.....			.. 2.C FE	1,858,612	93.1250	1,741,438	1,870,000	1,862,766	0	2,183	0	0	3.000	3.130	FA	19,323	56,100	01/19/2022	02/27/2027
77586R-AL-4	ROMANIA (GOVERNMENT)	C.....			.. 2.C FE	1,401,117	86.1250	1,214,363	1,410,000	1,402,703	0	788	0	0	3.625	3.698	MS	13,346	51,113	01/19/2022	03/27/2032
80413T-AP-4	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C.....			.. 1.E FE	1,086,800	93.8750	976,300	1,040,000	1,066,316	0	(8,222)	0	0	2.500	1.656	FA	10,689	26,000	06/18/2021	02/03/2027
91087B-AC-4	MEXICO (UNITED MEXICAN STATES) (GOVERNME)	C.....	1		.. 2.B FE	4,327,080	98.8362	4,230,189	4,280,000	4,299,180	0	(5,291)	0	0	4.150	4.001	MS	45,885	177,620	04/12/2018	03/28/2027
M6320U-BA-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D.....			.. 1.E FE	3,365,400	86.4560	2,455,350	2,840,000	3,343,526	0	(6,548)	0	0	4.500	3.619	AO	24,495	127,800	07/02/2020	04/22/2060
M8489S-AN-7	QATAR, STATE OF (GOVERNMENT)	D.....	1		.. 1.D FE	1,254,627	92.1206	911,994	990,000	1,234,491	0	(5,989)	0	0	4.400	3.030	AO	9,075	43,560	07/02/2020	04/16/2050
X5424X-BQ-0	RUSSIA, FEDERATION OF (GOVERNMENT)	D.....			.. 1.G Z	0	46.0000	0	0	0	0	0	0	0	5.250	23.841	JD	21,000	0	12/13/2019	06/23/2047
Y20721-BM-0	INDONESIA, REPUBLIC OF (GOVERNMENT)	D.....			.. 2.B FE	1,215,788	103.5977	1,046,337	1,010,000	1,194,474	0	(5,595)	0	0	5.125	3.850	JJ	23,868	51,763	12/13/2019	01/15/2045
Y20721-BQ-1	INDONESIA, REPUBLIC OF (GOVERNMENT)	D.....			.. 2.B FE	897,900	99.3060	814,309	820,000	855,258	0	(11,025)	0	0	4.350	2.853	JJ	17,141	35,670	12/13/2019	01/08/2029
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						56,002,149	XXX	49,308,398	51,730,000	55,698,055	139,352	(154,824)	0	0	XXX	XXX	XXX	586,658	2,046,473	XXX	XXX
0309999999. Total - All Other Government Bonds						56,002,149	XXX	49,308,398	51,730,000	55,698,055	139,352	(154,824)	0	0	XXX	XXX	XXX	586,658	2,046,473	XXX	XXX
13063A-SG-5	CALIFORNIA ST			1	.. 1.D FE	2,034,272	126.3230	2,185,388	1,730,000	2,020,755	0	(11,469)	0	0	7.550	5.867	AO	32,654	130,615	10/21/2022	04/01/2039
13063D-GD-4	CALIFORNIA ST		2		.. 1.D FE	3,244,064	97.9350	3,011,501	3,075,000	3,155,100	0	(17,031)	0	0	4.500	3.829	AO	34,594	138,375	04/18/2018	04/01/2033
13063D-RD-2	CALIFORNIA ST .....				.. 1.D FE	1,003,760	94.6120	946,120	1,000,000	1,001,611	0	(561)	0	0	2.375	2.314	AO	5,938	23,750	01/08/2021	10/01/2026
13063D-YT-9	CALIFORNIA ST .....				.. 1.D FE	1,959,731	83.5800	1,985,025	2,375,000	2,025,242	0	43,229	0	0	1.750	4.257	MM	6,927	41,563	06/16/2022	11/01/2030
20772J-G4-8	CONNECTICUT ST	2			.. 1.D FE	944,844	103.5140	864,342	835,000	853,310	0	(12,080)	0	0	5.000	3.440	JD	1,856	41,750	05/13/2015	06/15/2032
452151-LF-8	ILLINOIS ST .....				.. 1.G FE	3,198,429	99.0610	2,739,037	2,765,000	3,130,517	0	(32,348)	0	0	5.100	3.444	JD	11,751	141,015	11/22/2021	06/01/2033
452153-AV-1	ILLINOIS ST	2			.. 1.G FE	1,212,772	99.0880	1,089,968	1,100,000	1,184,374	0	(10,473)	0	0	4.000	2.810	MS	14,667	44,000	03/17/2021	03/01/2041
452153-BK-4	ILLINOIS ST .....				.. 1.C FE	573,059	98.8484	499,185	505,000	563,202	0	(5,096)	0	0	5.100	3.643	JD	2,146	25,755	01/10/2022	06/01/2033
574193-SK-5	MARYLAND ST	2			.. 1.A FE	9,592,310	115.1280	8,058,960	7,000,000	8,642,028	0	(254,183)	0	0	5.000	1.080	MS	103,056	350,000	03/10/2020	03/15/2033
646039-YP-6	NEW JERSEY ST		2		.. 1.F FE	3,174,707	108.0080	2,943,218	2,725,000	3,037,671	0	(45,088)	0	0	4.000	2.080	JD	9,083	109,000	11/19/2020	06/01/2030
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)		1		.. 1.E FE	635,180	99.7240	573,413	575,000	598,041	0	(10,414)	0	0	4.650	2.694	FA	10,101	26,738	04/16/2020	02/15/2026
70914P-WB-1	PENNSYLVANIA (COMMONWEALTH OF)		1		.. 1.E FE	208,529	86.8110	212,687	245,000	213,268	0	4,739	0	0	1.850	4.499	FA	1,889	4,533	01/11/2023	08/01/2029
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						27,781,656	XXX	25,108,843	23,930,000	26,425,118	0	(350,776)	0	0	XXX	XXX	XXX	234,660	1,077,093	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						27,781,656	XXX	25,108,843	23,930,000	26,425,118	0	(350,776)	0	0	XXX	XXX	XXX	234,660	1,077,093	XXX	XXX
034286-FT-6	ANDOVER MASS		2		.. 1.A FE	4,800,000	77.8720	3,737,856	4,800,000	4,800,000	0	0	0	0	2.793	2.792	MM	22,344	134,064	12/09/2021	11/01/2039
108151-VU-2	BRIDGEPORT .....				.. 1.G FE	190,380	107.7150	177,730	165,000	180,573	0	(2,102)	0	0	7.640	5.767	JJ	5,813	12,606	09/26/2018	01/15/2030
141195-MW-4	CARBONDALE ILL	2			.. 1.C FE	1,410,000	89.5070	1,262,049	1,410,000	1,410,000	0	0	0	0	3.843	3.842	JD	4,516	54,186	02/16/2022	12/01/2035
141195-MX-2	CARBONDALE ILL	2			.. 1.C FE	1,745,000	89.0290	1,553,556	1,745,000	1,745,000	0	0	0	0	3.943	3.942	JD	5,734	68,805	02/16/2022	12/01/2036
15722T-JS-1	CHABOT-LAS POSITAS CALIF CMNTY COLLEGE D	1			.. 1.C FE	2,610,859	89.7200	2,633,282	2,935,000	2,707,804	0	58,372	0	0	1.287	3.609	FA	15,739	37,773	04/22/2022	08/01/2027
167615-C8-4	CHICAGO ILL PK DIST	2			.. 1.C FE	735,752	104.6490	716,846	685,000	718,219	0	(5,083)	0	0	4.000	3.090	MM	3,501	27,400	05/20/2020	11/15/2031
213185-LJ-8	COOK CNTY ILL	2			.. 1.E FE	375,950	104.2280	349,164	335,000	349,714	0	(4,800)	0	0	5.000	3.381	MM	2,140	16,750	01/19/2020	11/15/2035
235218-J9-6	DALLAS TEX	1			.. 1.E FE	906,300	103.5670	932,103	900,000	906,044	0	(256)	0	0	5.195	5.115	FA	17,663	23,378	03/22/2023	02/15/2035
25476F-PM-4	DISTRICT COLUMBIA	2			.. 1.B FE	3,172,311	100.7270	2,719,683	2,700,000	2,723,218	0	(54,822)	0	0	5.000	2.899	JD	11,250	135,000	10/08/2014	06/01/2031
346832-CF-3	FORT BEND TEX GRAND PKWY TOLL RD AUTH LT	2			.. 1.B FE	869,950	93.5560	935,560	1,000,000	879,731	0	6,131	0	0	3.000	4.130	MS	10,000	30,000	05/20/2022	03/01/2038
386138-L7-4	GRAND PRAIRIE TEX	2			.. 1.A FE	1,000,000	97.0400	970,400	1,000,000	1,000,000	0	0	0	0	4.169	4.170	FA	15,750	39,953	08/05/2022	02/15/2035
386138-L8-2	GRAND PRAIRIE TEX	2			.. 1.A FE	2,800,000	97.8130	2,738,764	2,800,000	2,800,000	0	0	0	0	4.289	4.290	FA	45,368	115,088	08/05/2022	02/15/2036
386138-L9-0	GRAND PRAIRIE TEX	2			.. 1.A FE	2,225,000	98.2040	2,185,039	2,225,000	2,225,000	0	0	0	0	4.379	4.380	FA	36,808	93,373	08/05/2022	02/15/2037
442331-3K-8	HOUSTON CITY	1			.. 1.D FE	3,236,664	90.4720	3,478,648	3,845,000	3,251,367	0	12,943	0	0	3.961	5.099	MS	50,767	152,300	01/23/2023	03/01/2047
44236P-MA-3	HOUSTON TEX CMNTY COLLEGE SYS	2			.. 1.B FE	1,315,000	75.1430	988,130	1,315,000	1,315,000	0	0	0	0	2.059	2.059	FA	10,229	27,076	01/22/2021	02/15/2036
478164-JX-5	JOHNSON & MIAMI CNTYS KANS UNI SCH DIST	2			.. 1.E FE	2,696,495	97.6010	2,696,225	2,450,000	2,564,070	0	(28,557)	0	0	5.000	3.631	MS	40,833	122,500	11/09/2018	09/01/2036
483836-TN-2	KANE COOK & DU PAGE CNTYS ILL SCH DIST N	2			.. 1.C FE	1,531,023	100.1770	1,302,301	1,300,000	1,300,000	0	(28,906)	0	0	5.000	2.731	JJ	32,500	65,000	01/29/2015	01/01/2027
484008-NV-5	KANE CNTY ILL SCH DIST NO 131 AURORA EAS	2			.. 1.E FE	667,163	101.3920	593,143	585,000	633,245	0	(9,187)	0	0	4.000	2.220	JD	1,950	23,400	02/13/2020	12/01/2038

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
484008-NW-3	KANE CNTY ILL SCH DIST NO 131 AURORA EAS	2			1.E FE	312,689	101.1180	278,075	275,000	297,147	0	(4,212)	0	0	4.000	2.260	JD	917	11,000	02/13/2020	12/01/2039
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST				1.D FE	1,466,731	103.8180	1,240,625	1,195,000	1,325,354	0	(36,994)	0	0	5.981	2.548	JJ	35,736	71,473	01/09/2020	05/01/2027
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST	1			1.D FE	4,100,732	106.2430	4,037,234	3,800,000	4,081,273	0	(19,459)	0	0	5.750	4.842	JJ	109,250	109,250	01/10/2023	07/01/2034
642714-DN-6	NEW BRITAIN CONN	2			1.C FE	2,539,222	75.8000	1,879,840	2,480,000	2,526,502	0	(6,219)	0	0	3.250	2.938	MS	26,867	80,600	11/29/2021	09/01/2042
64966M-EB-1	NEW YORK N Y	1,2			1.C FE	968,940	92.9610	976,091	1,050,000	1,016,140	0	8,724	0	0	2.520	3.485	FA	11,025	26,460	02/14/2018	08/01/2027
64966M-WL-9	NEW YORK N Y	1			1.C FE	1,220,000	98.2360	1,198,479	1,220,000	1,220,000	0	0	0	0	3.375	3.375	MS	13,725	41,175	02/23/2018	03/01/2025
64966Q-B5-8	NEW YORK N Y	2			1.C FE	2,741,075	116.1790	2,904,475	2,500,000	2,708,382	0	(20,620)	0	0	5.250	4.061	MN	21,875	131,250	05/19/2022	05/01/2038
64966Q-RM-4	NEW YORK N Y	1			1.C FE	989,748	87.6190	998,857	1,140,000	1,026,511	0	22,125	0	0	1.623	4.023	FA	7,709	18,502	04/21/2022	08/01/2028
68608K-NF-1	OREGON	1			1.B FE	3,893,295	108.8310	3,809,085	3,500,000	3,877,086	0	(16,209)	0	0	5.902	4.862	FA	86,071	206,570	01/24/2023	08/01/2038
717813-XV-6	PHILADELPHIA PA				1.F FE	500,000	95.9800	479,900	500,000	500,000	0	0	0	0	2.156	2.156	JJ	4,971	10,780	01/09/2020	07/15/2025
748508-B5-6	QUINCY MASS	2			1.C FE	4,365,000	76.6500	3,345,773	4,365,000	4,365,000	0	0	0	0	2.990	2.990	JD	5,801	130,514	12/15/2021	12/15/2039
798186-N9-9	SAN JOSE CALIF UNI SCH DIST SANTA CLARA				1.B FE	440,000	90.9240	400,066	440,000	440,000	0	400	0	0	0.798	0.798	FA	1,463	3,511	01/08/2021	08/01/2026
798186-P3-0	SAN JOSE CALIF UNI SCH DIST SANTA CLARA				1.B FE	430,000	87.6410	376,856	430,000	430,000	0	0	0	0	1.224	1.224	FA	2,193	5,263	01/08/2021	08/01/2028
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA	2			1.B FE	1,720,000	77.9380	1,340,534	1,720,000	1,720,000	0	0	0	0	1.927	1.927	FA	13,810	33,144	01/08/2021	08/01/2034
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA	2			1.B FE	1,150,000	76.8720	884,028	1,150,000	1,150,000	0	0	0	0	2.027	2.027	FA	9,713	23,311	01/08/2021	08/01/2035
810827-XD-2	SCRANTON PA SCH DIST	2			1.E FE	165,893	109.4020	158,633	145,000	153,983	0	(2,115)	0	0	5.000	3.300	JD	604	7,250	11/01/2017	12/01/2031
914233-JJ-8	UNIVERSITY CONN	2			1.D FE	2,121,533	114.0840	2,179,004	1,910,000	2,092,420	0	(18,401)	0	0	5.000	3.660	MN	15,917	95,500	05/20/2022	05/01/2041
938429-ZB-2	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV	2			1.B FE	3,808,644	109.2440	3,861,775	3,535,000	3,778,454	0	(23,733)	0	0	5.000	4.031	JD	7,856	176,750	09/16/2022	06/15/2052
940859-HR-5	WASHOE CNTY NEV SCH DIST	2			1.D FE	1,082,084	114.4600	932,849	815,000	988,844	0	(26,387)	0	0	5.000	1.420	AO	10,188	40,750	05/26/2020	10/01/2030
986082-E9-2	YONKERS N Y	1			1.G FE	2,306,229	95.6100	2,170,347	2,270,000	2,284,185	0	(5,840)	0	0	2.678	2.401	MN	10,132	60,791	01/10/2020	05/01/2026
0619999999	Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					68,609,662	XXX	63,363,003	66,635,000	67,490,266	0	(205,608)	0	0	XXX	XXX	XXX	728,725	2,462,497	XXX	XXX
0709999999	Total - U.S. Political Subdivisions Bonds					68,609,662	XXX	63,363,003	66,635,000	67,490,266	0	(205,608)	0	0	XXX	XXX	XXX	728,725	2,462,497	XXX	XXX
010869-KA-2	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	2			1.G Z	30,583	102.9070	25,727	25,000	26,981	0	(1,102)	0	0	6.600	1.967	AO	413	1,650	03/01/2017	10/01/2029
010869-KF-1	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV				1.G FE	663,656	106.9160	577,346	540,000	604,644	0	(9,730)	0	0	6.600	4.232	AO	8,910	35,640	03/01/2017	10/01/2029
01170R-KQ-4	ALASKA HOUSING FINANCE CORPORATION	2			1.B FE	2,470,854	100.2710	2,246,070	2,240,000	2,388,141	0	(25,678)	0	0	3.250	1.957	JD	6,067	72,800	08/06/2020	12/01/2044
01179R-L9-2	ALASKA MUN BD BK ALASKA MUN BD BK AUTH	1			1.E FE	3,270,800	82.8350	3,313,400	4,000,000	3,336,052	0	65,252	0	0	2.122	4.653	JD	7,073	84,880	01/12/2023	12/01/2031
03255L-KK-4	ANAHEIM CALIF PUB FING AUTH LEASE REV	1,2			1.E FE	7,725,000	77.1150	5,957,134	7,725,000	7,725,000	0	0	0	0	3.215	3.215	JJ	124,179	248,359	12/02/2021	07/01/2041
04780M-F7-9	ATLANTA GA ARPT REV	2			1.D FE	3,572,765	106.0770	3,712,695	3,500,000	3,565,536	0	(6,135)	0	0	5.000	4.730	JJ	87,500	178,889	10/05/2022	07/01/2052
052193-AT-6	AUSTIN-BERGSTROM LANDHOST ENTERPRISES IN	2			1.G FE	116,204	103.9930	103,993	100,000	106,708	0	(1,661)	0	0	5.000	3.091	AO	1,250	5,000	10/12/2017	10/01/2033
052193-AU-3	AUSTIN-BERGSTROM LANDHOST ENTERPRISES IN	2			1.G FE	144,676	103.4850	129,356	125,000	133,157	0	(2,018)	0	0	5.000	3.141	AO	1,563	6,250	10/12/2017	10/01/2034
052398-HT-4	AUSTIN TEX ARPT SYS REV	2			1.E FE	1,838,832	108.0340	1,879,792	1,740,000	1,826,390	0	(7,836)	0	0	5.000	4.320	MN	11,117	87,000	05/19/2022	11/15/2042
052398-HW-7	AUSTIN TEX ARPT SYS REV	2			1.E FE	1,777,668	106.1250	1,857,188	1,750,000	1,775,026	0	(2,215)	0	0	5.000	4.800	MN	11,181	87,500	10/05/2022	11/15/2052
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	1			1.E FE	1,749,690	125.7000	1,885,620	1,500,000	1,745,331	0	(3,771)	0	0	6.907	5.707	AO	25,901	103,605	10/28/2022	10/01/2050
072024-WIS-7	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	1			1.D FE	1,968,810	90.6150	1,653,724	1,825,000	1,929,309	0	(13,377)	0	0	2.574	1.732	AO	11,744	46,976	12/29/2020	04/01/2031
072024-YC-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	1,2			1.E FE	7,000,000	78.6480	5,505,360	7,000,000	7,000,000	0	0	0	0	3.176	3.176	AO	55,580	222,320	12/09/2021	04/01/2041
072031-AR-8	BAY AREA WTR SUPPLY & CONSV AGY CALIF RE	1			1.D FE	1,681,523	95.2370	1,666,648	1,750,000	1,685,920	0	4,397	0	0	3.994	4.425	AO	17,474	69,895	01/19/2023	10/01/2034
07244R-BC-4	BAY LAUREL CTR CMNTY DEV DIST FLA WTR &	2			1.C FE	1,125,000	103.2320	1,161,360	1,125,000	1,125,000	0	0	0	0	5.600	5.601	MS	21,000	63,000	05/19/2022	09/01/2042
11506K-HB-0	BROWARD CNTY FLA PORT FACS REV	2			1.E FE	3,519,443	109.1310	3,655,889	3,350,000	3,516,542	0	(2,494)	0	0	5.500	4.849	MS	61,417	204,210	10/04/2022	09/01/2052
13016N-EU-4	CALIFORNIA CNTY CALIF TOB SECURITIZATION	2			1.G FE	33,894	99.5230	30,857	30,000	32,614	0	(371)	0	0	4.000	2.520	JD	100	1,200	06/03/2020	06/01/2036
13032U-XN-3	CALIFORNIA HEALTH FACS FING AUTH REV	1			1.D FE	2,014,128	92.2480	2,038,681	2,210,000	2,091,211	0	46,325	0	0	1.168	3.509	JD	2,151	25,813	04/22/2022	06/01/2026
13048V-C8-9	CALIFORNIA MUN FIN AUTH REV	2			1.D FE	3,400,000	82.8290	2,816,186	3,400,000	3,400,000	0	0	0	0	3.282	3.282	MN	14,258	111,588	02/04/2022	11/15/2036
13048V-ZW-1	CALIFORNIA MUN FIN AUTH REV	1,2			1.E FE	7,725,000	72.0310	5,564,395	7,725,000	7,725,000	0	0	0	0	3.280	3.280	FA	105,575	253,380	12/09/2021	02/01/2046
13077D-WI-4	CALIFORNIA ST UNIV REV				1.D FE	248,038	64.5310	225,859	350,000	249,597	0	1,559	0	0	2.719	4.506	MN	1,586	9,517	01/26/2023	11/01/2052
13080S-ZY-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2			1.E FE	375,000	74.2510	278,441	375,000	375,000	0	0	0	0	2.682	2.682	FA	4,191	10,058	01/15/2021	02/01/2039
14574A-AK-0	CARSON CALIF PENSION OBLIG	2			1.D FE	800,000	86.7910	694,328	800,000	800,000	0	0	0	0	2.835	2.835	JJ	10,458	22,680	06/11/2020	01/15/2032

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14574A-AM-6	CARSON CALIF PENSION OBLIG	2			1.D FE	3,424,641	78.8780	2,602,974	3,300,000	3,388,488	0	(13,085)	0	0	3.696	3.204	JJ	56,241	121,968	02/23/2021	01/15/2044
14916Y-AN-9	CATHEDRAL CITY CALIF REDEV AGY SUCCESSOR	2			1.C FE	798,868	101.2520	708,764	700,000	706,820	0	(11,385)	0	0	5.000	3.301	FA	14,583	35,000	09/19/2014	08/01/2027
167510-AX-4	CHICAGO ILL BRD ED DEDICATED CAP IMPT	2			1.G Z	532,975	114.5050	572,525	500,000	530,832	0	(2,143)	0	0	5.250	4.430	AO	6,563	14,729	03/01/2023	04/01/2034
16753Q-AQ-0	CHICAGO ILL HSG AUTH	2			1.D FE	679,290	105.6420	644,416	610,000	642,681	0	(7,476)	0	0	5.000	3.551	JJ	15,250	30,500	09/14/2018	01/01/2035
16753Q-BB-2	CHICAGO ILL HSG AUTH	1			1.D FE	1,315,000	96.6560	1,271,026	1,315,000	1,315,000	0	0	0	0	3.972	3.973	JJ	26,116	52,232	09/14/2018	01/01/2028
16753Q-BD-8	CHICAGO ILL HSG AUTH	1			1.D FE	685,000	97.6060	668,601	685,000	685,000	0	0	0	0	4.172	4.173	JJ	14,289	28,578	09/14/2018	01/01/2030
167562-NS-2	CHICAGO ILL MIDWAY ARPT REV	2			1.G FE	853,448	100.4440	803,552	800,000	800,000	0	(6,677)	0	0	5.000	4.139	JJ	20,000	40,000	07/08/2014	01/01/2029
167593-2D-3	CHICAGO ILL O HARE INTL ARPT REV	2			1.E FE	846,664	109.0700	872,560	800,000	841,348	0	(4,261)	0	0	5.000	4.232	JJ	20,000	29,667	08/31/2022	01/01/2037
167593-TS-1	CHICAGO ILL O HARE INTL ARPT REV	1			1.E FE	3,000,000	87.8190	2,634,570	3,000,000	3,000,000	0	0	0	0	2.446	2.446	JJ	36,690	73,380	09/25/2020	01/01/2031
167593-T6-9	CHICAGO ILL O HARE INTL ARPT REV	1			1.E FE	3,463,826	87.7040	3,113,492	3,550,000	3,475,264	0	7,574	0	0	2.546	2.826	JJ	45,192	90,383	06/16/2022	01/01/2032
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	1			1.E FE	3,544,896	113.8370	3,700,270	3,250,499	3,534,178	0	(9,411)	0	0	6.899	6.067	JD	18,688	227,684	10/28/2022	12/01/2040
178860-BQ-4	CIVICENTURES ALASKA REV	2			1.E FE	1,032,813	102.0510	918,459	900,000	925,164	0	(14,458)	0	0	5.000	3.260	MS	15,000	45,000	08/14/2015	09/01/2027
186352-SJ-0	CLEVELAND OHIO ARPT SYS REV	1			1.F FE	2,521,200	96.4670	2,411,675	2,500,000	2,507,465	0	(3,599)	0	0	2.592	2.438	JJ	32,400	64,800	01/14/2020	01/01/2026
186427-GH-7	CLEVELAND OHIO WTR REV	1			1.C FE	749,408	114.7490	631,120	550,000	677,445	0	(20,502)	0	0	5.000	1.010	JJ	13,750	27,500	05/26/2020	01/01/2030
19668Q-LC-7	COLORADO ST BLDG EXCELLENT SCHS TODAY CT	2			1.D FE	1,314,484	107.3590	1,261,468	1,175,000	1,243,730	0	(14,911)	0	0	5.000	3.491	MS	17,299	58,750	11/21/2018	03/15/2038
20281P-KV-3	COMMONWEALTH FING AUTH PA REV	1			1.E FE	1,436,112	86.3010	1,553,418	1,800,000	1,453,925	0	15,247	0	0	3.657	5.621	JD	5,486	65,826	10/28/2022	06/01/2038
20281P-MJ-8	COMMONWEALTH FING AUTH PA REV	1			1.F FE	3,370,000	96.2190	3,242,580	3,370,000	3,370,000	0	0	0	0	2.153	2.153	JD	6,046	72,556	01/10/2020	06/01/2025
20282E-AP-1	COMMONWEALTH FING AUTH PA TOB MASTER SET	2			1.F FE	497,592	107.9710	485,870	450,000	472,666	0	(4,636)	0	0	5.000	3.751	JD	1,875	22,500	02/14/2018	06/01/2033
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	2			1.A FE	2,004,795	100.3510	1,821,371	1,815,000	1,952,505	0	(15,828)	0	0	3.250	2.197	MN	7,537	58,988	07/29/2020	05/15/2044
249182-TE-6	DENVER COLO CITY & CNTY ARPT REV	1			1.D FE	714,782	125.5480	834,894	665,000	710,264	0	(4,006)	0	0	5.750	4.799	MN	4,886	38,238	11/04/2022	11/15/2036
249182-TN-6	DENVER COLO CITY & CNTY ARPT REV	2			1.D FE	1,519,965	106.9440	1,604,160	1,500,000	1,518,217	0	(1,592)	0	0	5.000	4.830	MN	9,583	75,000	11/22/2022	11/15/2053
254764-JR-5	DISTRICT COLUMBIA HOSP REV	2			1.E FE	931,880	103.6870	829,496	800,000	829,457	0	(13,789)	0	0	5.000	3.121	JJ	18,444	40,000	08/14/2015	07/15/2027
266780-ES-0	DURHAM N C CAP FING CORP LTD OBLIG	1			1.B FE	750,000	94.0440	705,330	750,000	750,000	0	0	0	0	2.206	2.206	JD	1,379	16,545	01/17/2020	12/01/2026
266780-EW-1	DURHAM N C CAP FING CORP LTD OBLIG	1			1.B FE	2,123,489	87.9780	1,821,145	2,070,000	2,105,723	0	(4,729)	0	0	2.483	2.212	JD	4,283	51,398	02/13/2020	12/01/2030
282659-BJ-9	EL CAJON CALIF	1,2			1.C FE	455,607	79.2040	356,418	450,000	453,975	0	(577)	0	0	2.790	2.636	AO	3,139	12,555	01/22/2021	04/01/2036
282659-BK-6	EL CAJON CALIF	1,2			1.C FE	475,000	74.0020	351,510	475,000	475,000	0	0	0	0	3.284	3.284	AO	3,900	15,599	01/14/2021	04/01/2043
283299-AP-0	EL MONTE CALIF	2			1.C FE	675,000	87.2450	588,904	675,000	675,000	0	0	0	0	3.302	3.302	FA	9,287	22,289	06/10/2020	08/01/2034
341271-AD-6	FLORIDA ST BRD ADMIN FIN CORP REV	1			1.D FE	2,026,860	94.9650	1,899,300	2,000,000	2,008,847	0	(5,828)	0	0	1.258	0.960	JJ	12,580	25,160	11/13/2020	07/01/2025
341271-AF-1	FLORIDA ST BRD ADMIN FIN CORP REV	1			1.D FE	613,956	85.4560	499,918	585,000	605,197	0	(2,926)	0	0	2.154	1.593	JJ	6,300	12,601	12/14/2020	07/01/2030
345105-KN-9	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C	1,2			1.E FE	2,000,000	74.8180	1,496,360	2,000,000	2,000,000	0	0	0	0	3.062	3.062	JJ	28,238	61,240	07/27/2021	01/15/2043
38122N-B6-8	GOLDEN ST TOB SECURITIZATION CORP CALIF	1,2			1.E FE	280,000	78.0380	218,506	280,000	280,000	0	0	0	0	3.293	3.293	JD	768	9,220	09/30/2021	06/01/2042
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF	1,2			1.G FE	3,405,000	75.4810	2,570,128	3,405,000	3,405,000	0	0	0	0	3.714	3.714	JD	10,538	126,462	12/08/2021	06/01/2041
38122N-ZX-3	GOLDEN ST TOB SECURITIZATION CORP CALIF	1,2			1.E FE	624,744	78.3760	627,008	800,000	635,892	0	8,629	0	0	3.115	5.330	JD	2,077	24,920	09/13/2022	06/01/2038
39081H-CN-0	GREAT LAKES WTR AUTH MICH SEW DISP SYS R	1			1.D FE	800,000	86.8940	695,152	800,000	800,000	0	0	0	0	2.215	2.215	JJ	8,860	17,720	06/05/2020	07/01/2030
39081H-CZ-3	GREAT LAKES WTR AUTH MICH SEW DISP SYS R	1,2			1.E FE	561,083	79.6050	555,410	697,708	569,021	0	7,938	0	0	2.615	4.772	JJ	9,123	9,123	01/12/2023	07/01/2036
39081J-AK-4	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS	2			1.D FE	1,915,599	104.6740	1,700,953	1,625,000	1,707,890	0	(31,537)	0	0	5.000	4.830	MN	40,625	81,250	10/14/2016	07/01/2030
392274-2G-0	GREATER ORLANDO AVIATION AUTH ORLANDO FL	2			1.D FE	3,120,101	103.6980	3,147,234	3,035,000	3,106,457	0	(10,646)	0	0	5.000	4.530	AO	37,938	151,750	09/14/2022	10/01/2049
41389Q-GD-0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV	2			1.E FE	1,737,102	73.6310	1,317,995	1,790,000	1,739,779	0	841	0	0	3.125	3.265	MN	7,148	55,938	10/01/2020	11/15/2056
41422E-KR-3	HARRIS CNTY TEX MET TRAN AUTH SALES & US	1			1.A FE	607,734	85.3940	512,364	600,000	605,396	0	(624)	0	0	2.329	2.329	MN	2,329	13,974	02/14/2020	11/01/2031
432308-T3-8	HILLSBOROUGH CNTY FLA AVIATION AUTH REV	3			1.E FE	890,731	93.4710	911,342	975,000	906,167	0	15,437	0	0	2.633	4.710	AO	6,418	25,672	01/23/2023	10/01/2027
442349-DZ-6	HOUSTON TEX ARPT SYS REV	2			1.E FE	1,362,061	101.5390	1,228,622	1,210,000	1,315,937	0	(14,815)	0	0	4.000	2.531	JJ	24,200	48,400	09/18/2020	07/01/2038
442349-ER-3	HOUSTON TEX ARPT SYS REV	2			1.E FE	120,239	89.2360	102,621	115,000	118,480	0	(599)	0	0	2.235	1.285	JJ	1,285	2,570	01/05/2021	07/01/2029
45204F-AD-7	ILLINOIS FIN AUTH REV	2			1.D FE	3,338,531	97.3610	3,358,955	3,450,000	3,340,886	0	2,355	0	0	4.000	4.200	AO	34,500	138,000	01/11/2023	04/01/2050
454898-VL-8	INDIANA MUN PIIR AGY PIIR SUPPLY SYS REV	2			1.E FE	296,985	108.9350	272,338	250,000	270,282	0	(4,723)	0	0	5.000	2.840	JJ	6,250	12,500	10/27/2017	01/01/2033
454898-VM-6	INDIANA MUN PIIR AGY PIIR SUPPLY SYS REV	2			1.E FE	1,252,093	108.3420	1,148,425	1,060,000	1,143,085	0	(19,314)	0	0	5.000	2.910	JJ	26,500	53,000	10/27/2017	01/01/2034

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
45506D-SN-6	INDIANA ST FIN AUTH REV		2		1.C FE	1,794,722	103.1420	1,629,644	1,580,000	1,618,385	0	(23,200)	0	0	5.000	3.411	FA	32,917	79,000	05/08/2015	02/01/2030
457074-BN-1	INGLEWOOD CALIF		2		1.C FE	2,933,560	77.3850	2,166,780	2,800,000	2,905,338	0	(14,057)	0	0	3.621	2.994	MS	33,796	101,988	12/15/2021	09/01/2040
462467-Q2-0	IOWA FIN AUTH SINGLE FAMILY MTG REV		2		1.A FE	4,141,960	99.3130	3,694,444	3,720,000	4,044,997	0	(43,412)	0	0	3.000	1.672	JJ	55,800	111,600	08/25/2021	07/01/2051
46874T-GC-0	JACKSON TENN HOSP REV		2		1.G FE	45,686	102.5490	41,020	40,000	40,819	0	(632)	0	0	5.000	3.310	AO	500	2,000	04/09/2015	04/01/2030
46874T-GV-8	JACKSON TENN HOSP REV		2		1.G FE	1,467,663	102.2800	1,314,298	1,285,000	1,311,323	0	(20,306)	0	0	5.000	3.310	AO	16,063	64,250	04/09/2015	04/01/2030
469487-RS-3	JACKSONVILLE FLA SPL REV				1.C FE	427,880	88.9780	444,890	500,000	441,477	0	13,597	0	0	1.270	4.714	AO	1,588	6,350	01/10/2023	10/01/2027
47770V-BR-0	JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQ		1		1.D FE	3,599,013	100.7750	3,627,900	3,600,000	3,599,020	0	7	0	0	4.433	4.437	JJ	79,794	66,495	01/23/2023	01/01/2033
485429-Z6-4	KANSAS ST DEV FIN AUTH REV		1		1.E FE	3,496,115	99.3020	3,475,570	3,500,000	3,496,527	0	412	0	0	4.727	4.736	AO	34,927	165,445	01/23/2023	04/15/2037
492279-CQ-5	KERN CNTY CALIF PENSION OBLIG				2.B FE	585,436	96.6820	720,281	745,000	728,122	0	26,328	0	0	0.000	3.717	N/A	0	0	01/25/2018	08/15/2024
517704-FJ-6	LAS VEGAS NEV CONVENTION & VISITORS AUTH		2		1.D FE	1,188,016	107.3820	1,100,666	1,025,000	1,090,526	0	(17,478)	0	0	5.000	3.060	JJ	25,625	51,250	12/22/2017	07/01/2032
523470-HJ-4	LEE CNTY FLA ARPT REV		2		1.F FE	2,573,261	94.5720	2,775,688	2,935,000	2,581,090	0	6,010	0	0	4.000	4.790	AO	29,350	117,400	09/12/2022	10/01/2051
542690-BC-9	LONG ISLAND PWIR AUTH N Y ELEC SYS REV		2		1.F FE	1,625,927	107.2070	1,447,295	1,350,000	1,431,774	0	(29,201)	0	0	5.000	2.631	MS	22,500	67,500	10/14/2016	09/01/2029
544445-BR-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV		2		1.D FE	232,662	104.0510	208,102	200,000	209,174	0	(3,679)	0	0	5.000	2.981	MN	1,278	10,000	01/06/2017	05/15/2027
544587-Y9-3	LOS ANGELES CALIF MUN IMPT CORP LEASE RE		1		1.D FE	85,514	85.2610	72,472	85,000	85,349	0	(56)	0	0	1.831	1.757	MN	259	1,556	12/11/2020	11/01/2029
54627R-AS-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1.A FE	2,390,000	103.1120	2,464,377	2,390,000	2,390,000	0	0	0	0	5.048	5.046	JD	10,054	81,102	03/21/2023	12/01/2034
54628C-MP-4	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		1		1.E FE	844,510	85.6140	856,140	1,000,000	862,597	0	18,087	0	0	1.893	4.500	FA	7,888	18,930	01/19/2023	02/01/2030
546395-R3-0	LOUISIANA PUB FACS AUTH HOSP REV		2		1.F FE	1,376,559	103.1010	1,283,607	1,245,000	1,267,495	0	(14,315)	0	0	5.000	3.750	JJ	31,125	62,250	03/12/2015	07/01/2034
546395-V6-8	LOUISIANA PUB FACS AUTH HOSP REV		1		1.C FE	2,960,090	86.4190	3,024,665	3,500,000	3,049,451	0	59,056	0	0	2.282	4.624	JD	6,656	79,870	06/16/2022	06/01/2030
546475-TS-3	LOUISIANA ST GAS & FUELS TAX REV				1.C FE	1,825,650	87.2580	1,570,644	1,800,000	1,816,765	0	(3,003)	0	0	1.598	1.416	MN	4,794	28,764	12/29/2020	05/01/2029
546475-VA-9	LOUISIANA ST GAS & FUELS TAX REV		2		1.D FE	1,915,683	87.8700	2,029,797	2,310,000	1,938,162	0	14,149	0	0	3.000	4.330	MN	11,550	69,300	05/20/2022	05/01/2041
546475-VS-0	LOUISIANA ST GAS & FUELS TAX REV		1,2		1.D FE	2,300,000	83.0180	1,909,414	2,300,000	2,300,000	0	0	0	0	3.052	3.052	MN	11,699	70,196	01/13/2022	05/01/2038
546486-CD-1	LOUISIANA ST HIWY IMPT REV		1		1.C FE	1,292,102	78.3040	1,331,168	1,700,000	1,321,916	0	29,814	0	0	1.792	4.738	JD	1,354	30,464	01/12/2023	06/15/2033
54651R-CY-3	LOUISIANA ST UNCLAIMED PPTY SPL REV		1		1.E FE	940,000	79.5280	747,563	940,000	940,000	0	0	0	0	2.079	2.079	MS	6,514	19,543	02/04/2021	09/01/2033
54651T-BD-6	LOUISIANA ST TRANSN AUTH		1		1.D FE	50,000	89.6480	44,824	50,000	50,000	0	0	0	0	1.648	1.648	FA	311	824	01/07/2021	02/15/2028
546540-SL-0	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		2		1.F FE	3,855,000	69.3840	2,674,753	3,855,000	3,855,000	0	0	0	0	2.967	2.967	JJ	57,189	114,378	12/02/2021	07/01/2043
56678P-AQ-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		2		1.F FE	882,424	107.0080	856,064	800,000	843,432	0	(8,364)	0	0	5.000	3.721	MS	13,333	40,000	12/06/2018	09/01/2037
575579-L7-0	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		2		1.D FE	2,787,600	101.9670	3,059,010	3,000,000	2,791,543	0	3,818	0	0	4.000	4.440	JJ	60,000	120,000	12/20/2022	07/01/2051
57563R-RZ-4	MASSACHUSETTS EDL FING AUTH		2		1.C FE	1,740,000	90.4610	1,574,021	1,740,000	1,740,000	0	0	0	0	2.641	2.641	JJ	22,977	45,953	06/25/2021	07/01/2037
575831-GU-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		2		1.C FE	5,090	89.3420	4,467	5,000	5,064	0	(9)	0	0	2.972	2.854	MN	25	149	01/13/2021	05/01/2040
575831-HC-9	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		2		1.C FE	3,736,317	78.0010	2,862,637	3,670,000	3,717,095	0	(6,715)	0	0	2.972	2.749	MN	18,179	109,072	07/13/2021	05/01/2040
575896-QH-1	MASSACHUSETTS ST PORT AUTH REV		2		1.C FE	1,080,850	102.5050	1,025,050	1,000,000	1,024,976	0	(15,986)	0	0	5.000	3.280	JJ	25,000	50,000	05/05/2020	07/01/2040
575896-SG-1	MASSACHUSETTS ST PORT AUTH REV		2		1.C FE	1,285,557	107.0270	1,166,594	1,090,000	1,165,273	0	(20,145)	0	0	5.000	2.910	JJ	27,250	54,500	07/13/2017	07/01/2031
575896-SH-9	MASSACHUSETTS ST PORT AUTH REV		2		1.C FE	524,399	107.0100	524,349	490,000	522,997	0	(8,821)	0	0	5.000	2.960	JJ	12,250	24,500	07/13/2017	07/01/2032
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		1,2		1.D FE	2,987,564	83.9900	2,939,650	3,500,000	3,010,398	0	22,343	0	0	3.395	4.749	AO	25,085	118,825	01/19/2023	10/15/2040
576004-HF-5	MASSACHUSETTS (COMMONWEALTH OF)		1		1.B FE	3,334,380	96.4250	3,374,875	3,500,000	3,351,403	0	17,023	0	0	3.881	4.594	JJ	62,635	118,856	01/10/2023	01/15/2031
57604T-KD-7	MASSACHUSETTS ST TRANSN FV REV		2		1.B FE	3,500,770	109.8510	3,570,158	3,250,000	3,472,980	0	(21,850)	0	0	5.000	4.030	JD	13,542	162,500	09/16/2022	06/01/2052
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH		2		1.B FE	3,430,000	76.4630	2,622,681	3,430,000	3,430,000	0	0	0	0	2.823	2.823	FA	40,345	96,829	12/10/2021	08/01/2041
591745-BA-5	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO		2		1.C FE	2,800,000	82.2120	2,301,936	2,800,000	2,800,000	0	0	0	0	2.641	2.641	JJ	36,974	73,948	12/10/2021	07/01/2035
591745-BB-3	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO		2		1.C FE	2,340,000	81.5290	1,907,779	2,340,000	2,340,000	0	0	0	0	2.741	2.741	JJ	32,070	64,139	12/10/2021	07/01/2036
592190-PG-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR				1.F FE	3,214,743	105.3770	3,387,871	3,215,000	3,214,991	0	0	0	0	5.000	5.000	JJ	80,375	160,750	09/30/2022	07/01/2049
59261A-XS-1	METROPOLITAN TRANSN AUTH N Y REV		2		1.E FE	3,233,975	104.8740	2,905,010	2,770,000	3,045,633	0	(52,085)	0	0	5.000	2.800	MN	17,697	138,500	03/26/2020	11/15/2044
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES		1,2		1.E FE	3,250,000	82.1160	2,668,770	3,250,000	3,250,000	0	0	0	0	3.562	3.562	AO	28,941	115,765	01/21/2022	10/01/2041
592647-FH-9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		2		1.D FE	1,135,553	107.0230	1,043,474	975,000	1,055,707	0	(15,522)	0	0	5.000	3.111	AO	12,188	48,750	06/01/2018	10/01/2034
592647-FJ-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		2		1.D FE	755,177	106.6480	693,212	650,000	702,910	0	(10,167)	0	0	5.000	3.141	AO	8,125	32,500	06/01/2018	10/01/2035
59334P-HU-4	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		2		1.C FE	3,500,984	100.3520	3,838,464	3,825,000	3,509,415	0	6,459	0	0	4.000	4.550	JJ	76,500	153,000	09/16/2022	07/01/2049

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59335K-DL-8	MIAMI-DADE CNTY FLA SEAPORT REV	2			1.D FE	2,693,130	97.1440	2,914,320	3,000,000	2,699,017	0	5,736	0	0	4.000	4.660	AO	30,000	120,000	12/21/2022	10/01/2050
59335K-EW-3	MIAMI-DADE CNTY FLA SEAPORT REV	2			1.G FE	1,792,803	108.4410	1,816,387	1,675,000	1,783,426	0	(9,377)	0	0	5.000	4.111	AO	20,938	55,601	01/19/2023	10/01/2039
59447T-2Z-5	MICHIGAN FIN AUTH REV	2			1.G Z	38,160	101.0100	35,354	35,000	35,242	0	(403)	0	0	5.000	3.789	FA	729	1,750	09/17/2015	08/01/2033
59447T-3A-9	MICHIGAN FIN AUTH REV	2			1.G Z	1,597,260	101.2880	1,483,869	1,465,000	1,475,147	0	(16,879)	0	0	5.000	3.789	FA	30,521	73,250	09/17/2015	08/01/2033
59447T-SK-0	MICHIGAN FIN AUTH REV	2			1.D FE	1,188,978	108.2720	1,136,856	1,050,000	1,121,803	0	(13,423)	0	0	5.000	3.451	MN	8,750	52,500	08/09/2018	11/01/2037
59447T-XS-7	MICHIGAN FIN AUTH REV	1			1.D FE	231,390	93.8010	234,503	250,000	234,699	0	3,309	0	0	2.734	4.455	JD	570	6,835	01/19/2023	12/01/2027
603827-XW-1	MINNEAPOLIS & ST PAUL MINN NET ARPTS COM	1			1.E FE	148,722	97.8500	146,775	150,000	149,156	0	261	0	0	3.546	3.746	JJ	2,660	5,319	04/29/2022	01/01/2027
60534W-YY-8	MISSISSIPPI DEV BK SPL OBLIG	2			1.C FE	2,435,789	109.9370	2,374,639	2,160,000	2,305,399	0	(27,500)	0	0	5.250	3.691	AO	28,350	113,400	11/16/2018	10/01/2036
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	2			1.A FE	508,456	100.3010	461,385	460,000	490,832	0	(5,347)	0	0	3.250	1.940	JD	1,246	14,972	07/28/2020	12/01/2050
61075T-UV-8	MONROE CNTY N Y INDL DEV CORP REV	2			1.D FE	3,231,191	100.6370	3,547,454	3,525,000	3,238,415	0	5,512	0	0	4.000	4.530	JJ	70,500	141,000	09/15/2022	07/01/2050
61255Q-AR-7	MONTEREY PK CALIF PENSION OBLIG	1,2			1.C FE	2,768,080	72.8490	2,039,772	2,800,000	2,770,798	0	1,340	0	0	3.021	3.102	JD	7,049	84,588	12/15/2021	06/01/2043
62620H-BR-2	MUNICIPAL ELEC AUTH GA	2			1.G FE	2,511,190	91.0660	2,003,452	2,200,000	2,449,628	0	(27,946)	0	0	4.000	2.431	JJ	44,000	88,000	10/01/2021	01/01/2051
63106Q-CR-9	NARRAGANSETT R I BAY COMM WASTEWATER SY	1			1.D FE	1,375,000	85.8320	1,180,190	1,375,000	1,375,000	0	0	0	0	2.094	2.094	MS	9,598	28,793	02/27/2020	09/01/2030
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG	2			1.A FE	780,574	100.9910	737,234	730,000	758,618	0	(4,961)	0	0	4.000	3.178	MS	9,733	29,661	03/27/2019	09/01/2049
64578E-MQ-7	NEW JERSEY ECONOMIC DEV AUTH ST LEASE RE	1			1.G FE	1,220,000	102.3570	1,248,755	1,220,000	1,220,000	0	0	0	0	5.198	5.197	MS	21,139	37,873	01/20/2023	03/01/2031
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION	1			1.G FE	5,305,319	108.1150	4,486,773	4,150,000	4,831,356	0	(118,164)	0	0	7.425	3.861	FA	116,408	308,138	09/23/2019	02/15/2029
64613A-CX-8	NEW JERSEY ST HSG & MTG FIN AGY REV	2			1.C FE	1,127,533	99.1440	1,006,312	1,015,000	1,095,157	0	(9,802)	0	0	3.500	2.332	AO	8,881	35,525	07/29/2020	04/01/2051
64614Q-DT-7	NEW JERSEY ST TPK AUTH TPK REV	1			1.E FE	479,871	85.5430	504,704	590,000	499,307	0	12,765	0	0	1.813	4.791	JJ	5,348	10,697	06/14/2022	01/01/2050
64614Q-EA-7	NEW JERSEY ST TPK AUTH TPK REV	2			1.E FE	565,000	78.3520	442,689	565,000	565,000	0	0	0	0	2.782	2.782	JJ	7,859	15,718	01/22/2021	01/01/2040
64763H-EY-7	NEW ORLEANS LA AVIATION BRD REV	1			1.F FE	1,542,419	101.5280	1,324,940	1,305,000	1,332,590	0	(26,822)	0	0	5.000	2.841	JJ	32,625	65,250	04/15/2015	01/01/2025
64971M-SK-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1			1.B FE	1,836,340	100.5780	1,584,104	1,575,000	1,664,612	0	(47,580)	0	0	5.075	1.900	MN	13,322	79,931	04/16/2022	11/01/2025
64971P-KD-6	NEW YORK N Y CITY INDL DEV AGY REV	2			1.E FE	462,021	92.4210	411,273	445,000	456,914	0	(1,617)	0	0	3.000	2.560	MS	4,450	13,350	09/24/2020	03/01/2036
64971W-VF-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1,2			1.B FE	991,850	95.9280	959,280	1,000,000	997,965	0	1,226	0	0	3.500	3.633	FA	14,583	35,000	08/13/2018	08/01/2027
64971X-6S-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1,2			1.B FE	3,290,562	99.3300	3,277,890	3,300,000	3,290,761	0	199	0	0	5.150	5.181	FA	70,813	60,427	03/14/2023	02/01/2036
64971X-JC-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1			1.B FE	1,034,950	95.4840	954,840	1,000,000	1,015,232	0	(5,141)	0	0	2.880	2.321	MN	4,800	28,800	01/09/2020	11/01/2026
64971X-UT-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1			1.B FE	736,452	87.4580	756,512	865,000	755,671	0	19,219	0	0	1.710	4.662	MN	2,465	14,792	01/10/2023	11/01/2028
64971X-WE-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	2			1.B FE	3,698,464	104.5250	3,344,800	3,200,000	3,552,779	0	(47,218)	0	0	4.000	2.250	MN	21,333	128,000	10/29/2020	11/01/2039
64972G-ZH-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	2			1.B FE	868,522	101.1430	945,687	935,000	870,093	0	1,192	0	0	4.000	4.440	JD	1,662	37,400	09/16/2022	06/15/2051
64972G-ZR-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	2			1.B FE	1,546,654	100.0660	1,671,102	1,670,000	1,549,396	0	2,078	0	0	4.000	4.450	JD	2,969	66,800	09/16/2022	06/15/2052
64972H-SH-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1			1.C FE	1,276,035	86.9130	1,313,695	1,500,000	1,311,482	0	35,447	0	0	1.570	4.676	JJ	10,859	23,550	01/10/2023	07/15/2028
64985T-DF-5	NEW YORK ST URBAN EEV CORP ST SALES TAX	1			1.B FE	3,429,000	88.2310	3,529,240	4,000,000	3,508,663	0	79,663	0	0	1.880	4.559	MS	22,142	75,200	01/11/2023	03/15/2029
64990C-6P-1	NEW YORK STATE DORMITORY AUTHORITY	1			1.A FE	1,311,515	120.2890	1,365,280	1,135,000	1,306,405	0	(3,975)	0	0	5.000	4.030	AO	14,188	56,750	09/13/2022	10/01/2048
64990F-D8-4	NEW YORK STATE DORMITORY AUTHORITY	1			1.B FE	1,754,120	87.9550	1,759,100	2,000,000	1,808,283	0	32,475	0	0	1.952	4.012	MS	11,495	39,040	04/21/2022	03/15/2029
64990G-A2-8	NEW YORK STATE DORMITORY AUTHORITY	1			1.D FE	279,251	89.4680	286,298	320,000	285,606	0	6,354	0	0	1.819	4.483	JJ	2,910	2,910	01/19/2023	07/01/2028
64990G-UB-6	NEW YORK STATE DORMITORY AUTHORITY	1			1.E FE	2,206,439	86.9930	2,213,972	2,545,000	2,254,260	0	31,723	0	0	2.834	4.656	JJ	36,063	72,125	06/17/2022	07/01/2031
64990G-X7-2	NEW YORK STATE DORMITORY AUTHORITY	1			1.D FE	650,000	89.8220	583,843	650,000	650,000	0	0	0	0	2.012	2.012	JJ	6,539	13,078	07/15/2020	07/01/2028
650009-S5-3	NEW YORK ST TWY AUTH GEN REV	1			1.F FE	1,271,760	87.7000	1,306,730	1,490,000	1,284,995	0	13,235	0	0	2.900	4.500	JJ	21,605	21,605	01/23/2023	01/01/2035
65000B-GY-8	NEW YORK ST DORM AUTH REVS NON ST SUPPOR	1			1.D FE	2,967,895	85.2860	2,985,010	3,500,000	3,026,964	0	59,069	0	0	2.284	4.723	JJ	39,970	39,970	01/10/2023	07/01/2030
650035-4V-7	NEW YORK ST URBAN DEV CORP REV	1,2			1.B FE	1,360,218	97.4640	1,335,257	1,370,000	1,368,188	0	1,452	0	0	3.120	3.233	MS	12,586	42,744	02/07/2018	03/15/2025
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV	1			1.E FE	2,005,000	97.3030	1,950,925	2,005,000	2,005,000	0	0	0	0	4.248	4.248	MS	28,391	85,172	04/09/2020	09/01/2035
65887P-WR-2	NORTH DAKOTA PUB FIN AUTH	2			1.C FE	4,616,054	78.6560	3,618,176	4,600,000	4,613,108	0	(1,449)	0	0	3.000	2.959	JD	11,500	138,000	12/09/2021	12/01/2038
661046-BX-9	NORTH MIAMI BEACH FLA WTR REV	1			1.E FE	655,000	94.1580	616,735	655,000	655,000	0	0	0	0	2.211	2.211	FA	6,034	14,482	01/17/2020	08/01/2026
66285W-A9-7	NORTH TEX TWY AUTH REV	2			1.D FE	897,849	80.5760	701,011	870,000	888,253	0	(3,378)	0	0	3.029	2.579	JJ	13,176	26,352	01/29/2021	01/01/2040
66285W-C2-0	NORTH TEX TWY AUTH REV	1			1.D FE	595,000	86.9480	517,341	595,000	595,000	0	0	0	0	1.877	1.877	JJ	5,584	11,168	10/02/2020	01/01/2030
66285W-C3-8	NORTH TEX TWY AUTH REV	2			1.D FE	815,000	85.5880	697,542	815,000	815,000	0	0	0	0	2.047	2.047	JJ	8,342	16,683	10/02/2020	01/01/2031

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Par Value	Book/ Adjusted Carrying Value											
66285W-ES-1	NORTH TEX TIWY AUTH REV	2			1.D FE	1,795,356	..75.9020	1,707,795	2,250,000	1,820,175	..0	15,163	..0	..0	..3.011	4.584	JJ	33,874	67,748	05/03/2022	01/01/2043
66285W-J5-6	NORTH TEX TIWY AUTH REV	2			1.D FE	464,566	114.5570	481,139	420,000	459,503	..0	(4,139)	..0	..0	..5.250	3.872	JJ	11,025	15,925	09/15/2022	01/01/2038
66285W-LT-1	NORTH TEX TIWY AUTH REV	2			1.E FE	553,955	100.0000	500,000	500,000	500,000	..0	(6,819)	..0	..0	..5.000	3.599	JJ	12,500	25,000	11/06/2014	01/01/2031
66285W-NG-7	NORTH TEX TIWY AUTH REV	2			1.E FE	641,558	101.9710	576,136	565,000	574,087	..0	(8,790)	..0	..0	..5.000	3.351	JJ	14,125	28,250	04/09/2015	01/01/2030
66604P-AX-3	NORTHERN VA TRANSN COMMN TRANSN DIST SPL	2			1.C FE	3,484,613	110.4760	3,573,899	3,235,000	3,456,957	..0	(21,749)	..0	..0	..5.000	4.030	JD	13,479	161,750	09/16/2022	06/01/2052
67752S-IV-5	OHIO ST AIR QUALITY DEV AUTH REV				2.B FE	475,000	101.5360	482,296	475,000	475,000	..0	..0	..0	..0	..4.250	4.250	JD	1,682	20,188	05/20/2022	11/01/2039
67760H-NK-3	OHIO ST TPK COMMN TPK REV	2			1.D FE	2,527,050	108.9260	2,576,100	2,365,000	2,505,788	..0	(16,736)	..0	..0	..5.000	4.030	FA	44,672	118,250	09/16/2022	02/15/2051
67865E-AQ-5	OKLAHOMA CITY WATER UTILITIES TRUST	1,2			1.A FE	2,800,000	..96.5740	2,704,072	2,800,000	2,800,000	..0	..0	..0	..0	..4.508	4.508	JJ	63,112	117,458	07/08/2022	07/01/2037
686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	2			1.C FE	1,253,176	..99.9800	1,134,773	1,135,000	1,223,599	..0	(12,774)	..0	..0	..3.000	1.725	JJ	17,025	34,050	08/18/2021	07/01/2052
70868Y-AT-6	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANC	2			1.E FE	870,021	110.4000	894,240	810,000	865,051	..0	(4,839)	..0	..0	..5.500	4.570	JD	124	45,540	12/14/2022	06/30/2042
70869P-MV-6	PENNSYLVANIA ECONOMIC DEV FING AUTH REV	1			1.D FE	418,765	..85.5690	423,567	495,000	427,147	..0	8,382	..0	..0	..2.302	4.797	JD	506	11,395	01/17/2023	06/15/2030
70917S-U8-4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV	2			2.A FE	726,175	105.9660	656,989	620,000	665,013	..0	(10,922)	..0	..0	..5.000	2.981	MN	5,167	31,000	12/13/2017	05/01/2032
709221-VZ-5	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE				1.D FE	1,608,503	100.5030	1,658,300	1,650,000	1,609,302	..0	800	..0	..0	..4.000	4.150	JD	5,500	66,000	01/11/2023	12/01/2051
70923S-P5-8	PENNSYLVANIA ST UNIV	1			1.C FE	1,858,381	..87.4780	1,618,343	1,850,000	1,855,823	..0	(687)	..0	..0	..2.309	2.264	MS	14,239	42,717	02/13/2020	09/01/2031
717817-UD-0	PHILADELPHIA PA ARPT REV	2			1.F FE	700,992	106.1580	636,948	600,000	640,413	..0	(10,803)	..0	..0	..5.000	2.960	JJ	15,000	30,000	12/15/2017	07/01/2031
717817-IV-6	PHILADELPHIA PA ARPT REV	2			1.F FE	1,120,141	..95.6340	1,224,115	1,280,000	1,123,870	..0	2,867	..0	..0	..4.000	4.820	JJ	25,600	51,200	09/15/2022	07/01/2050
71781L-AM-1	PHILADELPHIA PA AUTH FOR INDL DEV PENSIO				1.E FE	3,045,932	104.4100	2,552,825	2,445,000	2,760,482	..0	(67,716)	..0	..0	..6.350	3.111	AO	32,777	155,258	07/22/2019	04/15/2028
73209M-AK-3	POMONA CALIF REDEV AGY SUCCESSOR AGY TAX				1.C FE	700,000	..97.8700	685,118	700,000	700,000	..0	..0	..0	..0	..4.030	4.031	FA	11,754	28,210	09/27/2018	02/01/2028
73358W-A2-0	PORT AUTH N Y & N J	1,2			1.D FE	2,123,223	104.1220	1,900,227	1,825,000	1,927,002	..0	(35,136)	..0	..0	..5.000	2.870	AO	22,813	91,250	01/08/2018	10/01/2035
73358X-DP-4	PORT AUTH N Y & N J	1,2			1.D FE	2,300,000	..73.7410	1,696,043	2,300,000	2,300,000	..0	..0	..0	..0	..3.139	3.139	FA	27,274	72,197	12/16/2021	02/15/2051
73358X-FL-1	PORT AUTH N Y & N J	2			1.D FE	1,304,907	109.9400	1,324,777	1,205,000	1,291,699	..0	(8,315)	..0	..0	..5.000	4.001	FA	25,104	60,250	05/23/2022	08/01/2038
735000-TP-6	PORT OAKLAND CALIF REV	1			1.E FE	1,362,180	..91.4310	1,371,465	1,500,000	1,405,642	..0	26,128	..0	..0	..1.667	3.691	MN	4,168	25,005	04/22/2022	05/01/2027
735000-TS-0	PORT OAKLAND CALIF REV	1			1.E FE	30,739	..86.8020	26,041	30,000	30,513	..0	(76)	..0	..0	..2.099	1.812	MN	105	630	12/11/2020	05/01/2030
735000-TU-5	PORT OAKLAND CALIF REV	1			1.E FE	1,012,850	..83.8540	1,048,175	1,250,000	1,043,137	..0	19,827	..0	..0	..2.299	4.725	MN	4,790	28,738	06/14/2022	05/01/2032
735240-V7-5	PORT PORTLAND ORE ARPT REV				1.D FE	1,179,310	106.1580	1,061,580	1,000,000	1,090,968	..0	(24,692)	..0	..0	..5.000	2.281	JJ	25,000	50,000	04/22/2020	07/01/2027
735389-D3-9	PORT SEATTLE WASH REV	2			1.E FE	1,334,233	105.1090	1,229,775	1,170,000	1,237,153	..0	(18,804)	..0	..0	..5.000	3.171	MN	9,750	58,500	06/06/2018	05/01/2032
735389-WF-1	PORT SEATTLE WASH REV	2			1.E FE	2,234,780	100.9870	2,019,740	2,000,000	2,022,101	..0	(28,645)	..0	..0	..5.000	3.490	AO	25,000	100,000	07/22/2015	04/01/2027
74265L-S8-2	PRIVATE COLLEGES & UNIVS AUTH GA REV	2			1.C FE	2,185,269	116.8060	1,880,577	1,610,000	1,992,546	..0	(54,565)	..0	..0	..5.000	1.270	MS	26,833	80,500	05/26/2020	09/01/2031
74445M-AB-5	PUBLIC FIN AUTH WIS SOLID WASTE DISP REV	2			1.G FE	125,000	..95.3380	119,173	125,000	125,000	..0	..0	..0	..0	..2.875	2.875	MN	599	3,594	05/05/2016	05/01/2027
75076P-BL-7	RAILSPLITTER TOB SETTLEMENT AUTH ILL TOB	2			1.G Z	810,426	105.4660	743,535	705,000	737,934	..0	(12,958)	..0	..0	..5.000	2.981	JD	2,938	35,250	12/21/2017	05/01/2027
759911-2C-3	REGIONAL TRANSN AUTH ILL	2			1.D FE	2,087,116	104.4590	1,854,147	1,775,000	1,857,926	..0	(32,628)	..0	..0	..5.000	2.980	JD	7,396	88,750	03/31/2016	06/01/2035
762196-EX-7	RHODE IS HEALTH & EDL BLDG CORP PUB SCHS	2			1.D FE	2,312,291	103.1400	2,037,015	1,975,000	2,027,369	..0	(36,865)	..0	..0	..5.000	3.010	MN	12,618	98,750	04/22/2015	05/15/2026
769036-BL-7	RIVERSIDE CALIF PENSION OBLIG	1			1.C FE	155,000	..98.6200	152,861	155,000	155,000	..0	..0	..0	..0	..2.107	2.107	JD	3,266	3,266	06/05/2020	05/01/2024
769120-BK-3	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R	2			1.F FE	1,315,000	81.1660	1,067,333	1,315,000	1,315,000	..0	..0	..0	..0	..3.077	3.077	JD	3,372	40,463	10/06/2021	06/01/2035
76913C-BC-2	RIVERSIDE CNTY CALIF PENSION OBLIG	1			1.C FE	1,725,000	..94.3650	1,627,796	1,725,000	1,725,000	..0	..0	..0	..0	..3.070	3.070	FA	20,006	52,958	04/23/2020	02/15/2028
783186-RB-7	RUTGERS ST UNIV N J	1			1.E FE	2,518,750	..99.6100	2,490,250	2,500,000	2,513,940	..0	(2,906)	..0	..0	..3.928	3.787	MN	16,367	98,200	04/26/2022	05/01/2028
786091-A6-3	SACRAMENTO CNTY CALIF PENSION OBLIG	1			1.E FE	307,524	103.1360	283,624	275,000	280,136	..0	(3,602)	..0	..0	..7.250	5.770	FA	8,307	19,938	05/05/2014	08/01/2025
79207Q-CU-9	ST LUCIE CNTY FLA SCH DIST SALES TAX REV				1.E FE	1,274,742	103.4930	1,086,677	1,050,000	1,092,228	..0	(23,275)	..0	..0	..5.000	2.631	AO	13,125	52,500	04/10/2015	10/01/2025
79467B-BN-4	SALES TAX SECURITIZATION CORP ILL	1			1.D FE	1,422,921	..83.9730	1,645,871	1,960,000	1,434,505	..0	9,433	..0	..0	..3.820	5.928	JJ	37,436	74,872	10/21/2022	01/01/2048
79467B-DD-4	SALES TAX SECURITIZATION CORP ILL	1			1.D FE	250,000	..97.2970	243,243	250,000	250,000	..0	..0	..0	..0	..2.325	2.325	JJ	2,906	5,813	01/17/2020	01/01/2025
79467B-DH-5	SALES TAX SECURITIZATION CORP ILL	1			1.D FE	1,345,632	..84.7980	1,356,768	1,600,000	1,371,809	..0	17,341	..0	..0	..3.057	4.876	JJ	24,456	48,912	06/16/2022	01/01/2034
79467B-DI-2	SALES TAX SECURITIZATION CORP ILL	1			1.D FE	7,200,000	..82.2840	5,924,448	7,200,000	7,200,000	..0	..0	..0	..0	..3.118	3.118	JJ	112,248	224,496	12/09/2021	01/01/2036
79467B-GA-7	SALES TAX SECURITIZATION CORP ILL	1			1.D FE	1,500,000	100.0820	1,501,230	1,500,000	1,500,000	..0	..0	..0	..0	..4.847	4.840	JJ	66,444	..0	01/20/2023	01/01/2031
795576-FQ-5	SALT LAKE CITY UTAH ARPT REV	2			1.F FE	1,181,513	104.9640	1,081,129	1,030,000	1,087,050	..0	(15,131)	..0	..0	..5.000	3.311	JJ	25,750	51,500	02/09/2017	07/01/2031
795576-FV-4	SALT LAKE CITY UTAH ARPT REV	2			1.F FE	1,124,540	105.0920	1,050,920	1,000,000	1,053,390	..0	(14,142)	..0	..0	..5.000	3.370	JJ	25,000	50,000	08/01/2018	07/01/2036

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
795576-LC-9	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	3,560,360	96.0940	3,843,760	4,000,000	3,570,276	0	7,538	0	0	4.000	4.700	JJ	80,000	160,000	09/13/2022	07/01/2051
796242-ST-3	SAN ANTONIO TEX ARPT SYS REV			2	1.E FE	1,248,834	102.9250	1,152,760	1,120,000	1,142,523	0	(14,357)	0	0	5.000	3.611	JJ	28,000	56,000	07/16/2015	07/01/2028
797660-TC-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	1,959,510	109.4110	2,035,045	1,860,000	1,941,963	0	(11,075)	0	0	5.000	4.200	MN	15,500	93,000	05/19/2022	05/01/2038
797660-UF-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			1,2	1.E FE	1,516,815	106.1380	1,592,070	1,500,000	1,515,266	0	(1,415)	0	0	5.000	4.850	MN	12,500	75,000	11/22/2022	05/01/2052
79771F-AB-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	963,560	69.6590	905,567	1,300,000	970,740	0	7,180	0	0	2.945	4.728	MN	6,381	38,285	01/11/2023	11/01/2047
79771F-BD-8	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	1,194,475	83.4650	972,367	1,165,000	1,185,944	0	(2,886)	0	0	1.788	1.510	MN	3,472	20,830	12/29/2020	11/01/2030
798111-HK-9	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR			1,2	1.E FE	7,375,000	84.5200	6,233,350	7,375,000	7,375,000	0	0	0	0	3.221	3.221	JJ	109,536	237,549	12/09/2021	01/15/2035
798153-NJ-7	SAN JOSE CALIF FING AUTH LEASE REV			1	1.C FE	115,431	85.2180	98,001	115,000	115,286	0	(50)	0	0	1.812	1.764	JD	174	2,084	12/11/2020	06/01/2029
798153-NK-4	SAN JOSE CALIF FING AUTH LEASE REV			1	1.C FE	64,999	82.7710	53,801	65,000	65,001	0	0	0	0	1.862	1.862	JD	101	1,210	12/11/2020	06/01/2030
803321-RM-2	SARASOTA CNTY FLA UTIL SYS REV			2	1.B FE	1,740,208	112.0000	1,792,000	1,600,000	1,725,570	0	(11,659)	0	0	5.250	4.170	AO	20,767	84,700	09/15/2022	10/01/2052
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	2,980,724	99.3610	2,677,779	2,695,000	2,918,728	0	(27,127)	0	0	3.000	1.828	JJ	40,425	81,314	08/05/2021	01/01/2052
837151-W3-9	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.E FE	855,000	112.7130	963,696	855,000	855,000	0	0	0	0	6.447	6.446	JD	4,593	57,572	11/09/2022	12/01/2042
837151-XA-2	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.G FE	1,891,793	102.0390	1,704,051	1,670,000	1,828,122	0	(20,691)	0	0	4.000	2.500	JD	5,567	66,800	10/28/2020	12/01/2040
83756C-D3-6	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	2,097,074	99.4040	1,858,855	1,870,000	2,013,424	0	(25,241)	0	0	3.500	1.977	MN	10,908	69,506	07/29/2020	05/01/2051
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	16,105	100.0140	15,002	15,000	15,000	0	(110)	0	0	4.000	4.000	MN	100	749	04/08/2014	11/01/2044
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV			1	1.E FE	326,522	101.3030	273,518	270,000	301,517	0	(8,159)	0	0	5.000	1.732	MS	3,975	13,500	11/18/2020	09/15/2027
87638Q-SE-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1.D FE	3,114,360	106.9900	3,209,700	3,000,000	3,104,133	0	(9,401)	0	0	5.000	4.521	MN	19,167	143,750	11/21/2022	11/15/2051
88283K-AW-8	TEXAS TRANSN COMMN CENT TEX TPK SYS REV			2	2.A FE	338,790	100.6970	302,091	300,000	302,927	0	(4,583)	0	0	5.000	3.400	FA	5,667	15,000	01/22/2015	08/15/2033
88285A-BJ-6	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	1,500,000	106.2510	1,593,765	1,500,000	1,500,000	0	0	0	0	4.800	4.800	AO	15,200	72,400	09/29/2022	10/15/2052
891371-AF-3	TORRANCE CALIF JT PWRS FING AUTH LEASE R			1	1.C FE	1,252,808	93.3930	1,144,064	1,225,000	1,238,403	0	(4,718)	0	0	2.105	1.696	AO	6,447	25,786	11/13/2020	10/01/2026
89602H-AA-5	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL			2	1.B FE	1,361,100	100.5870	1,508,805	1,500,000	1,365,299	0	3,367	0	0	4.000	4.650	MN	7,667	60,000	10/05/2022	05/15/2046
89602H-BB-2	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL			2	1.B FE	2,054,042	113.0360	2,096,818	1,855,000	2,024,954	0	(18,321)	0	0	5.000	3.650	MN	11,851	92,750	05/20/2022	05/15/2040
89602H-BZ-9	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL			2	1.B FE	3,313,240	78.0090	2,476,786	3,175,000	3,285,388	0	(12,528)	0	0	3.000	2.510	MN	12,171	95,250	09/29/2021	05/15/2051
89602R-GP-4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1.D FE	2,646,845	108.4450	2,721,970	2,510,000	2,629,647	0	(13,558)	0	0	5.000	4.240	MN	16,036	125,500	09/15/2022	11/15/2051
898735-UW-3	TUCSON ARIZ CTFS PARTN			1	1.E FE	2,113,703	65.9900	1,880,715	2,850,000	2,129,135	0	15,432	0	0	2.856	4.634	JJ	40,698	40,698	01/26/2023	07/01/2047
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF REV			1	1.F FE	3,061,125	112.7770	3,044,979	2,700,000	3,037,013	0	(24,112)	0	0	6.918	5.294	JJ	93,393	93,393	01/11/2023	01/01/2034
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	1,360,534	95.9160	1,304,458	1,360,000	1,360,462	0	(45)	0	0	4.132	4.127	MN	7,181	56,195	04/28/2022	05/15/2032
914026-UK-3	UNIVERSITY ALA GEN REV			2	1.C FE	1,501,980	114.4160	1,298,622	1,135,000	1,361,881	0	(39,632)	0	0	5.000	1.230	JJ	28,375	56,750	05/26/2020	07/01/2031
91412H-JM-6	UNIVERSITY CALIF REVS			1	1.C FE	1,230,002	92.0980	1,257,138	1,365,000	1,283,756	0	32,298	0	0	0.870	3.509	MN	1,517	11,876	04/22/2022	05/15/2026
914302-HG-2	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE			2	1.C FE	2,892,074	89.2680	2,557,528	2,865,000	2,882,290	0	(2,609)	0	0	2.320	2.214	FA	25,110	66,468	02/13/2020	02/15/2030
914713-N8-1	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	713,739	94.6270	714,434	755,000	738,212	0	3,954	0	0	2.679	3.289	JD	1,686	20,226	03/16/2017	12/01/2027
914713-P2-2	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	450,840	89.9910	449,955	500,000	454,279	0	3,439	0	0	3.327	4.494	JD	1,386	16,635	01/24/2023	12/01/2036
914716-U7-8	UNIVERSITY N C CHARLOTTE REV			1,2	1.E FE	3,025,000	73.1510	2,212,818	3,025,000	3,025,000	0	0	0	0	3.175	3.175	AO	24,011	96,044	02/26/2021	04/01/2044
91523N-UH-7	UNIVERSITY WASH UNIV REVS IAM COMIL PAPER			1	1.B FE	1,375,000	85.4160	1,174,470	1,375,000	1,375,000	0	0	0	0	1.950	1.950	AO	6,703	26,813	02/28/2020	04/01/2030
917393-DD-9	UTAH CNTY UTAH HOSP REV			2	1.B FE	1,043,850	105.9190	1,059,190	1,000,000	1,037,511	0	(5,012)	0	0	5.000	4.320	MN	6,389	50,000	09/16/2022	05/15/2050
924190-GP-0	VERMONT HSG FIN AGY - RMBS			2	1.B FE	102,330	100.0140	95,013	95,000	95,000	0	(749)	0	0	4.000	4.000	MN	633	3,800	07/10/2014	11/01/2044
93978H-NX-9	WASHINGTON ST HEALTH CARE FACS AUTH REV			2	1.F FE	2,223,304	103.0660	1,958,254	1,900,000	1,957,852	0	(34,281)	0	0	5.000	3.061	FA	35,889	95,000	04/17/2015	08/15/2028
956622-F3-3	WEST VIRGINIA ST HOSP FIN AUTH HOSP REV			2	2.A FE	853,230	100.5230	753,923	750,000	757,909	0	(11,565)	0	0	5.000	3.380	MS	12,500	37,500	06/19/2014	09/01/2024
956704-C8-1	WEST VIRGINIA UNIV REVS			1	1.D FE	2,750,000	85.3260	2,346,465	2,750,000	2,750,000	0										

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					423,114,500	XXX	390,056,539	417,573,207	416,448,038	0	(931,465)	0	0	XXX	XXX	XXX	4,882,810	15,050,646	XXX	XXX
3128HX-RT-4	FHS 267 A5 - CMO/RMBS			4	1.A	550,705	89.3445	482,969	540,570	556,874	0	1,229	0	0	3.000	2.503	MON	1,351	16,217	07/08/2019	08/15/2042
3128M9-U2-6	FH G07501 - RMBS			4	1.A	688,724	97.0485	631,400	650,603	693,850	0	(347)	0	0	4.000	2.905	MON	2,169	26,024	08/19/2014	10/01/2043
3128MJ-5N-6	FH G08852 - RMBS			4	1.A	593,292	95.7818	549,775	573,987	629,302	0	67	0	0	4.000	2.661	MON	1,913	22,959	06/06/2019	12/01/2048
3128QL-RN-3	FH 1H2593 - RMBS			4	1.A	111,124	100.4512	107,526	107,043	118,822	0	(782)	0	0	5.301	1.937	MON	813	3,759	12/23/2010	01/01/2036
31292L-FD-2	FH C03764 - RMBS			4	1.A	1,485,791	97.4732	1,364,261	1,399,626	1,501,398	0	775	0	0	3.500	2.289	MON	4,082	48,987	10/06/2016	02/01/2042
3131XX-7G-0	FH ZM4495 - RMBS			4	1.A	1,586,518	96.5345	1,430,299	1,481,645	1,703,046	0	732	0	0	4.000	1.968	MON	4,939	59,266	07/30/2020	10/01/2047
3131Y7-S6-5	FH ZN1441 - RMBS			4	1.A	412,197	98.8030	378,959	383,550	439,746	0	1,082	0	0	4.500	2.407	MON	1,438	17,260	09/24/2019	11/01/2048
3132A5-HY-4	FH ZS4747 - RMBS			4	1.A	4,717,192	92.8848	4,106,904	4,421,504	4,890,021	0	(2,276)	0	0	3.500	2.061	MON	12,896	154,753	03/05/2021	12/01/2047
3132AC-SZ-4	FH ZT0536 - RMBS			4	1.A	3,459,008	93.4423	2,975,110	3,183,900	3,568,343	0	(1,640)	0	0	3.500	1.871	MON	9,286	111,437	01/21/2021	03/01/2048
3132AD-VT-2	FH ZT1526 - RMBS			4	1.A	8,147,061	96.5862	7,379,473	7,640,295	8,538,161	0	17,265	0	0	4.000	2.354	MON	25,468	305,612	11/20/2019	11/01/2048
3132D5-FD-1	FH SB8070 - RMBS			4	1.A	966,802	92.7200	854,495	892,586	974,941	0	(3,530)	0	0	2.500	1.214	MON	1,920	23,040	12/14/2020	10/01/2035
3132DM-KC-8	FH SD0291 - RMBS			4	1.A	2,189,334	100.1868	2,024,212	2,020,438	2,466,198	0	18,708	0	0	5.000	1.772	MON	8,418	101,022	04/22/2020	03/01/2050
3132DV-3L-7	FH SD8003 - RMBS			4	1.A	874,905	95.7283	808,934	845,031	919,510	0	927	0	0	4.000	2.768	MON	2,817	33,801	06/06/2019	07/01/2049
3132DV-FD-1	FH SD8092 - RMBS			4	1.A	1,905,391	89.0797	1,607,997	1,805,122	1,972,790	0	4,260	0	0	3.000	1.891	MON	4,513	54,154	09/16/2020	09/01/2050
3132DV-K7-9	FH SD7518 - RMBS			4	1.A	2,332,465	90.2052	1,963,493	2,176,695	2,379,991	0	3,155	0	0	3.000	1.866	MON	5,442	65,301	09/29/2020	06/01/2050
3132DI-BK-8	FH SD8142 - RMBS			4	1.A	2,154,045	89.2354	1,825,748	2,045,991	2,175,626	0	(129)	0	0	3.000	2.152	MON	5,115	61,380	03/22/2021	04/01/2051
3132GJ-S4-9	FH Q03880 - RMBS			4	1.A	470,531	98.7205	447,788	453,582	470,102	0	(502)	0	0	4.000	3.350	MON	1,512	18,144	11/14/2011	10/01/2041
3132GK-A3-0	FH Q03926 - RMBS			4	1.A	472,672	98.7323	449,880	455,656	474,549	0	(516)	0	0	4.000	3.278	MON	1,519	18,226	11/14/2011	10/01/2041
3132GK-BS-4	FH Q03949 - RMBS			4	1.A	115,202	97.5850	108,373	111,055	116,061	0	(97)	0	0	4.000	3.234	MON	370	4,442	11/14/2011	10/01/2041
3132GK-S4-9	FH Q04439 - RMBS			4	1.A	339,150	95.0388	304,911	320,828	345,908	0	28	0	0	3.500	2.171	MON	936	11,229	08/08/2016	11/01/2041
3132HP-RZ-9	FH Q13204 - RMBS			4	1.A	1,071,563	95.0854	979,969	1,030,620	1,065,194	0	(329)	0	0	3.000	2.406	MON	2,577	30,919	05/08/2013	11/01/2042
3132QR-FB-1	FH Q34661 - RMBS			4	1.A	379,750	91.1281	343,909	377,391	380,426	0	28	0	0	3.000	2.881	MON	943	11,322	08/03/2015	07/01/2045
3132XC-FB-1	FH G67700 - RMBS			4	1.A	1,632,021	95.2664	1,457,417	1,529,833	1,653,629	0	2,678	0	0	3.500	2.349	MON	4,462	53,544	09/01/2016	08/01/2046
3132XC-RY-3	FH G67703 - RMBS			4	1.A	246,786	94.3465	224,064	237,491	249,494	0	208	0	0	3.500	2.779	MON	693	8,312	08/21/2017	04/01/2047
3132XC-SB-2	FH G67714 - RMBS			4	1.A	1,894,994	97.7915	1,840,775	1,882,347	1,903,627	0	692	0	0	4.000	3.836	MON	6,274	75,294	10/10/2018	07/01/2048
3132XC-SG-1	FH G67719 - RMBS			4	1.A	1,524,052	99.6690	1,435,989	1,440,758	1,584,881	0	4,176	0	0	4.500	3.028	MON	5,403	64,834	01/31/2019	01/01/2049
3132XU-SC-0	FH Q52314 - RMBS			4	1.A	461,842	98.9887	436,766	441,228	473,193	0	519	0	0	4.500	3.406	MON	1,655	19,855	06/12/2018	11/01/2047
3132XY-VC-8	FH Q56010 - RMBS			4	1.A	169,377	98.9849	160,895	162,545	175,903	0	217	0	0	4.500	3.293	MON	610	7,315	06/12/2018	05/01/2048
31335B-KB-1	FH G61190 - RMBS			4	1.A	386,307	98.9888	365,605	369,340	393,353	0	83	0	0	4.500	3.500	MON	1,385	16,620	06/12/2018	08/01/2047
31335C-E5-9	FH G61956 - RMBS			4	1.A	3,554,712	98.5879	3,278,838	3,325,803	3,793,174	0	8,105	0	0	4.500	2.419	MON	12,472	149,661	07/12/2019	04/01/2049
3133A3-YM-4	FH Q08816 - RMBS			4	1.A	2,172,496	86.0911	1,798,391	2,088,938	2,229,939	0	571	0	0	2.500	1.684	MON	4,352	52,223	04/22/2020	04/01/2050
3133KG-WA-2	FH RA1541 - RMBS			4	1.A	2,443,193	89.4302	2,151,503	2,405,790	2,462,437	0	79	0	0	3.000	2.685	MON	6,014	72,174	10/23/2019	11/01/2049
3133KH-4G-8	FH RA2623 - RMBS			4	1.A	1,675,340	86.5896	1,384,888	1,599,370	1,680,925	0	1,393	0	0	2.500	1.875	MON	3,332	39,984	05/22/2020	05/01/2050
3133KJ-6P-2	FH RA3578 - RMBS			4	1.A	3,002,664	81.9835	2,368,431	2,888,913	3,007,975	0	(2,741)	0	0	2.000	1.514	MON	4,815	57,778	09/29/2020	09/01/2050
3133KJ-NE-8	FH RA3089 - RMBS			4	1.A	3,725,880	86.3750	3,054,978	3,744,086	3,744,086	0	(1,256)	0	0	2.500	1.787	MON	7,369	88,422	07/10/2020	07/01/2050
3133KK-6R-5	FH RA4480 - RMBS			4	1.A	2,368,502	82.5830	1,887,984	2,286,164	2,369,154	0	(650)	0	0	2.000	1.575	MON	3,810	45,723	01/22/2021	02/01/2051
3133KQ-CU-8	FH RA8183 - RMBS			4	1.A	28,344,936	101.4452	27,827,005	27,430,811	28,320,811	0	(24,125)	0	0	5.500	4.960	MON	125,724	1,382,958	01/13/2023	11/01/2052
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS			4	1.A	693,232	95.9803	643,740	670,700	689,714	0	370	0	0	3.750	2.722	MON	2,096	25,151	01/17/2018	10/25/2044
3136AR-R6-7	FNR 2016-25 VB - CMO/RMBS			4	1.A	4,866,075	96.2581	4,626,165	4,806,000	4,811,367	0	(15,275)	0	0	3.000	2.741	MON	12,015	144,180	06/07/2019	05/25/2036
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS			4	1.A	3,634,564	92.9635	3,243,747	3,489,269	3,595,056	0	(14,895)	0	0	3.000	2.204	MON	8,723	104,678	04/27/2016	07/25/2045
3136B1-F6-6	FNR 2018-35 LB - CMO/RMBS			4	1.A	4,189,917	89.8027	3,541,846	4,129,684	3,944,031	0	(13,643)	0	0	3.500	3.012	MON	11,503	138,041	06/07/2019	05/25/2048
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS			4	1.A	1,955,546	90.0982	1,734,806	1,925,460	1,965,374	0	5,605	0	0	3.000	2.647	MON	4,814	57,764	07/08/2019	07/25/2059
3137BN-PY-4	FHR 4566 VC - CMO/RMBS			4	1.A	5,086,457	96.5063	4,840,677	5,015,921	5,026,677	0	(18,511)	0	0	3.000	2.728	MON	12,540	150,478	06/07/2019	07/15/2036
3137F2-6S-0	FHR 4703 LP - CMO/RMBS			4	1.A	576,414	92.2279	540,139	585,656	576,644	0	(390)	0	0	3.000	3.392	MON	1,464	17,570	07/03/2018	07/15/2046

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS			4	1.A	5,528,598	.95,6025	5,037,535	5,269,252	5,467,423	.0	15,449	.0	.0	.4,000	2.490	MON	17,564	210,770	06/04/2019	05/15/2050
3137FP-S3-0	FHR 4927 QL - CMO/RMBS			4	1.A	694,723	.78,2190	527,978	675,000	691,854	.0	(588)	.0	.0	.3,000	2.830	MON	1,688	20,250	12/02/2019	09/25/2049
3138EQ-6H-7	FN AJ8071 - RMBS			4	1.A	180,573	.96,6454	166,107	171,872	181,484	.0	(85)	.0	.0	.4,000	3.018	MON	573	6,875	12/08/2011	12/01/2041
3138EQ-BA-9	FN AL7232 - RMBS			4	1.A	295,414	.95,0510	262,118	275,765	298,925	.0	441	.0	.0	.3,500	2.263	MON	804	9,652	09/13/2016	09/01/2045
3138EQ-KH-4	FN AL7495 - RMBS			4	1.A	206,925	.94,4938	182,526	193,162	208,739	.0	282	.0	.0	.3,500	2.293	MON	563	6,761	09/13/2016	10/01/2045
3138EQ-ZR-6	FN AL7951 - RMBS			4	1.A	219,781	.94,4952	193,869	205,163	220,788	.0	273	.0	.0	.3,500	2.394	MON	598	7,181	09/13/2016	01/01/2046
3138ML-XD-1	FN AQ5175 - RMBS			4	1.A	939,678	.91,7242	858,959	936,459	939,562	.0	(158)	.0	.0	.3,000	2.930	MON	2,341	28,094	12/03/2015	12/01/2042
3138Y9-SC-3	FN AX7714 - RMBS			4	1.A	.7,745	.94,4948	6,832	7,230	7,943	.0	46	.0	.0	.3,500	2.042	MON	21	253	09/13/2016	02/01/2045
3138YH-5L-0	FN AY4450 - RMBS			4	1.A	.9,150	.94,4927	8,071	9,250	9,250	.0	.9	.0	.0	.3,500	2.274	MON	25	299	09/13/2016	02/01/2045
3138YH-US-7	FN AY4203 - RMBS			4	1.A	48,279	.94,4947	42,587	45,068	48,804	.0	.65	.0	.0	.3,500	2.266	MON	131	1,577	09/13/2016	05/01/2045
3138YL-AD-3	FN AY6303 - RMBS			4	1.A	30,833	.94,4960	27,198	28,782	31,009	.0	.20	.0	.0	.3,500	2.354	MON	84	1,007	09/13/2016	02/01/2045
3138YS-LD-6	FN AZ1223 - RMBS			4	1.A	13,478	.94,4931	11,888	12,581	13,396	.0	.9	.0	.0	.3,500	2.531	MON	37	440	09/13/2016	06/01/2045
3138YT-4X-9	FN AZ2637 - RMBS			4	1.A	12,849	.94,4958	11,334	11,995	13,107	.0	.0	.0	.0	.3,500	2.156	MON	35	420	09/13/2016	09/01/2045
3138YT-6B-5	FN AZ2665 - RMBS			4	1.A	18,986	.94,4968	16,748	17,723	19,157	.0	.0	.0	.0	.3,500	2.311	MON	52	620	09/13/2016	10/01/2045
3140E7-GH-7	FN BA2899 - RMBS			4	1.A	23,124	.94,4951	20,398	21,586	23,566	.0	.65	.0	.0	.3,500	2.199	MON	63	756	09/13/2016	11/01/2045
3140E9-4J-2	FN BA5324 - RMBS			4	1.A	10,745	.94,4949	9,478	10,030	10,697	.0	.32	.0	.0	.3,500	2.511	MON	29	351	09/13/2016	11/01/2045
3140FP-FQ-7	FN BE3774 - RMBS			4	1.A	714,999	.96,5330	688,167	712,883	719,270	.0	.250	.0	.0	.4,000	3.855	MON	2,376	28,515	11/15/2018	07/01/2047
3140FX-H3-9	FN BF0249 - RMBS			4	1.A	14,414,398	.90,6910	12,585,844	13,877,721	14,590,165	.0	22,446	.0	.0	.3,500	2.894	MON	40,477	485,720	07/23/2019	01/01/2058
3140J5-G7-8	FN BM1121 - RMBS			4	1.A	161,633	.94,4321	146,895	155,557	163,216	.0	124	.0	.0	.3,500	2.780	MON	454	5,444	08/21/2017	12/01/2046
3140J5-QM-4	FN BM1359 - RMBS			4	1.A	314,128	.94,0600	284,232	302,182	317,333	.0	.198	.0	.0	.3,500	2.764	MON	881	10,576	08/21/2017	06/01/2047
3140J8-ZH-9	FN BM4343 - RMBS			4	1.A	5,196,660	.99,7302	4,941,731	4,955,099	5,319,137	.0	7,280	.0	.0	.4,500	3.364	MON	18,582	222,979	08/29/2018	05/01/2048
3140J9-H8-7	FN BM4754 - RMBS			4	1.A	2,270,924	.93,6021	2,055,302	2,195,787	2,342,666	.0	.693	.0	.0	.3,500	2.548	MON	6,404	76,853	07/25/2019	05/01/2047
3140J9-KN-0	FN BM4800 - RMBS			4	1.A	1,708,314	.97,2976	1,634,943	1,680,352	1,720,590	.0	1,023	.0	.0	.4,000	3.633	MON	5,601	67,214	12/12/2018	10/01/2048
3140Q9-2N-2	FN CA2580 - RMBS			4	1.A	.0	.99,1432	0	0	0	.0	.0	.0	.0	.4,500	3.453	MON	.0	.0	10/16/2018	11/01/2048
3140QE-CJ-9	FN CA6372 - RMBS			4	1.A	759,524	.93,5947	647,907	692,247	771,805	.0	1,027	.0	.0	.3,500	2.062	MON	2,019	24,229	12/04/2020	07/01/2050
3140QM-AC-8	FN CB1802 - RMBS			4	1.A	8,688,645	.82,4292	7,105,908	8,620,623	8,684,299	.0	(996)	.0	.0	.2,000	1.907	MON	14,368	172,413	10/06/2021	10/01/2051
3140X5-NG-4	FN FM2190 - RMBS			4	1.A	1,478,108	.93,0058	1,329,039	1,428,986	1,606,503	.0	1,735	.0	.0	.3,500	1.875	MON	4,168	50,015	01/24/2020	02/01/2049
3140X7-PU-7	FN FM4034 - RMBS			4	1.A	771,027	.93,3316	681,289	729,967	769,559	.0	(3,166)	.0	.0	.2,500	1.255	MON	1,521	17,747	12/14/2020	08/01/2035
3140X9-QU-2	FN FM5866 - RMBS			4	1.A	4,567,575	.93,3147	3,993,879	4,280,012	4,749,361	.0	(1,741)	.0	.0	.3,500	2.022	MON	12,483	149,800	03/05/2021	06/01/2049
3140X9-WD-3	FN FM6043 - RMBS			4	1.A	4,987,304	.93,1911	4,359,582	4,678,110	5,142,023	.0	(2,402)	.0	.0	.3,500	2.134	MON	13,644	163,734	06/01/2021	06/01/2049
3140XD-CK-0	FN FM9073 - RMBS			4	1.A	1,782,173	.86,5014	1,494,437	1,727,644	1,778,660	.0	(925)	.0	.0	.2,500	2.133	MON	3,599	43,191	10/08/2021	10/01/2051
3140XG-JR-1	FN FS1711 - RMBS			4	1.A	7,501,392	.89,0253	7,399,596	8,311,791	7,513,678	.0	12,286	.0	.0	.3,000	4.411	MON	20,779	228,574	01/06/2023	01/01/2052
3140XJ-MB-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	2,854,667	.101,2595	2,836,116	2,800,838	2,851,644	.0	(5,685)	.0	.0	.5,500	5.192	MON	12,837	154,046	11/10/2022	10/01/2052
31412N-3T-1	FN 930610 - RMBS			4	1.A	87,250	.99,7294	80,012	80,229	88,936	.0	(35)	.0	.0	.4,500	2.420	MON	301	3,610	11/05/2014	02/01/2039
31412U-BJ-8	FN 934841 - RMBS			4	1.A	.3,517	.99,3140	3,365	3,388	3,389	.0	(16)	.0	.0	.4,000	2.916	MON	11	136	12/10/2010	05/01/2024
31417A-WD-8	FN AB4211 - RMBS			4	1.A	125,795	.93,8450	113,529	120,975	122,265	.0	(387)	.0	.0	.3,000	2.075	MON	302	3,629	02/16/2012	01/01/2027
31417D-M9-1	FN AB6683 - RMBS			4	1.A	633,843	.89,8823	538,736	599,379	626,924	.0	(288)	.0	.0	.3,000	2.252	MON	1,498	17,981	10/04/2012	10/01/2042
31418D-HD-7	FN MA3827 - RMBS			4	1.A	942,923	.92,9935	840,857	904,211	959,165	.0	(2,966)	.0	.0	.2,500	1.057	MON	1,884	22,605	12/23/2020	10/01/2034
31418D-RW-4	FN MA4100 - RMBS			4	1.A	3,635,568	.87,6740	3,512,096	3,512,096	3,649,166	.0	(1,875)	.0	.0	.2,000	1.534	MON	5,853	70,242	07/30/2020	08/01/2050
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	2,284,397	.89,4506	1,936,593	2,164,985	2,334,778	.0	.914	.0	.0	.3,000	2.058	MON	5,412	64,950	12/10/2020	12/01/2050
31418D-VY-5	FN MA4230 - RMBS			4	1.A	1,872,768	.92,6224	1,648,071	1,779,344	1,874,682	.0	(5,838)	.0	.0	.2,500	1.305	MON	3,707	44,484	12/23/2020	01/01/2036
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						185,627,134	XXX	167,577,098	179,214,361	188,102,872	0	8,837	0	0	XXX	XXX	XXX	545,734	6,395,806	XXX	XXX
3137BH-XJ-1	FHMS K-045 A2 - CMBS			4	1.A	3,558,289	.97,7918	3,431,392	3,508,877	3,513,137	.0	(10,240)	.0	.0	.3,023	2.722	MON	8,839	106,485	04/03/2019	01/25/2025
3137BM-7E-0	FHMS K-051 X3 - CMBS			3	1.A	1,786,719	.2,6352	527,038	0	746,781	.0	(225,269)	.0	.0	1.612	(19,108)	MON	26,875	327,103	05/17/2019	10/25/2043

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BQ-YY-1	FHMS K-056 X3 - CMBS			3	1.A	2,537,518	4.6594	931,318	0	1,175,016	0	(294,966)	0	0	2.117	(8.014)	MON	35,255	428,963	05/16/2019	06/25/2044
3137BV-Z8-2	FHMS K-063 A2 - CMBS			4	1.A	622,219	97.2057	583,234	600,000	608,351	0	(3,141)	0	0	3.430	2.869	MON	1,715	20,580	05/06/2019	01/25/2027
3137BY-PS-3	FHMS K-726 X1 - CMBS			3	1.A	128,010	0.1341	3,458	0	4,430	0	(30,681)	0	0	0.905	4.383	MON	1,944	32,045	06/22/2017	04/25/2024
3137F4-D4-1	FHMS K-074 A2 - CMBS			4	1.A	6,303,281	97.0950	5,825,700	6,000,000	6,141,692	0	(36,325)	0	0	3.600	2.924	MON	18,000	216,000	04/26/2019	01/25/2028
3137F7-2D-6	FHMS K-740 X1 - CMBS			4	1.A	810,453	2.2486	397,638	0	444,887	0	(126,797)	0	0	0.743	3.005	MON	10,950	139,518	11/13/2020	09/25/2027
3137F8-4K-6	FHMS K-122 X3 - CMBS			3	1.A	1,757,266	13.6341	1,131,629	0	1,321,746	0	(161,165)	0	0	2.631	4.316	MON	18,196	221,509	03/04/2021	01/25/2049
3137F8-ZX-4	FH-K123-X1 - CMBS			3	1.A	1,257,176	4.1837	815,555	0	901,890	0	(133,384)	0	0	0.772	2.716	MON	12,539	158,287	03/12/2021	12/25/2030
3137F8-ZY-2	FHMS K-123 X3 - CMBS			3	1.A	1,012,660	13.7182	649,558	0	764,178	0	(87,781)	0	0	2.627	4.629	MON	10,368	126,208	01/21/2021	02/25/2049
3137F9-Z2-0	FHMS K-124 X3 - CMBS			3	1.A	443,187	13.8484	283,892	0	333,515	0	(39,646)	0	0	2.620	4.244	MON	4,476	54,486	02/03/2021	02/25/2049
3137F9-ZB-0	FHMS K-125 X3 - CMBS			3	1.A	1,099,044	14.1003	714,884	0	829,622	0	(97,244)	0	0	2.653	4.330	MON	11,208	136,442	02/18/2021	02/25/2049
3137FA-IIS-3	FHMS K-067 A2 - CMBS			4	1.A	4,078,750	96.1061	3,844,242	4,000,000	4,031,543	0	(10,662)	0	0	3.194	2.911	MON	10,647	127,760	05/06/2019	07/25/2027
3137FF-4A-2	FHMS K-741 X3 - CMBS			4	1.A	1,379,310	8.0854	767,650	0	885,553	0	(181,718)	0	0	2.447	5.342	MON	19,361	235,714	02/24/2021	03/25/2049
3137FF-XP-7	FHMS K-605 X3 - CMBS			4	1.A	905,537	13.6858	601,491	0	692,760	0	(78,261)	0	0	2.612	5.073	MON	9,566	116,447	03/03/2021	01/25/2034
3137FL-YM-0	FHMS K-1511 X3 - CMBS			3	1.A	2,515,445	24.3350	1,727,782	0	1,807,217	0	(152,870)	0	0	3.424	5.717	MON	20,257	246,446	05/09/2019	04/25/2037
3137FL-YY-4	FHMS K-092 X3 - CMBS			3	1.A	506,462	10.3548	293,999	0	376,052	0	(50,179)	0	0	2.249	8.937	MON	5,321	64,761	05/22/2019	07/25/2029
3137FM-U9-1	FHMS K-735 X3 - CMBS			4	1.A	1,396,970	4.6872	515,355	0	565,449	0	(191,354)	0	0	2.154	6.212	MON	19,731	240,101	07/18/2019	05/25/2047
3137FN-AH-3	FHMS K-095 X3 - CMBS			4	1.A	236,294	9.5209	133,769	0	148,012	0	(21,224)	0	0	2.101	5.071	MON	2,460	29,933	08/02/2019	08/25/2047
3137FN-X2-1	FHMS K-736 X3 - CMBS			4	1.A	523,196	4.5237	196,327	0	229,136	0	(71,803)	0	0	2.014	5.212	MON	7,284	88,636	09/06/2019	09/25/2047
3137FN-X8-8	FHMS K-097 X3 - CMBS			4	1.A	139,867	9.0209	77,964	0	88,192	0	(13,176)	0	0	2.018	4.848	MON	1,454	17,692	09/11/2019	09/25/2046
3137FP-JK-2	FHMS K-099 X3 - CMBS			4	1.A	2,932,730	8.8808	1,743,401	0	1,932,862	0	(326,801)	0	0	1.953	4.110	MON	31,947	388,614	01/26/2021	10/25/2047
3137FQ-XM-0	FHMS K-737 X3 - CMBS			4	1.A	562,993	4.4479	238,700	0	266,762	0	(69,848)	0	0	1.770	5.967	MON	7,915	96,354	01/23/2020	01/25/2048
3137FR-EL-1	FHMS K-104 X3 - CMBS			4	1.A	435,588	9.1717	254,056	0	290,308	0	(40,601)	0	0	1.897	4.240	MON	4,379	53,299	02/21/2020	02/25/2047
3137FR-UI-9	FHMS K-106 X3 - CMBS			4	1.A	2,946,094	9.0028	1,800,564	0	2,113,378	0	(295,418)	0	0	1.908	3.916	MON	31,807	398,381	02/11/2021	03/25/2048
3137FT-G2-7	FHMS K-109 X1 - CMBS			3	1.A	1,210,151	7.6738	751,133	0	841,829	0	(134,017)	0	0	1.579	2.446	MON	12,881	159,967	03/10/2021	04/25/2030
3137FX-Z5-0	FHMS K-127 X1 - CMBS			3	1.A	1,511,553	1.7570	958,713	0	1,055,942	0	(156,417)	0	0	0.327	2.820	MON	14,891	200,283	03/17/2021	01/25/2031
3137FX-Z6-8	FHMS K-127 X3 - CMBS			3	1.A	2,036,253	14.1198	1,367,801	0	1,572,484	0	(151,248)	0	0	2.652	5.149	MON	21,411	260,694	03/17/2021	03/25/2049
3137H1-YY-6	FHMS K-130 X3 - CMBS			3	1.A	500,000	17.8797	354,639	0	400,760	0	(42,412)	0	0	3.097	4.582	MON	5,118	62,300	08/05/2021	08/25/2048
3137HB-2L-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	7,474,805	99.7911	7,484,330	7,500,000	7,474,880	0	76	0	0	4.400	4.448	MON	27,500	0	12/15/2023	10/25/2030
3137HB-C5-1	FHMS K-754 A2 - CMBS			4	1.A	7,701,855	102.9212	7,719,088	7,500,000	7,701,062	0	(794)	0	0	4.940	4.470	MON	30,875	0	12/15/2023	11/25/2030
3140HR-7D-9	FN BLO891 - CMBS/RMBS			4	1.A	2,483,198	97.7410	2,322,326	2,376,000	2,434,528	0	(9,684)	0	0	4.010	3.496	MON	8,204	96,601	02/01/2020	12/01/2030
3140HT-IU-4	FN BL2448 - CMBS/RMBS			4	1.A	4,223,522	93.9170	3,778,281	4,023,000	4,142,293	0	(16,035)	0	0	3.380	2.820	MON	11,709	137,866	06/06/2019	05/01/2031
3140HT-XV-6	FN BL2491 - CMBS/RMBS			4	1.A	4,316,829	93.4610	3,852,462	4,122,000	4,237,005	0	(17,343)	0	0	3.350	2.832	MON	11,891	140,005	06/06/2019	05/01/2031
3140HU-A3-0	FN BL2725 - CMBS/RMBS			4	1.A	2,246,011	92.3890	1,954,154	2,115,137	2,186,783	0	(12,431)	0	0	2.780	2.024	MON	5,063	59,633	08/29/2019	08/01/2029
3140HV-SV-7	FN BL4131 - CMBS/RMBS			4	1.A	2,631,059	91.5090	2,238,378	2,446,074	2,562,356	0	(14,378)	0	0	3.030	2.215	MON	6,382	75,145	10/02/2019	09/01/2031
3140HX-G4-6	FN BL5618 - CMBS/RMBS			4	1.A	1,629,112	87.8770	1,368,023	1,556,747	1,611,665	0	(4,458)	0	0	2.750	2.269	MON	3,686	43,405	01/24/2020	01/01/2035
0839999999 Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						77,839,406	XXX	61,639,925	45,747,835	66,354,054	0	(3,309,697)	0	0	XXX	XXX	XXX	492,106	5,307,662	XXX	XXX
10623P-DU-1	BRAZO 2010-1 A1 - ABS			4,5	1.A FE	101,707	99.5451	104,376	104,853	115,191	0	5,147	0	0	6.514	3.149	IJSD	114	6,497	02/03/2012	06/25/2035
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	462,998	102.4650	407,724	397,915	420,174	0	(5,779)	0	0	6.220	3.308	JD	1,100	24,749	12/09/2016	12/15/2026
452281-JD-1	ILSSTD 2010-1 A3 - ABS			4,5	1.A FE	604,308	99.4941	601,552	604,610	653,355	0	20,792	0	0	6.496	2.965	JAJO	7,418	35,779	01/18/2017	07/25/2045
49225H-KX-5	KERN CNTY CALIF CTFS PARTN				1.E FE	1,787,239	106.1340	1,618,544	1,525,000	1,608,382	0	(27,796)	0	0	5.000	2.972	MM	12,708	76,250	12/21/2016	11/01/2026
54627R-AN-0	LASGOV 22A A3 - ABS				1.A FE	628,466	97.0650	630,923	650,000</												

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
678908-4G-6	OKSDEV 2022 A2 - ABS		4		1.A FE	785,000	.97.9314	768,762	785,000	785,000	.0	.0	.0	.0	4.623	4.623	JD	3.024	44,758	08/31/2022	06/01/2044
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						11,990,612	XXX	11,549,343	11,919,717	11,845,112	0	6,012	0	0	XXX	XXX	XXX	101,049	628,848	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						698,571,652	XXX	630,822,905	654,455,120	682,750,075	0	(4,226,312)	0	0	XXX	XXX	XXX	6,021,698	27,382,963	XXX	XXX
00130H-CG-8	AES CORP		1,2		2.C FE	2,679,628	.83.8873	2,306,901	2,750,000	2,693,987	.0	7,115	.0	.0	2.450	2.771	JJ	31,067	67,375	12/14/2021	01/15/2031
00205G-AB-3	APA INFRASTRUCTURE LTD	C	1,2		2.B FE	2,122,769	.98.4880	2,092,870	2,125,000	2,124,674	.0	254	.0	.0	4.200	4.213	MS	24,296	89,250	03/16/2015	03/23/2025
00206R-HV-7	AT&T INC		1,2		2.B FE	400,993	.95.3593	400,509	420,000	412,649	.0	2,715	.0	.0	2.950	3.679	JJ	5,713	12,390	06/05/2019	07/15/2026
00206R-ML-3	AT&T INC		1,2		2.B FE	6,549,031	.93.5833	6,433,852	6,875,000	6,615,206	.0	64,331	.0	.0	1.700	3.454	MS	31,167	85,638	05/31/2023	03/25/2026
00206R-MM-1	AT&T INC		1,2		2.B FE	3,051,164	.81.1192	3,102,809	3,825,000	3,104,752	.0	53,588	.0	.0	2.550	4.980	JD	8,128	97,538	01/10/2023	12/01/2033
00217G-AB-9	APTIV PLC	C	1,2		2.B FE	2,664,300	.88.0722	2,355,931	2,675,000	2,666,062	.0	938	.0	.0	3.250	3.297	MS	28,979	86,938	02/09/2022	03/01/2032
00287Y-DB-2	ABBVIE INC		1,2		1.G FE	2,555,523	.96.2169	1,895,473	1,970,000	2,503,016	.0	(18,343)	.0	.0	4.750	2.988	MS	27,553	93,575	01/20/2021	03/15/2045
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP		1,2		1.D FE	1,750,000	.97.4299	1,750,023	1,750,000	1,750,000	.0	.0	.0	.0	3.829	3.829	FA	25,314	67,008	08/07/2018	08/15/2028
007589-AD-6	ADVOCATE HEALTH AND HOSPITALS CORP		1,2		1.D FE	460,000	.86.4265	397,562	460,000	460,000	.0	.0	.0	.0	2.211	2.211	JD	452	10,171	04/28/2020	06/15/2030
007944-AH-4	ADVENTIST HEALTH SYSTEM/WEST		1,2		1.G FE	3,054,540	.102.0470	3,061,410	3,000,000	3,049,727	.0	(4,813)	.0	.0	5.430	5.173	MS	54,300	115,840	01/17/2023	03/01/2032
00912X-AV-6	AIR LEASE CORP		1,2		2.B FE	933,290	.93.4409	906,689	950,000	943,904	.0	1,728	.0	.0	3.625	3.837	AO	34,438	34,438	03/01/2017	04/01/2027
01400E-AE-3	ALCON FINANCE CORP		1,2		2.B FE	3,682,273	.102.9043	3,653,103	3,550,000	3,671,789	.0	(10,484)	.0	.0	5.375	4.886	JD	13,251	190,813	01/11/2023	12/06/2032
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC		1,2		2.A FE	3,031,812	.77.9989	3,100,456	3,975,000	3,104,174	.0	72,362	.0	.0	1.875	4.891	FA	31,055	74,531	01/10/2023	02/01/2033
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	1,2		2.A FE	2,438,418	.95.8750	2,324,969	2,425,000	2,430,105	.0	(1,415)	.0	.0	3.550	3.483	JJ	37,065	86,088	07/19/2017	07/26/2027
02209S-AS-2	ALTRIA GROUP INC				2.B FE	225,068	.99.8203	224,596	225,000	225,001	.0	(9)	.0	.0	4.000	3.996	JJ	3,775	9,000	02/28/2014	01/31/2024
02209S-BJ-1	ALTRIA GROUP INC		1,2		2.B FE	606,826	.91.1374	524,040	575,000	597,953	.0	(3,362)	.0	.0	3.400	2.697	MN	2,987	19,550	03/04/2021	05/06/2030
02313S-BR-6	AMAZON.COM INC		1,2		1.E FE	1,304,621	.90.2342	1,330,954	1,475,000	1,327,722	.0	23,101	.0	.0	1.200	4.375	JD	1,377	17,700	05/31/2023	06/03/2027
02313S-CR-5	AMAZON.COM INC		1,2		1.E FE	6,128,700	.102.8002	6,168,012	6,000,000	6,118,355	.0	(10,345)	.0	.0	4.700	4.424	JD	23,500	282,000	01/11/2023	12/01/2032
025816-CP-2	AMERICAN EXPRESS CO	2			2.A FE	3,259,542	.95.5133	3,151,939	3,300,000	3,284,985	.0	4,173	.0	.0	3.300	3.446	MN	17,545	108,900	04/27/2017	05/03/2027
025816-DN-6	AMERICAN EXPRESS CO	2.5			2.A FE	2,462,678	.108.1594	2,455,218	2,270,000	2,461,848	.0	(829)	.0	.0	6.489	5.011	AO	24,959	.0	12/15/2023	10/30/2031
02666T-AC-1	AMERICAN HOMES 4 RENT LP		1,2		2.B FE	4,052,645	.82.7416	3,392,406	4,100,000	4,062,176	.0	4,504	.0	.0	2.375	2.510	JJ	44,901	97,375	11/10/2021	07/15/2031
03027X-AU-4	AMERICAN TOWER CORP		1,2		2.C FE	2,670,384	.95.5018	2,292,043	2,400,000	2,578,018	.0	(33,440)	.0	.0	3.950	2.355	MS	27,913	94,800	03/04/2021	03/15/2029
03027X-BK-5	AMERICAN TOWER CORP		1,2		2.C FE	1,304,829	.66.8489	986,021	1,475,000	1,314,403	.0	3,476	.0	.0	2.950	3.582	JJ	20,064	43,513	03/09/2021	01/15/2051
03027X-BM-1	AMERICAN TOWER CORP		1,2		2.C FE	3,428,403	.85.9863	2,837,548	3,300,000	3,399,453	.0	(12,891)	.0	.0	2.700	2.235	AO	18,810	89,100	09/20/2021	04/15/2031
030360-AB-7	AMERICAN UNIVERSITY		1,2		1.E FE	439,143	.94.8355	431,502	455,000	443,713	.0	2,746	.0	.0	3.123	3.840	AO	3,552	14,210	04/25/2022	10/01/2027
030360-AD-3	AMERICAN UNIVERSITY		1		1.E FE	3,183,672	.93.5757	3,175,738	3,390,000	3,210,015	.0	22,591	.0	.0	3.672	5.752	AO	40,300	161,201	10/28/2022	04/01/2049
031162-CR-9	AMGEN INC		1,2		2.A FE	6,615,762	.77.8134	5,096,778	6,550,000	6,608,359	.0	(2,867)	.0	.0	3.150	3.078	FA	74,506	206,325	04/14/2021	02/21/2040
03209S-AL-5	AMPHENOL CORP		1,2		2.A FE	3,435,515	.84.1537	2,882,264	3,425,000	3,433,266	.0	(1,004)	.0	.0	2.200	2.165	MS	22,186	75,350	09/20/2021	09/15/2031
032523-AB-8	ANADOLU EFES BIRACILIK VE MALT SANAYII A	C	1,2		3.A FE	1,159,984	.85.1250	1,055,550	1,240,000	1,233,279	.0	78,963	.0	.0	3.375	4.538	JD	233	62,775	06/22/2021	06/29/2028
032654-AV-7	ANALOG DEVICES INC		1,2		1.G FE	2,713,473	.85.1614	2,299,358	2,700,000	2,710,835	.0	(1,318)	.0	.0	2.100	2.042	AO	14,175	56,700	12/14/2021	10/01/2031
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1,2		1.G FE	5,156,100	.105.1516	5,257,580	5,000,000	5,149,626	.0	(6,474)	.0	.0	5.450	5.155	JJ	119,597	272,500	01/10/2023	01/23/2039
037833-EE-6	APPLE INC		1,2		1.B FE	3,293,185	.73.4714	2,571,499	3,500,000	3,515,335	.0	8,345	.0	.0	2.375	2.764	FA	33,019	83,125	04/14/2021	02/08/2041
038222-AK-1	APPLIED MATERIALS INC		1,2		1.F FE	2,998,031	.104.9982	2,966,199	2,825,000	2,982,785	.0	(10,584)	.0	.0	5.100	4.463	AO	36,019	144,075	07/08/2022	10/01/2035
039483-BL-5	ARCHER-DANIELS-MIDLAND CO		1,2		1.F FE	1,046,955	.95.0837	998,379	1,050,000	1,049,130	.0	319	.0	.0	2.500	2.533	FA	10,208	26,250	08/08/2016	08/11/2026
045054-AL-7	ASSTEAD CAPITAL INC		1,2		2.C FE	2,883,816	.93.1250	2,514,375	2,700,000	2,794,871	.0	(44,028)	.0	.0	4.250	2.499	MN	19,125	114,750	12/13/2021	11/01/2029
046353-AM-0	ASTRAZENECA PLC	C	1		1.F FE	1,016,044	.94.1568	734,423	780,000	995,548	.0	(7,149)	.0	.0	4.375	2.695	MN	4,266	34,125	01/20/2021	11/16/2045
04636N-AB-9	ASTRAZENECA FINANCE LLC		1,2		1.F FE	2,710,176	.86.1759	2,305,205	2,675,000	2,702,952	.0	(3,578)	.0	.0	2.250	2.092	MN	5,517	60,188	12/14/2021	05/28/2031
04685A-2V-2	ATHENE GLOBAL FUNDING				1.E FE	2,677,825	.88.9584	2,357,398	2,650,000	2,669,168	.0	(4,272)	.0	.0	2.500	2.319	MS	17,851	66,250	12/13/2021	03/24/2028
04685A-2Y-6	ATHENE GLOBAL FUNDING				1.E FE	6,350,000	.82.1244	5,214,899	6,350,000	6,350,000	.0	.0	.0	.0	2.673	2.673	JD	11,316	169,736	06/02/2021	06/07/2031
049560-AZ-8	ATMOS ENERGY CORP		1,2		1.G FE	3,315,311	.108.9095	3,348,967	3,075,000	3,314,703	.0	(608)	.0	.0	5.900	4.874	MN	40,821	.0	12/18/2023	11/15/2033
053332-BD-3	AUTOZONE INC		1,2		2.B FE	4,991,700	.97.9946	4,899,730	5,000,000	4,992,344	.0	644	.0	.0	4.750	4.771	FA	98,958	121,389	01/23/2023	02/01/2033

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05578Q-AF-0	BPCE SA	C	2,5		2.B FE	1,849,747	..81.2136	1,482,148	1,825,000	1,845,208	..0	(2,271)	..0	..0	..3.116	2.956	AO	11,373	56,867	12/13/2021	10/19/2032
05583J-AM-4	BPCE SA	C	2,5		2.A FE	7,093,780	100.2073	7,265,029	7,250,000	7,105,972	..0	12,192	..0	..0	..5.748	6.029	JJ	187,529	359,250	12/15/2023	07/19/2033
05964H-AB-1	BANCO SANTANDER SA	C			1.G FE	2,882,228	..96.8910	2,712,948	2,800,000	2,830,962	..0	(8,692)	..0	..0	..4.250	3.887	AO	26,444	119,000	06/08/2017	04/11/2027
05971U-2A-4	BANCO DE CREDITO DEL PERU	C	1,2		2.B FE	779,321	..97.0504	756,993	780,000	779,866	..0	130	..0	..0	..2.700	2.717	JJ	9,945	21,060	09/06/2019	01/11/2025
05971V-2A-2	BANCO DE CREDITO DEL PERU	D	1,2		2.B FE	795,150	..97.0351	737,467	760,000	768,760	..0	(9,143)	..0	..0	..2.700	1.467	JJ	9,690	20,520	01/25/2021	01/11/2025
06051G-GA-1	BANK OF AMERICA CORP		1,2		1.E FE	1,352,545	..95.3009	1,286,562	1,350,000	1,350,798	..0	(268)	..0	..0	..3.248	3.226	AO	8,526	43,848	10/25/2016	10/21/2027
06051G-KL-2	BANK OF AMERICA CORP		1,2		2.A FE	680,458	..87.5784	678,733	775,000	680,790	..0	333	..0	..0	..3.846	5.125	MS	9,356	..0	12/15/2023	03/08/2037
06051G-KY-4	BANK OF AMERICA CORP		1,2,5		1.G FE	4,882,391	..98.6711	4,982,891	5,050,000	4,895,978	..0	13,588	..0	..0	..5.015	5.434	JJ	111,855	253,258	01/06/2023	07/22/2033
06406R-BM-8	BANK OF NEW YORK MELLON CORP		1,2,5		1.E FE	2,237,381	106.0610	2,237,887	2,110,000	2,227,427	..0	(9,954)	..0	..0	..5.834	5.044	AO	22,568	123,097	01/06/2023	10/25/2033
06654D-AB-3	BANNER HEALTH		1,2		1.D FE	2,845,635	..87.0417	2,345,774	2,695,000	2,796,308	..0	(16,657)	..0	..0	..2.338	1.650	JJ	31,505	63,009	01/05/2021	01/01/2030
06654D-AF-4	BANNER HEALTH		1,2		1.D FE	1,679,180	..83.8007	1,676,014	2,000,000	1,721,798	..0	28,217	..0	..0	..2.480	4.576	JJ	24,800	49,600	06/16/2022	01/01/2032
06675D-CE-0	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C			1.E FE	1,045,000	..99.5748	1,040,557	1,045,000	1,045,000	..0	..0	..0	..0	..4.753	4.753	JJ	23,179	49,679	07/06/2022	07/13/2027
06738E-AU-9	BARCLAYS PLC	C	1,2		2.A FE	2,609,626	..96.6209	2,294,746	2,375,000	2,518,095	..0	(45,299)	..0	..0	..4.337	2.261	JJ	48,927	103,004	12/13/2021	01/10/2028
07274N-AJ-2	BAYER US FINANCE II LLC		1,2		2.B FE	2,029,800	..97.4044	1,948,088	2,000,000	2,008,247	..0	(4,317)	..0	..0	..4.250	4.011	JD	3,778	85,000	07/18/2018	12/15/2025
075887-BX-6	BECTON DICKINSON AND CO		1,2		2.B FE	1,318,801	..93.4417	1,027,859	1,100,000	1,303,313	..0	(5,708)	..0	..0	..4.669	3.491	JD	3,567	51,359	03/09/2021	06/06/2047
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO		1,2		1.G FE	1,639,738	..94.3427	1,547,220	1,640,000	1,640,042	..0	(6)	..0	..0	..3.700	3.700	JJ	27,980	60,680	03/25/2020	07/15/2030
08860H-AC-8	BHARTI AIRTEL LTD	C	1,2		2.C FE	1,128,960	..87.9760	994,129	1,130,000	1,129,198	..0	95	..0	..0	..3.250	3.261	JD	2,856	36,725	03/03/2021	06/03/2031
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC		1,2		1.E FE	3,337,646	106.7379	3,362,244	3,150,000	3,337,141	..0	(505)	..0	..0	..6.200	5.363	AO	37,433	..0	12/18/2023	04/22/2033
09659W-2C-7	BNP PARIBAS SA	C			2.A FE	3,325,411	..94.6040	3,169,234	3,350,000	3,339,429	..0	2,500	..0	..0	..3.500	3.588	MN	14,656	117,250	11/09/2017	11/16/2027
09659W-2K-9	BNP PARIBAS SA	C	2,5		1.G FE	2,449,804	..87.9950	2,463,860	2,800,000	2,451,531	..0	1,727	..0	..0	..3.052	5.190	JJ	39,879	..0	12/15/2023	01/13/2031
097023-BX-2	BOEING CO		1,2		2.C FE	1,516,179	..93.7241	1,452,724	1,550,000	1,454,510	..0	3,391	..0	..0	..3.250	3.510	MS	16,792	50,375	02/21/2018	03/01/2028
10112R-BC-7	BOSTON PROPERTIES LP		1,2		2.B FE	2,815,611	..85.5486	2,386,806	2,790,000	2,809,338	..0	(2,950)	..0	..0	..2.900	2.773	MS	23,824	80,910	12/14/2021	03/15/2030
101137-AT-4	BOSTON SCIENTIFIC CORP		1,2		2.A FE	2,418,466	..94.8101	1,820,354	1,920,000	2,350,596	..0	(23,627)	..0	..0	..4.550	2.689	MS	29,120	87,360	01/20/2021	03/01/2039
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	2,435,006	..85.8699	2,103,813	2,450,000	2,439,462	..0	2,216	..0	..0	..2.000	2.101	JD	408	49,000	12/17/2021	06/28/2028
110122-DR-6	BRISTOL-MYERS SQUIBB CO		1,2		1.F FE	6,641,213	..69.7921	4,972,687	7,125,000	6,693,612	..0	19,753	..0	..0	..2.350	2.803	MN	22,325	167,438	04/14/2021	11/13/2040
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP		1,2		2.C FE	2,675,018	..93.7658	2,273,821	2,425,000	2,618,416	..0	(28,080)	..0	..0	..4.050	2.657	JJ	49,106	98,213	12/13/2021	07/01/2030
11135F-BG-5	BROADCOM INC		1,2		2.C FE	1,227,557	..78.9934	1,007,166	1,275,000	1,230,109	..0	910	..0	..0	..3.750	3.963	FA	18,063	47,813	03/09/2021	02/15/2051
11135F-BH-3	BROADCOM INC		1,2		2.C FE	4,058,685	..85.5365	3,571,149	4,175,000	4,082,938	..0	11,531	..0	..0	..2.450	2.794	FA	38,642	102,288	11/10/2021	02/15/2031
11271L-AD-4	BROOKFIELD FINANCE INC		1,2		1.G FE	2,756,069	..98.8385	2,347,414	2,375,000	2,651,705	..0	(51,557)	..0	..0	..4.850	2.362	MS	29,437	115,188	12/13/2021	03/29/2029
12505B-HQ-9	CBRE SERVICES INC		1,2		2.A FE	939,854	..99.8827	924,914	926,000	930,319	..0	(2,076)	..0	..0	..4.875	4.621	MS	15,048	45,143	12/13/2018	03/01/2026
125523-AJ-9	CIGNA GROUP		1,2		2.A FE	2,427,283	..96.3997	2,434,092	2,525,000	2,431,476	..0	4,193	..0	..0	..4.800	5.164	FA	45,787	121,200	01/10/2023	08/15/2038
125896-BP-4	CMS ENERGY CORP		1,2		2.B FE	2,840,966	..97.1323	2,768,271	2,850,000	2,848,060	..0	984	..0	..0	..3.600	3.638	MN	13,110	102,600	11/04/2015	11/15/2025
12640H-HQ-9	CSX CORP		1,2		2.A FE	1,080,705	..88.7370	993,854	1,120,000	1,094,346	..0	3,790	..0	..0	..2.400	2.810	FA	10,155	26,880	04/06/2020	02/15/2030
12661P-AB-5	CSL FINANCE PLC	C	2		1.G FE	2,308,057	..97.0131	2,241,003	2,310,000	2,308,477	..0	253	..0	..0	..4.050	4.064	AO	16,632	93,555	04/21/2022	04/27/2029
126650-CL-2	CVS HEALTH CORP		1,2		2.B FE	2,997,283	..98.1760	2,920,736	2,975,000	2,985,132	..0	(7,377)	..0	..0	..3.875	3.608	JJ	51,556	115,281	04/21/2022	07/20/2025
126650-CU-2	CVS HEALTH CORP		1,2		2.B FE	1,189,668	..95.4225	1,145,070	1,200,000	1,197,224	..0	1,092	..0	..0	..2.875	2.875	JD	2,875	34,500	05/16/2016	06/01/2026
126650-DJ-6	CVS HEALTH CORP		1,2		2.B FE	1,213,355	..94.1840	1,036,024	1,100,000	1,179,759	..0	(12,183)	..0	..0	..3.750	2.443	AO	10,313	41,250	03/04/2021	04/01/2030
12686L-AA-7	TELECOMUNICACIONES DIGITALES SA	C	1,2		3.A FE	197,990	..86.3750	172,750	200,000	172,750	..0	(6,187)	..0	..0	..4.500	4.624	JJ	3,775	9,000	10/28/2019	01/30/2030
133131-AZ-5	CAMDEN PROPERTY TRUST		1,2		1.G FE	2,618,665	..89.5000	2,300,150	2,570,000	2,601,866	..0	(4,764)	..0	..0	..2.800	2.579	MN	9,195	71,960	05/06/2020	05/15/2030
133434-AA-8	CAMERON LNG LLC		1,2		1.G FE	1,110,000	..88.0606	977,473	1,110,000	1,110,000	..0	..0	..0	..0	..2.902	2.902	JJ	14,853	32,212	12/05/2019	07/15/2031
14040H-DC-6	CAPITAL ONE FINANCIAL CORP		2,5		2.B FE	2,470,451	110.0319	2,486,721	2,260,000	2,469,578	..0	(873)	..0	..0	..7.624	5.950	AO	28,717	..0	12/15/2023	10/30/2031
141781-BM-5	CARGILL INC		1,2		1.F FE	1,209,199	..86.3325	1,040,307	1,205,000	1,207,707	..0	(415)	..0	..0	..2.125	2.203	AO	4,837	25,606	04/21/2020	04/23/2030
141781-BQ-6	CARGILL INC		1,2		1.F FE	2,598,804	..81.4126	2,116,728	2,600,000	2,599,132	..0	114	..0	..0	..1.700	1.705	FA	18,294	44,200	01/28/2021	02/02/2031
14448C-AS-3	CARRIER GLOBAL CORP		1,2		2.C FE	1,307,033	..78.3584	1,038,249	1,325,000	1,308,088	..0	378	..0	..0	..3.577	3.653	AO	11,322	47,395	03/09/2021	04/05/2050
149123-CH-2	CATERPILLAR INC		1,2		1.F FE	1,703,764	..91.0041	1,478,817	1,625,000	1,675,859	..0	(7,847)	..0	..0	..2.600	2.045	AO	9,624	42,250	05/06/2020	04/09/2030

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC .....	.....	.....	1,2	3.A FE	3,055,380 .....	..99.0351	2,971,053	3,000,000	2,971,053	(54,234)	(18,259) .....	.....0 .....	.....0	4.908	4.244	JJ	64,622	147,240	04/22/2022	07/23/2025
161175-BV-5	CHARTER COMMUNICATIONS OPERATING LLC .....	.....	.....	1,2	3.A FE	1,243,134 .....	..64.9023	876,181	1,350,000	876,181	(372,327)	1,973 .....	.....0 .....	.....0	3.700	4.164	AO	12,488	49,950	03/09/2021	04/01/2051
17108J-AA-1	CHRISTUS HEALTH .....	.....	.....	1,2	1.E FE	2,988,475 .....	..98.4047	2,912,779	2,960,000	2,981,262 .....	.....0	(4,451) .....	.....0 .....	.....0	4.341	4.156	JJ	64,247	128,494	04/25/2022	07/01/2028
172967-HT-1	CITIGROUP INC .....	.....	.....	.....	1.G FE	1,143,434 .....	..99.1420	1,140,133	1,150,000	1,149,439 .....	.....0	1,196 .....	.....0 .....	.....0	3.750	3.859	JD	1,797	43,125	07/30/2018	06/16/2024
172967-LD-1	CITIGROUP INC .....	.....	.....	1,2,5	1.G FE	1,227,058 .....	..96.7919	1,185,701	1,225,000	1,225,728 .....	.....0	(223) .....	.....0 .....	.....0	3.887	3.866	JJ	22,617	47,616	02/16/2017	01/10/2028
172967-LS-8	CITIGROUP INC .....	.....	.....	1,2,5	1.G FE	1,628,517 .....	..94.1272	1,553,099	1,650,000	1,639,410 .....	.....0	1,998 .....	.....0 .....	.....0	3.520	3.668	AO	10,325	58,080	02/01/2018	10/27/2028
172967-PA-3	CITIGROUP INC .....	.....	.....	1,2,5	2.A FE	2,527,920 .....	..107.0469	2,569,126	2,400,000	2,518,284 .....	.....0	(9,636) .....	.....0 .....	.....0	6.270	5.559	MN	18,392	150,480	01/06/2023	11/17/2033
17325F-AS-7	CITIBANK NA .....	.....	.....	1	1.E FE	848,844 .....	..99.8944	849,102	850,000	849,985 .....	.....0	248 .....	.....0 .....	.....0	3.650	3.680	JJ	13,617	31,025	01/15/2019	01/23/2024
174610-AK-1	CITIZENS FINANCIAL GROUP INC .....	.....	.....	2	2.A FE	354,627 .....	..96.6441	343,087	355,000	354,916 .....	.....0	41 .....	.....0 .....	.....0	4.300	4.313	JD	1,187	15,265	11/30/2015	12/03/2025
18977W-2A-7	CNO GLOBAL FUNDING .....	.....	.....	.....	1.G FE	2,743,226 .....	..90.8003	2,519,708	2,775,000	2,756,369 .....	.....0	6,483 .....	.....0 .....	.....0	1.750	2.001	AO	11,331	48,563	12/15/2021	10/07/2026
191216-CR-9	COCA-COLA CO .....	.....	.....	1	1.E FE	5,012,569 .....	..97.6218	4,270,954	4,375,000	4,708,112 .....	.....0	(100,863) .....	.....0 .....	.....0	3.375	0.975	MS	39,375	147,656	12/14/2020	03/25/2027
20030N-CR-0	COMCAST CORP .....	.....	.....	1,2	1.G FE	1,159,930 .....	..99.4010	1,153,052	1,160,000	1,159,997 .....	.....0	11 .....	.....0 .....	.....0	3.700	3.701	AO	9,061	42,920	10/02/2018	04/15/2024
20030N-DA-6	COMCAST CORP .....	.....	.....	1,2	1.G FE	1,476,864 .....	..89.8756	1,231,296	1,370,000	1,436,827 .....	.....0	(10,779) .....	.....0 .....	.....0	2.650	1.767	FA	15,127	36,305	03/06/2020	02/01/2030
20030N-DH-1	COMCAST CORP .....	.....	.....	1,2	1.G FE	6,616,507 .....	..86.0566	5,098,854	5,925,000	6,536,721 .....	.....0	(30,151) .....	.....0 .....	.....0	3.750	2.927	AO	55,547	222,188	04/14/2021	04/01/2040
20268J-AA-1	COMMONSPIRIT HEALTH .....	.....	.....	1,2	2.A FE	490,000 .....	..97.7813	479,128	490,000	490,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0	2.760	2.759	AO	3,381	13,524	08/07/2019	10/01/2024
20268J-AB-9	COMMONSPIRIT HEALTH .....	.....	.....	1,2	2.A FE	1,175,004 .....	..91.3995	1,096,794	1,200,000	1,183,812 .....	.....0	2,489 .....	.....0 .....	.....0	3.347	3.609	AO	10,041	40,164	04/16/2020	10/01/2029
20268J-AM-5	COMMONSPIRIT HEALTH .....	.....	.....	1,2	2.A FE	1,360,000 .....	..117.4433	1,597,229	1,360,000	1,360,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0	6.461	6.461	MN	14,645	89,334	10/18/2022	11/01/2052
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA .....	.....	.....	C	2.B FE	1,198,488 .....	.....	1,026,000	1,200,000	1,198,783 .....	.....0	142 .....	.....0 .....	.....0	3.350	3.364	JJ	18,090	40,200	01/13/2022	01/19/2032
205887-CD-2	CONAGRA BRANDS INC .....	.....	.....	1,2	2.C FE	2,681,545 .....	..97.6093	2,098,600	2,150,000	2,613,931 .....	.....0	(24,762) .....	.....0 .....	.....0	5.300	3.387	MN	18,992	113,950	03/04/2021	11/01/2038
208251-AE-8	CONCOPHILLIPS CO .....	.....	.....	1	1.G FE	2,602,688 .....	..111.3752	2,199,660	1,975,000	2,437,974 .....	.....0	(81,558) .....	.....0 .....	.....0	6.950	2.225	AO	28,978	137,263	12/14/2021	04/15/2029
209111-FC-2	CONSOLIDATED EDISON COMPANY OF NEW YORK .....	.....	.....	1,2	2.A FE	2,513,264 .....	..84.9536	1,826,502	2,150,000	2,476,040 .....	.....0	(12,992) .....	.....0 .....	.....0	3.950	2.893	MS	28,308	84,925	01/20/2021	03/01/2043
21036P-BG-2	CONSTELLATION BRANDS INC .....	.....	.....	1,2	2.C FE	1,272,383 .....	..79.9032	978,814	1,225,000	1,269,586 .....	.....0	(1,042) .....	.....0 .....	.....0	3.750	3.534	MN	7,656	45,938	03/09/2021	05/01/2050
212015-AU-5	CONTINENTAL RESOURCES INC .....	.....	.....	1,2	2.C FE	4,776,068 .....	..91.7500	4,793,938	5,225,000	4,932,022 .....	.....0	93,782 .....	.....0 .....	.....0	2.268	4.368	MN	15,142	118,503	04/21/2022	11/15/2026
21871X-AD-1	COREBRIDGE FINANCIAL INC .....	.....	.....	1,2	2.B FE	4,762,680 .....	..95.9366	4,676,909	4,875,000	4,798,642 .....	.....0	21,603 .....	.....0 .....	.....0	3.650	4.169	AO	42,507	177,938	04/21/2022	04/05/2027
21871X-AH-2	COREBRIDGE FINANCIAL INC .....	.....	.....	1,2	2.B FE	2,281,919 .....	..90.2397	2,301,112	2,550,000	2,304,779 .....	.....0	23,570 .....	.....0 .....	.....0	3.900	5.356	AO	23,758	103,350	01/06/2023	04/05/2032
22160K-AP-0	COSTCO WHOLESALE CORP .....	.....	.....	1,2	1.E FE	2,870,056 .....	..85.7007	2,399,620	2,800,000	2,847,376 .....	.....0	(7,466) .....	.....0 .....	.....0	1.600	1.308	AO	8,836	44,800	12/02/2020	04/20/2030
22534P-AG-8	CREDIT AGRICOLE SA .....	.....	.....	C	1.E FE	1,864,314 .....	..103.6089	1,864,960	1,800,000	1,864,173 .....	.....0	(141) .....	.....0 .....	.....0	5.514	5.037	JJ	48,523 .....	.....0	12/15/2023	07/05/2033
225401-AF-5	UBS GROUP AG .....	.....	.....	C	1,2,5	2,879,882 .....	..93.8606	2,698,492	2,875,000	2,877,201 .....	.....0	(492) .....	.....0 .....	.....0	3.869	3.849	JJ	52,218	111,234	01/10/2018	01/12/2029
225401-BB-3	UBS GROUP AG .....	.....	.....	C	1,2,5	2,153,771 .....	..122.6736	2,152,922	1,755,000	2,152,544 .....	.....0	(1,228) .....	.....0 .....	.....0	9.016	5.722	MN	20,218 .....	.....0	12/15/2023	11/15/2033
22822V-AN-1	CROWN CASTLE INC .....	.....	.....	1,2	2.C FE	2,463,466 .....	..89.2298	2,462,742	2,760,000	2,465,018 .....	.....0	1,553 .....	.....0 .....	.....0	3.100	5.238	MN	10,933 .....	.....0	12/15/2023	11/15/2029
23330J-AB-7	DP WORLD LTD .....	.....	.....	C	2.B FE	993,300 .....	..95.6250	803,250	840,000	981,141 .....	.....0	(3,022) .....	.....0 .....	.....0	5.625	4.493	MS	12,600	47,250	09/18/2019	09/25/2048
24422E-VD-8	JOHN DEERE CAPITAL CORP .....	.....	.....	.....	1.F FE	4,959,310 .....	..89.7118	4,059,459	4,525,000	4,812,634 .....	.....0	(45,555) .....	.....0 .....	.....0	2.450	1.347	JJ	52,968	110,863	09/22/2020	01/09/2030
24422E-VL-0	JOHN DEERE CAPITAL CORP .....	.....	.....	.....	1.F FE	5,034,451 .....	..82.2621	4,174,802	5,075,000	5,055,831 .....	.....0	3,895 .....	.....0 .....	.....0	1.450	1.536	JJ	33,932	73,588	01/13/2021	01/15/2031
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH) .....	.....	.....	2,5	2.A FE	2,760,000 .....	..91.7643	2,532,695	2,760,000	2,760,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0	2.552	2.553	JJ	34,044	70,435	01/04/2022	01/07/2028
25278X-AM-1	DIAMONDBACK ENERGY INC .....	.....	.....	1,2	2.C FE	4,787,741 .....	..96.8561	4,745,949	4,900,000	4,826,713 .....	.....0	23,339 .....	.....0 .....	.....0	3.250	3.797	JD	13,271	159,250	04/21/2022	12/01/2026
25278X-AN-9	DIAMONDBACK ENERGY INC .....	.....	.....	1,2	2.C FE	2,655,025 .....	..92.8663	2,321,658	2,500,000	2,616,927 .....	.....0	(18,897) .....	.....0 .....	.....0	3.500	2.607	JD	7,292	87,500	12/01/2021	12/01/2029
254687-DD-5	WALT DISNEY CO .....	.....	.....	1,2	1.G FE	1,197,132 .....	..98.2337	1,178,804	1,200,000	1,199,419 .....	.....0	309 .....	.....0 .....	.....0	3.700	3.728	AO	9,373	44,400	10/14/2015	10/15/2025
254687-FX-9	WALT DISNEY CO .....	.....	.....	1	1.G FE	4,616,186 .....	..89.0210	3,983,690	4,475,000	4,581,426 .....	.....0	(13,801) .....	.....0 .....	.....0	2.650	2.282	JJ	55,341	118,588	06/03/2021	01/13/2031
25601B-ZB-0	DNB BANK ASA .....	.....	.....	2	1.F FE	1,765,000 .....	..89.2314	1,574,934	1,765,000	1,765,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0	1.605 .....	.....	MS	7,161	28,328	09/23/2021	03/30/2028
256746-AJ-7	DOLLAR TREE INC .....	.....	.....	1,2	2.B FE	3,411,045 .....	..84.9782	2,868,014	3,375,000	3,404,125 .....	.....0	(3,393) .....	.....0 .....	.....0	2.650	2.526	JD	7,453	89,438	12/03/2021	12/01/2031
260543-DG-5	DOW CHEMICAL CO .....	.....	.....	1,2	2.B FE	2,223,482 .....	..109.9710	2,265,403	2,060,000	2,210,919 .....	.....0	(12,562) .....	.....0 .....	.....0	6.300	5.264	MS	38,213	115,000	01/06/2023	03/15/2033
26442T-AC-1	DUKE UNIVERSITY .....	.....	.....	.....	1	1.B FE	416,784	408,293	462,000	417,682 .....	.....0	898 .....	.....0 .....	.....0	4.077	4.744	AO	4,709	18,836	01/26/2023	10/01/2048
26882P-BE-1	ERAC USA FINANCE LLC .....	.....	.....	1	2.A FE	2,704,340 .....	..116.3635	2,123,634	1,825,000	2,613,585 .....	.....0	(45,108) .....	.....0 .....	.....0	7.000	3.119	AO	26,969	127,750	12/14/2021	10/15/2037
278062-AH-7	EATON CORP .....	.....	.....	1,2	1.G FE	3,653,602 .....	..97.5498	3,731,280	3,825,000	3,666,979 .....	.....0	13,378 .....	.....0 .....	.....0	4.150	4.708	MS	46,739	168,438	01/10/2023	03/15/2033
278865-AV-2	ECOLAB INC .....	.....	.....	1,2	1.G FE	897,165 .....	..95.6977	861,279	900,000	899,122 .....	.....0	294 .....	.....0 .....	.....0	2.700	2.736	MN	4,050	24,300	10/13/2016	11/01/2026

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
291577-AD-8	EMORY UNIVERSITY			1,2	1.C FE	2,208,695	86.3208	1,825,685	2,115,000	2,180,581	0	(9,601)	0	0	2.143	1.632	MS	15,108	45,324	01/08/2021	09/01/2030
29274F-AF-1	ENEL AMERICAS SA	C		1,2	2.C FE	1,194,240	96.0451	1,104,519	1,150,000	1,167,683	0	(6,462)	0	0	4.000	3.370	AO	8,433	46,000	09/19/2019	10/25/2026
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV	C		1,2	2.B FE	2,455,186	114.0232	2,462,901	2,160,000	2,454,244	0	(941)	0	0	7.500	5.480	AO	34,650	0	12/15/2023	10/14/2032
31428X-AU-0	FEDEX CORP			1	2.B FE	2,588,965	85.0440	1,887,977	2,220,000	2,553,261	0	(12,501)	0	0	4.100	3.063	AO	19,215	91,020	01/20/2021	04/15/2043
31428X-CD-6	FEDEX CORP			1,2	2.B FE	3,295,017	86.1195	2,841,944	3,300,000	3,296,241	0	460	0	0	2.400	2.417	MN	10,120	79,200	06/03/2021	05/15/2031
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	347,883	74.3211	260,124	350,000	348,108	0	82	0	0	3.100	3.141	MS	3,617	10,850	02/23/2021	03/01/2041
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)	2			1.G FE	550,000	97.9299	538,614	550,000	550,000	0	0	0	0	3.950	3.950	JJ	9,233	21,725	07/23/2018	07/28/2025
337738-AT-5	FISERV INC			1,2	2.B FE	1,674,883	96.3520	1,613,896	1,675,000	1,674,958	0	16	0	0	3.200	3.201	JJ	26,800	53,600	06/10/2019	07/01/2026
33834D-AA-2	FIVE CORNERS FUNDING TRUST II			1,2	1.G FE	2,740,312	88.7425	2,351,676	2,650,000	2,719,379	0	(10,393)	0	0	2.850	2.388	MN	9,650	75,525	12/15/2021	05/15/2030
35137L-AL-9	FOX CORP			1,2	2.B FE	2,452,496	92.2788	2,099,343	2,275,000	2,400,133	0	(19,003)	0	0	3.500	2.510	AO	18,358	79,625	03/04/2021	04/08/2030
361448-AY-9	GATX CORP			1,2	2.B FE	624,274	95.2895	643,204	675,000	656,430	0	6,335	0	0	3.250	4.340	MS	6,459	21,938	06/04/2018	09/15/2026
36264F-AL-5	HALEON US CAPITAL LLC			1,2	2.B FE	4,945,290	94.5245	4,962,536	5,250,000	4,946,734	0	1,444	0	0	3.375	4.631	MS	47,742	0	12/20/2023	03/24/2029
36321P-AB-6	GALAXY PIPELINE ASSETS BIDCO LTD	C		1	1.C FE	270,000	82.5000	222,750	270,000	270,000	0	0	0	0	2.625	2.625	MS	1,792	7,088	10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD	C		1	1.C FE	270,000	78.3750	211,613	270,000	270,000	0	0	0	0	3.250	3.250	MS	2,218	8,775	10/27/2020	09/30/2040
36830B-AD-7	GC TREASURY CENTER CO LTD	C		1,2	2.C FE	1,222,731	90.8854	1,117,890	1,230,000	1,223,858	0	657	0	0	4.400	4.473	MS	13,680	54,120	03/23/2022	03/30/2032
37045V-AT-7	GENERAL MOTORS CO			1,2	2.B FE	1,259,000	98.2654	982,654	1,000,000	1,244,354	0	(5,423)	0	0	5.950	4.331	AO	14,875	59,500	03/09/2021	04/01/2049
37045X-DU-7	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.B FE	3,578,904	97.8944	3,524,198	3,600,000	3,590,686	0	7,037	0	0	3.800	4.012	AO	31,920	136,800	04/21/2022	04/07/2025
37246Q-AC-9	GENUINE PARTS CO			1,2	2.B FE	5,335,223	83.7747	4,586,665	5,475,000	5,358,897	0	12,488	0	0	2.750	3.048	FA	62,734	150,563	02/01/2022	02/01/2032
372546-AW-1	GEORGE WASHINGTON UNIVERSITY			1,2	1.E FE	996,915	88.5395	1,164,294	1,315,000	1,003,384	0	5,461	0	0	4.126	5.973	MS	15,976	54,257	10/24/2022	09/15/2048
37331N-AK-7	GEORGIA-PACIFIC LLC			1,2	1.G FE	1,086,761	86.4450	929,284	1,075,000	1,084,003	0	(1,369)	0	0	2.300	2.152	AO	4,190	24,725	12/14/2021	04/30/2030
378272-AY-4	GLENCORE FUNDING LLC	2		2	2.A FE	2,479,906	85.6939	2,485,123	2,900,000	2,481,813	0	1,907	0	0	2.500	5.077	MS	24,167	0	12/15/2023	09/01/2030
37940X-AB-8	GLOBAL PAYMENTS INC			1,2	2.C FE	2,600,150	90.7738	2,269,345	2,500,000	2,574,534	0	(12,757)	0	0	3.200	2.602	FA	30,222	80,000	12/15/2021	08/15/2029
38141G-CU-6	GOLDMAN SACHS GROUP INC			1	1.F FE	5,356,952	109.8219	5,518,550	5,025,000	5,332,217	0	(24,735)	0	0	6.125	5.272	FA	116,273	307,781	01/06/2023	02/15/2033
40052V-AG-9	GRUPO BIMBO SAB DE CV	C		1,2	2.A FE	1,673,988	79.9908	1,407,838	1,760,000	1,680,759	0	1,730	0	0	4.000	4.291	MS	22,489	70,400	09/30/2019	09/06/2049
40139L-BA-0	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	2,838,800	88.2834	2,516,077	2,850,000	2,843,663	0	1,580	0	0	1.250	1.332	MN	4,156	35,625	11/16/2020	11/19/2027
40428Q-DS-5	HSBC HOLDINGS PLC	C		2,5	2.B FE	2,519,704	115.7838	2,547,244	2,200,000	2,518,740	0	(964)	0	0	8.113	5.977	MN	28,756	0	12/15/2023	11/03/2033
40434L-AC-9	HP INC			1,2	2.B FE	2,615,432	91.5609	2,266,132	2,475,000	2,583,467	0	(15,869)	0	0	3.400	2.631	JD	3,273	84,150	12/15/2021	06/17/2030
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	3,231,232	90.8502	2,907,206	3,200,000	3,218,879	0	(3,206)	0	0	2.800	2.682	FA	32,853	89,600	12/18/2019	08/19/2029
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	589,942	109.9558	494,801	450,000	567,091	0	(8,372)	0	0	6.200	3.404	AO	5,890	27,900	03/09/2021	10/15/2035
437076-CB-6	HOME DEPOT INC			1,2	1.F FE	1,181,793	91.4399	1,211,579	1,325,000	1,192,401	0	10,608	0	0	2.700	4.548	AO	7,553	17,888	05/31/2023	04/15/2030
437076-CF-7	HOME DEPOT INC			1,2	1.F FE	5,021,713	81.5552	4,138,926	5,075,000	5,036,480	0	5,022	0	0	1.375	1.487	MS	20,547	69,781	01/13/2021	03/15/2031
438516-CK-0	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	3,324,896	104.6352	3,348,326	3,200,000	3,324,566	0	(330)	0	0	5.000	4.464	FA	60,444	0	12/18/2023	02/15/2033
440452-AF-7	HORMEL FOODS CORP			1,2	1.G FE	5,081,258	84.8876	4,265,602	5,025,000	5,060,970	0	(5,861)	0	0	1.800	1.671	JD	5,025	90,450	06/03/2021	06/11/2030
442851-BG-5	THE HOWARD UNIVERSITY			1,2	2.C FE	1,065,000	82.8145	881,974	1,065,000	1,065,000	0	0	0	0	4.756	4.756	AO	12,663	50,651	03/09/2021	10/01/2051
446150-AM-6	HUNTINGTON BANCSHARES INC	2			2.A FE	588,430	97.7108	561,837	575,000	578,486	0	(2,649)	0	0	4.000	3.510	MN	2,939	23,000	01/09/2020	05/15/2025
446150-AX-2	HUNTINGTON BANCSHARES INC	2			2.B FE	962,850	75.8634	758,634	1,000,000	967,193	0	2,140	0	0	2.487	2.797	FA	9,395	24,870	06/03/2021	08/15/2036
44891A-CP-0	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	5,267,500	105.0403	5,252,015	5,000,000	5,266,612	0	(888)	0	0	6.200	5.228	MS	86,111	0	12/20/2023	09/21/2030
456472-AB-5	INDUSTRIAS PENOLES SAB DE CV	C		1,2	2.B FE	199,724	93.0978	186,196	200,000	199,840	0	32	0	0	4.150	4.166	MS	2,513	8,300	09/05/2019	09/12/2029
456472-AC-3	INDUSTRIAS PENOLES SAB DE CV	C		1,2	2.B FE	199,972	90.2500	180,500	200,000	199,996	0	14	0	0	5.650	5.650	MS	3,421	11,300	09/05/2019	09/12/2049
458140-AU-4	INTEL CORP			1,2	1.F FE	2,119,603	95.6930	2,033,476	2,125,000	2,123,584	0	568	0	0	2.600	2.629	MN	6,446	55,250	05/12/2016	05/19/2026
458140-CG-3	INTEL CORP			1,2	1.F FE	3,922,320	104.3919	4,175,676	4,000,000	3,927,414	0	5,094	0	0	5.200	5.455	FA	81,467	104,000	03/07/2023	02/10/2033
45823T-AL-0	INTACT FINANCIAL CORP			1,2	2.A FE	2,274,098	100.4113	2,259,254	2,250,000	2,272,312	0	(1,785)	0	0	5.459	5.313	MS	33,778	122,828	01/06/2023	09/22/2032
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	4,796,440	99.4223	4,747,415	4,775,000	4,793,981	0	(1,654)	0	0	4.600	4.546	MS	64,675	219,650	07/08/2022	03/15/2033
45920Q-KA-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	1,847,089	95.2487	1,633,515	1,715,000	1,794,653	0	(13,654)	0	0	3.500	2.569	MN	7,670	60,025	01/02/2020	05/15/2029
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	1,306,702	68.4484	906,941	1,325,000	1,307,819	0	377	0	0	3.468	3.543	JD	3,829	45,951	03/09/2021	12/01/2050

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46115H-BD-8	INTESA SANPAOLO SPA	C			2.B FE	2,976,420	92.4776	2,774,328	3,000,000	2,989,372	0	2,387	0	0	3.875	3.971	JJ	54,573	116,250	01/05/2018	01/12/2028
46124H-AB-2	INTUIT INC		1,2		1.G FE	3,036,600	93.9756	2,819,268	3,000,000	3,011,525	0	(7,855)	0	0	0.950	0.684	JJ	13,142	28,500	10/08/2020	07/15/2025
46124H-AC-0	INTUIT INC		1,2		1.G FE	1,308,609	89.9216	1,348,824	1,500,000	1,333,548	0	24,939	0	0	1.350	4.798	JJ	9,338	10,125	05/31/2023	07/15/2027
46128M-AJ-0	INVERSIONES CIMC SA	C	1		2.C FE	297,500	97.3595	272,607	280,000	288,118	0	(2,310)	0	0	4.375	3.426	AO	2,960	12,250	09/18/2019	04/04/2027
465077-AL-9	ISRAEL ELECTRIC CORP LTD	D	1		2.A FE	400,980	93.0170	344,163	370,000	387,012	0	(3,359)	0	0	4.250	3.172	FA	5,984	15,725	08/13/2019	08/14/2028
465685-AK-1	ITC HOLDINGS CORP		1,2		2.B FE	1,478,945	96.1052	1,465,604	1,525,000	1,511,405	0	5,117	0	0	3.250	3.627	JD	138	49,563	12/09/2016	06/30/2026
46625H-QI-3	JPMORGAN CHASE & CO	2			1.G FE	1,429,722	96.8523	1,355,932	1,400,000	1,407,232	0	(3,435)	0	0	3.300	3.033	AO	11,550	46,200	10/26/2016	04/01/2026
46625H-RV-4	JPMORGAN CHASE & CO		1,2		1.G FE	2,083,759	95.4540	2,004,534	2,100,000	2,095,054	0	1,698	0	0	2.950	3.040	AO	15,488	61,950	11/02/2016	10/10/2026
46647P-DH-6	JPMORGAN CHASE & CO		1,2,5		1.G FE	5,334,562	98.4525	5,424,733	5,510,000	5,348,875	0	14,314	0	0	4.912	5.311	JJ	117,282	270,651	01/06/2023	07/25/2033
478115-AH-1	JOHNS HOPKINS UNIVERSITY		1,2		1.C FE	2,560,650	102.4391	2,560,978	2,500,000	2,555,513	0	(5,137)	0	0	4.705	4.382	JJ	58,813	58,813	01/17/2023	07/01/2032
482480-AL-4	KLA CORP		1,2		1.G FE	3,318,132	101.8592	3,335,889	3,275,000	3,318,041	0	(91)	0	0	4.650	4.459	JJ	70,221	0	12/18/2023	07/15/2032
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		1,2		1.F FE	3,577,331	97.7188	3,542,307	3,625,000	3,583,268	0	3,919	0	0	4.850	5.020	MN	21,488	175,813	07/08/2022	05/17/2032
49177J-AK-8	KENVUE INC		1,2		1.F FE	3,969,046	102.7787	3,982,675	3,875,000	3,968,800	0	(246)	0	0	4.900	4.568	MS	52,216	0	12/18/2023	03/22/2033
49271V-AQ-3	KEURIG DR PEPPER INC		1,2		2.B FE	4,256,260	96.0236	4,345,068	4,525,000	4,279,477	0	23,217	0	0	4.050	4.853	AO	38,689	183,263	01/10/2023	04/15/2032
494368-CB-7	KIMBERLY-CLARK CORP		1,2		1.F FE	124,904	93.4505	116,813	125,000	124,937	0	9	0	0	3.100	3.109	MS	1,023	3,875	03/24/2020	03/26/2030
50050G-AN-8	KOOKMIN BANK	C			2.A FE	619,709	83.1012	515,227	620,000	619,794	0	33	0	0	2.500	2.505	MN	2,454	15,500	06/15/2021	11/04/2030
50220P-AE-3	LSEGA FINANCING PLC	C	1,2		1.G FE	6,601,090	77.6846	5,088,341	6,550,000	6,595,735	0	(2,042)	0	0	3.200	3.146	AO	49,489	209,600	04/14/2021	04/06/2041
50249A-AJ-6	LYB INTERNATIONAL FINANCE III LLC		1,2		2.B FE	2,435,880	76.5307	2,506,380	3,275,000	2,463,711	0	27,831	0	0	3.375	5.688	AO	27,633	110,531	01/10/2023	10/01/2040
512807-AV-0	LAM RESEARCH CORP		1,2		1.G FE	3,288,126	86.0281	2,881,941	3,350,000	3,304,563	0	6,501	0	0	1.900	2.126	JD	2,829	63,650	06/03/2021	06/15/2030
53706R-AM-8	LITTLE COMPANY OF MARY HOSPITAL OF INDIA		2		1.G FE	2,055,000	83.5668	1,717,298	2,055,000	2,055,000	0	0	0	0	3.121	3.121	MN	10,689	64,137	03/17/2021	11/01/2032
53706R-AN-6	LITTLE COMPANY OF MARY HOSPITAL OF INDIA		2		1.G FE	2,735,000	85.3955	2,335,568	2,735,000	2,735,000	0	0	0	0	3.221	3.221	MN	14,682	88,094	03/17/2021	11/01/2033
53706R-AP-1	LITTLE COMPANY OF MARY HOSPITAL OF INDIA		2		1.G FE	1,495,000	86.0235	1,286,051	1,495,000	1,495,000	0	0	0	0	3.321	3.321	MN	8,275	49,649	03/17/2021	11/01/2034
53706R-AR-7	LITTLE COMPANY OF MARY HOSPITAL OF INDIA		2		1.G FE	1,000,000	87.2793	872,793	1,000,000	1,000,000	0	0	0	0	3.521	3.521	MN	5,868	35,210	03/17/2021	11/01/2036
539830-BP-3	LOCKHEED MARTIN CORP		1,2		1.G FE	3,287,261	85.9543	2,857,980	3,325,000	3,297,335	0	3,979	0	0	1.850	1.988	JD	2,734	61,513	06/03/2021	06/15/2030
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC CO		1,2		1.F FE	1,229,110	104.1537	1,281,091	1,230,000	1,229,228	0	117	0	0	5.450	5.459	AO	14,152	38,173	03/10/2023	04/15/2033
548661-DM-6	LOWE'S COMPANIES INC		1,2		2.A FE	4,787,700	95.1723	4,758,615	5,000,000	4,874,133	0	51,810	0	0	2.500	3.658	AO	26,389	125,000	04/21/2022	04/15/2026
55037A-AB-4	AKER BP ASA	C	1,2		2.B FE	2,280,339	85.5815	2,327,817	2,720,000	2,321,083	0	40,744	0	0	3.100	5.503	JA	38,881	84,320	01/06/2023	07/15/2031
55336V-BU-3	MPLX LP		1,2		2.B FE	2,161,080	97.9399	2,203,648	2,250,000	2,168,323	0	7,243	0	0	4.950	5.482	MS	37,125	117,563	01/06/2023	09/01/2032
55336V-BV-1	MPLX LP		1,2		2.B FE	7,343,925	97.9287	7,344,653	7,500,000	7,344,414	0	489	0	0	5.000	5.288	MS	125,000	0	12/19/2023	03/01/2033
55903V-AZ-6	WARNERMEDIA HOLDINGS INC		1		2.C FE	4,775,978	97.8263	4,720,119	4,825,000	4,804,099	0	16,828	0	0	3.638	4.011	MS	51,685	175,534	03/21/2022	03/15/2025
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		1,2		2.B FE	3,016,151	99.6987	2,617,091	2,625,000	2,716,812	0	(45,711)	0	0	5.000	3.106	MS	43,750	131,250	10/25/2016	03/01/2026
56501R-AK-2	MANULIFE FINANCIAL CORP		1,2		1.F FE	2,762,316	92.8633	2,507,309	2,700,000	2,738,924	0	(11,586)	0	0	2.484	2.019	MN	7,825	67,068	12/15/2021	05/19/2027
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		1,2		1.G FE	394,783	99.5103	393,066	395,000	394,992	0	38	0	0	3.875	3.885	MS	4,507	15,306	01/08/2019	03/15/2024
571748-BG-6	MARSH & MCLENNAN COMPANIES INC		1,2		1.G FE	1,114,825	99.4469	969,607	975,000	1,076,180	0	(19,122)	0	0	4.375	2.155	MS	12,560	42,656	12/15/2021	03/15/2029
571903-BG-7	MARRIOTT INTERNATIONAL INC		1,2		2.B FE	2,332,736	86.5583	2,423,632	2,800,000	2,378,106	0	45,370	0	0	2.850	5.377	AO	16,847	79,800	01/06/2023	04/15/2031
57284P-AA-9	MARSHFIELD CLINIC HEALTH SYSTEM INC		1,2		1.C FE	2,065,000	86.2032	1,780,096	2,065,000	2,065,000	0	0	0	0	2.703	2.703	FA	21,086	55,817	06/17/2020	02/15/2030
573874-AJ-3	MARVELL TECHNOLOGY INC		1,2		2.C FE	2,766,717	87.1250	2,352,375	2,700,000	2,753,126	0	(6,769)	0	0	2.950	2.642	AO	16,815	79,650	12/15/2021	04/15/2031
581760-AS-4	MCLAREN HEALTH CARE CORP		1		1.E FE	1,812,158	93.6942	1,808,298	1,930,000	1,818,923	0	5,122	0	0	4.534	5.104	MN	11,181	87,506	09/15/2022	05/15/2038
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I		1		1.D FE	1,536,828	88.8853	1,368,834	1,540,000	1,537,903	0	300	0	0	2.950	2.974	AO	10,348	45,430	04/03/2020	04/09/2030
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	6,428,383	79.9001	5,409,237	6,770,000	6,445,245	0	7,223	0	0	1.550	2.246	JJ	50,719	83,700	12/15/2023	01/07/2031
595112-BN-2	MICRON TECHNOLOGY INC		1,2		2.C FE	2,719,512	101.8750	2,317,656	2,275,000	2,566,092	0	(55,781)	0	0	5.327	2.508	FA	48,812	121,189	03/04/2021	02/06/2029
60284M-AB-8	MINERA MEXICO SA DE CV	C	1,2		2.A FE	1,431,445	80.1156	1,001,445	1,250,000	1,420,212	0	(3,938)	0	0	4.500	3.674	JJ	24,219	56,250	01/25/2021	01/26/2050
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C			1.G FE	2,279,670	100.0801	2,276,822	2,275,000	2,278,432	0	(864)	0	0	5.017	4.969	JJ	51,044	114,137	07/12/2022	07/20/2028
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC	C	2		1.G FE	7,309,099	102.9487	7,438,044	7,225,000	7,303,067	0	(6,032)	0	0	5.669	5.510	MS	122,876	409,585	01/10/2023	09/13/2033
609935-AA-9	MONONGAHELA POWER CO		1,2		1.G FE	567,470	104.6603	565,166	540,000	567,400	0	(69)	0	0	5.850	5.187	FA	9,302	0	12/15/2023	02/15/2034

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
610202-BN-2	MONONGAHELA POWER CO			1,2	1.G FE	1,313,838	.99.3123	1,241,404	1,250,000	1,250,398	.0	(10,293)	.0	.0	.4.100	3.257	AO	10,819	51,250	03/23/2017	04/15/2024
610202-BP-7	MONONGAHELA POWER CO			1,2	1.G FE	805,064	.98.2956	638,921	650,000	791,891	.0	(4,852)	.0	.0	.5.400	3.802	JD	1,560	35,100	03/04/2021	12/15/2043
61747Y-ES-0	MORGAN STANLEY			2,5	2.A FE	1,232,198	.96.7902	1,234,075	1,275,000	1,232,353	.0	.155	.0	.0	.5.297	5.659	AO	13,320	.0	12/15/2023	04/20/2037
61747Y-EY-7	MORGAN STANLEY			1,2,5	1.E FE	4,319,095	.107.4049	4,505,636	4,195,000	4,309,570	.0	(9,525)	.0	.0	.6.342	5.935	AO	53,948	266,047	01/06/2023	10/18/2033
620076-BN-8	MOTOROLA SOLUTIONS INC			1,2	2.C FE	660,618	.99.2609	570,750	575,000	632,293	.0	(10,299)	.0	.0	.4.600	2.522	MN	2,792	26,450	03/05/2021	05/23/2029
629377-CL-4	NRG ENERGY INC			1,2	2.C FE	2,598,963	.94.0000	2,232,500	2,375,000	2,540,627	.0	(28,977)	.0	.0	.4.450	2.993	JD	4,697	105,688	12/14/2021	06/15/2029
629470-BC-1	NXP BV	C		1,2	2.C FE	2,730,091	.102.6613	2,335,545	2,275,000	2,599,111	.0	(65,022)	.0	.0	.5.550	2.312	JD	10,522	126,263	12/15/2021	12/01/2028
62954H-BA-5	NXP BV	C		1,2	2.C FE	3,281,452	.84.7716	2,776,270	3,275,000	3,279,935	.0	(619)	.0	.0	.2.500	2.477	MN	11,372	81,875	06/03/2021	05/11/2031
62954W-AK-1	NTT FINANCE CORP	C		1,2	1.F FE	535,000	.99.2221	530,838	535,000	535,000	.0	.0	.0	.0	.4.372	4.372	JJ	10,006	23,390	07/20/2022	07/27/2027
637417-AH-9	NNN REIT INC			1,2	2.A FE	354,144	.97.9652	347,776	355,000	354,816	.0	.93	.0	.0	.4.000	4.029	MN	1,814	14,200	10/14/2015	11/15/2025
637417-AS-5	NNN REIT INC			1,2	2.A FE	2,097,048	.103.2229	2,116,069	2,050,000	2,096,965	.0	(82)	.0	.0	.5.600	5.289	AO	43,369	.0	12/15/2023	10/15/2033
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.G FE	2,998,690	.85.2205	2,918,802	3,425,000	3,052,477	.0	36,626	.0	.0	.2.750	4.326	AO	19,884	94,188	07/08/2022	04/15/2032
649322-AG-9	NEW YORK AND PRESBYTERIAN HOSPITAL			1,2	1.C FE	2,751,382	.81.2690	2,763,146	3,400,000	2,856,456	.0	69,548	.0	.0	.1.651	4.482	FA	23,389	56,134	06/16/2022	08/01/2030
64952W-DH-0	NEW YORK LIFE GLOBAL FUNDING				1.B FE	4,995,350	.92.5417	4,627,085	5,000,000	4,998,080	.0	.930	.0	.0	.0.850	0.869	JJ	19,597	42,500	01/11/2021	01/15/2026
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING				1.B FE	2,302,943	.80.7079	2,300,175	2,850,000	2,355,117	.0	52,175	.0	.0	.1.850	4.587	FA	21,969	52,725	01/06/2023	08/01/2031
651639-AW-6	NEWMONT CORPORATION			1	2.A FE	2,606,601	.107.8985	2,157,970	2,000,000	2,528,696	.0	(38,746)	.0	.0	.5.875	3.077	AO	29,375	117,500	12/14/2021	04/01/2035
65535H-BA-6	NOMURA HOLDINGS INC	C			2.A FE	5,342,486	.84.8023	4,600,525	5,425,000	5,356,465	.0	.7.355	.0	.0	.2.999	3.178	JJ	71,857	162,696	02/01/2022	01/22/2032
664675-AM-7	NORTHEASTERN UNIVERSITY			1	1.E FE	2,442,459	.100.0154	2,285,352	2,285,000	2,409,649	.0	(19,839)	.0	.0	.5.285	4.160	MS	40,254	120,762	04/25/2022	03/01/2032
664675-AT-2	NORTHEASTERN UNIVERSITY			1	1.E FE	516,845	.70.3856	510,296	725,000	520,790	.0	.3.945	.0	.0	.2.894	4.873	AO	5,245	20,982	01/26/2023	10/01/2050
665859-AK-2	NORTHERN TRUST CORP	2			1.F FE	2,259,095	.107.3627	2,222,408	2,070,000	2,243,763	.0	(15,331)	.0	.0	.6.125	4.915	MN	20,779	126,788	01/09/2023	11/02/2032
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.B FE	4,991,200	.92.5201	4,626,005	5,000,000	4,996,374	.0	.1.759	.0	.0	.0.800	0.836	JJ	18,556	40,000	01/07/2021	01/14/2026
67066G-AE-4	NVIDIA CORP			1,2	1.E FE	1,297,348	.97.2295	1,263,984	1,300,000	1,299,197	.0	.279	.0	.0	.3.200	3.224	MS	12,133	41,600	09/13/2016	09/16/2026
67066G-AG-9	NVIDIA CORP			1,2	1.E FE	3,967,236	.86.6994	3,142,853	3,625,000	3,927,455	.0	(15,024)	.0	.0	.3.500	2.839	AO	31,719	126,875	04/14/2021	04/01/2040
68235P-AE-8	ONE GAS INC			1	1.G FE	152,274	.99.8137	149,721	150,000	150,000	.0	(241)	.0	.0	.3.610	3.610	FA	2,256	5,415	03/26/2014	02/01/2024
682680-BE-2	ONEOK INC			1,2	2.B FE	2,411,070	.106.7847	2,418,673	2,265,000	2,410,503	.0	(567)	.0	.0	.6.350	5.215	JJ	66,320	.0	12/15/2023	01/15/2031
68389X-BF-1	ORACLE CORP			1,2	2.B FE	2,577,046	.81.8817	1,756,362	2,145,000	2,538,510	.0	(13,481)	.0	.0	.4.125	2.942	MN	11,306	88,481	01/20/2021	05/15/2045
693475-BJ-3	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	2,350,423	.104.3800	2,306,798	2,210,000	2,339,542	.0	(10,882)	.0	.0	.6.037	5.200	AO	23,348	133,418	01/06/2023	10/28/2033
69352P-AM-5	PPL CAPITAL FUNDING INC			1,2	2.A FE	1,525,400	.70.7324	1,025,620	1,450,000	1,520,260	.0	(1,886)	.0	.0	.4.000	3.687	MS	17,078	58,000	03/04/2021	09/15/2047
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	12,253,635	.86.7207	10,905,128	12,575,000	12,335,305	.0	53,207	.0	.0	.1.450	1.923	JJ	81,545	182,338	04/26/2022	01/20/2028
701094-AZ-4	PARKER-HANNIFIN CORP			1,2	2.A FE	2,349,960	.94.0326	2,209,766	2,350,000	2,349,954	.0	(1)	.0	.0	.3.250	3.250	JD	3,607	76,375	06/05/2019	06/14/2029
70450Y-AD-5	PAYPAL HOLDINGS INC			1,2	1.G FE	2,990,021	.94.9129	2,705,018	2,850,000	2,929,279	.0	(29,820)	.0	.0	.2.650	1.547	AO	18,881	75,525	12/09/2021	10/01/2026
70450Y-AH-6	PAYPAL HOLDINGS INC			1,2	1.G FE	3,295,143	.87.1902	2,833,682	3,250,000	3,282,738	.0	(4,910)	.0	.0	.2.300	2.125	JD	6,229	74,750	06/03/2021	06/01/2030
704626-AB-4	PEACEHEALTH			1,2	1.G FE	484,985	.92.6499	440,087	475,000	478,563	.0	(2,170)	.0	.0	.1.375	0.908	MN	835	6,531	01/05/2021	11/15/2025
709599-BB-9	PENSKE TRUCK LEASING CO LP			1	2.B FE	1,272,399	.99.7641	1,271,992	1,275,000	1,274,960	.0	.466	.0	.0	.3.900	3.941	FA	20,719	49,725	05/07/2018	02/01/2024
709599-BV-5	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	2,617,400	.104.4570	2,611,425	2,500,000	2,616,969	.0	(431)	.0	.0	.6.200	5.316	JD	6,889	.0	12/20/2023	06/15/2030
713448-EZ-7	PEPSICO INC			1,2	1.E FE	4,932,575	.85.0622	4,061,720	4,775,000	4,879,569	.0	(16,427)	.0	.0	.1.625	1.230	MN	12,932	77,594	09/22/2020	05/01/2030
714046-AH-2	REVVITY INC			1,2	2.C FE	1,307,449	.84.4082	1,097,307	1,300,000	1,305,637	.0	(730)	.0	.0	.2.550	2.482	MS	9,761	33,150	06/03/2021	03/15/2031
714046-AN-9	REVVITY INC			1,2	2.C FE	3,422,842	.82.1487	2,813,593	3,425,000	3,423,309	.0	.199	.0	.0	.2.250	2.257	MS	22,691	77,063	09/20/2021	09/15/2031
717081-EY-5	PFIZER INC			1,2	1.F FE	2,866,059	.85.1061	2,446,800	2,875,000	2,869,096	.0	.864	.0	.0	.1.700	1.734	MN	4,480	48,875	05/18/2020	05/28/2030
718172-CP-2	PHILIP MORRIS INTERNATIONAL INC			1,2	1.G FE	1,401,300	.85.7559	1,209,158	1,410,000	1,404,276	.0	.834	.0	.0	.2.100	2.169	MN	4,935	29,610	04/29/2020	05/01/2030
718172-CS-6	PHILIP MORRIS INTERNATIONAL INC			1,2	1.G FE	1,235,003	.82.1700	1,265,418	1,540,000	1,267,290	.0	32,287	.0	.0	.1.750	4.824	MN	4,492	26,950	01/06/2023	11/01/2030
718546-AR-5	PHILLIPS 66			1,2	2.A FE	2,726,300	.97.3388	2,433,470	2,500,000	2,652,708	.0	(36,442)	.0	.0	.3.900	2.276	MS	28,708	97,500	12/15/2021	03/15/2028
72014T-AC-3	PIEDMONT HEALTHCARE INC			1,2	1.E FE	1,601,860	.81.5334	1,630,668	2,000,000	1,636,569	.0	34,709	.0	.0	.2.044	4.807	JJ	20,440	20,440	01/17/2023	01/01/2032
743263-AE-5	PROGRESS ENERGY INC			1	2.B FE	2,076,564	.115.5882	1,704,926	1,475,000	1,955,680	.0	(59,903)	.0	.0	.7.750	2.714	MS	38,104	114,313	12/14/2021	03/01/2031
74340X-CE-9	PROLOGIS LP			1,2	1.G FE	6,638,030	.101.2385	6,732,360	6,650,000	6,638,066	.0	.36	.0	.0	.4.750	4.774	JD	14,039	.0	12/18/2023	06/15/2033

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74348D-AA-5	PROMIGAS SA ESP	C		1,2	2.C FE	396,936	89.1196	356,478	400,000	398,100	0	299	0	0	3.750	3.842	AO	3,125	15,000	10/08/2019	10/16/2029
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING				1.E FE	2,506,170	88.6092	2,281,687	2,575,000	2,526,010	0	10,190	0	0	1.900	2.347	JJ	23,783	48,925	01/11/2022	07/06/2028
74368C-BP-8	PROTECTIVE LIFE GLOBAL FUNDING				1.E FE	1,000,000	99.5442	995,442	1,000,000	1,000,000	0	0	0	0	4.714	4.714	JJ	22,915	47,140	06/28/2022	07/06/2027
744330-AA-9	PRUDENTIAL FUNDING (ASIA) PLC	C			1.F FE	4,814,993	90.3880	4,338,624	4,800,000	4,810,096	0	(1,364)	0	0	3.125	3.087	AO	32,083	150,000	05/06/2020	04/14/2030
74442A-AC-2	PTTEP TREASURY CENTER CO LTD	C	1		2.A FE	1,764,608	108.5000	1,323,700	1,220,000	1,692,422	0	(17,992)	0	0	6.350	3.486	JD	4,089	117,425	10/02/2019	06/12/2042
74460W-AE-7	PUBLIC STORAGE OPERATING CO		1,2		1.F FE	3,299,934	86.4485	2,852,801	3,300,000	3,299,988	0	2	0	0	2.300	2.300	MN	12,650	75,900	06/03/2021	05/01/2031
74460W-AG-2	PUBLIC STORAGE OPERATING CO		1,2		1.F FE	3,981,524	103.4073	4,007,033	3,875,000	3,981,296	0	(228)	0	0	5.100	4.733	FA	85,089	0	12/18/2023	08/01/2033
74735K-2C-5	OOREDOO INTERNATIONAL FINANCE LTD	C			1.F FE	2,497,750	93.3917	1,811,799	1,940,000	2,440,868	0	(19,679)	0	0	4.500	2.752	JJ	36,618	87,300	01/08/2021	01/31/2043
74762E-AH-5	QUANTA SERVICES INC		1,2		2.C FE	3,411,677	82.8361	2,837,136	3,425,000	3,414,530	0	1,168	0	0	2.350	2.392	JJ	37,114	80,488	09/20/2021	01/15/2032
74977R-DP-6	COOPERATIVE RABOBANK UA	C	2		1.G FE	2,469,455	89.7658	2,477,536	2,760,000	2,470,344	0	890	0	0	3.758	5.199	AO	24,490	0	12/15/2023	04/06/2033
75513E-CR-0	RTX CORP		1,2		2.A FE	7,598,550	101.9730	7,647,975	7,500,000	7,598,377	0	(173)	0	0	5.150	4.966	FA	133,042	0	12/19/2023	02/27/2033
756109-AX-2	REALTY INCOME CORP		1,2		1.G FE	3,043,690	91.1250	3,034,463	3,330,000	3,041,488	0	188	0	0	3.250	4.698	JJ	49,904	12,350	12/18/2023	01/15/2031
759470-BB-2	RELIANCE INDUSTRIES LTD	C	1		2.B FE	2,513,902	85.6250	2,157,750	2,520,000	2,515,023	0	555	0	0	2.875	2.903	JJ	34,011	72,450	01/05/2022	01/12/2032
76209P-AB-9	RGA GLOBAL FUNDING				1.E FE	1,463,520	88.9217	1,302,703	1,465,000	1,463,906	0	200	0	0	2.700	2.716	JJ	17,910	39,555	01/10/2022	01/18/2029
775109-CG-4	ROGERS COMMUNICATIONS INC		1,2		2.C FE	4,771,025	95.4436	4,748,319	4,975,000	4,897,046	0	39,558	0	0	3.200	4.133	MS	46,876	233,825	04/21/2022	03/15/2027
78009P-EH-0	NATWEST GROUP PLC	C	2,5		2.A FE	2,687,734	98.1460	2,257,358	2,300,000	2,583,649	0	(51,890)	0	0	5.076	2.473	JJ	49,942	116,748	12/16/2021	01/27/2030
78200J-AA-0	RUSH SYSTEM FOR HEALTH		1,2		1.E FE	1,287,636	95.2007	1,232,849	1,295,000	1,277,435	0	1,492	0	0	3.922	4.122	MN	6,490	50,790	01/11/2023	11/15/2029
78397P-AB-7	SA GLOBAL SUKUK LTD	C	2		1.E FE	1,544,463	92.7500	1,428,350	1,540,000	1,542,203	0	(902)	0	0	1.602	1.541	JD	959	37,006	06/10/2021	06/17/2026
78409V-BK-9	S&P GLOBAL INC		1,2		1.G FE	3,603,059	89.1756	3,589,318	4,025,000	3,657,115	0	36,946	0	0	2.900	4.236	MS	38,908	116,725	07/08/2022	03/01/2032
785592-AX-4	SABINE PASS LIQUEFACTION LLC		1,2		2.B FE	2,632,156	97.5000	2,266,875	2,325,000	2,558,872	0	(36,348)	0	0	4.500	2.639	MN	13,369	104,625	12/14/2021	05/15/2030
80386W-AA-3	SASOL FINANCING USA LLC		1,2		3.A FE	791,630	99.2500	734,450	740,000	734,450	24,251	(12,226)	0	0	5.875	4.155	MS	11,352	43,475	09/09/2019	03/27/2024
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL		1,2		1.C FE	173,372	85.3010	170,602	200,000	181,038	0	4,601	0	0	1.208	3.955	AO	604	2,416	04/21/2022	10/01/2027
816851-BA-6	SEMPRA		1,2		2.B FE	1,623,008	94.8150	1,588,151	1,675,000	1,653,770	0	5,668	0	0	3.250	3.644	JD	2,419	54,438	02/01/2018	06/15/2027
822582-BX-9	SHELL INTERNATIONAL FINANCE BV	C	1		1.E FE	1,657,999	95.2317	1,595,131	1,675,000	1,669,976	0	1,774	0	0	2.500	2.616	MS	12,679	41,875	09/07/2016	09/12/2026
824348-BM-7	SHERWIN-WILLIAMS CO		1,2		2.B FE	1,313,168	73.5526	974,572	1,325,000	1,313,914	0	258	0	0	3.300	3.348	MN	5,587	43,725	03/09/2021	05/15/2050
824348-BN-5	SHERWIN-WILLIAMS CO		1,2		2.B FE	3,485,580	83.2087	2,912,305	3,500,000	3,488,265	0	1,287	0	0	2.200	2.245	MS	22,672	77,000	11/08/2021	03/15/2032
830867-AB-3	SKYMILES IP LTD		1		2.A FE	2,701,125	98.4858	2,412,902	2,450,000	2,631,631	0	(34,574)	0	0	4.750	3.083	JAJJ	22,952	116,375	12/14/2021	10/20/2028
83368R-BH-4	SOCIETE GENERALE SA	C	2		2.B FE	2,730,000	92.3562	2,521,324	2,730,000	2,730,000	0	0	0	0	2.797	2.797	JJ	34,361	76,358	01/11/2022	01/19/2028
84265V-AE-5	SOUTHERN COPPER CORP		1		2.A FE	1,492,125	111.2500	1,279,375	1,150,000	1,444,327	0	(11,960)	0	0	6.750	4.514	AO	16,172	77,625	09/18/2019	04/16/2040
85434V-AB-3	STANFORD HEALTH CARE		1,2		1.D FE	808,411	92.1433	700,289	760,000	793,573	0	(4,957)	0	0	3.310	2.538	FA	9,503	25,156	12/11/2020	08/15/2030
854502-AQ-4	STANLEY BLACK & DECKER INC		1,2		2.C FE	3,592,235	86.4049	3,521,000	4,075,000	3,651,821	0	40,778	0	0	3.000	4.503	MN	15,621	122,250	07/08/2022	05/15/2032
855244-BG-2	STARBUCKS CORP		1,2		2.A FE	3,100,067	89.5222	3,142,229	3,510,000	3,136,397	0	36,330	0	0	3.000	4.585	FA	40,073	105,300	01/09/2023	02/14/2032
857477-BV-4	STATE STREET CORP		2,5		1.F FE	2,160,775	93.9447	2,024,508	2,155,000	2,160,096	0	(466)	0	0	4.164	4.131	FA	36,641	89,734	08/01/2022	08/04/2033
858119-BP-4	STEEL DYNAMICS INC		1,2		2.B FE	1,344,046	69.5240	990,717	1,425,000	1,348,657	0	1,680	0	0	3.250	3.562	AO	9,777	46,313	03/09/2021	10/15/2050
85855C-AA-8	STELLANTIS FINANCE US INC		1,2		2.B FE	4,785,361	90.7364	4,854,397	5,350,000	4,972,772	0	112,679	0	0	1.711	4.178	JJ	38,650	91,539	04/21/2022	01/29/2027
87162W-AH-3	TD SYNEX CORP		1,2		2.C FE	2,657,093	87.5913	2,386,863	2,725,000	2,766,656	0	9,707	0	0	2.375	2.788	FA	25,528	64,719	08/01/2021	08/09/2028
871829-BQ-9	SYSCO CORP		1,2		2.B FE	3,428,288	84.3486	2,867,852	3,400,000	3,422,877	0	(2,672)	0	0	2.450	2.354	JD	3,934	83,300	12/03/2021	12/14/2031
87264A-AX-3	T-MOBILE USA INC		1,2		2.B FE	2,679,552	90.8130	2,202,215	2,425,000	2,651,122	0	(10,471)	0	0	4.375	3.596	AO	22,398	106,094	03/04/2021	04/15/2040
87264A-BD-6	T-MOBILE USA INC		1,2		2.B FE	3,584,665	97.0840	3,543,566	3,650,000	3,605,373	0	12,415	0	0	3.750	4.152	AO	28,896	136,875	04/21/2022	04/15/2027
87264A-BN-4	T-MOBILE USA INC		1,2		2.B FE	1,358,340	72.4938	1,087,407	1,500,000	1,365,938	0	2,774	0	0	3.300	3.833	FA	18,700	49,500	03/09/2021	02/15/2051
87264A-CV-5	T-MOBILE USA INC		1,2		2.B FE	5,061,100	102.5529	5,127,645	5,000,000	5,056,303	0	(4,797)	0	0	5.200	5.041	JJ	119,889	216,667	01/10/2023	01/15/2033
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC		1		2.B FE	4,772,928	97.8464	4,696,627	4,800,000	4,787,956	0	8,987	0	0	3.550	3.752	AO	36,447	170,400	04/21/2022	04/14/2025
87612E-BK-1	TARGET CORP		1,2		1.F FE	2,284,784	89.7942	1,930,575	2,150,000	2,239,146	0	(12,811)	0	0	2.650	1.963	MS	16,776	56,975	05/06/2020	09/15/2030
87938W-AW-3	TELEFONICA EMISIOES SAU	C	1		2.C FE	3,477,229	88.4345	3,404,728	3,850,000	3,472,893	0	1,870	0	0	4.895	5.585	MS	60,202	123,599	05/31/2023	03/06/2048
882508-CB-8	TEXAS INSTRUMENTS INC		1,2		1.E FE	3,328,103	103.6876	3,343,925	3,225,000	3,327,824	0	(279)	0	0	4.900	4.464	MS	46,969	0	12/18/2023	03/14/2033

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883556-CX-8	THERMO FISHER SCIENTIFIC INC		1,2		1.G FE	3,311,616	104.3934	3,340,589	3,200,000	3,311,353	0	(263)	0	0	5.086	4.624	FA	63,745	0	12/18/2023	08/10/2033
889184-AD-9	TOLEDO HOSPITAL		1,2		1.E FE	1,642,728	96.5455	1,298,537	1,345,000	1,539,041	0	(36,906)	0	0	5.750	2.579	MN	9,882	77,338	02/11/2021	11/15/2038
891027-AS-3	GLOBE LIFE INC		1,2		2.A FE	667,568	98.6487	660,946	670,000	668,710	0	240	0	0	4.550	4.596	MS	8,976	30,485	09/25/2018	09/15/2028
89153V-AT-6	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	1,2		1.E FE	5,500,000	91.8901	5,053,956	5,500,000	5,500,000	0	0	0	0	2.829	2.829	JJ	73,908	155,595	07/08/2019	01/10/2030
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	C	1		2.B FE	403,750	97.7500	371,450	380,000	389,488	0	(2,992)	0	0	4.250	3.115	AO	2,737	16,150	09/17/2019	04/30/2028
896239-AE-0	TRIMBLE INC		1,2		2.C FE	2,976,930	106.6780	3,200,340	3,000,000	2,978,370	0	1,440	0	0	6.100	6.204	MS	53,883	94,550	03/07/2023	03/15/2033
90265E-AM-2	UDR INC		1,2		2.A FE	1,209,070	95.0053	1,211,318	1,275,000	1,246,596	0	7,386	0	0	3.500	4.191	JJ	22,313	44,625	06/04/2018	07/01/2027
90265E-AQ-3	UDR INC		1,2		2.A FE	1,022,858	90.8884	899,795	990,000	1,010,141	0	(3,157)	0	0	3.200	2.817	JJ	14,608	31,680	10/02/2019	01/15/2030
907818-FQ-6	UNION PACIFIC CORP		1,2		1.G FE	2,398,019	84.2647	2,401,544	2,850,000	2,434,580	0	24,979	0	0	2.891	4.446	AO	19,454	82,394	07/08/2022	04/06/2036
907818-GB-8	UNION PACIFIC CORP		1,2		1.G FE	2,649,444	100.6680	2,667,702	2,650,000	2,649,481	0	37	0	0	4.500	4.502	JJ	53,331	0	12/18/2023	01/20/2033
91159H-HV-5	US BANCORP	2			1.F FE	1,674,548	99.7559	1,670,911	1,675,000	1,674,991	0	96	0	0	3.375	3.381	FA	22,927	56,531	01/28/2019	02/05/2024
91159H-JJ-0	US BANCORP		1,2,5		1.F FE	591,892	102.9993	576,796	560,000	589,407	0	(2,485)	0	0	5.850	5.102	AO	6,370	32,760	01/06/2023	10/21/2033
91324P-DY-5	UNITEDHEALTH GROUP INC		1,2		1.F FE	3,957,160	75.4204	3,016,816	4,000,000	3,961,988	0	1,803	0	0	2.750	2.823	MN	14,056	110,000	04/14/2021	05/15/2040
91324P-ER-9	UNITEDHEALTH GROUP INC		1,2		1.F FE	2,475,880	105.7018	2,626,690	2,485,000	2,476,495	0	619	0	0	5.350	5.398	FA	50,225	105,989	10/25/2022	02/15/2033
91412N-AF-7	UNIVERSITY OF CHICAGO		1		1.D FE	161,434	103.6190	129,524	125,000	149,053	0	(4,212)	0	0	5.420	1.681	AO	1,694	6,775	01/05/2021	10/01/2030
91913V-AV-2	VALERO ENERGY CORP		1,2		2.B FE	641,844	98.7490	567,807	575,000	616,300	0	(9,282)	0	0	4.350	2.523	JD	2,084	25,013	03/04/2021	06/01/2028
921814-AA-7	VANDERBILT UNIVERSITY MEDICAL CENTER		1,2		1.F FE	800,863	87.7211	614,048	700,000	789,386	0	(5,556)	0	0	4.172	2.980	JJ	14,602	29,204	11/22/2021	07/01/2037
92343V-GB-4	VERIZON COMMUNICATIONS INC		1,2		2.A FE	2,551,954	77.3275	1,991,183	2,575,000	2,553,207	0	465	0	0	3.550	3.599	MS	25,138	91,413	03/11/2021	03/22/2051
92343V-GK-4	VERIZON COMMUNICATIONS INC		1,2		2.A FE	3,037,843	79.6682	3,067,226	3,850,000	3,064,959	0	27,116	0	0	3.400	5.208	MS	35,998	130,900	01/10/2023	03/22/2041
92553P-AW-2	PARAMOUNT GLOBAL		1,2		2.C FE	2,595,938	81.9826	1,623,255	1,980,000	2,539,426	0	(19,816)	0	0	5.250	3.293	AO	25,988	103,950	01/20/2021	04/01/2044
92857W-BD-1	VODAFONE GROUP PLC	C	1		2.B FE	2,528,942	87.6622	1,832,140	2,090,000	2,486,014	0	(15,036)	0	0	4.375	3.059	FA	33,527	91,438	01/20/2021	02/19/2043
949746-SH-5	WELLS FARGO & CO				1.E FE	2,987,072	95.0406	2,851,218	3,000,000	2,995,960	0	1,356	0	0	3.000	3.050	AO	17,000	90,000	10/31/2016	10/23/2026
95000U-2L-6	WELLS FARGO & CO		1,2,5		1.E FE	1,217,272	96.5574	1,221,451	1,265,000	1,217,511	0	240	0	0	4.478	5.105	AO	13,690	0	12/15/2023	04/04/2031
95000U-3B-7	WELLS FARGO & CO		1,2,5		1.E FE	5,352,952	97.0401	5,361,466	5,525,000	5,365,413	0	12,461	0	0	4.897	5.287	JJ	117,242	270,559	01/06/2023	07/25/2033
97654M-AA-4	WIPRO IT SERVICES LLC		1,2		1.G FE	1,564,285	91.6813	1,439,396	1,570,000	1,567,122	0	1,131	0	0	1.500	1.576	JD	523	35,325	06/16/2021	06/23/2026
98138H-AG-6	WORKDAY INC		1,2		2.B FE	4,779,158	96.6638	4,712,360	4,875,000	4,809,922	0	18,409	0	0	3.500	3.942	AO	42,656	170,625	04/21/2022	04/01/2027
98956P-AX-0	ZIMMER BIOMET HOLDINGS INC		1,2		2.B FE	4,930,368	102.0691	4,899,317	4,800,000	4,929,719	0	(649)	0	0	5.350	4.718	JD	21,400	0	12/20/2023	12/01/2028
MOR52W-AB-9	ABU DHABI CRUDE OIL PIPELINE LLC	D	1		1.C FE	1,741,645	91.5200	1,363,648	1,490,000	1,702,100	0	(9,688)	0	0	4.600	3.443	JD	34,460	68,540	10/01/2019	11/02/2047
MSR07D-AG-5	1CL GROUP LTD	D	1,2		2.C FE	138,545	94.7304	104,203	110,000	135,104	0	(1,305)	0	0	6.375	4.193	MN	604	7,013	03/31/2021	05/31/2038
NS7445-AA-1	MINEJESA CAPITAL BV	D	1		2.C FE	2,760,600	95.1430	2,454,689	2,580,000	2,681,087	0	(27,731)	0	0	4.625	3.387	FA	46,736	119,325	12/01/2021	08/10/2030
P00173-AA-5	ATLANTICA TRANSMISSION SUR SA	D	1		2.B FE	405,294	98.8750	328,471	332,208	383,761	0	(2,591)	0	0	6.875	4.776	AO	3,870	22,839	08/13/2019	04/30/2043
P3083S-AD-7	CONSORCIO TRANSMANTARO SA	D	1,2		2.C FE	2,623,640	93.7500	2,175,000	2,320,000	2,558,880	0	(19,642)	0	0	4.700	3.470	AO	22,717	109,400	01/08/2021	04/16/2034
P4948K-AD-7	GRUMA SAB DE CV	D	1,2		2.B FE	217,500	99.0000	198,000	200,000	202,578	0	(3,773)	0	0	4.875	2.909	JD	813	9,750	12/08/2019	12/01/2024
P58072-AL-6	INVERSIONES CMPC SA	D	1		2.C FE	1,133,654	97.3230	1,041,356	1,070,000	1,099,244	0	(8,308)	0	0	4.375	3.480	AO	11,313	46,813	08/13/2019	04/04/2027
P58072-AS-1	INVERSIONES CMPC SA	D	1,2		2.C FE	1,215,132	92.7500	1,010,975	1,090,000	1,175,920	0	(13,690)	0	0	3.850	2.383	JJ	19,584	41,965	01/22/2021	01/13/2030
P6629M-AD-4	MEXICO CITY AIRPORT TRUST	D	1,2		2.C FE	1,879,003	95.7500	1,612,100	1,880,000	1,879,353	0	90	0	0	5.500	5.503	JJ	43,371	103,400	09/30/2019	07/31/2047
P8718A-AL-0	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	D	1,2		2.A FE	1,490,706	94.5877	1,314,769	1,390,000	1,448,175	0	(10,255)	0	0	4.250	3.351	MN	8,861	59,075	08/13/2019	05/07/2029
Y00130-RP-4	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT	D	1,2		2.C FE	1,030,956	86.0000	851,400	990,000	1,014,802	0	(3,988)	0	0	4.375	3.829	JJ	21,416	43,313	08/19/2019	07/03/2029
Y0480B-AA-8	AXIATA SPVS (LABUAN) LTD	D	2		2.B FE	2,717,570	68.8670	1,921,389	2,790,000	2,722,256	0	1,632	0	0	3.064	3.200	FA	31,345	85,486	01/29/2021	08/19/2050
Y0R15U-CU-2	ADANI TRANSMISSION STEP-ONE LTD	D			2.C FE	1,498,340	91.5000	1,335,900	1,460,000	1,475,590	0	(5,616)	0	0	4.000	3.565	FA	24,009	58,400	10/02/2019	08/03/2026
Y0R19C-AA-4	ADANI GREEN ENERGY (UP) LTD	D	1,2		3.C FE	217,900	98.6250	197,250	200,000	197,250	7,335	(4,335)	0	0	6.250	3.978	JD	729	18,750	02/07/2020	12/10/2024
Y4821X-MA-4	KOOKMIN BANK	D			2.A FE	1,253,099	95.5070	1,088,780	1,140,000	1,205,709	0	(11,671)	0	0	4.500	3.260	FA	21,375	51,300	09/18/2019	02/01/2029
Y51478-AA-6	LLPL CAPITAL PTE LTD	D			2.C FE	2,245,876	96.3750	1,837,777	1,906,902	2,192,809	0	(13,851)	0	0	6.875	4.248	FA	53,532	131,100	01/08/2021	02/04/2039
Y7133M-AB-5	PELABUHAN INDONESIA (PERSERO) PT	D			2.B FE	1,144,275	97.0000	921,500	950,000	1,129,588	0	(5,188)	0	0	5.375	4.044	MN	7,943	51,063	01/20/2021	05/05/2045
Y72596-BU-5	RELIANCE INDUSTRIES LTD	D	1		2.B FE	823,430	98.7850	760,645	770,000	781,190	0	(10,133)	0	0	4.125	2.741	JJ	13,499	31,763	08/19/2019	01/28/2025

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Y8850A-AB-0	TNB GLOBAL VENTURES CAPITAL BHD	D			2.A FE	2,814,698	.99.6690	2,332,255	2,340,000	2,644,433	0	(59,314)	0	0	4.851	2.012	MM	18,919	113,513	01/27/2021	11/01/2028
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					881,466,047	XXX	809,595,728	874,947,110	877,881,243	(322,199)	(465,214)	0	0	XXX	XXX	XXX	9,019,945	26,154,873	XXX	XXX
03465H-AC-8	AOIT 215 A3 - CMO/RMBS			4	1.A	514,577	.80.8693	416,142	514,586	514,459	0	(18)	0	0	1.311	1.300	MON	112	6,834	08/30/2021	07/26/2066
03465J-AC-4	AOIT 216 A3 - CMO/RMBS			4	1.A	559,970	.78.2387	438,218	560,105	558,195	0	(1,767)	0	0	1.714	1.753	MON	884	9,600	10/13/2021	09/25/2066
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS			4	1.A FE	287,708	.98.6460	283,818	287,713	287,528	0	(137)	0	0	5.108	5.046	MON	1,225	14,696	08/29/2022	07/25/2062
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS			4	1.C FE	151,716	.98.6632	150,282	152,318	151,725	0	14	0	0	5.500	5.506	MON	698	8,378	08/29/2022	07/25/2062
12559J-AE-3	CIM 2020-R5 M1 - CMO/RMBS			4	1.A	1,728,566	.89.5378	1,790,757	2,000,000	1,767,034	0	38,469	0	0	2.750	7.015	MON	4,583	32,083	05/31/2023	12/25/2059
12657G-AF-2	CSMC 21RPL6 M3 - RMBS			4	1.G Z	1,608,629	.71.6915	1,075,373	1,500,000	1,600,452	0	(661)	0	0	3.689	3.114	MON	4,612	55,958	07/28/2021	10/25/2060
12661G-AD-1	CSMC 2021-RPL3 M1 - CMO/RMBS			4	1.G Z	856,000	.75.8148	606,519	800,000	848,782	0	(2,620)	0	0	3.375	2.781	MON	2,250	27,000	10/06/2021	01/26/2060
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS			4	1.G Z	765,724	.79.0950	605,659	765,737	765,564	0	(65)	0	0	1.335	1.325	MON	852	10,223	07/22/2021	08/25/2066
19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS			4	1.G Z	1,137,291	.77.7403	884,138	1,137,297	1,137,054	0	(129)	0	0	1.419	1.409	MON	1,345	16,138	09/02/2021	09/27/2066
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS			4,5	2.A FE	299,188	101.8643	304,766	299,188	299,188	0	0	0	0	7.637	7.768	MON	381	19,330	02/06/2023	01/25/2043
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS			4,5	2.A FE	1,715,722	101.4946	1,741,365	1,715,722	1,715,722	0	0	0	0	7.737	7.853	MON	2,213	119,899	01/11/2023	12/26/2042
35564K-QC-6	STACR 2022-DNA1 M2 - CMO/RMBS			4,5	1.D	950,000	.99.4476	994,476	1,000,000	981,144	62,171	14,841	0	0	7.837	8.333	MON	1,306	74,585	04/22/2022	01/27/2042
35564K-TJ-8	STACR 2022-HQA1 M2 - CMO/RMBS			4,5	1.D	2,052,500	106.7253	2,134,506	2,000,000	2,094,121	135,524	18,375	0	0	10.587	9.895	MON	3,529	204,781	04/22/2022	03/25/2042
36262W-BL-9	GSMB5 21PJ8 B2 - CMO/RMBS			4	1.F	1,533,366	.75.8278	1,141,603	1,505,520	1,529,131	0	(4,021)	0	0	2.779	2.458	MON	3,487	41,693	08/17/2021	01/25/2052
44970E-AA-1	JMSVA 2021-1 CTF - CMBS/CMO			4	1.G Z	344,450	.92.8431	308,239	332,000	343,601	0	(420)	0	0	3.400	3.161	MON	345	11,272	06/28/2021	08/20/2043
46653L-CG-9	JPMIT 20LTV2 B3 - CMO/RMBS			4	1.A	1,975,666	.86.2475	1,620,532	1,878,933	1,946,397	0	(5,855)	0	0	4.090	3.392	MON	6,404	75,432	09/24/2020	11/25/2050
46654A-BZ-1	JPMIT 2110 B2 - CMO/RMBS			4	1.E	2,402,178	.74.7088	1,760,192	2,356,070	2,396,778	0	(22,678)	0	0	2.810	2.645	MON	5,551	66,170	07/23/2021	12/26/2051
50981B-AH-7	MCMLT 19GS1 M2 - CMO/RMBS			4	1.A	238,781	.86.9558	195,651	225,000	233,086	0	(1,720)	0	0	3.250	2.095	MON	609	7,312	08/05/2021	07/25/2059
62917J-AC-4	NLT 2021-INW2 A3 - CMO/RMBS			4	1.F FE	598,566	.82.8363	495,831	598,567	598,502	0	(45)	0	0	1.520	1.502	MON	758	9,098	07/30/2021	08/25/2056
69360G-AB-9	PPPM 2021-RPL1 A2 - CMO/RMBS			4	1.C FE	340,000	.75.4359	256,482	340,000	344,295	0	2,373	0	0	2.186	2.710	MON	124	7,432	07/28/2021	07/25/2051
78432Y-AA-7	SGR 212 A1 - CMO/RMBS			4	1.A FE	881,645	.80.2608	865,585	1,078,465	894,021	0	9,891	0	0	1.737	4.488	MON	1,561	18,733	09/23/2022	12/27/2061
78433Q-AA-3	SGR 221 A1 - CMO/RMBS			4	1.A FE	809,153	.89.7092	792,893	883,847	817,930	0	8,619	0	0	3.166	4.274	MON	2,332	27,983	09/16/2022	03/27/2062
78433Q-AC-9	SGR 221 A3 - CMO/RMBS			4	1.F FE	919,189	.88.1156	809,959	919,201	918,844	0	(227)	0	0	3.677	3.647	MON	2,817	33,799	03/02/2022	03/27/2062
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS			4	1.A	1,008,999	.80.8594	1,011,149	1,250,503	1,010,036	0	1,036	0	0	2.500	5.544	MON	2,605	18,237	05/31/2023	06/26/2051
85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS			4	1.G Z	1,334,088	.88.8960	1,212,857	1,364,354	1,344,116	0	441	0	0	4.161	4.390	MON	4,731	56,771	04/28/2022	03/25/2067
89173F-AC-4	TPMT 2017-1 M1 - RMBS			4	1.A	234,102	.95.2461	209,541	220,000	225,739	0	(3,390)	0	0	3.750	2.022	MON	688	8,250	08/30/2021	10/25/2056
89173U-AD-9	TPMT 2017-4 M2 - RMBS			4	1.A	337,425	.82.6228	272,655	330,000	335,198	0	(1,058)	0	0	3.250	2.857	MON	894	10,725	01/21/2022	06/25/2057
89176V-AC-6	TPMT 2018-5 M1 - RMBS			4	1.A	288,797	.79.4661	218,532	275,000	283,294	0	(2,883)	0	0	3.250	2.298	MON	745	8,937	09/17/2021	07/25/2058
89176V-AL-6	TPMT 2018-5 A1B - RMBS			4	1.A	5,260,938	.91.2873	4,564,363	5,000,000	5,075,473	0	(50,012)	0	0	3.250	2.221	MON	13,542	162,500	02/05/2020	07/25/2058
89178B-AC-8	TPMT 2019-4 M1 - CMO/RMBS			4	1.C	191,282	.83.1660	191,282	230,000	235,686	0	(834)	0	0	3.500	3.039	MON	671	8,050	01/21/2022	10/27/2059
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS			4	1.A	736,511	.93.2029	724,152	776,963	742,863	0	3,715	0	0	3.750	5.411	MON	2,428	29,192	09/14/2022	09/25/2062
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS			2	1.G FE	419,531	.78.4532	329,137	419,533	419,576	0	42	0	0	1.350	1.339	MON	472	5,664	07/23/2021	07/26/2066
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS			2	1.F FE	345,947	.83.7008	345,947	345,949	346,736	0	23	0	0	1.373	1.317	MON	396	4,750	09/15/2021	09/25/2066
92538N-AC-1	VERUS 2022-4 A3 - CMO/RMBS			4	1.F FE	1,170,418	.94.3400	1,117,314	1,184,348	1,170,731	0	113	0	0	4.712	4.954	MON	4,650	56,138	04/22/2022	04/25/2067
92539B-AB-8	VERUS 231 A2 - CMO/RMBS			4	1.C FE	1,308,865	101.7061	1,331,217	1,308,886	1,312,013	0	3,148	0	0	6.560	6.770	MON	7,155	78,708	01/11/2023	12/26/2067
95003A-BH-6	WFMBS 211 B2 - CMO/RMBS			4	1.A	352,410	.78.7692	277,603	352,421	352,214	0	9	0	0	2.707	2.693	MON	795	9,546	03/12/2021	12/26/2050
1029999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					35,706,018	XXX	31,422,349	35,908,231	35,597,130	197,696	2,567	0	0	XXX	XXX	XXX	87,748	1,355,896	XXX	XXX
03882K-AN-2	AMMST 2021-MF3 XA - CMBS			3	1.A FE	962,060	.3.5973	619,250	0	715,718	0	(114,965)	0	0	0.845	2.860	MON	5,658	135,584	09/28/2021	10/16/2054
05490A-AA-1	BBUBS 2012-TFT A - CMBS			4	1.A FM	34,802	.86.5767	30,234	34,922	34,890	0	(32)	0	0	2.892	3.052	MON	84	1,010	11/23/2021	06/07/2030
05490A-AC-7	BBUBS 2012-TFT B - CMBS			4	1.A FM	1,038,484	.77.1745	860,495	1,115,000	1,101,503	0	(13,497)	0	0	3.678	6.473	MON	3,417	40,237	03/10/2022	06/07/2030
05492J-AW-2	BBOMS 2019-C5 A4 - CMBS			4	1.A	3,016,047	.89.9287	2,410,088	2,680,000	2,899,007	0	(36,487)	0	0	3.063	1.563	MON	6,841	82,088	09/24/2020	11/18/2052

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS			4	1.A	3,089,844	84.0390	2,521,171	3,000,000	3,057,862	0	(9,268)	0	0	2.037	1.697	MON	5,093	61,110	06/12/2020	04/17/2053
05526Q-AA-4	BAMLL 2015-200P A - CMBS			4	1.A	2,959,027	95.5105	2,817,559	2,950,000	2,949,413	0	(2,124)	0	0	3.218	3.162	MON	7,911	94,931	03/12/2019	04/15/2033
055287-AA-4	BBSG 2016-MRP A - CMBS			4	1.A	1,024,616	92.1063	921,063	1,000,000	1,013,019	0	(5,259)	0	0	3.275	2.716	MON	2,729	32,750	01/14/2022	06/06/2036
05547H-AC-5	BBCMS 2015-SRCH A2 - CMBS			4	1.A	1,287,405	91.5293	1,144,117	1,250,000	1,263,054	0	(3,452)	0	0	4.197	3.904	MON	3,643	52,463	12/04/2015	08/10/2035
05592C-AL-0	BPR 2021-NRD D - CMBS			4,5	1.A	997,510	93.1155	931,155	1,000,000	1,013,360	0	926	0	0	9.085	7.823	MON	4,290	88,310	12/15/2021	12/15/2038
055980-AA-4	BPR 22STAR A - CMBS			4,5	1.A	248,702	99.5608	248,902	250,000	250,466	0	725	0	0	8.594	8.421	MON	1,015	20,833	08/09/2022	08/15/2039
056054-AG-4	BX 2019-XL D - CMBS			4,5	1.A	1,559,723	99.3795	1,562,743	1,572,500	1,606,370	0	2,026	0	0	6.926	4.210	MON	5,143	104,444	07/22/2020	10/15/2036
05606D-AE-8	BX 2022-PSB C - CMBS			4,5	1.A	123,187	99.7342	123,678	124,008	124,192	0	461	0	0	9.059	8.966	MON	530	10,918	08/04/2022	08/15/2039
05609J-AN-2	BXHPP 2021-FILM D - CMBS			4,5	1.E	595,000	89.8396	534,546	595,000	595,000	0	0	0	0	6.976	6.994	MON	1,960	39,416	08/17/2021	08/15/2036
05609V-AL-9	BX 2021-VOLT D - CMBS			4,5	1.A	513,000	96.1321	493,158	513,000	513,000	0	0	0	0	7.126	7.209	MON	1,726	34,764	09/15/2021	09/15/2036
05609V-AN-5	BX 2021-VOLT E - CMBS			4,5	1.A	269,000	95.6234	257,227	269,000	269,000	0	0	0	0	7.476	7.569	MON	950	19,184	09/15/2021	09/15/2036
05609V-AQ-8	BX 2021-VOLT F - CMBS			4,5	1.D	391,094	94.3240	367,864	390,000	393,713	0	(76)	0	0	7.876	6.589	MON	1,451	29,394	09/16/2021	09/15/2036
05609W-AA-1	BX 2022-LND A - CMBS			4,5	1.A	225,963	99.2464	224,900	226,608	227,405	0	(965)	0	0	6.853	5.671	MON	733	15,065	04/08/2022	04/15/2037
05609X-AC-5	BX 22CLS B - CMBS			4	1.A	458,841	93.3208	429,276	460,000	458,900	0	55	0	0	6.300	6.392	MON	2,415	28,980	10/06/2022	10/14/2039
05609X-AE-1	BX 22CLS C - CMBS			4	1.E FE	463,822	91.9101	427,382	465,000	461,361	0	(2,462)	0	0	6.790	6.448	MON	2,631	31,574	10/06/2022	10/14/2039
05610B-AJ-5	BXSC 2022-WSS C - CMBS			4,5	1.A	992,500	98.6394	986,394	1,000,000	1,002,226	0	(3,650)	0	0	7.753	6.739	MON	3,661	74,800	03/11/2022	03/15/2035
05610C-AE-4	BMO 2023-C4 A5 - CMBS			4	1.A	5,664,998	100.4233	5,523,283	5,500,000	5,652,189	0	(12,809)	0	0	5.117	4.752	MON	23,451	234,509	01/20/2023	02/17/2056
05610F-AC-1	BX 2022-AHP B - CMBS			4,5	1.A	523,504	97.5056	511,904	525,000	525,337	0	(5,013)	0	0	7.202	5.592	MON	1,785	36,337	02/02/2022	01/18/2039
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A	2,298,277	94.7493	1,871,299	1,975,000	2,170,850	0	(42,609)	0	0	3.966	1.636	MON	6,527	78,329	12/10/2020	09/17/2060
06035R-BH-8	BANK 2018-BNK14 XA - CMBS			3	1.A FE	1,820,038	1.8537	872,246	0	851,031	0	(200,785)	0	0	0.647	7.677	MON	25,366	264,669	09/19/2018	09/17/2060
06054A-AJ-7	BACM 2015-UBS7 A4 - CMBS			4	1.A	190,536	96.2195	178,006	185,000	185,793	0	(631)	0	0	3.705	3.354	MON	571	6,854	09/14/2015	09/17/2048
065402-BB-4	BANK 2019-BNK18 A3 - CMBS			4	1.A	2,822,461	89.7943	2,244,857	2,500,000	2,707,769	0	(35,083)	0	0	3.325	1.647	MON	6,927	83,125	12/10/2020	05/17/2062
065402-BC-2	BANK 2019-BNK18 A4 - CMBS			4	1.A	2,740,527	87.2427	2,181,068	2,500,000	2,637,677	0	(24,336)	0	0	3.584	2.469	MON	7,467	89,600	08/07/2019	05/17/2062
065403-BC-0	BANK 2019-BNK17 A4 - CMBS			4	1.A	2,472,868	93.7561	2,039,195	2,175,000	2,361,166	0	(34,354)	0	0	3.714	1.958	MON	6,732	80,780	12/14/2020	04/17/2052
065404-BF-1	BANK 2018-BNK10 XA - CMBS			3	1.A FE	1,469,121	2.2899	561,833	0	598,110	0	(157,284)	0	0	0.834	7.656	MON	17,053	185,531	01/29/2018	02/17/2061
065405-AE-2	BANK 2019-BNK16 A4 - CMBS			4	1.A	1,813,355	94.8816	1,612,987	1,700,000	1,762,162	0	438,221	0	0	4.005	3.206	MON	5,674	68,085	05/07/2019	02/16/2052
06540A-AE-1	BANK 2019-BNK20 XA - CMBS			3	1.A FE	270,698	3.6175	153,903	0	153,903	0	(29,115)	0	0	0.934	5.553	MON	3,065	34,184	09/16/2019	09/15/2062
06540D-BN-4	BANK 2021-BNK36 XA - CMBS			3	1.A FE	834,280	4.0646	527,392	0	624,724	0	(100,440)	0	0	0.901	3.582	MON	9,747	123,689	09/27/2021	09/17/2064
06540D-CA-1	BANK 2021-BNK36 A5 - CMBS			4	1.A	1,029,966	81.2940	812,940	1,000,000	1,023,663	0	(2,861)	0	0	2.695	2.359	MON	2,246	26,950	09/24/2021	09/17/2064
06540V-BB-0	BANK 2019-BNK24 A3 - CMBS			4	1.A	4,143,223	88.8521	3,443,017	3,875,000	4,060,893	0	(29,852)	0	0	2.960	2.087	MON	9,558	114,700	03/09/2021	11/17/2062
06540W-BD-4	BANK 2019-BNK19 A3 - CMBS			4	1.A	6,409,453	85.7889	5,147,333	6,000,000	6,236,416	0	(40,874)	0	0	3.183	2.406	MON	15,915	190,980	08/07/2019	08/17/2061
06540Y-AH-2	BANK 2020-BNK28 A4 - CMBS			4	1.A	1,029,985	82.2190	822,190	1,000,000	1,020,385	0	(2,999)	0	0	1.844	1.514	MON	1,537	18,440	09/21/2020	03/15/2063
06541B-BQ-0	BANK 2023-BNK45 XA - CMBS			3	1.A FE	716,526	6.3326	660,138	0	660,826	0	(58,152)	0	0	0.995	6.913	MON	8,561	94,793	02/10/2023	02/17/2056
06541K-BB-3	BANK 2018-BNK12 XA - CMBS			3	1.A FE	978,322	1.1245	500,221	0	493,292	0	(123,562)	0	0	0.279	3.807	MON	10,338	151,726	01/16/2020	05/17/2061
06542B-BN-6	BANK 2021-BNK32 XA - CMBS			3	1.A FE	2,532,192	3.7474	1,555,204	0	1,799,871	0	(280,327)	0	0	0.774	3.456	MON	26,766	341,662	03/17/2021	04/17/2054
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS			4	1.A	704,650	96.6833	676,102	699,296	700,495	0	(557)	0	0	3.314	3.175	MON	1,931	23,175	03/12/2019	11/18/2050
07335C-AF-1	BBCMS 2019-C4 A5 - CMBS			4	1.A	1,087,266	89.4909	894,909	1,000,000	1,054,388	0	(9,517)	0	0	2.919	1.863	MON	2,433	29,190	06/15/2020	08/16/2052
08161C-AE-1	BMARK 2018-B2 A5 - CMBS			4	1.A	3,036,856	93.7817	2,508,659	2,675,000	2,907,628	0	(57,000)	0	0	3.882	1.596	MON	8,853	103,841	09/15/2021	02/17/2051
08161C-AG-6	BMARK 2018-B2 XA - CMBS			3	1.G Z	398,075	1.3664	170,607	0	164,698	0	(56,541)	0	0	0.588	10.235	MON	6,120	68,212	02/12/2018	02/17/2051
08161H-AD-2	BMARK 2018-B4 ASB - CMBS			4	1.A	2,558,101	96.9792	2,212,125	2,281,031	2,390,775	0	(

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12433U-AL-9	BX 2018-GW D - CMBS			4,5	1.A	190,119	98.1309	186,449	190,000	195,985	0	(1,419)	0	0	7.496	5.118	MON	673	13,335	02/02/2021	05/15/2037
12434C-AN-4	BX 2021-SDMF E - CMBS			4,5	1.A	1,023,231	95.0156	975,189	1,026,346	1,039,486	0	382	0	0	7.063	5.273	MON	3,423	68,896	09/17/2021	09/15/2034
12482H-AL-8	CAMB 2019-LIFE D - CMBS			4,5	1.A	1,768,594	98.8623	1,749,863	1,770,000	1,836,162	0	(3,909)	0	0	7.409	5.463	MON	6,193	121,241	10/05/2020	12/15/2037
12514M-BB-0	CD 2016-CD1 A3 - CMBS			4	1.A	821,909	94.6572	821,341	867,700	852,991	0	7,512	0	0	2.459	3.434	MON	1,778	21,337	02/27/2019	08/12/2049
12515H-BJ-3	CD 2017-CD5 XA - CMBS			3	1.B FE	626,182	2.2092	207,172	0	236,350	0	(66,492)	0	0	0.784	4.140	MON	6,128	79,858	07/25/2017	08/17/2050
12528Y-AE-3	CF 2019-CF2 A4 - CMBS			4	1.A	163,156	86.5338	134,127	155,000	160,107	0	(876)	0	0	2.624	1.985	MON	339	4,067	06/23/2020	11/15/2052
12529M-AG-3	CF 2019-CF1 XA - CMBS			3	1.A FE	1,425,428	4.3797	722,197	0	732,943	0	(172,170)	0	0	1.127	4.314	MON	15,488	197,962	04/17/2019	05/17/2052
12530M-AC-9	SHORT 2020-1 B1 - ABS			2	1.G FE	89,912	91.5188	82,317	89,945	89,849	0	61	0	0	2.280	2.363	MON	91	2,053	07/14/2020	07/15/2060
12532B-AD-9	CFORE 2016-C7 A3 - CMBS			4	1.A	8,893,635	93.7944	8,300,803	8,850,000	8,861,488	0	(6,426)	0	0	3.838	3.785	MON	28,309	339,707	07/20/2018	12/11/2054
12592X-BD-7	COMM 2015-CORE22 A5 - CMBS			4	1.A	1,671,575	96.6967	1,571,322	1,625,000	1,630,242	0	(5,718)	0	0	3.309	2.951	MON	4,481	53,771	07/01/2016	03/12/2048
12595J-AJ-3	CSAIL 2017-CX10 A5 - CMBS			4	1.A	2,769,724	92.2613	2,504,893	2,715,000	2,739,691	0	(6,648)	0	0	3.458	3.189	MON	7,823	93,879	05/07/2019	11/18/2050
126192-AF-0	COMM 2012-LC4 B - CMBS			4	1.A FM	432,581	90.1029	386,914	429,414	429,414	0	0	0	0	4.934	0.000	MON	1,766	21,187	06/25/2021	12/12/2044
12624N-AC-4	COMM 2012-LTRT A2 - CMBS			4	1.A FM	758,017	86.7368	664,852	766,517	761,302	0	(5,215)	0	0	3.400	3.764	MON	2,172	26,058	04/08/2022	10/07/2030
12624P-AJ-4	COMM 2012-CORE3 AM - CMBS			4	1.A FM	642	88.5154	565	638	638	0	0	0	0	3.416	3.416	MON	2	22	07/13/2021	10/17/2045
12635R-AW-8	CSAIL 2015-C4 A3 - CMBS			4	1.A	981,350	97.2501	869,116	893,692	922,378	0	(19,212)	0	0	3.544	1.293	MON	2,639	31,671	12/11/2020	11/18/2048
12636M-AG-3	CSAIL 2016-C6 XA - CMBS			3	1.B FE	733,293	3.1272	207,074	0	194,876	0	(90,984)	0	0	2.021	26.066	MON	11,151	129,039	09/05/2017	01/15/2049
12649A-AC-3	CSMC 2014-USA A2 - CMBS			4	1.A	881,407	90.1493	784,299	870,000	874,239	0	(3,171)	0	0	3.953	3.590	MON	2,866	34,391	07/05/2022	09/17/2037
12649A-AJ-8	CSMC 2014-USA B - CMBS			4	1.A	289,494	85.0732	246,712	290,000	289,384	0	95	0	0	4.185	4.258	MON	1,011	12,135	12/20/2021	09/17/2037
12649A-AL-3	CSMC 2014-USA C - CMBS			4	1.A	235,359	79.0927	197,732	250,000	240,954	0	4,384	0	0	4.335	6.529	MON	903	10,839	10/12/2022	09/17/2037
12652X-AE-3	CSMC 2017-TIME B - CMBS			4	1.G FE	1,158,691	73.7635	1,106,452	1,500,000	1,292,924	0	46,480	0	0	3.775	7.872	MON	4,719	55,558	09/24/2020	11/15/2039
12656K-AJ-6	COMM 2020-CX D - CMBS			4	1.C	97,547	75.0105	75,010	100,000	98,221	0	222	0	0	2.773	3.018	MON	231	2,721	10/23/2020	11/13/2046
126650-BC-3	CYSPAS 5 CTF - CMBS			1	2.B FE	113,606	99.9541	102,636	102,683	105,069	0	(684)	0	0	5.880	4.707	MON	352	6,038	01/14/2014	01/10/2028
17324D-AU-8	CGOMT 2015-P1 A5 - CMBS			4	1.A	1,457,031	96.5718	1,255,434	1,300,000	1,351,367	0	(34,247)	0	0	3.717	1.031	MON	4,027	48,321	12/17/2020	09/17/2048
17324D-AW-4	CGOMT 2015-P1 A5 - CMBS			4	1.A	2,241,406	95.9458	1,918,916	2,000,000	2,079,799	0	(50,371)	0	0	4.033	1.444	MON	6,722	80,660	09/23/2020	09/17/2048
17324T-AE-9	CGOMT 2016-GC36 A5 - CMBS			4	1.A	6,326,916	95.2240	5,713,439	6,000,000	6,074,830	0	(58,899)	0	0	3.616	2.914	MON	18,080	186,827	05/31/2023	02/12/2049
17325G-AD-8	CGOMT 2016-C3 A4 - CMBS			4	1.A	468,672	93.6193	425,968	455,000	458,852	0	(1,499)	0	0	3.154	2.809	MON	1,196	14,351	11/07/2016	11/18/2049
17326D-AJ-1	CGOMT 2017-P8 XA - CMBS			3	1.A FE	1,452,530	2.4296	494,515	0	540,207	0	(155,163)	0	0	1.008	6.485	MON	17,105	190,324	09/20/2017	09/16/2050
17328R-AZ-2	CGOMT 2020-GC46 A5 - CMBS			4	1.A	3,125,982	86.1416	2,455,035	2,850,000	3,029,496	0	(28,738)	0	0	2.717	1.602	MON	6,453	77,435	07/28/2020	02/18/2053
200474-BC-7	COMM 2015-LC19 A4 - CMBS			4	1.A	3,345,469	97.2570	3,160,854	3,250,000	3,265,590	0	(18,351)	0	0	3.183	2.610	MON	8,621	103,448	06/07/2019	02/10/2048
21873B-AG-0	CAFL 2021-2 B - CMBS			4	1.G Z	998,043	80.9019	804,974	995,000	996,897	0	(752)	0	0	2.376	2.346	MON	1,051	23,641	01/24/2021	07/15/2054
21873N-AL-3	CAFL 2021-3 D - CMBS			4	1.G Z	265,684	82.9282	219,760	265,000	265,483	0	(180)	0	0	3.469	3.446	MON	766	9,193	10/21/2021	10/15/2054
22945D-AG-8	CSAIL 2019-C15 A4 - CMBS			4	1.A	1,515,543	93.2625	1,398,938	1,500,000	1,489,708	0	(4,275)	0	0	4.053	4.145	MON	5,066	43,906	05/31/2023	03/15/2052
23305M-AA-3	DBCOR 2014-AROP A - CMBS			4	1.A	195,700	96.8541	184,023	190,000	190,000	0	(545)	0	0	4.238	3.878	MON	671	8,053	01/12/2034	09/15/2048
29429E-AF-8	CGOMT 2016-P4 XA - CMBS			3	1.B FE	656,716	3.5597	200,292	0	205,242	0	(100,983)	0	0	1.826	4.263	MON	8,564	111,348	06/05/2018	07/12/2049
30227F-AE-0	ESA 21ESH B - CMBS			4,5	1.A	892,987	98.4501	891,403	905,437	901,378	0	8,391	0	0	6.971	7.819	MON	2,980	49,901	02/13/2023	07/15/2038
30227F-AJ-9	ESA 21ESH D - CMBS			4,5	1.A	705,490	98.2587	701,647	714,082	717,280	0	1,471	0	0	7.841	6.980	MON	2,644	52,735	03/08/2022	07/15/2038
30262S-AR-9	FREMF 2015-K42 B - CMBS			4	1.A	1,530,483	97.8921	1,448,803	1,480,000	1,484,903	0	(9,188)	0	0	3.979	3.284	MON	4,907	57,766	01/15/2020	01/27/2048
30287T-AN-7	FREMF 2015-K49 B - CMBS			4	1.A	1,400,968	96.9951	1,348,232	1,390,000	1,390,247	0	(2,519)	0	0	3.841	3.616	MON	4,449	52,483	05/09/2019	10/25/2048
30287T-AQ-0	FREMF 2015-K49 C - CMBS			4	1.A	1,005,781	96.5666	965,666	1,000,000	999,642	0	(1,485)	0	0	3.841	3.662	MON	3,201	37,757	06/27/2019	10/25/2048
30288R-AE-0	FREMF 2016-K54 B - CMBS			4	1.A	2,204,219	97.0894	1,941,788	2,000,000	2,076,223	0	(37,557)	0	0	4.185	2.136	MON	6,974	82,207	06/30/2020	04/27/2048
30288R-AG-5	FREMF 2016-K54 C - CMBS			4	1.A	1,339,646	96.5089	1,230,489	1,275,000	1,295,693	0	(10,716)	0	0	4.185	3.224	MON	4,446	52,407	08/21/2019	04/27/2048
30289H-AG-6	FREMF 2016-K55 C - CMBS			4	1.A	298,266	96.5155	289,547	300,000	298,824	0	105	0	0	4.167	4.313	MON	1,042	12,669	05/09/2019	04/26/2049
30289U-AS-1	FREMF 2016-K56 B - CMBS			4	1.A	773,903	96.5840	680,917	705,000	733,119	0	(12,090)	0	0	4.077	2.191	MON	2,395	28,243	07/08/2020	06/25/2049
30292G-AN-8	FREMF 2014-K39 B - CMBS			4	1.A	1,094,914	98.6122	986,122	1,000,000	1,010,744	0	(24,762)	0	0	4.238	1.696	MON	3,532	42,048	07/08/2020	08/26/2047
302954-AU-6	FREMF 2018-K76 C - CMBS			4	1.A	1,339,699	93.0442	1,232,835	1,325,000	1,330,805	0	(2,161)	0	0	4.346	4.116	MON	4,799	56,547	05/30/2019	06/26/2051

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30296C-AG-8	FREMF 2017-K64 C - CMBS		4		1.A	1,347,574	94.7145	1,278,646	1,350,000	1,347,150	0	(305)	0	0	4.129	4.077	MON	4,645	54,728	05/23/2019	05/25/2050
30296P-AS-3	FREMF 2018-K75 B - CMBS		4		1.A	2,587,695	94.5987	2,364,967	2,500,000	2,542,131	0	(10,772)	0	0	4.109	3.562	MON	8,560	100,849	05/30/2019	04/25/2051
30296V-AU-5	FREMF 2018-K77 C - CMBS		4		1.A	1,333,540	94.0620	1,246,321	1,325,000	1,327,704	0	(1,461)	0	0	4.303	4.134	MON	4,751	55,916	05/30/2019	05/25/2028
302973-AJ-1	FREMF 2019-K92 C - CMBS		4		1.A	982,769	93.2724	932,724	1,000,000	988,379	0	1,257	0	0	4.336	4.475	MON	3,613	42,577	05/21/2019	06/25/2029
30297H-AG-6	FREMF 2018-K81 B - CMBS		4		1.A	2,620,410	95.2375	2,380,939	2,500,000	2,561,996	0	(13,715)	0	0	4.308	3.607	MON	8,975	105,800	05/30/2019	09/25/2051
30297M-AS-9	FREMF 2018-K733 B - CMBS		4		1.A	1,529,766	97.2995	1,459,492	1,500,000	1,506,004	0	(5,543)	0	0	4.216	3.776	MON	5,270	62,117	05/09/2019	09/25/2051
30297M-AU-4	FREMF 2018-K733 C - CMBS		4		1.A	938,900	96.6696	879,694	910,000	917,114	0	(5,283)	0	0	4.216	3.546	MON	3,197	37,685	07/31/2019	09/25/2051
302984-AU-3	FREMF 2020-K104 C - CMBS		4		1.D	713,806	88.9866	627,355	705,000	710,131	0	(1,048)	0	0	3.660	3.438	MON	2,150	25,322	02/20/2020	02/25/2052
30300Y-AS-8	FREMF 2017-K67 B - CMBS		4		1.A	52,637	95.2698	47,635	50,000	51,269	0	(365)	0	0	4.078	3.201	MON	170	2,001	01/09/2020	09/27/2049
30301T-AG-4	FREMF 2017-K725 C - CMBS		4		1.A	891,928	99.3695	874,452	880,000	878,036	0	(3,546)	0	0	4.153	3.602	MON	3,046	35,003	06/19/2019	02/25/2050
30302X-AG-4	FREMF 2017-K65 C - CMBS		4		1.A	844,594	95.1738	761,390	800,000	819,778	0	(6,095)	0	0	4.214	3.302	MON	2,809	33,092	08/23/2019	07/25/2050
30305E-AE-8	FREMF 2017-K68 B - CMBS		4		1.A	5,447,087	94.9503	4,681,052	4,930,000	5,205,376	0	(75,595)	0	0	3.973	2.236	MON	16,323	192,114	12/18/2020	10/25/2049
30305K-AG-9	FREMF 2017-K69 B - CMBS		4		1.A	315,606	94.4928	288,203	305,000	310,058	0	(1,467)	0	0	3.854	3.259	MON	980	11,528	01/09/2020	10/25/2049
30306H-AS-9	FREMF 2017-K729 B - CMBS		4		1.A	3,024,727	97.9128	2,937,385	3,000,000	2,998,153	0	(6,164)	0	0	3.794	3.543	MON	9,484	111,772	05/09/2019	11/26/2049
30308K-AA-9	FREMF 2018-K85 B - CMBS		4		1.A	3,135,586	95.5859	2,867,576	3,000,000	3,070,765	0	(15,131)	0	0	4.462	3.806	MON	11,154	131,404	05/09/2019	12/27/2050
30309J-AE-3	FREMF 2019-K91 B - CMBS		4		1.A	2,003,601	94.7610	1,682,008	1,775,000	1,939,164	0	(29,712)	0	0	4.397	2.412	MON	6,504	76,631	10/13/2021	04/25/2051
30311M-AU-6	FREMF 2019-K95 C - CMBS		4		1.B	408,113	91.6993	375,967	410,000	408,392	0	43	0	0	4.053	4.035	MON	1,385	16,305	08/01/2019	08/26/2052
33767T-AE-0	FKH 21SFR2 C - CMBS		4		1.E FE	1,604,948	89.1019	1,430,086	1,605,000	1,604,408	0	15	0	0	1.707	1.698	MON	1,065	27,397	08/11/2021	09/17/2038
33767T-AJ-9	FKH 21SFR2 E1 - CMBS		4		1.G Z	319,992	86.0896	275,487	320,000	319,849	0	3	0	0	2.258	2.248	MON	281	7,226	08/11/2021	09/17/2038
33767T-AL-4	FKH 21SFR2 E2 - CMBS		4		1.G Z	159,996	88.0876	140,940	160,000	159,921	0	2	0	0	2.358	2.348	MON	147	3,773	08/11/2021	09/17/2038
35563B-AJ-8	FREMF 2014-K37 B - CMBS		4		1.A	1,595,147	99.5885	1,518,724	1,525,000	1,525,000	0	(9,207)	0	0	4.601	0.086	MON	5,847	70,818	07/12/2020	01/25/2047
35708T-AS-6	FREMF 2017-K726 B - CMBS		4		1.A	1,989,375	98.9196	1,978,392	2,000,000	1,994,355	0	609	0	0	4.173	4.135	MON	6,955	81,331	07/17/2018	07/26/2049
35708W-AS-9	FREMF 2017-K71 B - CMBS		4		1.A	1,061,277	94.5845	998,616	1,055,792	1,057,082	0	(970)	0	0	3.880	3.733	MON	3,414	40,179	05/09/2019	11/25/2050
35708Y-AU-0	FREMF 2018-K73 C - CMBS		4		1.A	997,031	93.2349	932,349	1,000,000	997,043	0	(37)	0	0	3.983	3.947	MON	3,319	39,094	06/18/2019	02/27/2051
36191Y-AG-3	GSMS 2011-GC5 B - CMBS		4		1.A FM	110,010	79.2437	87,168	110,000	110,452	0	452	0	0	5.298	5.287	MON	486	5,735	09/21/2021	08/12/2044
36197Q-AG-4	GSMS 2013-G1 B - CMBS		2		1.A	130,689	91.7959	123,598	134,644	132,990	0	(586)	0	0	3.845	5.382	MON	417	5,088	02/03/2022	04/11/2031
36197V-AA-6	GSMS 2013-PEMB A - CMBS		4		1.A	170,381	79.8892	155,784	195,000	181,123	0	10,742	0	0	3.550	10.196	MON	577	5,864	02/02/2023	03/07/2033
36250P-AD-7	GSMS 2015-GC32 A4 - CMBS		4		1.A	2,785,008	96.7444	2,612,099	2,700,000	2,714,576	0	(11,069)	0	0	3.764	3.349	MON	8,469	101,628	12/16/2016	07/10/2048
36250S-AG-4	GSMS 2018-GS10 XA - CMBS		3		1.B FE	1,414,000	1.4921	714,173	0	642,975	0	(147,432)	0	0	0.310	10.333	MON	12,380	179,355	07/20/2018	07/12/2051
36251X-AR-8	GSMS 2016-GS4 A4 - CMBS		4		1.A	1,545,360	94.4962	1,445,792	1,530,000	1,535,277	0	(2,230)	0	0	3.442	3.301	MON	4,389	52,663	03/15/2019	11/15/2049
36252H-AD-3	GSMS 2017-GS5 A4 - CMBS		4		1.A	1,744,969	92.7434	1,556,919	1,678,738	1,705,958	0	(8,851)	0	0	3.674	3.103	MON	5,140	61,677	05/07/2019	03/11/2050
36253P-AE-2	GSMS 2017-GS6 XA - CMBS		3		1.B FE	885,718	2.6847	277,008	0	298,817	0	(93,096)	0	0	1.155	7.841	MON	9,932	111,187	05/22/2017	05/12/2050
36257U-AJ-0	GSMS 2019-GC42 XA - CMBS		3		1.A FE	1,452,043	3.2846	721,607	0	829,574	0	(160,015)	0	0	0.802	3.521	MON	14,677	188,282	09/17/2019	09/12/2052
36258Y-BG-2	GSMS 2020-GC45 A5 - CMBS		4		1.A	993,946	88.4243	853,294	965,000	982,947	0	(2,911)	0	0	2.911	2.568	MON	2,341	28,087	01/10/2020	02/14/2053
36258Y-BJ-6	GSMS 2020-GC45 XA - CMBS		3		1.A FE	925,529	2.8409	483,084	0	557,270	0	(99,667)	0	0	0.775	3.547	MON	10,989	122,111	01/16/2020	02/14/2053
39809X-AA-6	GSTNE 2021-HC2 A - CMBS		4,5		1.A FE	1,000,000	97.9971	979,971	1,000,000	1,000,000	0	0	0	0	7.276	7.372	MON	3,436	69,952	11/30/2021	12/15/2039
40442A-AC-3	HIT 22H132 B - CMBS		4,5		1.A	342,321	99.8067	343,379	344,044	346,698	0	1,999	0	0	8.551	8.416	MON	1,389	28,518	07/01/2022	07/15/2039
437300-AJ-5	HPA 211 E - CMBS		4		2.C FE	472,599	79.0231	373,479	472,620	472,511	0	74	0	0	2.577	2.574	MON	1,015	12,191	07/09/2021	09/19/2041
44421G-AJ-2	HY 2019-30HY D - CMBS		4		1.A	956,588	72.8923	641,452	880,000	931,455	0	(8,825)	0	0	3.558	2.357	MON	2,609	30,720	01/28/2021	07/12/2039
44422P-BN-1	HBC2 2015-HBS A10 - CMBS		4		1.A	966,875	84.7178	889,537	1,050,000	1,007,603	0	24,081	0	0	4.154	6.902	MON	3,635	43,622	04/05/2022	08/07/2034
45378Y-AA-2	IPT 2018-INDP A - CMBS		4		1.A	2,464,993	95.2535	2,347,998	2,465,000	2,463,226	0	(334)	0	0	3.763	3.778	MON	7,730	92,758	06/21/2018	07/10/2035
46590L-AT-9	JPMDB 2016-C2 A4 - CMBS		4		1.A	6,126,519	93.4270	5,815,828	6,225,000	6,186,804	0	13,024	0	0	3.144	3.400	MON	16,309	195,708	02/13/2019	06/17/2049
46590R-AG-4	JPMCC 2016-JP3 XA - CMBS		3		1.B FE	536,506	2.7238	164,439	0	175,403	0	(101,491)	0	0	1.466	12.288	MON	7,376	90,673	06/05/2018	08/17/2049
46591A-BC-8	JPMDB 2018-C8 XA - CMBS		3		1.B FE	641,878	1.8696	258,004	0	282,837	0	(107,976)	0	0	0.605	4.196	MON	6,955	112,785	05/24/2018	06/16/2051
465979-AG-7	JPMCC 22NXSS B - CMBS		4,5		1.D FE	239,400	100.1230	240,295	240,000	240,457	0	612	0	0	8.041	7.882	MON	911	18,653	09/16/2022	09/15/2039

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
465979-AJ-1	JPMCC 22NXSS C - CMBS			4,5	1.G FE	199,500	100.1201	200,240	200,000	200,381	0	511	0	0	8.541	8.398	MON	807	16,558	09/16/2022	09/15/2039
46635T-AX-0	JPMCC 2011-C3 C - CMBS			4	1.A FM	636,000	84.3431	539,796	640,000	637,619	0	610	0	0	5.360	5.483	MON	2,859	34,304	01/05/2022	02/16/2046
46645J-AD-4	JPMBB 2015-C33 A4 - CMBS			4	1.A	1,130,195	96.4048	964,048	1,000,000	1,048,619	0	(27,059)	0	0	3.770	1.011	MON	3,141	37,697	12/08/2020	12/17/2048
46652B-BG-3	JPMCC 2020-NNN OFX - CMBS			4	1.A	978,125	80.7694	807,694	1,000,000	994,196	0	4,863	0	0	3.267	3.812	MON	1,906	32,667	07/14/2020	01/16/2037
46652B-BJ-7	JPMCC 2020-NNN DFX - CMBS			4	1.A	1,029,999	77.7500	777,500	1,000,000	1,006,305	0	(6,447)	0	0	3.620	2.963	MON	2,111	36,196	02/11/2020	01/16/2037
482598-AL-3	KINDL 2019-KNSQ D - CMBS			4,5	1.A	1,916,797	98.8211	1,902,305	1,925,000	1,948,243	0	4,445	0	0	6.908	4.376	MON	6,279	125,752	09/16/2020	05/15/2036
48275E-AA-4	KREF 2022-FL3 A - CMBS	C		4,5	1.A FE	675,000	98.6949	666,191	675,000	675,000	0	0	0	0	6.806	6.931	MON	1,659	43,883	02/03/2022	02/22/2039
54910T-AJ-1	LNSTR 2017-5 A5 - CMBS			4	1.A	1,159,703	94.4464	1,086,134	1,150,000	1,152,808	0	(1,582)	0	0	3.549	3.422	MON	3,401	40,814	05/09/2019	03/11/2050
55066W-AJ-3	LUXE 2021-TRIP E - CMBS			4,5	1.A	1,130,000	97.1679	1,130,000	1,130,000	1,130,000	0	0	0	0	8.226	8.356	MON	4,390	89,216	10/04/2021	10/15/2038
55282M-AE-4	MAD 2017-330M B - CMBS			4	1.A	1,760,146	83.8390	1,429,456	1,705,000	1,711,910	0	(14,414)	0	0	3.478	2.555	MON	4,942	58,186	07/21/2020	08/17/2034
55284J-AE-9	MF1 2022-FL8 B - CMBS			2,5	1.D FE	515,000	97.4102	501,662	515,000	515,000	0	0	0	0	7.306	7.418	MON	1,359	35,520	01/07/2022	02/19/2037
55293D-AG-6	MHP 2022-MHIL D - CMBS			4,5	1.A	1,951,733	97.3132	1,907,309	1,959,970	1,961,298	0	(20,003)	0	0	6.975	5.264	MON	6,455	131,142	01/07/2022	01/18/2039
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS			4	1.A FM	909,934	80.9966	741,557	915,541	913,075	0	2,863	0	0	3.277	3.470	MON	2,500	30,002	01/31/2022	10/18/2030
553514-AL-4	MSBAM 2012-CKSV C - CMBS			4	1.A FM	986,375	57.2957	687,548	1,200,000	1,094,018	240,027	24,166	0	0	4.416	9.438	MON	4,416	51,963	09/16/2021	10/18/2030
55352N-AC-1	MSCG 2015-ALDR A2 - CMBS			4	1.A	993,750	94.9466	901,993	950,000	967,385	0	(12,346)	0	0	3.577	2.180	MON	2,832	33,344	10/22/2021	06/08/2035
58403Y-AN-6	MED 2021-MDLN C - CMBS			4,5	1.A	995,224	97.8791	974,116	995,224	995,224	0	0	0	0	7.276	7.374	MON	3,420	68,956	10/29/2021	11/15/2038
58403Y-AR-7	MED 2021-MDLN D - CMBS			4,5	1.A	228,971	97.3687	237,414	243,830	237,664	0	6,500	0	0	7.476	10.693	MON	861	17,389	11/03/2022	11/15/2038
61690Y-BU-5	MSC 2016-BNK2 A4 - CMBS			4	1.A	589,286	92.6320	532,634	575,000	578,946	0	(1,576)	0	0	3.049	2.765	MON	1,461	17,532	01/11/2022	10/17/2046
61691R-AD-8	MSC 2018-H4 A3 - CMBS			4	1.A	5,594,205	95.5560	5,293,009	5,539,167	5,561,567	0	(3,861)	0	0	4.043	3.919	MON	18,662	223,949	12/14/2018	12/15/2051
61692B-BP-4	MSC 2020-HR8 A4 - CMBS			4	1.A	3,604,774	83.1862	2,911,518	3,500,000	3,572,910	0	(11,229)	0	0	2.041	1.686	MON	5,953	71,435	07/23/2020	07/17/2053
61762X-AZ-0	MSBAM 2013-C12 C - CMBS			4	1.A	286,679	91.9234	261,982	285,000	285,000	0	(569)	0	0	7.432	0.000	MON	1,765	14,719	01/11/2022	10/17/2046
61763M-AJ-9	MSBAM 2014-C16 B - CMBS			4	1.A	165,600	92.8287	148,526	160,000	160,572	0	(2,292)	0	0	4.352	2.943	MON	580	6,990	09/29/2021	06/17/2047
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS			4	1.A	3,114,609	94.8266	2,844,798	3,000,000	3,035,935	0	(18,178)	0	0	3.325	2.690	MON	8,313	99,750	06/13/2019	05/17/2049
61766E-BF-1	MSBAM 2016-C29 XA - CMBS			6	1.A FE	479,266	12.4001	117,368	0	140,889	0	(70,687)	0	0	1.662	4.634	MON	6,774	79,222	01/26/2018	05/17/2049
61766R-AZ-9	MSBAM 2016-C31 A5 - CMBS			4	1.A	4,798,248	93.2639	4,616,561	4,950,000	4,887,365	0	19,138	0	0	3.102	3.565	MON	12,796	153,549	01/11/2019	11/18/2049
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS			4	1.A	1,072,198	96.2741	1,024,287	1,063,927	1,065,622	0	(926)	0	0	3.354	3.204	MON	2,974	35,684	03/12/2019	11/15/2052
61767E-AE-4	MSBAM 2017-C34 A4 - CMBS			4	1.A	898,789	92.5338	809,671	875,000	885,662	0	(2,990)	0	0	3.536	3.166	MON	2,578	30,940	05/07/2019	11/15/2052
61770K-AX-3	MSC 2020-L4 A3 - CMBS			4	1.A	5,373,242	87.7271	4,386,353	5,000,000	5,240,853	0	(38,214)	0	0	2.698	1.843	MON	11,242	134,900	06/11/2020	02/18/2053
61772T-BQ-6	MSC 2021-L7 AS - CMBS			4	1.A	1,029,971	79.4356	794,356	1,000,000	1,023,666	0	(2,887)	0	0	2.767	2.427	MON	2,306	27,670	09/30/2021	10/16/2054
61773P-AG-6	MSC 2021-PLZA C - CMBS			4	1.F FE	997,172	68.8639	688,639	1,000,000	984,954	0	(7,562)	0	0	2.810	2.303	MON	2,342	28,488	11/05/2021	11/09/2043
66982F-AC-3	AMSR 21SFRA C - CMBS			4	1.G FE	1,069,998	89.7455	960,277	1,070,000	1,070,001	0	0	0	0	2.517	2.517	MON	1,047	26,932	11/10/2021	12/17/2038
67118A-AN-5	OPG 21PORT E - CMBS			4,5	1.A	1,406,950	96.8907	1,374,637	1,418,751	1,439,615	0	2,839	0	0	7.005	5.169	MON	4,693	94,409	09/30/2021	10/15/2036
682413-AJ-8	ONP 2021-PARK E - CMBS			4,5	1.A	1,750,000	91.2513	1,586,898	1,750,000	1,750,000	0	0	0	0	7.226	7.323	MON	5,972	121,566	02/10/2021	03/17/2036
74333H-AJ-4	PROG 2021-SFR6 E1 - CMBS			4	1.G Z	224,997	88.9225	200,076	225,000	224,884	0	(47)	0	0	2.425	2.403	MON	455	5,456	06/25/2021	07/19/2038
74333H-AL-9	PROG 2021-SFR6 E2 - CMBS			4	1.G Z	109,999	88.5178	97,370	110,000	109,941	0	(24)	0	0	2.525	2.502	MON	231	2,778	06/25/2021	07/19/2038
74333P-AL-1	PROG 2021-SFR7 E2 - CMBS			4	2.C FE	209,988	82.1051	172,421	210,000	209,913	0	(32)	0	0	2.640	2.623	MON	462	5,544	07/22/2021	08/17/2040
74333Q-AL-9	PROG 21SFR8 E2 - CMBS			4	2.C FE	559,988	82.1582	460,086	560,000	559,778	0	(98)	0	0	3.010	2.989	MON	1,405	16,856	10/14/2021	11/20/2040
75575W-AE-6	RCMT 2021-FL7 B - CMBS			4,5	1.D FE	215,000	97.3317	209,263	215,000	215,000	0	0	0	0	7.270	7.328	MON	261	14,944	11/12/2021	11/25/2036
78472U-AG-3	SREIT 2021-MFP D - CMBS			4,5	1.A	1,526,775	97.5031	1,497,419	1,535,765	1,554,695	0	2,264	0	0	7.054	5.677	MON	5,116	102,955	11/16/2021	11/15/2038
78473H-AL-0	SPGN 2022-TFLM D - CMBS			4,5	2.C FE	1,000,000	92.0591	920,591	1,000,000	1,000,000	0	0	0	0	8.862	9.009	MON	4,185	86,043	02/09/2022	02/15/2039
87666Y-AA-5	TCO 2022-DPM A - CMBS			4,5	1.A	470,243	99.2531	471,452	475,000	476,048	0	574	0	0	7.548	7.039	MON	1,693	34,542	05/02/2022	05/15/2037
89614Y-AE-6	TON 2021-SFR1 E1 - CMBS			4	2.A FE	389,995	87.9780	343,114	390,000	389,764	0	1	0	0	2.794	2.784	MON	424	10,897	11/04/2021	07/19/2038
89614Y-AF-3	TON 2021-SFR1 E2 - CMBS			4	2.C FE	999,990	87.1731	871,731	1,000,000	999,376	0	1	0	0	2.894	2.884	MON	1,125	28,940	11/04/2021	07/19/2038
90205F-AJ-9	PRK 2017-280P C - CMBS			4,5	1.A	1,400,656	91.5087	1,281,122	1,400,000	1,433,072	0	(22,917)	0	0	6.657	3.584	MON	4,401	89,405	11/02/2018	09/15/2034
90276C-AF-8	UBSCM 2017-C2 XA - CMBS			3	1.A FE	1,028,543	2.9449	356,565	0	366,910	0	(115,899)	0	0	1.068	9.977	MON	10,772	70,836	08/01/2017	08/17/2050

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90276X-AU-9	UBSCM 2018-C11 A4 - CMBS		4		1.A	6,023,906	.94.9534	5,697,206	6,000,000	6,004,873	.0	(3,957)	.0	.0	3.977	3.929	MON	19,886	238,632	12/17/2018	06/16/2051
90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		4		1.A	413,241	.94.7057	379,965	401,206	401,106	.0	(2,884)	.0	.0	3.440	2.561	MON	1,150	13,801	03/27/2019	04/17/2052
90276Y-AH-6	UBSCM 2019-C16 AS - CMBS		4		1.A	5,740,039	.89.3052	4,465,262	5,000,000	5,482,934	.0	(88,781)	.0	.0	3.887	1.914	MON	16,197	194,360	01/14/2021	04/17/2052
90278M-BD-8	UBSCM 2019-C17 AS - CMBS		4		1.A	1,251,793	.84.0199	966,228	1,150,000	1,215,394	.0	(10,903)	.0	.0	3.203	2.131	MON	3,070	36,839	07/24/2020	10/18/2052
90278P-BA-7	UBSCM 2019-C18 A4 - CMBS		4		1.A	2,230,625	.86.2108	1,724,216	2,000,000	2,150,964	.0	(24,381)	.0	.0	3.035	1.682	MON	5,059	60,704	08/31/2020	12/17/2052
92890N-AX-7	WFRBS 2012-C10 B - CMBS		4		1.A FM	313,662	.80.3572	254,401	316,588	315,334	.0	(1,254)	.0	.0	3.744	4.116	MON	988	11,853	07/26/2021	12/15/2045
94988Q-AQ-4	WFCM 2013-LC12 B - CMBS		4		1.A	354,702	.74.8445	265,939	355,321	355,321	.0	.542	.0	.0	3.977	0.000	MON	1,178	14,941	10/20/2021	07/17/2046
95000M-BP-5	WFCM 2016-C36 A4 - CMBS		4		1.A	1,426,395	.92.7735	1,206,056	1,300,000	1,358,048	.0	(21,114)	.0	.0	3.065	1.371	MON	3,320	39,845	09/15/2020	11/18/2059
95000M-BU-4	WFCM 2016-C36 B - CMBS		4		1.E	906,268	.81.5381	741,997	910,000	907,304	.0	.467	.0	.0	3.671	3.758	MON	2,784	33,406	09/23/2021	11/18/2059
95000T-BV-7	WFCM 2017-RB1 XA - CMBS		3		1.A FE	2,147,791	.3.0229	764,524	0	803,508	.0	(270,247)	.0	.0	1.195	8.927	MON	25,178	321,239	10/02/2018	03/15/2050
95001F-AX-3	WFCM 2017-RC1 A4 - CMBS		4		1.A	933,276	.95.2153	952,153	1,000,000	942,978	.0	9,702	.0	.0	3.631	5.705	MON	3,026	21,181	05/31/2023	01/16/2060
95001L-AT-9	WFCM 2018-C43 A3 - CMBS		4		1.A	570,425	.93.2174	473,260	507,695	500,782	.0	(2,927)	.0	.0	3.746	0.998	MON	1,585	19,108	12/10/2020	04/17/2051
95001M-AH-3	WFCM 2017-C38 XA - CMBS		3		1.A FE	863,757	.2.4646	261,795	0	303,644	.0	(97,649)	.0	.0	1.068	3.697	MON	9,456	109,650	06/28/2017	07/15/2050
95002E-BB-2	WFCM 2020-C55 A5 - CMBS		4		1.A	3,988,311	.87.4570	3,192,180	3,650,000	3,870,147	.0	(35,223)	.0	.0	2.725	1.655	MON	8,289	99,462	07/28/2020	02/18/2053
95003M-BS-6	WFCM 2022-C62 A4 - CMBS		4		1.A	9,444,141	.92.6892	9,268,918	10,000,000	9,489,602	.0	45,462	.0	.0	4.000	4.782	MON	33,333	366,667	01/25/2023	04/16/2055
95003Q-AS-8	WFCM 2021-C61 A4 - CMBS		4		1.A	3,658,359	.84.1963	3,620,442	4,300,000	3,714,128	.0	55,769	.0	.0	2.658	4.775	MON	9,525	104,770	01/25/2023	11/16/2054
1039999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					296,935,050	XXX	254,263,845	262,530,640	280,009,935	240,027	(3,850,130)	0	0	XXX	XXX	XXX	1,091,558	13,917,310	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		4		1.E FE	287,674	.90.1030	261,893	290,660	288,830	.0	.480	.0	.0	2.950	3.163	MON	357	8,574	11/02/2021	11/16/2041
00142D-AG-5	CLVR 2021-2 D - CDO		4,5		2.C FE	615,000	.98.7586	607,365	615,000	615,000	.0	.0	.0	.0	8.727	8.813	JAJO	10,884	50,022	07/20/2021	07/20/2034
00192W-AG-2	ARES LX11 C - CDO	C	4,5		1.F FE	280,000	.98.9497	277,059	280,000	280,000	.0	.0	.0	.0	7.690	7.765	JAJO	4,067	20,047	11/18/2021	01/25/2034
00255E-AA-9	AASET 221 A - ABS	C	4		1.G FE	398,945	.98.2975	409,509	416,602	400,995	.0	2,050	.0	.0	6.000	7.283	MON	1,042	22,913	01/12/2023	05/16/2047
00258B-AB-0	AASET 2021-2 B - ABS		2		2.B FE	732,508	.80.1605	587,322	732,682	732,549	.0	.35	.0	.0	3.538	3.569	MON	1,152	25,922	11/19/2021	01/15/2047
00834W-AD-3	AFFRM 2022-A D - ABS		4		2.B FE	254,968	.97.1146	247,642	255,000	254,996	.0	.2	.0	.0	5.530	5.598	MON	627	14,101	04/27/2022	05/17/2027
01627A-AC-2	ADC 221 A2 - ABS		4		1.G FE	589,123	.100.6494	613,962	610,000	596,702	.0	6,738	.0	.0	6.350	7.667	MON	1,722	38,843	11/07/2022	10/15/2047
03066T-AE-1	AMCAR 2022-1 C - ABS		4		1.A FE	669,926	.95.5056	639,887	670,000	669,926	.0	.0	.0	.0	2.980	3.003	MON	721	19,966	03/10/2022	09/20/2027
033292-AS-2	ANCHC 131R A2R - CDO	C	4,5		1.A FE	1,924,038	.99.9283	1,923,620	1,925,000	1,973,657	.0	14,200	.0	.0	7.305	6.263	JAJO	31,251	127,633	12/09/2021	10/14/2030
03330A-AG-7	ANCHC 3-R D - CDO	C	4,5		2.C FE	1,930,138	.96.7750	1,935,501	2,000,000	2,069,055	.0	27,589	.0	.0	8.252	7.369	JAJO	28,881	155,374	01/20/2021	01/28/2031
03763Y-BS-4	APID XI DR3 - CDO		4,5		2.C FE	2,000,000	.99.3063	1,986,126	2,000,000	2,000,000	.0	.0	.0	.0	9.414	9.524	JAJO	39,750	175,913	04/08/2021	04/17/2034
03764D-AH-4	APID XII AR - CDO	C	4,5		1.A FE	3,851,169	.99.9721	3,850,096	3,851,169	3,851,169	.0	.0	.0	.0	6.735	6.778	JAJO	55,482	233,770	01/26/2018	04/15/2031
03764D-AK-7	APID XII CR - CDO	C	4,5		1.F FE	1,000,625	.98.3406	983,406	1,000,000	1,081,810	.0	3,952	.0	.0	7.345	5.146	JAJO	15,711	67,981	05/07/2018	04/15/2031
03765Y-AU-8	APID XX111 AR - CDO	C	4,5		1.A FE	3,100,000	.99.7920	3,093,552	3,100,000	3,100,000	.0	.0	.0	.0	6.875	6.935	JAJO	45,588	192,561	02/07/2020	04/15/2033
03767C-AB-6	APID 28 A1B - CDO		4,5		1.A FE	2,943,000	.99.3470	2,980,410	3,000,000	3,127,578	.0	28,394	.0	.0	6.827	5.153	JAJO	41,534	186,219	09/23/2020	01/20/2031
03767M-AG-3	APID XXIX A2 - CDO	C	4,5		1.C FE	2,722,275	.99.2687	2,705,073	2,725,000	2,909,072	.0	24,220	.0	.0	7.190	5.094	JAJO	37,008	181,282	01/10/2020	07/25/2030
03767N-AC-0	APID XXVII1 A1R - CDO		4,5		1.A FE	2,672,325	.99.9878	2,674,674	2,675,000	2,784,468	.0	(18,130)	.0	.0	6.814	3.761	JAJO	35,440	166,203	06/19/2019	10/22/2030
03768W-AQ-8	APID XXXIV B1R - CDO	C	4,5		1.C FE	3,000,000	.98.6291	2,958,873	3,000,000	3,000,000	.0	.0	.0	.0	7.327	7.389	JAJO	44,575	201,427	12/14/2021	01/22/2035
03842V-AB-3	AQFIT 2021-A B - ABS		4		1.G Z	454,959	.82.4885	375,322	455,000	454,971	.0	.7	.0	.0	2.400	2.413	MON	425	10,920	09/29/2021	07/17/2046
04015W-BG-8	ARES XXXIX CR2 - CDO	C	4,5		1.F FE	998,578	.98.2612	982,612	1,000,000	1,030,970	.0	9,001	.0	.0	7.595	6.959	JAJO	15,824	71,027	11/22/2021	04/18/2031
04015W-BJ-2	ARES XXXIX DR2 - CDO	C	4,5		2.C FE	955,000	.95.9366	916,194	955,000	955,000	.0	.0	.0	.0	9.007	9.105	JAJO	17,919	80,419	08/11/2021	04/18/2031
04016L-AJ-6	ARES 42 D - CDO	C	4,5		2.C FE	1,097,459	.99.4344	1,093,778	1,100,000	1,154,621	.0	2,110	.0	.0	9.124	7.466	JAJO	19,514	94,038	01/21/2021	01/24/2028
04018X-AJ-8	ARES 1 D - CDO	C	4,5		2.C FE	1,500,000	.98.7098	1,480,647	1,500,000	1,500,000	.0	.0	.0	.0	8.655	8.751	JAJO	27,770	120,172	08/03/2021	10/16/2034
04940A-AL-6	ATCLO XVI D - CDO	C	4,5		2.C FE	2,000,000	.95.5148	1,910,296	2,000,000	2,000,000	.0	.0	.0	.0	9.377	9.470	JAJO	38,031	175,854	01/28/2021	01/20/2034
04965F-AG-6	ATRM XIV B - CDO	C	4,5		1.C FE	250,000	.99.8581	249,645	250,000	250,000	.0	.0	.0	.0	7.424	7.489	JAJO	3,609	17,075	11/16/2018	01/23/2031
05369L-AD-9	AVID 211 D - ABS		4		1.G Z	1,014,829	.96.3043	977,489	1,015,000	1,014,950	.0	91	.0	.0	1.990	1.996	MON	898	20,199	10/13/2021	04/17/2028
05377R-ET-7	AESOP 212 C - ABS		4		2.C FE	999,742	.88.2790	882,790	1,000,000	999,854	.0	76	.0	.0	2.350	2.370	MON	718	23,500	11/09/2021	02/20/2028

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
054977-AE-3	BHG 22A E - ABS		4		1.G Z	999,591		731,052	1,000,000	999,672	0	59	0	0	4.300	4.306	MON	1,672	43,000	01/25/2022	02/20/2035
05601D-AC-7	BREX 221 A - ABS		4		1.G Z	948,462		941,935	950,000	949,707	0	719	0	0	4.630	4.709	MON	1,955	43,985	03/23/2022	07/15/2025
05683T-AS-8	BCC 2019-3 B2R - CDO	C	4,5		1.C FE	4,250,000		4,220,984	4,250,000	4,250,000	0	0	0	0	7.374	7.433	JAJO	60,934	289,764	12/03/2021	10/23/2034
06759F-AG-1	BABSN 2015-11 DR - CDO	C	4,5		2.C FE	1,241,000		1,233,777	1,250,000	1,313,583	0	14,416	0	0	8.627	7.212	JAJO	21,868	100,404	01/27/2021	10/21/2030
06760P-AL-5	BABSN 2018-111 C - CDO		4,5		1.C FE	600,000		594,710	600,000	600,000	0	0	0	0	7.577	7.633	JAJO	9,219	41,806	05/18/2018	07/20/2029
06762V-AC-0	BABSN 2022-1111 B - CDO	C	4,5		1.G Z	405,000		407,685	405,000	405,000	0	0	0	0	8.216	8.292	JAJO	6,747	31,344	09/01/2022	10/22/2035
06762V-AD-8	BABSN 2022-1111 C - CDO	C	4,5		1.G Z	750,000		754,540	750,000	750,000	0	0	0	0	9.166	9.261	JAJO	13,940	65,407	09/01/2022	10/22/2035
08182D-AE-4	BSP VI-B B - CDO	C	4,5		1.C FE	2,500,000		2,499,870	2,500,000	2,500,000	0	0	0	0	7.477	7.542	JAJO	37,906	171,658	07/12/2021	07/20/2034
08186R-AS-8	BSP XXI BR - CDO	C	4,5		1.C FE	2,000,000		1,977,277	2,000,000	2,000,000	0	0	0	0	7.305	7.375	JAJO	31,251	132,929	08/25/2021	10/16/2034
08186R-AU-3	BSP XXI CR - CDO	C	4,5		1.F FE	1,000,000		987,332	1,000,000	1,000,000	0	0	0	0	7.705	7.782	JAJO	16,481	70,509	08/25/2021	10/16/2034
08186U-AN-2	BSP XXII BR - CDO	C	4,5		1.C FE	965,000		949,553	965,000	965,000	0	0	0	0	7.316	7.377	JAJO	14,316	65,005	02/18/2022	04/20/2035
08860D-AE-3	BHG 2022-C E - ABS		4		1.G Z	299,939		294,532	300,000	297,239	0	(1,621)	0	0	9.730	9.226	MON	1,135	29,190	09/12/2022	10/17/2035
09626Q-BC-0	BLUEM 2014-2 BR2 - CDO	C	4,5		1.C FE	250,000		249,641	250,000	250,000	0	0	0	0	7.427	7.476	JAJO	3,765	17,039	09/06/2018	10/21/2030
09626Y-AS-9	BLUEM 2013-2 BR - CDO	C	4,5		1.C FE	4,249,643		4,231,332	4,250,000	4,382,719	0	10,190	0	0	7.274	6.097	JAJO	60,108	283,829	12/13/2021	10/22/2030
09626Y-AU-4	BLUEM 2013-2 CR - CDO	C	4,5		1.F FE	1,000,500		981,675	1,000,000	1,041,152	0	3,110	0	0	7.624	6.331	JAJO	14,824	70,322	07/12/2021	10/22/2030
09629E-AE-1	BLUEM 11 A2 - CDO	C	4,5		1.C FE	1,001,500		997,028	1,000,000	1,075,436	0	16,763	0	0	7.277	4.860	JAJO	14,757	66,635	04/20/2018	10/21/2030
09629E-AJ-0	BLUEM 11 C - CDO	C	4,5		2.C FE	1,985,000		1,855,517	2,000,000	2,080,721	0	23,876	0	0	8.677	7.692	JAJO	35,192	161,660	07/12/2021	10/21/2030
09629L-AU-4	BLUEM 23 D - CDO	C	4,5		2.C FE	1,095,050		96,0654	1,100,000	1,056,719	0	12,916	0	0	8.577	7.566	JAJO	19,132	87,797	07/12/2021	10/20/2031
09629P-AA-4	BLUEM XXII A1 - CDO		4,5		1.A FE	2,952,031		2,967,094	2,971,345	3,092,328	0	(8,801)	0	0	6.625	3.763	JAJO	42,807	180,364	06/19/2019	07/15/2031
106230-AB-1	BRELPO 2022 A2 - ABS		4		1.A FE	3,390,000		3,515,195	3,390,000	3,390,000	0	0	0	0	5.243	5.241	MS	59,246	126,885	12/08/2022	09/01/2042
12481K-AS-7	CBAM 2017-2 AR - CDO	C	4,5		1.A FE	3,300,000		3,285,209	3,300,000	3,300,000	0	0	0	0	6.854	6.914	JAJO	47,753	204,603	06/01/2021	07/17/2034
12482N-AN-1	CBAM 2019-10 A1R - CDO	C	4,5		1.A FE	500,000		499,351	500,000	500,000	0	0	0	0	6.797	6.841	JAJO	6,892	30,884	04/01/2021	04/20/2032
12528J-AN-6	CFIP 2017-1 AR - CDO		4,5		1.A FE	7,050,000		6,997,722	7,050,000	7,050,000	0	0	0	0	6.887	6.945	JAJO	101,148	442,131	09/15/2021	10/18/2034
12528V-AC-3	CFIP 181 A - CDO	C	4,5		1.A FE	2,467,053		2,467,118	2,467,053	2,467,053	0	0	0	0	6.695	6.881	JAJO	34,412	152,717	06/29/2018	07/18/2031
12530M-AA-3	SORT 2020-1 A1 - ABS		4		1.E FE	961,381		889,633	961,514	960,618	0	570	0	0	1.690	1.758	MON	722	16,250	07/14/2020	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS		4		1.E FE	843,330		755,223	843,491	843,399	0	16	0	0	1.530	1.540	MON	574	12,905	03/10/2021	03/15/2061
12547L-AQ-1	C1FC 202R BR - CDO	C	4,5		1.C FE	1,430,000		1,417,479	1,430,000	1,430,000	0	0	0	0	7.277	7.331	JAJO	21,103	95,289	08/27/2021	10/20/2034
12547L-AS-7	C1FC 202R CR - CDO	C	4,5		1.F FE	1,000,000		989,864	1,000,000	1,000,000	0	0	0	0	7.727	7.794	JAJO	15,670	71,198	08/27/2021	10/20/2034
12548R-AB-0	C1FC 142RR A1 - CDO	C	4,5		1.A FE	2,379,572		2,380,534	2,391,530	2,468,605	0	(12,487)	0	0	6.710	3.281	JAJO	30,757	146,826	06/19/2019	04/24/2030
12548R-AU-4	C1FC 142RR A3 - CDO	C	4,5		1.D FE	965,000		953,891	965,000	965,000	0	0	0	0	7.560	7.626	JAJO	13,983	67,562	05/04/2018	04/24/2030
12549Q-BE-4	C1FC 2014-111 BR2 - CDO		4,5		1.C FE	670,000		669,472	670,000	670,000	0	0	0	0	7.474	7.536	JAJO	9,736	46,100	10/10/2018	10/22/2031
12551R-AC-2	C1FC 2018-1 B - CDO	C	4,5		1.B FE	1,194,012		1,191,020	1,200,000	1,284,111	0	18,260	0	0	7.057	4.718	JAJO	17,642	77,325	06/04/2018	04/18/2031
12598N-AD-4	C1GAR 2021-1 D - ABS		4		2.B FE	873,325		95,8641	965,000	914,022	0	40,697	0	0	2.110	8.132	MON	1,075	15,271	03/10/2023	04/12/2027
126650-BP-4	CVSPAS 06 CRT - ABS		1		2.B FE	152,872		136,213	135,585	143,758	0	(263)	0	0	6.036	4.668	MON	477	8,184	05/03/2016	12/10/2028
13079W-DC-9	SYMP 9RRR AR3 - CDO		4,5		1.A FE	995,340		995,000	1,000,000	1,015,710	0	(1,739)	0	0	6.755	5.837	JAJO	14,449	53,912	05/31/2023	07/16/2032
134109-AA-0	CGMS 2016-4 BR - CDO	C	2,5		1.C FE	1,249,961		1,246,904	1,250,000	1,293,683	0	4,959	0	0	7.777	6.365	JAJO	19,714	89,631	07/12/2021	10/20/2027
14311A-AW-2	CGMS 145RR B - CDO		4,5		1.C FE	925,000		922,103	925,000	925,000	0	0	0	0	7.355	7.427	JAJO	14,553	61,947	08/24/2018	07/15/2031
14311N-AS-3	CGMS 154R CR - CDO	C	4,5		3.A FE	1,993,800		1,954,532	2,000,000	1,954,532	0	109,599	0	0	9.377	8.022	JAJO	38,031	175,854	01/21/2021	07/20/2032
14311X-AA-0	CGMS 2018-1 A1 - CDO		4,5		1.A FE	2,407,660		2,417,101	2,420,975	2,507,192	0	(3,808)	0	0	6.697	3.501	JAJO	32,879	147,086	06/19/2019	04/21/2031
143122-AC-3	CGMS 2021-11 B - CDO	C	4,5		1.C FE	4,250,000		4,225,917	4,250,000	4,250,000	0	0	0	0	7.340	7.402	JAJO	58,923	289,197	12/03/2021	01/25/2034
14314L-AG-0	CGMS 2014-2-R A3 - CDO	C	4,5		1.C FE	2,000,000		1,991,606	2,000,000	2,000,000	0	0	0	0	7.141	7.204	FIAM	18,647	133,958	05/07/2018	05/15/2031
14315L-AE-4	CGMS 2014-3-R A2 - CDO	C	4,5		1.C FE	999,600		993,000	1,000,000	1,028,393	0	6,511	0	0	7.199	6.319	JAJO	13,198	66,624	12/09/2021	07/28/2031
14316C-AJ-2	CGMS 2014-4-R B - CDO	C	4,5		1.F FE	745,313		736,395	750,000	778,234	0	1,946	0	0	7.445	6.484	JAJO	12,120	51,744	07/12/2021	07/15/2030
14316E-AN-9	CGMS 2019-2 A2R - CDO		4,5		1.C FE	2,765,000		2,756,483	2,765,000	2,765,000	0	0	0	0	7.195	7.280	JAJO	43,205	183,774	12/15/2021	07/15/2032
14316Y-AJ-4	CGMS 2110 D - CDO	C	4,5		2.C FE	1,750,000		1,723,788	1,750,000	1,750,000	0	0	0	0	8.977	9.061	JAJO	31,857	146,775	10/13/2021	10/20/2034

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14317H-AG-6	CARMX 2022-2 D - ABS		4		1.G FE	519,951	.97.6565	507,814	520,000	519,965	.0	.9	.0	.0	4.780	4.799	MON	1,098	24,700	04/21/2022	10/16/2028
14317P-AC-7	CGMS 182 A2 - CDO		4,5		1.C FE	2,161,950	.99.3782	2,161,476	2,175,000	2,319,558	.0	(558)	.0	.0	7.145	5.064	JAJO	33,753	143,460	06/24/2019	10/15/2031
14317V-AQ-3	CGMS 2019-4 A1R - CDO	C	4,5		1.A FE	6,500,000	.99.1013	6,441,586	6,500,000	6,500,000	.0	.0	.0	.0	6.714	6.675	JAJO	93,341	395,758	01/31/2022	04/16/2035
14367R-AC-2	CNART 231 B - ABS		4		1.G Z	498,527	100.2106	499,622	498,572	498,561	.0	34	.0	.0	6.950	6.957	MON	1,540	30,127	01/26/2023	03/16/2026
14686W-AU-5	CARVL III DR - CDO	C	4,5		2.C FE	750,000	.98.0390	735,293	750,000	783,633	.0	8,120	.0	.0	8.627	7.590	JAJO	13,121	60,242	08/02/2021	07/20/2032
14687H-AE-3	CRVNA 2021-N4 D - ABS		4		2.A FE	318,424	.97.1652	309,446	318,474	318,457	.0	15	.0	.0	2.300	2.317	MON	427	7,325	12/06/2021	09/11/2028
14687K-AG-1	CRVNA 2021-P4 D - ABS		4		1.G FE	914,788	.88.5387	810,129	915,000	914,857	.0	35	.0	.0	2.610	2.629	MON	1,393	23,882	12/21/2021	09/11/2028
14855M-AA-6	CLAST 2019-1 A - ABS	2			1.G Z	462,680	.87.1146	460,642	528,778	480,565	.0	17,885	.0	.0	3.967	8.790	MON	932	17,480	02/14/2023	04/15/2039
14856J-AA-2	CLAST 171R A - ABS	4			2.C FE	565,760	.90.5196	512,129	565,765	565,762	.0	.0	.0	.0	2.741	2.757	MON	689	15,508	07/23/2021	12/31/2041
14919H-AG-8	CATLK 7 C - CDO	C	4,5		1.F FE	990,000	100.0820	1,000,820	1,000,000	1,051,576	.0	5,946	.0	.0	8.225	6.959	JAJO	17,593	75,767	01/13/2021	01/15/2032
14987V-AA-7	CBAM 2019-9 A - CDO	C	4,5		1.A FE	5,618,826	100.0708	5,622,804	5,618,826	5,618,826	.0	.0	.0	.0	6.935	6.987	JAJO	83,351	352,431	01/24/2019	02/12/2030
16409T-AE-9	CHPRK 1 A2 - CDO	C	4,5		1.C FE	500,000	.99.9098	499,549	500,000	500,000	.0	.0	.0	.0	7.095	7.059	JAJO	7,706	32,727	04/11/2018	04/15/2030
17180W-AA-3	C1FC 2018-2 A1 - CDO	C	4,5		1.A FE	6,277,087	.99.8500	6,350,224	6,359,763	6,610,782	.0	40,759	.0	.0	6.717	3.831	JAJO	86,629	387,676	01/18/2019	04/21/2031
17180W-AC-9	C1FC 2018-2 A2 - CDO	C	4,5		1.A FE	2,000,000	.99.9092	1,998,184	2,000,000	2,000,000	.0	.0	.0	.0	7.277	7.330	JAJO	29,514	133,271	04/24/2018	04/21/2031
19424W-AE-7	CASL 2021-C D - ABS		4		2.B FE	154,965	.86.6751	134,346	155,000	154,977	.0	.5	.0	.0	4.110	4.149	MON	106	6,371	11/16/2021	07/26/2055
19425A-AE-4	CASL 2021-B D - ABS		4		2.B FE	999,542	.89.3226	893,226	1,000,000	999,722	.0	71	.0	.0	3.780	3.818	MON	630	37,800	06/23/2021	06/25/2052
19736R-AY-7	CEQLO 27 DR - CDO	C	4,5		2.C FE	1,995,000	.94.3385	1,886,769	2,000,000	2,067,918	.0	25,195	.0	.0	9.470	9.004	JAJO	35,775	179,284	12/02/2021	01/25/2035
19737L-AN-3	CEQLO 31 D - CDO	C	4,5		2.C FE	1,997,500	.90.7651	1,815,302	2,000,000	2,119,983	.0	38,399	.0	.0	9.007	8.088	JAJO	36,530	168,351	02/01/2021	04/20/2034
22823K-AU-8	CCITY 2R A2R - CDO	C	4,5		1.C FE	1,951,980	.98.2601	1,965,202	2,000,000	1,955,182	.0	3,202	.0	.0	7.286	7.760	JAJO	29,548	102,937	05/31/2023	04/20/2035
22823R-AJ-8	CCITY 1R A1R - CDO	C	4,5		1.A FE	2,000,000	.99.8455	1,996,910	2,000,000	2,000,000	.0	.0	.0	.0	6.867	6.908	JAJO	27,851	124,957	07/15/2021	07/20/2034
22823R-AS-8	CCITY 1R CR - CDO	C	4,5		2.C FE	275,000	.95.0789	261,467	275,000	275,000	.0	.0	.0	.0	9.097	9.191	JAJO	5,073	23,399	07/15/2021	07/20/2034
233046-AS-0	DNKN 211 A23 - RMBS				2.B FE	980,000	.82.6832	810,295	980,000	980,000	.0	.0	.0	.0	2.791	2.779	FIAM	3,115	27,352	10/15/2021	11/20/2051
23345A-AG-8	DTAOT 222 D - ABS		4		2.A FE	469,875	.98.6805	463,798	470,000	469,919	.0	28	.0	.0	5.460	5.530	MON	1,141	25,662	05/12/2022	03/15/2028
25755T-AL-4	DPABS 2019-1 A2 - RMBS		4		2.A FE	697,170	.90.8175	607,512	668,938	689,671	.0	(3,684)	.0	.0	3.668	2.996	JAJO	4,498	24,537	01/10/2022	10/25/2049
25755T-AN-0	DPABS 2021-1 A1 - RMBS		4		2.A FE	599,154	.88.1846	528,777	599,625	599,277	.0	56	.0	.0	2.662	2.674	JAJO	2,926	15,962	01/04/2022	04/25/2051
26244G-AG-0	DRSLF 40 BR - CDO		4,5		1.B FE	1,972,146	.99.5235	1,990,470	2,000,000	1,976,184	.0	4,038	.0	.0	7.291	7.747	FIAM	19,038	105,020	05/31/2023	08/15/2031
26245M-AL-5	DRYDEN 55 QLO LTD - CDO	C	4,5		2.C FE	1,971,380	.94.6469	1,892,937	2,000,000	2,087,170	.0	1,629	.0	.0	8.505	7.071	JAJO	36,385	157,382	01/21/2021	04/15/2031
26245R-AA-8	DRSLF 58 A1 - CDO		4,5		1.A FE	7,090,105	.99.8000	7,075,924	7,090,105	7,090,105	.0	.0	.0	.0	6.662	6.666	JAJO	99,715	426,596	06/01/2018	07/17/2031
26245X-AQ-0	DRSLF 86 BR - CDO	C	4,5		1.C FE	2,000,000	.99.4166	1,988,332	2,000,000	2,000,000	.0	.0	.0	.0	7.364	7.429	JAJO	31,094	134,530	06/10/2021	07/17/2034
26245X-AG-5	DRSLF 86 CR - CDO	C	4,5		1.F FE	1,000,000	.98.3362	983,362	1,000,000	1,000,000	.0	.0	.0	.0	7.664	7.736	JAJO	16,180	70,307	06/10/2021	07/17/2034
26248X-AE-4	DRSLF 97 C - CDO	C	4,5		1.F FE	2,000,000	.98.5169	1,970,338	2,000,000	2,000,000	.0	.0	.0	.0	7.616	7.680	JAJO	30,886	140,808	02/22/2022	04/20/2035
26251L-AJ-3	DRSLF 64 D - CDO	C	4,5		2.C FE	978,690	.96.6892	966,892	1,000,000	1,044,887	.0	16,109	.0	.0	8.307	7.238	JAJO	17,306	77,105	01/21/2021	04/18/2031
26252Q-AJ-1	DRSLF 68 AR - CDO		4,5		1.A FE	5,525,000	.99.7500	5,511,188	5,525,000	5,525,000	.0	.0	.0	.0	6.715	6.787	JAJO	80,659	340,916	07/15/2021	07/15/2035
26252V-AW-1	DRSLF 77 CR - CDO	C	4,5		1.F FE	499,035	.98.0467	490,234	500,000	525,871	.0	4,476	.0	.0	7.479	6.679	FIAM	4,363	35,382	07/12/2021	05/22/2034
26929H-AB-1	WAX 221 A1 - ABS		4		1.G Z	163,033	.94.5757	167,683	177,300	163,206	.0	173	.0	.0	5.500	6.092	MJSD	433	9,752	02/01/2023	03/15/2052
28137R-AJ-1	EDUSA 5 A - ABS		4,5		1.A FE	202,799	.99.5135	203,782	204,779	227,272	.0	11,450	.0	.0	6.152	6.239	MON	210	11,907	01/29/2014	02/25/2039
28166G-AB-1	EDVES 2019-A B - ABS		4		1.C FE	293,014	.93.0672	257,796	277,000	289,193	.0	(1,758)	.0	.0	4.490	3.738	MON	207	12,437	08/31/2021	11/25/2043
28416L-AC-6	EHGVT 2021-A C - RMBS		4		2.B FE	97,491	.88.7284	86,507	97,496	95,569	.0	407	.0	.0	2.090	3.314	MON	57	2,038	10/13/2021	08/27/2035
29002L-AG-5	ELM11 X1 D - CDO	C	4,5		2.C FE	1,000,000	.98.4395	984,395	1,000,000	1,000,000	.0	.0	.0	.0	8.627	8.711	JAJO	17,495	80,323	08/18/2021	10/20/2031
30227X-AA-9	EXTNT 191 A2 - ABS		4		1.G FE	680,000	.97.7049	664,393	680,000	680,000	.0	.0	.0	.0	3.204	2.991	MON	363	21,787	06/26/2019	07/26/2049
30322M-AD-1	FREED 213FP D - ABS		4		1.G Z	299,936	.97.6491	292,947	300,000	299,989	.0	22	.0	.0	2.370	2.378	MON	257	7,110	09/29/2021	11/20/2028
33835N-AG-6	MORGN 2018-3 DR - CDO	C	4,5		2.C FE	380,000	.98.4465	374,097	380,000	380,000	.0	.0	.0	.0	8.777	8.860	JAJO	6,764	31,101	06/25/2021	10/20/2031
36263D-AD-9	GCAR 214 D - ABS		4		2.A FE	704,900	.93.3317	657,988	705,000	704,950	.0	18	.0	.0	2.480	2.484	MON	777	17,484	12/07/2021	10/15/2027
36320T-AX-1	GALXY XXII BRR - CDO		4,5		1.C FE	675,000	.99.5805	672,169	675,000	675,000	.0	.0	.0	.0	7.355	7.328	JAJO	10,619	45,205	04/22/2021	04/17/2034
36320U-AE-0	GALXY XXVII B1 - CDO		4,5		1.A FE	671,567	.99.9065	674,369	675,000	723,785	.0	4,695	.0	.0	7.202	4.912	FIAM	6,212	45,640	08/09/2018	05/16/2031

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36320W-AL-0	GALXY XXI AR - CDO	C	4,5		1.A FE	3,165,200	.99.9521	3,163,683	3,165,200	3,165,200	.0	.0	.0	.0	.6.697	6.732	JAJQ	42,986	192,301	01/31/2018	04/21/2031
36321J-AC-8	GALXY XXVIII A1 - CDO	C	4,5		1.A FE	1,031,026	100.0424	1,046,564	1,046,120	1,087,931	.0	(1,022)	.0	.0	.6.755	3.947	JAJQ	15,116	63,712	12/06/2018	07/15/2031
38021E-AA-2	GOAL 2010-1 NTS - ABS		4,5		1.A FE	504,094	.98.9964	503,770	508,878	532,638	.0	4,426	.0	.0	.6.341	2.657	FIAM	3,137	30,197	01/18/2017	08/25/2048
38138B-AG-5	GLIM 3 B1 - CDO	C	4,5		1.C FE	585,000	.99.3210	581,028	585,000	585,000	.0	.0	.0	.0	.7.227	7.278	JAJQ	8,574	38,685	04/26/2018	04/22/2030
406375-AA-3	HLSY I AA1 - CDO	C	4,5		1.A FE	2,128,295	.99.8062	2,145,832	2,150,000	2,210,198	.0	7,236	.0	.0	.7.027	5.746	JAJQ	30,638	118,520	05/31/2023	01/20/2033
40638U-AA-7	HLSY 3 A1A - CDO	C	4,5		1.A FE	986,905	100.0000	1,000,000	1,000,000	989,909	.0	3,004	.0	.0	.7.102	7.650	JAJQ	12,428	34,959	05/31/2023	11/30/2032
411707-AK-8	HNGRY 2021-1 A2 - RMBS		4		2.B FE	984,817	.82.6008	805,357	975,000	981,644	.0	(975)	.0	.0	.2.865	2.708	MJSD	854	27,934	07/22/2021	06/20/2051
42806M-AG-4	HERTZ 2021-2 C - ABS		4		2.B FE	350,774	.89.6152	367,423	410,000	367,234	.0	12,626	.0	.0	.2.520	6.453	MON	144	10,332	09/02/2022	12/27/2027
42806M-AW-9	HERTZ 223 C - ABS		4		2.B FE	144,989	.99.5769	144,386	145,000	145,001	.0	(3)	.0	.0	.4.350	4.387	MON	105	6,308	03/25/2022	03/25/2025
43283B-AC-7	HGVT 221D C - RMBS		4		2.B FE	119,985	.95.6049	114,728	120,002	119,984	.0	(2)	.0	.0	.4.690	4.743	MON	172	5,628	04/12/2022	06/20/2034
44148J-AA-7	HWIRE 2021-1 A2 - ABS		4		1.G Z	470,000	.90.3972	424,867	470,000	470,000	.0	.0	.0	.0	.2.311	2.322	MON	332	10,862	11/09/2021	11/20/2051
449258-AA-0	JCG 2018-1 A1 - CDO	C	4,5		1.A FE	1,638,154	.99.8505	1,667,597	1,670,093	1,704,758	.0	7,688	.0	.0	.6.734	5.106	FAJO	21,867	91,155	05/31/2023	04/21/2031
44928X-AY-0	JCG 141RR 1A2 - CDO	C	4,5		1.A FE	5,300,000	.99.0918	5,251,866	5,300,000	5,300,000	.0	.0	.0	.0	.6.877	6.927	JAJQ	73,913	331,673	08/20/2021	10/20/2034
45783N-AA-5	INSTR 2021-1 A - ABS		1		1.G Z	1,470,137	.87.4507	1,286,138	1,470,700	1,470,337	.0	87	.0	.0	.2.300	2.307	MON	1,503	33,860	03/10/2021	02/16/2054
46090X-AA-9	INVCQ 211 A1 - CDO	C	4,5		1.A FE	6,002,175	.99.2592	5,955,552	6,000,000	6,244,120	.0	55,986	.0	.0	.6.545	5.508	JAJQ	85,412	359,353	08/10/2021	04/17/2034
466365-AE-3	JACK 221 A22 - RMBS		4		2.B FE	675,500	.84.1092	568,157	675,500	675,500	.0	.0	.0	.0	.4.136	4.136	FIAM	2,794	27,939	02/02/2022	02/26/2052
47047J-AC-8	JTIWN 12 A2 - CDO		4,5		1.C FE	996,500	100.0762	1,000,762	1,000,000	1,062,780	.0	10,586	.0	.0	.7.827	6.029	JAJQ	15,872	72,212	08/06/2020	04/20/2032
47048J-AZ-6	JTIWN 9RR A2R - CDO	C	4,5		1.C FE	2,000,000	100.0284	2,000,569	2,000,000	2,000,000	.0	.0	.0	.0	.7.490	7.554	JAJQ	28,295	139,134	08/12/2021	07/25/2034
47050E-AA-7	JTIWN XV A - CDO	C	4,5		1.A FE	4,200,000	.99.9480	4,197,815	4,200,000	4,200,000	.0	.0	.0	.0	.6.995	7.056	JAJQ	62,843	265,986	01/31/2020	04/15/2033
48251T-AC-5	KKR 20 C - CDO		4,5		1.F FE	1,804,700	.99.0087	1,782,157	1,800,000	1,936,761	.0	2,519	.0	.0	.7.605	5.162	JAJQ	29,281	125,096	05/23/2018	10/16/2030
48252W-AC-7	KKR 22 B - CDO		4,5		1.B FE	1,526,220	.99.7082	1,520,550	1,525,000	1,628,026	.0	14,297	.0	.0	.7.277	5.123	JAJQ	22,504	101,619	01/24/2020	07/21/2031
50184V-AS-3	LCM 14R BR - CDO	D	4,5		1.B FE	2,163,038	.98.9898	2,153,029	2,175,000	2,325,268	.0	36,522	.0	.0	.7.257	5.094	JAJQ	32,008	144,491	06/19/2019	07/23/2031
50190K-AC-4	LCM 40 B1 - CDO	C	4,5		1.G Z	1,000,000	100.0210	1,000,210	1,000,000	1,000,000	.0	.0	.0	.0	.8.394	8.120	JAJQ	17,954	66,844	11/04/2022	01/15/2036
55292R-AA-9	MAPSL 211 A - ABS		4		1.E FE	384,580	.89.2535	340,695	381,717	383,754	.0	(350)	.0	.0	.2.521	2.373	MON	428	9,623	07/14/2021	06/15/2046
55400V-AC-5	MVIOT 222 C - RMBS		4		2.B FE	76,582	101.0582	77,398	76,588	76,588	.0	.2	.0	.0	.7.620	7.620	MON	178	6,614	10/25/2022	10/21/2041
55446M-AA-5	MAACH 1 A - ABS	C	2		1.G Z	352,157	.87.0550	364,210	418,368	371,332	.0	19,175	.0	.0	.3.474	10.738	MON	646	11,555	03/24/2023	10/15/2039
55818R-BE-5	MDPK 14RR DRR - CDO		4,5		2.C FE	1,301,040	.98.4862	1,280,320	1,300,000	1,377,795	.0	7,176	.0	.0	.8.624	7.181	JAJQ	21,798	104,563	01/27/2021	10/22/2030
55819X-AY-8	MDPK XXI A1R - CDO		4,5		1.A FE	1,800,000	.99.5805	1,792,448	1,800,000	1,800,000	.0	.0	.0	.0	.6.915	6.974	JAJQ	26,625	112,538	02/07/2020	01/18/2033
55819X-BE-1	MDPK XXI CR - CDO		4,5		1.F FE	1,251,250	.98.1690	1,227,113	1,250,000	1,310,926	.0	7,083	.0	.0	.7.655	6.611	JAJQ	20,468	87,504	07/12/2021	01/18/2033
55820N-AC-7	MDPK 24R BR - CDO		4,5		1.C FE	3,749,250	.99.9205	3,747,020	3,750,000	3,848,205	.0	21,454	.0	.0	.7.427	6.426	JAJQ	56,479	256,853	12/09/2021	10/22/2029
55821F-AG-2	MDPK L D - CDO	C	4,5		2.C FE	1,455,000	.96.9150	1,410,113	1,455,000	1,455,000	.0	.0	.0	.0	.8.408	8.498	JAJQ	25,148	113,944	02/08/2021	04/19/2034
55821L-AG-9	MDPK XXXIX D - CDO	C	4,5		2.C FE	1,000,000	.97.6407	976,407	1,000,000	1,000,000	.0	.0	.0	.0	.8.724	8.811	JAJQ	16,962	81,444	09/20/2021	10/23/2034
55822A-AN-7	MDPK XLVI B1R - CDO	C	4,5		1.C FE	1,981,025	.99.6115	1,982,230	2,000,000	1,982,520	.0	1,496	.0	.0	.7.305	7.546	JAJQ	31,251	117,555	01/31/2023	10/15/2034
55822A-AQ-0	MDPK XLVI CR - CDO	C	4,5		1.F FE	1,000,000	.99.2606	992,606	1,000,000	1,000,000	.0	.0	.0	.0	.7.705	7.782	JAJQ	16,481	70,509	08/20/2021	10/15/2034
55822A-AS-6	MDPK XLVI DR - CDO	C	4,5		2.C FE	1,000,000	.99.2501	992,501	1,000,000	1,000,000	.0	.0	.0	.0	.8.805	8.904	JAJQ	18,834	81,631	08/20/2021	10/15/2034
55822B-AJ-4	MDPK 52 D - CDO	C	4,5		2.C FE	2,000,000	.98.1351	1,962,702	2,000,000	2,000,000	.0	.0	.0	.0	.8.804	8.892	JAJQ	34,314	164,911	01/22/2035	
55952Y-AT-4	MAGNE VIII CR2 - CDO	C	4,5		1.E FE	500,000	.99.1177	495,588	500,000	500,000	.0	.0	.0	.0	.7.505	7.165	JAJQ	8,027	34,243	04/20/2018	04/15/2031
55955E-AN-8	MAGNE XXVII BR - CDO	C	4,5		1.C FE	350,000	.99.2933	347,526	350,000	350,000	.0	.0	.0	.0	.7.227	7.287	JAJQ	5,129	23,145	08/25/2021	10/20/2034
55955E-AA-9	MAGNE XXVII DR - CDO	C	4,5		2.C FE	1,000,000	.97.9162	979,162	1,000,000	1,000,000	.0	.0	.0	.0	.8.527	8.602	JAJQ	17,292	79,309	08/25/2021	10/20/2034
56166W-AA-9	GLGU 211 A1 - CDO	C	4,5		1.A FE	2,000,000	100.0103	2,000,206	2,000,000	2,000,000	.0	.0	.0	.0	.6.955	7.021	JAJQ	29,754	125,851	07/09/2021	07/17/2034
56060K-AS-2	MP14 XIV BR - CDO	C	4,5		1.C FE	1,000,000	.99.4960	994,960	1,000,000	1,000,000	.0	.0	.0	.0	.7.377	7.432	JAJQ	14,960	67,649	01/13/2021	01/20/2032
56847J-AD-9	MFIT 2021-B D - ABS		4		2.C FE	839,682	.85.1850	715,554	840,000	839,777	.0	43	.0	.0	.3.420	3.451	MON	878	28,728	10/26/2021	11/20/2036
58940B-AE-6	MFCC 221 A - ABS		4		1.G Z	988,285	.97.3513	973,513	1,000,000	996,106	.0	4,212	.0	.0	.2.500	2.956	MON	764	25,000	02/08/2022	09/21/2026
60689W-AJ-0	VENTR I I A1 - CDO		4,5		1.A FE	1,945,102	.98.1217	1,927,678	1,964,579	2,022,256	.0	4,597	.0	.0	.6.954	3.980	JAJQ	26,563	118,760	09/23/2020	07/23/2030
61773K-AG-7	MSEV 211 D - CDO	C	4,5		2.C FE	1,000,000	.97.4324	974,324	1,000,000	1,000,000	.0	.0	.0	.0	.8.645	8.832	JAJQ	16,330	81,950	09/24/2021	10/20/2034

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
631709-AA-0	NCC 2017-11 AL - CDO	C	4,5		1.A FE	1,726,314	100.0137	1,726,552	1,726,314	1,726,314	0	0	0	0	6.905	6.950	JAU	25,498	107,756	12/01/2017	01/15/2030
63942E-AB-4	NAVSL 2021-E B - ABS	4			1.C FE	994,688	69.6646	696,646	1,000,000	995,537	0	335	0	0	2.030	2.086	MON	902	20,300	09/13/2021	12/16/2069
63942M-AB-6	NAVSL 2022-A B - ABS	4			1.C FE	599,967	70.2685	421,611	600,000	599,975	0	2	0	0	3.030	3.050	MON	808	18,180	02/01/2022	07/15/2070
63943B-AA-1	NAVTR 2021-1 A - ABS	C	4		1.E FE	785,799	88.2547	693,535	785,833	785,804	0	2	0	0	2.771	2.788	MON	968	21,775	11/05/2021	11/15/2046
63943B-AB-9	NAVTR 2021-1 B - ABS	C	4		2.B FE	857,921	81.3830	699,385	859,375	858,123	0	89	0	0	3.571	3.626	MON	1,364	30,688	11/05/2021	11/15/2046
64034Y-AC-5	NSLT 2021-D B - ABS	4			1.C FE	999,813	83.2700	832,700	1,000,000	999,854	0	19	0	0	2.900	2.920	MON	886	29,000	10/21/2021	04/20/2062
64034Y-AE-1	NSLT 2021-D D - ABS	4			2.B FE	184,871	78.0176	144,332	185,000	184,888	0	8	0	0	4.380	4.427	MON	248	8,103	10/21/2021	04/20/2062
64035D-AE-6	NSLT 21A B1 - ABS	4			1.C FE	301,917	81.6671	236,835	290,000	299,386	0	(1,052)	0	0	2.850	2.411	MON	253	8,265	08/03/2021	04/20/2062
64035D-AJ-5	NSLT 21A B2 - ABS	4			1.C FE	441,817	81.6671	347,085	425,000	438,289	0	(1,489)	0	0	2.850	2.426	MON	370	12,113	08/16/2021	04/20/2062
64129K-BG-1	NEUB XV BR2 - CDO	4,5			1.C FE	1,000,000	98.9042	989,042	1,000,000	1,000,000	0	0	0	0	6.895	6.856	JAU	14,984	63,431	08/31/2021	10/15/2029
64130P-AE-3	NEUB 28 B - CDO	C	4,5		1.C FE	475,000	99.9092	474,569	475,000	475,000	0	0	0	0	7.277	7.330	JAU	7,010	31,652	04/27/2018	04/22/2030
643821-AA-9	USRE 211 A1 - ABS	4			1.F FE	981,870	87.3312	873,312	1,000,000	989,538	0	7,315	0	0	1.910	2.307	MON	584	19,100	10/25/2021	10/20/2061
670881-AR-2	QCP 2020-19 DR - CDO	C	4,5		2.C FE	565,000	96.5682	545,610	565,000	565,000	0	0	0	0	8.827	8.916	JAU	10,114	46,528	08/06/2021	10/20/2034
670898-AE-5	QCP 2020- 8R A2 - CDO	C	4,5		1.C FE	480,000	99.0348	475,367	480,000	480,000	0	0	0	0	7.214	7.278	JAU	7,311	31,512	12/17/2020	01/20/2032
67098U-AQ-8	OAKC 6 BR - CDO	C	4,5		1.C FE	1,675,000	99.8115	1,671,842	1,675,000	1,675,000	0	0	0	0	7.327	7.389	JAU	24,888	112,463	06/17/2021	07/20/2034
67102S-AL-8	QCP 2014-5 A1R - CDO	C	4,5		1.A FE	1,850,036	99.9611	1,849,317	1,850,036	1,850,036	0	0	0	0	6.721	6.410	JAU	23,142	114,187	02/09/2018	04/28/2031
67108W-BG-3	OZLM VII A2R - CDO	4,5			1.A FE	1,000,000	99.8093	998,093	1,000,000	1,000,000	0	0	0	0	7.264	7.335	JAU	15,336	66,158	07/02/2018	07/17/2029
67109U-AJ-2	OZLM XI BR - CDO	4,5			1.E FE	2,001,500	99.9368	1,998,735	2,000,000	2,079,649	0	3,266	0	0	7.952	6.594	JAU	27,831	148,365	07/12/2021	10/30/2030
67110H-BS-6	OZLM 14RRR 2RR - CDO	C	4,5		1.C FE	2,500,000	99.8059	2,495,148	2,500,000	2,500,000	0	0	0	0	7.395	7.477	JAU	39,545	171,216	06/30/2021	07/17/2034
67111D-AS-5	OZLM 15R A2A - CDO	C	4,5		1.C FE	3,184,525	99.4121	3,156,334	3,175,000	3,360,706	0	37,573	0	0	7.427	6.056	JAU	47,819	216,396	03/08/2021	04/20/2033
67112G-AG-3	OZLM XVIII D - CDO	4,5			2.C FE	1,931,400	95.2933	1,905,867	2,000,000	2,065,707	0	11,547	0	0	8.395	7.512	JAU	35,914	157,195	01/20/2021	04/15/2031
67115L-AG-9	OAKC XVI D - CDO	C	4,5		2.C FE	1,295,000	97.9140	1,267,986	1,295,000	1,295,000	0	0	0	0	8.507	8.596	JAU	22,950	102,484	08/18/2021	10/18/2034
67117A-AE-6	OAKC 14 B - CDO	C	4,5		1.C FE	1,575,000	99.7001	1,570,277	1,575,000	1,575,000	0	0	0	0	7.666	7.724	JAU	24,483	72,360	01/31/2023	04/21/2036
67577V-AS-2	OCT46 46 DR - CDO	C	4,5		2.C FE	1,500,000	93.9924	1,409,886	1,500,000	1,500,000	0	0	0	0	8.845	8.847	JAU	28,732	124,722	08/03/2021	07/15/2036
67590B-AJ-0	OCT16 XVI CR - CDO	4,5			1.F FE	1,249,613	98.1898	1,227,373	1,250,000	1,305,064	0	5,220	0	0	7.514	6.362	JAU	19,830	85,866	07/12/2021	07/17/2030
67590G-BN-8	OCT17 17RRR CR2 - CDO	4,5			1.F FE	642,530	97.0313	679,219	700,000	656,253	0	12,456	0	0	7.340	9.329	JAU	9,705	47,632	11/09/2022	01/27/2031
67590R-BA-2	OCTLF 1409R B1R - CDO	4,5			1.C FE	1,000,000	99.6906	996,906	1,000,000	1,000,000	0	0	0	0	7.329	7.389	FIAN	8,550	69,796	11/09/2018	11/18/2031
67590Y-AS-9	OCT26 26 CR - CDO	C	4,5		1.F FE	1,000,000	97.9946	979,946	1,000,000	1,000,000	0	0	0	0	7.455	7.536	JAU	15,946	67,981	06/01/2018	07/15/2030
67591V-AG-0	OCT37 37 B - CDO	4,5			1.F FE	1,997,000	97.0848	1,941,695	2,000,000	2,085,318	0	17,280	0	0	7.390	6.266	JAU	27,917	137,106	07/12/2021	07/25/2030
67592M-AB-3	OCT50 50 BR - CDO	C	4,5		1.C FE	2,350,000	99.0224	2,327,026	2,350,000	2,350,000	0	0	0	0	7.305	7.304	JAU	36,720	156,191	11/09/2021	01/16/2035
68267H-AD-9	OMFIT 2022-S1 D - ABS	4			2.C FE	509,934	93.5436	477,072	510,000	509,952	0	12	0	0	5.200	5.259	MON	1,252	26,520	04/21/2022	05/14/2035
68268S-AD-4	ODART 2023-1 D - ABS	4			2.C FE	109,987	98.1026	107,913	110,000	109,988	0	1	0	0	7.070	7.177	MON	367	6,308	02/15/2023	02/14/2033
68268V-AD-7	OMFIT 2022-2 D - ABS	4			2.C FE	929,767	99.1683	922,265	930,000	929,824	0	41	0	0	6.550	6.646	MON	2,877	60,915	03/13/2022	01/14/2034
68269C-AC-0	OMFIT 2018-2 C - ABS	4			1.C FE	346,516	96.9404	324,750	335,000	340,058	0	(1,975)	0	0	4.040	3.043	MON	639	13,534	12/10/2021	03/14/2033
68269M-AE-4	OMFIT 2021-1 D - ABS	4			2.C FE	943,320	81.7827	817,827	1,000,000	957,600	0	7,803	0	0	2.470	3.418	MON	1,166	24,700	02/08/2022	06/16/2036
693342-AB-3	PG 2022-A A2 - ABS	4			1.A FE	1,169,966	93.7106	1,096,414	1,170,000	1,170,000	0	(232)	0	0	4.263	4.263	JD	4,156	49,877	05/03/2022	06/01/2038
693342-AG-2	PG 2022-B A2 - ABS	4			1.A FE	3,134,803	98.3446	3,083,102	3,135,000	3,137,981	0	1,387	0	0	4.722	4.710	JD	12,336	201,903	07/14/2022	06/01/2039
69356A-AL-6	PPMC 4 AR - CDO	C	4,5		1.A FE	3,944,774	99.4840	3,979,358	4,000,000	3,951,856	0	7,082	0	0	6.847	7.235	JAU	57,055	191,792	05/31/2023	10/18/2034
69356T-AG-6	PPMC 5 D - CDO	C	4,5		2.C FE	800,000	95.3525	762,820	800,000	800,000	0	0	0	0	8.707	8.800	JAU	14,511	64,933	09/17/2021	10/18/2034
69688M-AJ-4	PLMRS 2018-2 C - CDO	C	4,5		2.C FE	590,000	98.9292	583,682	590,000	613,803	0	875	0	0	8.455	7.342	JAU	10,670	46,074	08/19/2021	07/16/2031
69702E-AG-0	PLMRS 2021-4 D - CDO	C	4,5		2.C FE	1,000,000	98.1679	981,679	1,000,000	1,000,000	0	0	0	0	8.605	8.700	JAU	18,406	79,609	08/19/2021	10/16/2034
69702Y-AC-5	PSTAT 224 A2 - CDO	C	4,5		1.B FE	1,735,000	99.2855	1,722,603	1,735,000	1,735,000	0	0	0	0	7.698	7.762	JAU	25,601	82,253	01/30/2023	07/24/2031
69917A-AN-4	PARL 2020-1 A2R - CDO	C	4,5		1.C FE	1,485,690	99.3526	1,490,289	1,500,000	1,486,896	0	1,206	0	0	7.527	7.772	JAU	22,896	87,648	05/31/2023	07/20/2034
70017B-AA-7	PA1A 2022-1 A1 - CDO	C	4,5		1.A FE	1,800,000	99.4578	1,790,241	1,800,000	1,800,000	0	0	0	0	6.786	6.835	JAU	24,768	111,580	02/11/2022	04/20/2035
70470M-AL-9	PCEPK 1 D - CDO	C	4,5		2.C FE	1,000,000	96.6407	966,407	1,000,000	1,000,000	0	0	0	0	8.627	8.711	JAU	17,495	80,323	08/17/2021	10/20/2034

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72132W-AK-5	PIPK 4 BR - CDO	C	4,5		1.C FE	2,500,000	.99.9977	2,499,943	2,500,000	2,500,000	.0	.0	.0	.0	.7.455	7.426	JAJ0	39,866	169,353	07/09/2021	07/17/2034
72703P-AC-7	PLNT 191 A2 - ABS		4		2.B FE	249,249	.88.1696	245,464	278,400	249,809	.0	501	.0	.0	.3.858	4.507	IJSD		10,741	11/08/2022	12/05/2049
73742Y-AG-0	POST 2022-1 D - CDO	C	4,5		2.C FE	345,000	.96.8529	334,142	345,000	345,000	.0	.0	.0	.0	.8.616	8.700	JAJ0	6,027		02/15/2022	04/20/2035
74113R-AJ-8	PART 221 C - ABS		4		1.E FE	890,529	102.4589	917,007	895,000	892,301	.0	1,650	.0	.0	.7.090	7.396	MON	2,820	63,456	10/14/2022	08/15/2028
74113X-AF-3	PART 211 D - ABS		4		2.C FE	474,880	.92.2199	438,044	475,000	474,930	.0	37	.0	.0	.2.080	2.097	MON	439	9,880	11/03/2021	02/15/2028
74972F-AG-0	RRAM 4 A2 - CDO		4,5		1.C FE	1,000,000	.99.2506	992,506	1,000,000	1,000,000	.0	.0	.0	.0	.7.095	7.168	JAJ0	15,176	65,453	04/26/2018	04/15/2030
74980E-AS-7	RRAM 7R A2B - CDO	C	4,5		1.C FE	3,750,000	.98.7519	3,703,198	3,750,000	3,750,000	.0	.0	.0	.0	.7.244	7.312	JAJ0	58,102	248,418	02/02/2022	01/15/2037
74980P-AA-1	RRAM 14 A1 - CDO	C	4,5		1.A FE	2,001,800	.99.3715	1,987,430	2,000,000	2,081,350	.0	5,686	.0	.0	.6.775	5.603	JAJ0	28,984	122,211	08/10/2021	04/15/2036
74988L-AJ-3	RRAM 3 BR2 - CDO		4,5		1.F FE	1,400,840	.98.8069	1,383,297	1,400,000	1,512,155	.0	8,790	.0	.0	.7.455	5.137	JAJ0	22,325	95,173	05/07/2018	01/15/2030
75907U-AC-3	RMIT 2021-2 C - ABS		4		2.C FE	289,997	.83.7646	242,917	290,000	289,998	.0	(559)	.0	.0	.3.230	(18.679)	MON	416	9,367	07/14/2021	08/15/2033
78403D-AV-2	SBATOW 2021-2 C - RMBS		4		1.F FE	3,145,000	.88.6307	2,787,434	3,145,000	3,142,147	.0	(2,852)	.0	.0	.1.840	1.876	MON	2,572	57,868	10/08/2021	10/16/2051
78449A-AA-0	SLAM 2021-1 A - ABS	C	2		1.E FE	297,779	.87.7212	307,143	350,136	303,652	.0	5,873	.0	.0	.2.434	6.642	MON	379	6,392	03/16/2023	06/15/2046
78449M-AA-4	SMB 2021-D A1A - ABS		4		1.A FE	206,778	.90.7011	208,244	229,594	206,598	.0	284	.0	.0	.1.340	4.669	MON	137	3,077	07/20/2022	03/17/2053
78449M-AC-0	SMB 2021-D B - ABS		4		1.C FE	999,156	.85.0222	850,222	1,000,000	999,350	.0	86	.0	.0	.2.310	2.331	MON	1,027	23,100	08/10/2021	03/17/2053
80290C-AE-4	SBCLN 2021-1 B - ABS		4		1.G Z	130,356	.97.5173	127,119	130,356	130,356	.0	.0	.0	.0	.1.833	1.833	MON	106	2,389	12/13/2021	12/15/2031
80290C-AS-3	SBCLN 22A B - ABS		4		1.G Z	239,013	.99.2393	239,834	241,672	240,837	.0	1,383	.0	.0	.5.281	5.970	MON	567	12,763	10/24/2022	05/17/2032
81761T-AG-0	SERV 2021-1 A22 - RMBS		4		2.C FE	664,761	.80.3020	533,816	664,761	664,761	.0	.0	.0	.0	.3.113	3.113	JAJ0	3,506	20,707	07/26/2021	07/31/2051
826934-AC-5	SRFC 2022-3 C - RMBS		4		2.B FE	138,210	.99.4756	137,517	138,242	137,020	.0	(1,190)	.0	.0	.9.077	7.914	MON	322	10,548	10/12/2022	07/20/2039
83438L-AB-7	SOLRR 211 B - ABS	C	4		2.B FE	818,114	.86.6037	708,528	818,127	818,117	.0	.4	.0	.0	.3.432	3.432	MON	1,248	28,078	11/05/2021	10/15/2046
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		2		2.B FE	1,466,250	.79.1067	1,159,903	1,466,250	1,466,250	.0	.0	.0	.0	.2.636	2.651	MON	1,181	38,650	07/29/2021	08/21/2051
83613W-AG-9	SNDPT 6RR D - CDO		4,5		2.C FE	982,690	.88.1168	881,168	1,000,000	1,047,384	.0	14,616	.0	.0	.9.077	7.914	JAJ0	18,407	84,885	01/21/2021	10/20/2031
83615C-AC-0	SNDPT XXVIII B - CDO	C	4,5		1.C FE	835,000	.99.4823	830,677	835,000	835,000	.0	.0	.0	.0	.7.290	7.351	JAJ0	11,498	56,395	12/18/2020	01/26/2032
85236K-AE-2	SIDC 211 A2 - ABS		4		1.G FE	665,000	.91.0788	605,674	665,000	665,000	.0	.0	.0	.0	.1.877	1.877	MON	208	12,482	03/12/2021	03/26/2046
85236K-AF-9	SIDC 231 A2 - ABS		4		1.G FE	279,380	.98.4884	280,692	285,000	280,158	.0	.778	.0	.0	.5.900	6.360	MON	280	13,078	03/08/2023	03/25/2048
86315T-AC-9	STRAS 2021-2 B - CDO	C	4,5		1.G Z	4,500,000	.98.4547	4,430,462	4,500,000	4,500,000	.0	.0	.0	.0	.7.177	7.228	JAJ0	65,494	295,297	12/03/2021	12/28/2029
86315W-AC-2	STRAS 213 B - CDO		4,5		1.G Z	2,140,000	.98.6521	2,111,156	2,140,000	2,140,000	.0	.0	.0	.0	.7.227	7.279	JAJ0	31,363	141,515	12/17/2021	12/29/2029
86613X-AG-0	FIBER 231 A2 - ABS		4		1.F FE	132,310	.98.7818	133,355	135,000	132,530	.0	220	.0	.0	.5.600	5.904	MON	231	6,216	02/17/2023	02/20/2053
87154G-AY-1	SYMP XVIII BR - CDO		4,5		1.C FE	1,000,000	.99.0962	990,962	1,000,000	1,000,000	.0	.0	.0	.0	.7.274	7.337	JAJ0	14,143	66,783	06/10/2021	07/25/2033
87166V-AL-2	SYMP XX BR - CDO	C	4,5		1.C FE	2,000,000	.99.4772	1,989,543	2,000,000	2,000,000	.0	.0	.0	.0	.7.305	7.382	JAJ0	31,251	132,929	01/13/2021	01/16/2032
87166V-AN-8	SYMP XX CR - CDO		4,5		1.F FE	1,000,000	.99.9939	999,939	1,000,000	1,000,000	.0	.0	.0	.0	.8.005	8.097	JAJ0	17,123	73,542	01/21/2021	01/16/2032
87167Q-AE-8	SYMP XXIV B - CDO	C	4,5		1.C FE	1,175,000	.99.6871	1,171,323	1,175,000	1,175,000	.0	.0	.0	.0	.7.324	7.387	JAJ0	16,732	79,064	12/08/2020	01/23/2032
87241E-AQ-8	TCW 191R ASN - CDO	C	4,5		1.A FE	6,000,000	.99.8562	5,991,369	6,000,000	6,000,000	.0	.0	.0	.0	.6.872	6.926	FIAN	52,684	385,611	08/06/2021	08/16/2034
87342R-AG-9	BELL 2021-1 A21 - RMBS		4		2.B FE	855,366	.90.0469	786,239	884,250	895,631	.0	17,246	.0	.0	.1.946	4.517	FIAN	1,721	17,208	01/27/2022	08/25/2051
87342R-AJ-3	BELL 2021-1 A23 - RMBS		2		2.B FE	982,500	.79.5380	781,460	982,500	982,500	.0	.0	.0	.0	.2.542	4.970	FIAN	2,498	24,975	08/11/2021	08/25/2051
88315L-AL-2	TMCL 211 A - ABS	C	4		1.F FE	664,864	.87.2739	580,430	665,067	674,979	.0	1,953	.0	.0	.1.680	2.188	MON	341	11,173	02/02/2021	02/20/2046
88315L-AG-0	TMCL 212 A - ABS	C	4		1.F FE	3,500,041	.89.3215	3,126,848	3,500,667	3,500,293	.0	85	.0	.0	.2.230	2.393	MON	2,385	78,065	03/24/2021	04/20/2046
88315L-AS-7	TMCL 2021-3 A - ABS	C	2		1.F FE	577,367	.85.8120	495,536	577,467	576,424	.0	(955)	.0	.0	.1.940	1.987	MON	342	11,203	08/03/2021	08/20/2046
88315L-AT-5	TMCL 2021-3 B - ABS	C	4		2.B FE	1,625,909	.82.5624	1,343,015	1,626,667	1,625,245	.0	134	.0	.0	.2.430	2.462	MON	1,208	39,528	08/03/2021	08/20/2046
884887-AE-0	TPRK 1 B1 - CDO		4,5		1.C FE	4,175,000	.98.6716	4,119,538	4,175,000	4,175,000	.0	.0	.0	.0	.7.045	6.813	JAJ0	62,915	271,157	03/22/2021	04/17/2034
89624N-AA-6	CAVU 2021-1 A - CDO	C	4,5		1.A FE	1,595,753	.99.2079	1,587,326	1,600,000	1,596,909	.0	1,156	.0	.0	.6.884	7.050	JAJ0	21,415	91,778	05/31/2023	04/23/2032
89642D-AA-6	TRINT XVI A1 - CDO	C	4,5		1.A FE	4,604,600	.99.4357	4,574,041	4,600,000	4,793,984	.0	40,752	.0	.0	.6.857	5.709	JAJ0	63,965	286,934	08/04/2021	07/20/2034
89656G-AA-2	TRL 211 A - ABS		4		1.F FE	902,645	.87.1530	786,742	902,713	902,671	.0	.9	.0	.0	.2.260	2.261	MON	680	20,401	06/22/2021	07/19/2051
89656R-AA-8	TRL 221 A - ABS		4		1.F FE	385,005	.95.4304	367,428	385,022	385,011	.0	.2	.0	.0	.4.550	4.551	MON	584	17,535	04/20/2022	05/19/2052
89680H-AE-2	TOF 211 A - ABS		4		1.F FE	1,108,969	.86.7433	963,773	1,111,063	1,109,802	.0	284	.0	.0	.1.860	1.890	MON	631	20,666	02/19/2021	03/20/2046
915328-AW-8	UPLND 1R A2R - CDO		4,5		1.B FE	1,000,000	.99.8985	998,985	1,000,000	1,000,000	.0	.0	.0	.0	.7.327	7.380	JAJ0	14,858	67,142	04/25/2018	04/21/2031

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91823A-AU-5	VBTEL 2022-1 C21 - ABS		4		1.F FE	1,430,000	..90.4101	1,292,865	1,430,000	1,430,000	..0	..0	..0	..0	..3.156	..3.177	MON	2,006	45,131	02/18/2022	02/15/2052
92212K-AE-6	VDC 231 A2 - ABS		2		1.G FE	930,000	..98.9143	919,903	930,000	930,000	..0	..0	..0	..0	..6.316	..6.316	MON	2,611	43,075	03/15/2023	03/16/2048
92330E-AR-8	VENTR 19RR BRR - CDO		4,5		1.A FE	997,069	..99.9976	999,976	1,000,000	1,028,206	..0	..4,973	..0	..0	..7.555	..6.768	JAJO	16,160	68,992	12/10/2021	01/15/2032
92331N-AE-6	VENTR XXX B - CDO		4,5		1.A FE	1,937,000	..99.0601	1,981,202	2,000,000	1,953,525	..0	..16,525	..0	..0	..7.255	..8.099	JAJO	31,037	102,891	01/19/2023	01/15/2031
92332N-BA-2	VENTR 38R DR - CDO	C	4,5		2.C FE	1,900,000	..93.9225	1,784,527	1,900,000	1,900,000	..0	..0	..0	..0	..9.602	..9.716	JAJO	31,925	172,646	11/05/2021	07/30/2032
92557E-AL-7	VIBR XIV C - CDO	C	4,5		2.C FE	1,380,000	..97.4571	1,344,908	1,380,000	1,380,000	..0	..0	..0	..0	..9.427	..9.528	JAJO	26,381	122,039	08/05/2021	10/20/2034
92912V-BA-2	VOYA 2014-2 ARR - CDO		4,5		1.A FE	2,000,000	..99.4723	1,989,445	2,000,000	2,121,670	..0	..126,032	..0	..0	..7.095	..4.980	JAJO	30,461	131,302	02/18/2020	04/17/2030
92914R-BA-9	VOYA 144RR A2A - CDO		4,5		1.C FE	1,000,000	..99.4207	994,207	1,000,000	1,000,000	..0	..0	..0	..0	..7.255	..7.307	JAJO	15,519	66,302	07/10/2018	07/14/2031
92915C-AU-8	VOYA 2016-1 BR - CDO	C	4,5		1.F FE	792,765	..96.8090	764,791	790,000	857,436	..0	..15,576	..0	..0	..7.477	..5.154	JAJO	11,978	54,511	04/06/2018	01/21/2031
92915H-AQ-6	VOYA 2016-3 A3R - CDO		4,5		1.C FE	1,000,000	..99.5022	995,022	1,000,000	1,000,000	..0	..0	..0	..0	..7.407	..7.488	JAJO	15,431	67,986	10/23/2018	10/20/2031
92916M-AF-8	VOYA 171R A1R - CDO	C	4,5		1.A FE	686,344	..99.8000	684,971	686,344	686,344	..0	..0	..0	..0	..6.614	..6.681	JAJO	9,584	40,884	04/30/2021	04/17/2030
92916W-AE-9	INGIM 2013-2 A2B - CDO		4,5		1.C FE	520,406	..98.7358	518,363	525,000	560,887	..0	..7,910	..0	..0	..7.040	..4.818	JAJO	6,981	34,316	08/16/2018	04/25/2031
92917J-AE-7	VOYA 2018-2 B1 - CDO		4,5		1.C FE	999,600	..98.8776	988,776	1,000,000	1,029,334	..0	..8,736	..0	..0	..7.205	..6.334	JAJO	15,412	65,453	12/09/2021	07/15/2031
92917N-AJ-7	VOYA 2019-1 AR - CDO	C	4,5		1.A FE	2,147,450	..99.7749	2,142,617	2,147,450	2,147,450	..0	..0	..0	..0	..6.715	..6.778	JAJO	30,845	129,918	02/07/2020	04/15/2031
92918B-AS-2	VOYA 2019-4 BR - CDO	C	4,5		1.C FE	1,250,000	..99.2792	1,240,990	1,250,000	1,250,000	..0	..0	..0	..0	..7.405	..7.469	JAJO	19,799	84,344	12/14/2021	01/16/2035
92918H-AK-6	VOYA 2020-2 DR - CDO	C	4,5		2.C FE	1,500,000	..96.3941	1,445,911	1,500,000	1,500,000	..0	..0	..0	..0	..8.758	..8.855	JAJO	27,005	122,698	08/06/2021	07/19/2034
948214-AS-0	WPARK 2001-R A2R - CDO	C	4,5		1.C FE	2,161,406	..99.5309	2,164,797	2,175,000	2,327,807	..0	..27,919	..0	..0	..7.277	..5.156	JAJO	32,097	144,932	06/24/2019	07/22/2030
94950A-AU-3	WELF 2020-2 BR - CDO	C	4,5		1.C FE	2,000,000	..99.3299	1,986,597	2,000,000	2,000,000	..0	..0	..0	..0	..7.295	..7.376	JAJO	31,679	134,951	08/11/2021	07/17/2034
95058X-AL-2	WEN 211 A21 - RMBS		4		2.B FE	139,902	..83.2411	113,624	136,500	139,038	..0	..(359)	..0	..0	..2.775	..2.467	MJSD	169	3,788	07/16/2021	06/15/2051
97064G-AA-1	WESTF 2021-A A - ABS		4		1.G Z	718,221	..82.7875	751,763	908,063	765,233	..0	..34,541	..0	..0	..3.104	..8.039	MON	1,253	28,186	06/29/2022	05/15/2046
98875J-AS-3	ZAIS 2016R A1R - CDO	C	4,5		1.A FE	1,500,000	..100.0129	1,500,193	1,500,000	1,500,000	..0	..0	..0	..0	..7.097	..7.149	JAJO	21,588	97,216	10/14/2021	10/20/2034
98875J-AY-0	ZAIS 2016R BR - CDO	C	4,5		1.C FE	1,000,000	..99.9960	999,960	1,000,000	1,000,000	..0	..0	..0	..0	..7.677	..7.746	JAJO	15,568	70,691	10/14/2021	10/20/2034
98888D-AN-2	ZAIS 15 A1R - CDO		4,5		1.A FE	4,400,000	..99.5959	4,382,221	4,400,000	4,400,000	..0	..0	..0	..0	..7.002	..7.055	JAJO	53,912	285,753	07/29/2021	07/28/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						401,348,557	XXX	392,465,960	402,903,638	407,193,086	109,599	1,092,834	0	0	XXX	XXX	XXX	5,145,750	24,557,771	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,615,455,672	XXX	1,487,747,882	1,576,289,619	1,600,681,395	225,122	(3,219,943)	0	0	XXX	XXX	XXX	15,345,001	65,985,850	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		5		2.A	313,906	..88.7200	278,498	313,906	313,906	..0	..0	..0	..0	..0.000	..0.000	N/A	0	28,327	03/03/2023	05/11/2027
02155U-AC-6	Alternate Solutions Health Network, LLC-		5		4.C	0	..98.2500	0	0	0	..0	..95	..0	..0	..0.035	..0.296	MON	0	1,041	01/17/2019	12/31/2023
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		5		2.A	0	..0.0000	0	74,847	0	..0	..0	..0	..0	..0.000	..0.000	N/A	0	0	08/01/2023	12/31/2025
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		5		2.A	966,695	..99.0000	957,028	966,695	966,695	..0	..0	..0	..0	..0.052	..0.053	N/A	0	131,212	10/08/2021	12/31/2025
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		5		2.A	276,199	..99.0000	273,437	276,199	276,199	..0	..0	..0	..0	..0.052	..0.053	N/A	0	37,488	10/08/2021	12/31/2025
05553H-AC-6	BCM One, Inc. - Revolving Credit		5		3.A	0	..99.2500	0	0	0	..0	..0	..0	..0	..0.045	..0.046	N/A	0	250	09/28/2023	11/17/2027
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		5		2.C	1,574,143	..99.0000	1,558,402	1,574,143	1,574,143	..0	..0	..0	..0	..0.052	..0.053	N/A	42,505	205,434	08/04/2021	07/28/2026
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan		5		3.A	337,382	..98.7600	333,199	337,382	333,199	12,809	..0	..0	..0	..0.045	..0.046	N/A	0	29,288	06/30/2023	11/17/2027
05622*-AC-1	BCM One, Inc. - Initial Term Loan		5		3.A	1,121,926	..99.2519	1,113,532	1,121,926	1,113,532	22	..0	..0	..0	..0.045	..0.046	N/A	0	107,736	01/25/2022	11/17/2027
08658D-AF-6	BESTOP, INC.		5		4.C	193,903	..97.0000	189,986	195,862	189,986	105	..0	..0	..0	..0.052	..0.053	N/A	95	15,982	06/18/2019	01/31/2025
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		5		3.C	815,399	..99.0000	815,399	823,635	815,399	(2,019)	2,018	..0	..0	..0.050	..0.115	MON	0	96,459	02/05/2020	09/17/2026
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		5		3.C	65,381	..97.0000	63,419	65,381	63,419	(1,961)	..0	..0	..0	..0.050	..0.051	MON	29	326	12/28/2023	09/17/2026
10153K-AB-5	Boulder Scientific Company, LLC - Revolv		5		2.B PL	0	..95.0000	0	0	0	..0	..0	..0	..0	..0.045	..0.046	N/A	15,954	0	10/04/2023	06/28/2025
10153K-AC-3	Boulder Scientific Company, LLC - Initial		5		4.B	632,860	..99.0000	632,171	638,557	632,171	(4,084)	1,156	..0	..0	..0.043	..0.225	N/A	0	56,259	12/28/2023	12/28/2025
12751E-AB-0	CPC Millennium Acquisition LLC - Initial		5		2.B	1,250,558	..99.0000	1,238,052	1,250,558	1,250,558	..0	..0	..0	..0	..0.045	..0.046	N/A	0	91,121	10/31/2022	11/30/2027
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		5		2.C	913,406	..97.7500	900,544	921,273	919,476	..0	..0	..0	..0	..0.048	..0.274	N/A	0	71,683	03/23/2020	11/13/2024
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		5		2.C	84,996	..97.7500	83,084	84,996	84,996	..0	..0	..0	..0	..0.048	..0.048	N/A	0	9,208	10/03/2023	11/13/2024

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter	5 .....	.....	.....	2.C	99,589	97.7500	97,348	99,589	99,589	0	0	0	0	0.048	0.048	N/A	0	34,563	03/04/2021	11/13/2024
25538*-AB-4	Diverzify Intermediate LLC - Second Amen	5 .....	.....	.....	2.A	1,070,585	88.4200	946,611	1,070,585	1,070,585	0	0	0	0	0.052	0.053	N/A	0	116,061	02/11/2022	05/11/2027
25538*-AC-2	Diverzify Intermediate LLC - Revolving L	5 .....	.....	.....	2.A	72,582	88.2500	64,054	72,582	72,582	0	0	0	0	0.052	0.053	N/A	0	4,489	08/24/2023	05/11/2027
34960#-AA-1	Fortis Payment Systems, LLC - Amendment	5 .....	.....	.....	3.B	340,632	99.0000	337,226	340,632	337,226	9	0	0	0	0.052	0.053	N/A	0	27,232	11/03/2021	02/13/2026
34960#-AB-9	Fortis Payment Systems, LLC - Amendment	5 .....	.....	.....	3.B	1,258,614	98.9100	1,244,895	1,258,614	1,244,895	37,505	0	0	0	0.052	0.053	N/A	0	102,330	12/16/2022	02/13/2026
38120#-AA-9	Golden State Dermatology Managment, LLC	5 .....	.....	.....	2.C	998,579	99.0000	988,593	998,579	998,579	0	0	0	0	0.048	0.048	N/A	0	76,268	11/08/2021	04/13/2024
38120#-AB-7	Golden State Dermatology Managment, LLC	5 .....	.....	.....	2.C	219,765	99.0000	217,567	219,765	219,765	0	0	0	0	0.048	0.048	N/A	0	16,001	11/08/2021	04/13/2024
38120#-AC-5	C.P. Converters, Inc. - Tenth Amendment	5 .....	.....	.....	3.A	1,405,528	100.0154	1,405,744	1,405,528	1,405,528	0	0	0	0	0.060	0.061	N/A	0	159,979	11/03/2021	09/30/2024
38120#-AC-5	Golden State Dermatology Managment, LLC	5 .....	.....	.....	2.C	50,192	99.5300	49,956	50,192	50,192	0	0	0	0	0.048	0.048	N/A	0	9,155	11/08/2021	04/13/2024
421933-B#-8	HEALTH MANAGEMENT ASSOCIATES, INC.	5 .....	.....	.....	2.C	0	99.0000	0	0	0	0	0	0	0	0.050	0.051	N/A	0	0	10/04/2021	09/24/2026
45619#-AB-2	IDENTCO INTERNATIONAL COMPANY, LLC	5 .....	.....	.....	3.A	1,090,201	99.0000	1,079,299	1,090,201	1,079,299	(227)	0	0	0	0.050	0.051	N/A	0	82,923	10/05/2021	06/30/2027
51945#-AB-3	Lavie Group, Inc. - Initial Term Loan	5 .....	.....	.....	3.A	1,058,234	99.0000	1,047,651	1,058,234	1,047,651	0	0	0	0	0.055	0.056	N/A	0	85,934	10/18/2021	10/12/2027
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini	5 .....	.....	.....	5.A	136,783	99.5000	138,877	139,575	138,877	(79)	743	0	0	0.050	0.208	N/A	0	14,275	11/16/2018	11/02/2026
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev	5 .....	.....	.....	5.A	1,100	98.2500	1,081	1,100	1,081	(19)	0	0	0	0.050	0.051	N/A	0	35,911	08/31/2023	11/02/2026
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini	5 .....	.....	.....	5.A	47,547	99.5000	47,309	47,547	47,309	(126)	124	0	0	0.050	0.128	N/A	0	4,819	12/01/2023	11/02/2026
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te	5 .....	.....	.....	2.C	1,199,062	99.0000	1,187,072	1,199,062	1,199,062	0	0	0	0	0.052	0.053	N/A	0	98,764	10/25/2021	10/19/2027
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term	5 .....	.....	.....	2.C	147,402	99.5000	146,665	147,402	147,402	0	0	0	0	0.052	0.053	N/A	0	12,017	12/13/2021	10/19/2027
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen	5 .....	.....	.....	3.A	797,722	90.3500	720,742	797,722	720,742	(11,579)	0	0	0	0.058	0.058	N/A	0	80,623	06/15/2023	03/19/2027
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen	5 .....	.....	.....	3.A	810,788	99.0000	802,680	810,788	802,680	41	0	0	0	0.055	0.056	N/A	0	89,912	12/13/2021	03/19/2027
69431#-AB-8	PF, LLC - Term A Loan	5 .....	.....	.....	3.A	1,469,291	99.0000	1,454,598	1,469,291	1,454,598	75	0	0	0	0.052	0.053	N/A	0	113,851	01/04/2022	12/15/2026
74056T-AB-0	Premier Research Acquisition Corp. - Ini	5 .....	.....	.....	4.C	583,844	98.0000	577,946	589,741	577,946	(1,645)	1,688	0	0	0.043	0.330	MON	0	61,234	08/13/2018	07/25/2024
74274B-AE-9	Process Equipment, Inc. - Delayed Draw T	5 .....	.....	.....	3.A	16,397	98.2500	16,110	16,397	16,110	107	98	0	0	0.048	0.647	N/A	0	1,727	10/11/2019	03/06/2025
74274B-AF-6	Process Equipment, Inc. - Term Loan A	5 .....	.....	.....	3.A	261,842	97.0000	256,552	264,487	256,552	(699)	699	0	0	0.048	0.313	N/A	0	27,927	03/22/2019	03/06/2025
74274B-AG-4	Process Equipment, Inc. - Revolving Loan	5 .....	.....	.....	3.A	26,086	97.0000	25,304	26,086	25,304	(783)	0	0	0	0.048	0.048	N/A	0	301	11/22/2023	03/06/2025
75002#-AA-6	ROTATING MACHINERY SERVICES, INC.	5 .....	.....	.....	2.C	715,299	99.5000	718,911	722,524	719,864	0	1,846	0	0	0.052	0.310	N/A	0	73,566	06/26/2019	06/10/2025
87546#-AA-4	Tangent Technologies Acquisition, LLC -	5 .....	.....	.....	4.B	643,864	99.5000	647,116	650,367	647,116	(1,267)	1,269	0	0	0.048	0.094	N/A	0	46,762	12/18/2018	11/30/2027
87546#-AB-2	Tangent Technologies Acquisition, LLC -	5 .....	.....	.....	4.B	113,322	97.2500	110,206	113,322	110,206	(3,116)	0	0	0	0.048	0.048	N/A	0	2,203	10/13/2023	11/30/2026
90381#-AB-4	US Fertility Enterprises, LLC - Initial	5 .....	.....	.....	1.G	996,431	99.0000	986,466	996,431	996,431	0	0	0	0	0.045	0.046	N/A	0	85,758	01/06/2022	12/21/2027
90381#-AC-2	US Fertility Enterprises, LLC - Closing	5 .....	.....	.....	1.G	433,611	99.4230	431,109	433,611	433,611	0	0	0	0	0.043	0.043	N/A	0	39,453	05/26/2023	12/21/2027
91727J-AB-3	Urology Management Holdings, Inc. - Dela	5 .....	.....	.....	2.B	452,965	99.5826	451,074	452,965	452,965	0	0	0	0	0.052	0.053	N/A	0	47,714	11/01/2021	06/15/2026
91727J-AD-1	Urology Management Holdings, Inc. - Term	5 .....	.....	.....	2.B	627,260	98.4863	617,765	627,260	622,283	0	2,028	0	0	0.052	0.378	N/A	0	66,075	07/01/2020	06/15/2026
91860#-AC-8	VPET USA, LLC - Revolving Loan	5 .....	.....	.....	3.A	80,531	99.0000	79,726	80,531	79,726	(500)	0	0	0	0.058	0.058	N/A	0	6,688	08/26/2023	12/31/2026
91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa	5 .....	.....	.....	3.A	1,509,355	99.0000	1,494,262	1,509,355	1,494,262	38	0	0	0	0.058	0.058	N/A	0	128,061	01/07/2022	12/31/2027
97143*-AB-0	Wilmar, LLC - Initial Term Loan	5 .....	.....	.....	2.B	661,723	99.0000	655,009	661,723	661,723	0	0	0	0	0.050	0.051	N/A	0	61,827	01/06/2022	12/30/2027
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						27,943,477	XXX	27,482,273	28,067,145	27,765,416	22,608	13,833	0	0	XXX	XXX	XXX	58,583	2,696,217	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						27,943,477	XXX	27,482,273	28,067,145	27,765,416	22,608	13,833	0	0	XXX	XXX	XXX	58,583	2,696,217	XXX	XXX
2419999999. Total - Issuer Obligations						2,012,252,333	XXX	1,886,727,133	1,985,318,702	1,996,802,387	(182,847)	(2,493,743)	0	0	XXX	XXX	XXX	15,931,189	48,303,711	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						285,084,985	XXX	261,224,189	276,717,055	288,250,910	197,696	57,299	0	0	XXX	XXX	XXX	918,941	8,286,727	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						374,774,456	XXX	315,903,769	308,278,475	346,363,989	240,027	(7,159,827)	0	0	XXX	XXX	XXX	1,583,664	19,224,972	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						413,339,169	XXX	404,015,304	414,823,355	419,038,198	109,599	1,098,846	0	0	XXX	XXX	XXX	5,246,798	25,186,619	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						27,943,477	XXX	27,482,273	28,067,145	27,765,416	22,608	13,833	0	0	XXX	XXX	XXX	58,583	2,696,217	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						3,113,394,420	XXX	2,895,352,669	3,013,204,733	3,078,220,900	387,082	(8,483,592)	0	0	XXX	XXX	XXX	23,739,175	103,698,246	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A ...\$	1,351,054,964	1B ..\$	95,760,763	1C ..\$	216,594,115	1D ..\$	169,161,442	1E ..\$	235,543,345	1F ..\$	180,976,589	1G ..\$	245,140,388
1B	2A ...\$	138,964,124	2B ..\$	234,940,139	2C ..\$	187,510,722								
1C	3A ...\$	17,571,427	3B ..\$	1,582,121	3C ..\$	1,076,068								
1D	4A ...\$	0	4B ..\$	1,389,492	4C ..\$	767,932								
1E	5A ...\$	187,267	5B ..\$	0	5C ..\$	0								
1F	6\$	0												

SCHEDULE D - PART 2 - SECTION 1

[illegible]

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:								
Number								
1A	1A ...\$	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$	
1B	2A ...\$	2B ..\$	2C ..\$					
1C	3A ...\$	3B ..\$	3C ..\$					
1D	4A ...\$	4B ..\$	4C ..\$					
1E	5A ...\$	5B ..\$	5C ..\$					
1F	6\$							

SCHEDULE D - PART 2 - SECTION 2

[illegible]

E12

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3622AC-UII-8	G2 786997 - RMBS .....		..12/15/2023 ..	MORGAN STANLEY .....		..20,485,992 ..	..19,847,162 ..	..59,541 ..
3622AC-YL-8	G2 787115 - RMBS .....		..12/15/2023 ..	WELLS FARGO BANK N.A .....		..29,119,274 ..	..28,357,175 ..	..85,072 ..
91282C-GM-7	UNITED STATES TREASURY .....		..04/24/2023 ..	Various .....		..14,476,810 ..	..14,450,000 ..	..87,737 ..
91282C-JF-9	UNITED STATES TREASURY .....		..11/17/2023 ..	Montgomery .....		..14,673,375 ..	..14,400,000 ..	..38,571 ..
91282C-JP-7	UNITED STATES TREASURY .....		..12/21/2023 ..	JP MORGAN .....		..2,018,288 ..	..2,000,000 ..	..1,674 ..
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond .....		..12/14/2023 ..	U.S. DEPARTMENT OF TREASURY .....		..56,500,000 ..	..56,500,000 ..	.....0 ..
0109999999	Subtotal - Bonds - U.S. Governments					137,273,738	135,554,336	272,595
70914P-WB-1	PENNSYLVANIA (COMMONWEALTH OF) .....		..01/11/2023 ..	J.P. Morgan Securities LLC .....		..208,529 ..	..245,000 ..	..2,040 ..
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions					208,529	245,000	2,040
11506K-HB-0	BROWARD CNTY FLA PORT FACS REV .....		..02/01/2023 ..	Citigroup Global Markets, Inc. ....		..(3,519,443) ..	..(3,350,000) ..	..(37,874) ..
235218-J9-6	DALLAS TEX .....		..03/22/2023 ..	Bank of America .....		..906,300 ..	..900,000 ..	..5,065 ..
442331-3K-8	HOUSTON TEX .....		..01/23/2023 ..	MORGAN STANLEY AND CO INC .....		..1,129,550 ..	..1,250,000 ..	..19,805 ..
544646-KZ-0	LOS ANGELES CALIF UNI SCH DIST .....		..01/10/2023 ..	FOX-PITT KELTON INC .....		..4,316,560 ..	..4,000,000 ..	..7,028 ..
68608K-NF-1	OREGON .....		..01/24/2023 ..	Citigroup Global Markets, Inc. ....		..3,893,295 ..	..3,500,000 ..	..100,416 ..
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					6,726,262	6,300,000	94,440
01179R-L9-2	ALASKA MUN BD BK ALASKA MUN BD BK AUTH .....		..01/12/2023 ..	Barclays Bank .....		..3,270,800 ..	..4,000,000 ..	..10,846 ..
072031-AR-8	BAY AREA WTR SUPPLY & CONSV AGY CALIF RE .....		..01/19/2023 ..	J.P. MORGAN CHASE BANK .....		..1,681,523 ..	..1,750,000 ..	..21,745 ..
11506K-HB-0	BROWARD CNTY FLA PORT FACS REV .....		..02/01/2023 ..	Citigroup Global Markets, Inc. ....		..3,519,443 ..	..3,350,000 ..	..37,874 ..
13077D-RW-4	CALIFORNIA ST UNIV REV .....		..01/26/2023 ..	J.P. MORGAN CHASE BANK .....		..248,038 ..	..350,000 ..	..2,353 ..
167510-AX-4	CHICAGO ILL BRD ED DEDICATED CAP IMPT .....		..03/01/2023 ..	BANK OF AMERICA N.A. ....		..532,975 ..	..500,000 ..	.....0 ..
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN .....		..05/01/2023 ..	Northern Trust .....		.....(1) ..	.....(1) ..	.....0 ..
3133KQ-CU-8	FH RA8183 - RMBS .....		..01/13/2023 ..	BNP PARIBAS SECURITIES CORP. ....		..30,687,622 ..	..29,697,699 ..	..62,008 ..
3137HB-2L-7	FEDERAL HOME LOAN MORTGAGE CORPORATION - .....		..12/15/2023 ..	Northern Trust .....		..7,474,805 ..	..7,500,000 ..	..17,417 ..
3137HB-CS-1	FHMS K-754 A2 - CMBS .....		..12/15/2023 ..	Northern Trust .....		..7,701,855 ..	..7,500,000 ..	..19,554 ..
3140XG-JR-1	FN FS1171 - RMBS .....		..01/06/2023 ..	J P MORGAN SECURITIES .....		..8,100,934 ..	..8,976,104 ..	..7,480 ..
39081H-CZ-3	GREAT LAKES WTR AUTH MICH SEW DISP SYS R .....		..01/12/2023 ..	BARCLAYS BANK PLC .....		..804,180 ..	..1,000,000 ..	..1,162 ..
432308-T3-8	HILLSBOROUGH CNTY FLA AVIATION AUTH REV .....		..01/23/2023 ..	WELLS FARGO BANK N.A .....		..890,731 ..	..975,000 ..	..8,129 ..
45204F-AD-7	ILLINOIS FIN AUTH REV .....		..01/11/2023 ..	NATIONAL FINANCIAL SECURITIES CORP .....		..3,338,531 ..	..3,450,000 ..	..39,100 ..
469487-RS-3	JACKSONVILLE FLA SPL REV .....		..01/10/2023 ..	Stifel Nicolaus & Co. ....		..427,880 ..	..500,000 ..	..1,782 ..
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ .....		..01/23/2023 ..	CitiGroup .....		..3,599,013 ..	..3,600,000 ..	.....0 ..
485429-Z6-4	KANSAS ST DEV FIN AUTH REV .....		..01/23/2023 ..	FOX-PITT KELTON INC .....		..3,496,115 ..	..3,500,000 ..	..45,957 ..
54627R-AN-0	LASGOV 2022 A A3 - ABS .....		..01/17/2023 ..	CitiGroup .....		..628,466 ..	..650,000 ..	..18,525 ..
54627R-AP-5	LASGOV 2022 A A4 - ABS .....		..01/12/2023 ..	Various .....		..691,627 ..	..715,000 ..	..21,153 ..
54627R-AS-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS & .....		..03/21/2023 ..	J P MORGAN SECURITIES .....		..2,690,000 ..	..2,690,000 ..	.....0 ..
54628C-HP-4	LOUISIANA LOC GOVT ENVIRONMENTAL FACS & .....		..01/19/2023 ..	PERSHING LLC .....		..844,510 ..	..1,000,000 ..	..9,044 ..
546486-CD-1	LOUISIANA ST HIWY IMPT REV .....		..01/12/2023 ..	PERSHING LLC .....		..1,292,102 ..	..1,700,000 ..	..2,708 ..
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED .....		..01/19/2023 ..	FUMB FUNDS .....		..2,758,208 ..	..3,200,000 ..	..29,574 ..
576004-HF-5	MASSACHUSETTS (COMMONWEALTH OF) .....		..01/10/2023 ..	J.P. MORGAN CHASE BANK .....		..3,334,380 ..	..3,500,000 ..	..49,806 ..
58335K-EW-3	MIAMI-DADE CNTY FLA SEAPORT REV .....		..01/19/2023 ..	Raymond James .....		..2,006,869 ..	..1,875,000 ..	.....0 ..
58447T-XS-7	MICHIGAN FIN AUTH REV .....		..01/19/2023 ..	PERSHING LLC .....		..231,390 ..	..250,000 ..	..987 ..
64578E-MQ-7	NEW JERSEY ECONOMIC DEV AUTH ST LEASE RE .....		..01/20/2023 ..	PERSHING LLC .....		..1,220,000 ..	..1,220,000 ..	.....0 ..
64971X-6S-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH .....		..03/14/2023 ..	JP MORGAN SECURITIES LLC .....		..3,489,990 ..	..3,500,000 ..	.....0 ..
64971X-UT-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH .....		..01/10/2023 ..	BANK OF AMERICA CORPOR .....		..736,452 ..	..865,000 ..	..2,917 ..
64972H-SH-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH .....		..01/10/2023 ..	JEFFERIES LLC. [GOVT/EQUITY] .....		..1,276,035 ..	..1,500,000 ..	..11,579 ..
64985T-DF-5	NEW YORK ST URBAN EEV CORP ST SALES TAX .....		..01/11/2023 ..	MORGAN STANLEY AND CO INC .....		..3,429,000 ..	..4,000,000 ..	..24,649 ..
64990G-A2-8	NEW YORK STATE DORMITORY AUTHORITY .....		..01/19/2023 ..	DEUTSCHE BANK SECURITIES INC. ....		..279,251 ..	..320,000 ..	..356 ..
650009-S5-3	NEW YORK ST TWY AUTH GEN REV .....		..01/23/2023 ..	BANK OF AMERICA CORPOR .....		..1,271,760 ..	..1,490,000 ..	..2,881 ..
65000B-GY-8	NEW YORK STATE DORMITORY AUTHORITY .....		..01/10/2023 ..	J.P. MORGAN CHASE BANK .....		..2,967,895 ..	..3,500,000 ..	..2,443 ..
66705E-AA-6	NEF 2012-1 A - ABS .....		..05/31/2023 ..	CANTOR FITZGERALD & CO .....		..81,463 ..	..81,463 ..	.....79 ..
678908-4D-3	OXSDEV 2022 A2 - ABS .....		..01/12/2023 ..	J.P. MORGAN CHASE BANK .....		..4,837,196 ..	..5,045,000 ..	..87,161 ..
70869P-MV-6	PENNSYLVANIA ECONOMIC DEV FING AUTH REV .....		..01/17/2023 ..	J.P. MORGAN CHASE BANK .....		..418,765 ..	..495,000 ..	..1,076 ..
709221-VZ-5	PENNSYLVANIA ST TPK COMM OIL FRANCHISE .....		..01/11/2023 ..	Bank of America .....		..1,608,503 ..	..1,650,000 ..	..7,700 ..
79467B-GA-7	SALES TAX SECURITIZATION CORP ILL .....		..01/20/2023 ..	FOX-PITT KELTON INC .....		..1,500,000 ..	..1,500,000 ..	.....0 ..
79771F-AB-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL .....		..01/11/2023 ..	MARKETTAXESS CORP .....		..963,560 ..	..1,300,000 ..	..7,657 ..
898735-UII-3	TUCSON ARIZ CTFS PARTN .....		..01/26/2023 ..	RAYMOND JAMES & ASSOCIATES .....		..2,113,703 ..	..2,850,000 ..	..6,557 ..

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF REV .....	.....	...01/11/2023 ...	J.P. Morgan Securities LLC .....	.....	3,061,125	2,700,000 .....	...6,226
914713-P2-2	UNIVERSITY N C CHAPEL HILL REV .....	.....	...01/24/2023 ...	RAYMOND JAMES & ASSOCIATES .....	.....	450,840	500,000 .....	...2,541
977100-HV-1	WISCONSIN ST GEN FD ANNUAL APPROPRIATION .....	.....	...01/25/2023 ...	JEFFERIES LLC. [GOVT/EQUITY] .....	.....	3,000,000	3,000,000 .....	...0
0909999999 Subtotal - Bonds - U.S. Special Revenues						122,957,115	127,745,265	571,026
00206R-ML-3	AT&T INC .....	.....	...05/31/2023 ...	Citigroup Global Markets, Inc. ....	.....	3,354,375	3,675,000	11,454
00206R-MM-1	AT&T INC .....	.....	...01/10/2023 ...	RBC Dain Rauscher (US) .....	.....	3,051,164	3,825,000	11,108
00255E-AA-9	AASET 221 A - ABS	C.....	...01/12/2023 ...	GUGGENHEIM .....	.....	436,443	455,760	76
007944-AH-4	ADVENTIST HEALTH SYSTEM/WEST .....	.....	...01/17/2023 ...	J.P. Morgan Securities LLC .....	.....	3,054,540	3,000,000	15,385
01400E-AE-3	ALCON FINANCE CORP .....	.....	...01/11/2023 ...	MORGAN STANLEY CO .....	.....	3,682,273	3,550,000	19,611
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC .....	.....	...01/10/2023 ...	SunTrust Bank .....	.....	3,031,812	3,975,000	33,332
023135-BR-6	AMAZON.COM INC .....	.....	...05/31/2023 ...	WELLS FARGO SECURITIES LLC .....	.....	1,304,621	1,475,000	8,752
023135-CR-5	AMAZON.COM INC .....	.....	...01/11/2023 ...	Bank of America .....	.....	6,128,700	6,000,000	32,900
025816-DN-6	AMERICAN EXPRESS CO .....	.....	...12/15/2023 ...	GOLDMAN SACHS .....	.....	2,462,678	2,270,000	20,049
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC .....	.....	...01/10/2023 ...	Citigroup Global Markets, Inc. ....	.....	5,156,100	5,000,000	127,924
049560-AZ-8	ATMOS ENERGY CORP .....	.....	...12/18/2023 ...	UBS AG .....	.....	3,315,311	3,075,000	35,277
053332-BD-3	AUTOZONE INC .....	.....	...01/23/2023 ...	J.P. Morgan Securities LLC .....	.....	4,991,700	5,000,000	0
05583J-AM-4	BPCE SA	C.....	...12/15/2023 ...	Various .....	.....	7,093,780	7,250,000	196,590
05610C-AE-4	BMO 23C4 A5 - CMBS .....	.....	...01/20/2023 ...	Unknown .....	.....	5,664,998	5,500,000	10,162
06051G-KL-2	BANK OF AMERICA CORP .....	.....	...12/15/2023 ...	JP MORGAN .....	.....	680,458	775,000	8,362
06051G-KY-4	BANK OF AMERICA CORP .....	.....	...01/06/2023 ...	Bank of America .....	.....	4,882,391	5,050,000	118,187
06406R-BM-8	BANK OF NEW YORK MELLON CORP .....	.....	...01/06/2023 ...	GOLDMAN SACHS .....	.....	2,449,455	2,310,000	28,076
06541B-BQ-0	BANK 2023-BNK45 XA - CMBS .....	.....	...02/10/2023 ...	Bank of America .....	.....	718,979	0	6,299
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC .....	.....	...12/18/2023 ...	Northern Trust .....	.....	3,337,646	3,150,000	31,465
09659W-BK-9	BNP PARIBAS SA	C.....	...12/15/2023 ...	Northern Trust .....	.....	2,449,804	2,800,000	37,031
125523-AJ-9	CIGNA CORP .....	.....	...01/10/2023 ...	U.S. Bank .....	.....	2,427,283	2,525,000	49,490
12559U-AE-3	CIM 2020-R5 M1 - CMO/RMBS .....	.....	...05/31/2023 ...	RAYMOND JAMES & ASSOCIATES .....	.....	1,728,566	2,000,000	4,583
12598N-AD-4	CIGAR 2021-1 D - ABS .....	.....	...03/10/2023 ...	CANTOR FITZGERALD .....	.....	873,325	965,000	113
13079W-DC-9	SYMP 9RRR AR3 - CDO .....	.....	...05/31/2023 ...	BARCLAYS BANK PLC .....	.....	245,417	250,000	1,943
14040H-DC-6	CAPITAL ONE FINANCIAL CORP .....	.....	...12/15/2023 ...	Northern Trust .....	.....	2,470,451	2,260,000	22,974
14367R-AC-2	CNART 231 B - ABS .....	.....	...01/26/2023 ...	DEUTSCHE BANK ALEX BROWN .....	.....	549,951	550,000	0
14855M-AA-6	CLAST 2019-1 A - ABS .....	.....	...02/14/2023 ...	MIZUHO SECURITIES USA INC. ....	.....	483,720	552,823	61
172967-PA-3	CITIGROUP INC .....	.....	...01/06/2023 ...	BNP PARIBAS SECURITIES BOND .....	.....	3,054,570	2,900,000	26,769
17324T-AE-9	CGOMT 2016-GC36 A5 - CMBS .....	.....	...05/31/2023 ...	Citigroup .....	.....	1,882,541	2,000,000	6,027
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS .....	.....	...02/06/2023 ...	FIRST UNION CAPITAL .....	.....	345,000	345,000	0
207932-AA-2	CAS 2023-R01 1M1 - CMO/RMBS .....	.....	...01/11/2023 ...	Montgomery .....	.....	2,000,000	2,000,000	0
21871X-AG-4	COREBRIDGE FINANCIAL INC .....	.....	...01/06/2023 ...	Deutsche Bank .....	.....	2,460,893	2,750,000	28,302
22534P-AG-8	CREDIT AGRICOLE SA	C.....	...12/15/2023 ...	UBS AG .....	.....	1,864,314	1,800,000	45,215
225401-BB-3	UBS GROUP AG	C.....	...12/15/2023 ...	UBS AG .....	.....	2,153,771	1,755,000	14,944
22822V-AN-1	CROWN CASTLE INC .....	.....	...12/15/2023 ...	Northern Trust .....	.....	2,463,466	2,760,000	8,081
22823K-AU-8	CCITY 2R A2R - CDO	C.....	...05/31/2023 ...	CitiGroup .....	.....	951,980	1,000,000	7,879
22945D-AG-8	CSAIL 2019-C15 A4 - CMBS .....	.....	...05/31/2023 ...	Morgan Stanley .....	.....	928,218	1,000,000	3,377
260543-DG-5	DOW CHEMICAL CO .....	.....	...01/06/2023 ...	Barclays Bank .....	.....	2,493,322	2,310,000	29,915
26244G-AG-0	DRSLF 40 BR - CDO .....	.....	...05/31/2023 ...	Morgan Stanley .....	.....	972,146	1,000,000	3,098
26442T-AC-1	DUKE UNIVERSITY .....	.....	...01/26/2023 ...	J.P. MORGAN CHASE BANK .....	.....	416,784	462,000	6,226
26929H-AB-1	WAX 221 A1 - ABS .....	.....	...02/01/2023 ...	GUGGENHEIM .....	.....	164,688	179,100	1,313
278062-AH-7	EATON CORP .....	.....	...01/10/2023 ...	SunTrust Robinson-Humphrey .....	.....	3,653,602	3,825,000	61,290
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV	C.....	...12/15/2023 ...	UBS AG .....	.....	2,455,186	2,160,000	29,250
30227F-AE-0	ESA 21ESH B - CMBS .....	.....	...02/13/2023 ...	BETZOLD BERG & NUSSBAUM INC. ....	.....	933,886	946,906	0
36197V-AA-6	GSNS 2013-PEMB A - CMBS .....	.....	...02/02/2023 ...	BETZOLD BERG & NUSSBAUM INC. ....	.....	170,381	195,000	96
36264F-AL-5	HALEON US CAPITAL LLC .....	.....	...12/20/2023 ...	Northern Trust .....	.....	4,945,290	5,250,000	43,313
378272-AY-4	GLENCORE FUNDING LLC .....	.....	...12/15/2023 ...	GOLDMAN SACHS .....	.....	2,479,906	2,900,000	21,750
38141G-CU-6	GOLDMAN SACHS GROUP INC .....	.....	...01/06/2023 ...	Bank of America .....	.....	5,730,073	5,375,000	132,602
404280-DS-5	HSBC HOLDINGS PLC	C.....	...12/15/2023 ...	SG AMERICAS SECURITIES, LLC .....	.....	2,519,704	2,200,000	22,807
406375-AA-3	HL5Y 1 AA1 - CDO	C.....	...05/31/2023 ...	Various .....	.....	639,245	650,000	4,886
40638U-AA-7	HL5Y 3 A1A - CDO	C.....	...05/31/2023 ...	CITIGROUP GLOBAL MARKETS INC. ....	.....	986,905	1,000,000	5,624
437076-CB-6	HOME DEPOT INC .....	.....	...05/31/2023 ...	CREDIT SUISSE .....	.....	1,181,793	1,325,000	4,571

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
438516-CK-0	HONEYWELL INTERNATIONAL INC		12/18/2023	HSBC SECURITIES (USA), INC.		3,324,896	3,200,000	55,556
44891A-CP-0	HYUNDAI CAPITAL AMERICA		12/20/2023	Northern Trust		5,267,500	5,000,000	78,361
449258-AA-0	ICG 2018-1 A1 - CDO	C	05/31/2023	Citigroup		493,626	500,000	3,512
458140-CG-3	INTEL CORP		03/07/2023	Deutsche Bank Securities, Inc.		3,922,320	4,000,000	16,756
45823T-AL-0	INTACT FINANCIAL CORP	C	01/06/2023	TD Securities LLC		2,476,240	2,450,000	40,124
46124H-AC-0	INTUIT INC		05/31/2023	MERRILL LYNCH PIERCE		1,308,609	1,500,000	7,650
46647P-DH-6	JPMORGAN CHASE & CO		01/06/2023	HSBC (GLBL MKTS EQUIT		5,673,418	5,860,000	131,928
478115-AH-1	JOHNS HOPKINS UNIVERSITY		01/17/2023	JPMORGAN CHASE BANK		2,560,650	2,500,000	5,881
482480-AL-4	KLA CORP		12/18/2023	MERRILL LYNCH & CO		3,318,132	3,275,000	65,568
49177J-AK-8	KENVUE INC		12/18/2023	BNP Paribas		3,969,046	3,875,000	46,414
49271V-AQ-3	KEURIG DR PEPPER INC		01/10/2023	HSBC Securities (USA), Inc.		4,256,260	4,525,000	44,288
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		01/10/2023	BARCLAYS BANK PLC		2,435,880	3,275,000	31,010
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC CO		03/10/2023	Various		1,229,110	1,230,000	0
55037A-AB-4	AKER BP ASA	C	01/06/2023	SEAPORT GLOBAL SEC		2,448,011	2,920,000	44,003
55336V-BU-3	MPLX LP		01/06/2023	GOLDMAN, SACHS & CO.		2,353,176	2,450,000	50,194
55336V-BV-1	MPLX LP		12/19/2023	MIZUHO SECURITIES		7,343,925	7,500,000	114,583
55446M-AA-5	MAACH 1 A - ABS	C	03/24/2023	Various		421,805	501,110	838
55822A-AN-7	MDPK XLVI B1R - CDO	C	05/31/2023	JP Morgan		481,025	500,000	4,223
571903-BG-7	MARRIOTT INTERNATIONAL INC		01/06/2023	DEUTSCHE BANK		2,499,360	3,000,000	20,188
58217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I		12/15/2023	MORGAN STANLEY & CO LLC/SL CONDUIT		1,089,725	1,370,000	9,556
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC	C	01/10/2023	RBC CAPITAL MARKETS		7,309,099	7,225,000	135,391
609935-AA-9	MONONGAHELA POWER CO		12/15/2023	MORGAN STANLEY		567,470	540,000	8,249
61747Y-ES-0	MORGAN STANLEY		12/15/2023	Northern Trust		1,232,198	1,275,000	11,069
61747Y-EY-7	MORGAN STANLEY		01/06/2023	BNP PARIBAS SECURITIES CORP.		1,969,095	1,845,000	26,652
637417-AS-5	NNN REIT INC		12/15/2023	MORGAN STANLEY & CO LLC/SL CONDUIT		2,097,048	2,050,000	39,542
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING		01/06/2023	PNC CAPITAL MARKETS LLC		2,464,553	3,050,000	24,921
664675-AT-2	NORTHEASTERN UNIVERSITY		01/26/2023	J.P. MORGAN CHASE BANK		516,845	725,000	6,936
665859-AX-2	NORTHERN TRUST CORP		01/09/2023	JP MORGAN		2,477,365	2,270,000	26,649
67117A-AE-6	OAKC 14 B - CDO	C	01/31/2023	BNP PARIBAS SECURITIES BOND		1,575,000	1,575,000	0
682680-BE-2	ONEOK INC		12/15/2023	MORGAN STANLEY		2,411,070	2,265,000	61,526
682685-AD-4	ODART 231 D - ABS		02/15/2023	Barclays Bank		109,987	110,000	0
693475-BJ-3	PNC FINANCIAL SERVICES GROUP INC		01/06/2023	GOLDMAN, SACHS & CO.		2,456,777	2,310,000	27,891
69356A-AL-6	PPMC 4 AR - CDO	C	05/31/2023	CREDIT SUISSE		1,944,774	2,000,000	15,412
69702Y-AC-5	PSTAT 224 A2 - CDO	C	01/30/2023	SALOMON BROTHERS INC		1,735,000	1,735,000	0
69917A-AN-4	PARL 2020-1 A2R - CDO	C	05/31/2023	CitiGroup		485,690	500,000	4,043
709599-BV-5	PENSKE TRUCK LEASING CO LP		12/20/2023	NorthernTrust		2,617,400	2,500,000	3,014
718172-CS-6	PHILIP MORRIS INTERNATIONAL INC		01/06/2023	US BANCORP INVESTMENTS INC.		1,235,003	1,540,000	5,165
72014T-AC-3	PIEDMONT HEALTHCARE INC		01/17/2023	Morgan Stanley		1,601,860	2,000,000	2,044
74340X-CE-9	PROLOGIS LP		12/18/2023	WELLS FARGO BANK N.A		6,638,030	6,650,000	4,387
74460W-AG-2	PUBLIC STORAGE OPERATING CO		12/18/2023	WELLS FARGO BANK N.A		3,981,524	3,875,000	79,050
74977R-DP-6	COOPERATIEVE RABOBANK UA	C	12/15/2023	MORGAN STANLEY & CO LLC/SL CONDUIT		2,469,455	2,760,000	21,032
75513E-CR-0	RTX CORP		12/19/2023	Northern Trust		7,598,550	7,500,000	122,313
756109-AX-2	REALTY INCOME CORP		12/18/2023	WELLS FARGO BANK N.A		2,652,906	2,950,000	41,280
78200J-AA-0	RUSH SYSTEM FOR HEALTH		01/11/2023	MARKETAXESS		940,200	1,000,000	6,319
78449A-AA-0	SLAM 2021-1 A - ABS	C	03/16/2023	Montgomery		314,332	369,599	125
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS		05/31/2023	J.P. Morgan Securities LLC		1,063,117	1,317,573	2,745
85236K-AF-9	SIDC 231 A2 - ABS		03/08/2023	Morgan Stanley		279,380	285,000	0
855244-BC-2	STARBUCKS CORP		01/09/2023	DEUTSCHE BANK SEC INC		3,276,709	3,710,000	45,448
86613X-AG-0	FIBER 231 A2 - ABS		02/17/2023	Morgan Stanley		132,310	135,000	0
87264A-CV-5	T-MOBILE USA INC		01/10/2023	J.P. Morgan Securities LLC		5,061,100	5,000,000	84,500
87938W-AW-3	TELEFONICA EMISIONES SAU	C	05/31/2023	CREDIT SUISSE AG NY BRANCH		2,115,781	2,650,000	30,628
882508-CB-8	TEXAS INSTRUMENTS INC		12/18/2023	Northern Trust		3,328,103	3,225,000	42,140
883556-CX-8	THERMO FISHER SCIENTIFIC INC		12/18/2023	Northern Trust		3,311,616	3,200,000	58,772
896239-AE-0	TRIMBLE INC		03/07/2023	Southwest Securities		2,976,930	3,000,000	0
89624N-AA-6	CAVU 2021-1 A - CDO	C	05/31/2023	CREDIT SUISSE		295,753	300,000	1,999
907818-GB-8	UNION PACIFIC CORP		12/18/2023	Northern Trust		2,649,444	2,650,000	49,688
91159H-JJ-0	US BANCORP		01/06/2023	UBS AG STAMFORD, CT		591,892	560,000	7,189

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92212K-AE-6	VDC 231 A2 - ABS .....		..03/15/2023 ..	DEUTSCHE BANK ALEX BROWN .....		.....930,000	.....930,000	.....0
92331N-AE-6	VENTR XXX B - CDO .....		..01/19/2023 ..	FIRST UNION CAPITAL .....		.....1,937,000	.....2,000,000	.....2,131
92343V-GK-4	VERIZON COMMUNICATIONS INC .....		..01/10/2023 ..	PERSHING LLC .....		.....3,037,843	.....3,850,000	.....39,997
92539B-AB-8	VERUS 231 A2 - CMO/RMBS .....		..01/11/2023 ..	Morgan Stanley .....		.....1,499,976	.....1,500,000	.....4,920
95000U-2L-6	WELLS FARGO & CO .....		..12/15/2023 ..	JP MORGAN .....		.....1,217,272	.....1,265,000	.....11,801
95000U-3B-7	WELLS FARGO & CO .....		..01/06/2023 ..	BARCLAYS CAPITAL INC .....		.....5,692,053	.....5,875,000	.....131,862
95001F-AX-3	WFCM 2017-RC1 A4 - CMBS .....		..05/31/2023 ..	BARCLAY INVESTMENTS, INC. ....		.....933,276	.....1,000,000	.....3,026
95003M-BS-6	WFCM 2022-CB2 A4 - CMBS .....		..01/25/2023 ..	CITIGROUPGLOBAL .....		.....9,444,141	.....10,000,000	.....28,889
95003Q-AS-8	WFCM 2021-C61 A4 - CMBS .....		..01/25/2023 ..	CitiGroup .....		.....3,658,359	.....4,300,000	.....8,255
98956P-AX-0	ZIMMER BIOMET HOLDINGS INC .....		..12/20/2023 ..	Northern Trust .....		.....4,930,368	.....4,800,000	.....14,980
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						298,509,966	306,929,871	3,351,149
25538*-AB-4	Diverzify Intermediate LLC - Second Amen .....		..03/03/2023 ..	Unknown .....		.....220,321	.....220,321	.....0
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP .....		..08/01/2023 ..	Unknown .....		.....0	.....56,136	.....0
05553H-AC-6	BCM One, Inc. - Revolving Credit .....		..09/28/2023 ..	Unknown .....		.....12,871	.....12,871	.....0
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan .....		..06/30/2023 ..	Unknown .....		.....12,871	.....12,871	.....0
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re .....		..12/28/2023 ..	Unknown .....		.....69,361	.....69,361	.....0
10153K-AB-5	Boulder Scientific Company, LLC - Revolv .....		..10/04/2023 ..	Unknown .....		.....26,590	.....26,590	.....0
10153K-AC-3	Boulder Scientific Company, LLC -Initial .....		..12/26/2023 ..	Unknown .....		.....42,544	.....42,544	.....0
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan .....		..10/03/2023 ..	Unknown .....		.....33,727	.....33,727	.....0
25538*-AC-2	Diverzify Intermediate LLC - Revolving L .....		..08/24/2023 ..	Unknown .....		.....73,954	.....73,954	.....0
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev .....		..08/31/2023 ..	Unknown .....		.....3,299	.....3,299	.....0
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini .....		..12/01/2023 ..	Unknown .....		.....510	.....510	.....0
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen .....		..06/15/2023 ..	Unknown .....		.....268,367	.....268,367	.....0
74274B-AG-4	Process Equipment, Inc. - Revolving Loan .....		..11/22/2023 ..	Unknown .....		.....26,086	.....26,086	.....0
87546@-AB-2	Tangent Technologies Acquisition, LLC - .....		..07/13/2023 ..	Unknown .....		.....113,322	.....113,322	.....0
90381@-AC-2	US Fertility Enterprises, LLC - Closing .....		..06/16/2023 ..	Unknown .....		.....177,934	.....177,934	.....0
91860#-AC-8	VPET USA, LLC - Revolving Loan .....		..06/29/2023 ..	Unknown .....		.....49,957	.....49,957	.....0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,131,716	1,187,851	0
2509999997. Total - Bonds - Part 3						566,807,326	577,962,324	4,291,249
2509999998. Total - Bonds - Part 5						32,444,264	34,520,769	73,597
2509999999. Total - Bonds						599,251,590	612,483,093	4,364,846
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						599,251,590	XXX	4,364,846

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 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 Con- tractual Maturity Date
36179N-Q5-0	G2 MA1376 - RMBS		12/01/2023	Paydown		169,223	169,223	182,603	188,200	0	(18,976)	0	(18,976)	0	169,223	0	0	0	3,641	10/20/2043
36179R-GA-1	G2 MA2893 - RMBS		12/01/2023	Paydown		1,152	1,152	1,224	1,264	0	(112)	0	(112)	0	1,152	0	0	0	25	06/20/2045
36179R-JF-7	G2 MA2962 - RMBS		12/01/2023	Paydown		254,764	254,764	273,573	284,681	0	(29,917)	0	(29,917)	0	254,764	0	0	0	5,429	07/20/2045
36179R-LQ-0	G2 MA3035 - RMBS		12/01/2023	Paydown		189,828	189,828	201,648	211,741	0	(21,913)	0	(21,913)	0	189,828	0	0	0	4,167	08/20/2045
36179T-E3-5	G2 MA4654 - RMBS		12/01/2023	Paydown		112,940	112,940	118,940	125,865	0	(12,925)	0	(12,925)	0	112,940	0	0	0	2,639	08/20/2047
36179T-SJ-5	G2 MA5021 - RMBS		12/01/2023	Paydown		122,010	122,010	129,454	138,943	0	(16,934)	0	(16,934)	0	122,010	0	0	0	3,050	02/20/2048
36179U-K2-7	G2 MA5713 - RMBS		12/01/2023	Paydown		162,462	162,462	171,372	192,628	0	(30,166)	0	(30,166)	0	162,462	0	0	0	5,033	01/31/2049
36179U-Q5-4	G2 MAS876 - RMBS		12/01/2023	Paydown		384,663	384,663	399,359	433,536	0	(48,872)	0	(48,872)	0	384,663	0	0	0	7,859	04/20/2049
36179V-ZR-4	G2 MA7052 - RMBS		12/01/2023	Paydown		67,785	67,785	71,307	72,018	0	(4,233)	0	(4,233)	0	67,785	0	0	0	904	12/20/2050
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		12/16/2023	Paydown		11,847	11,847	11,867	13,525	0	(1,678)	0	(1,678)	0	11,847	0	0	0	337	07/16/2041
912828-5D-8	UNITED STATES TREASURY		01/06/2023	Nomura		4,700,670	4,760,000	4,699,013	4,699,013	0	1,792	0	1,792	0	4,700,804	0	(134)	(134)	37,972	09/30/2023
912828-J2-7	UNITED STATES TREASURY		01/06/2023	CITADEL SECURITIES LLC		3,438,832	3,600,000	3,426,750	3,426,750	0	1,711	0	1,711	0	3,428,461	0	10,371	10,371	28,761	02/15/2025
912828-K7-4	UNITED STATES TREASURY		01/06/2023	CITADEL SECURITIES LLC		2,182,567	2,300,000	2,263,892	2,289,569	0	84	0	84	0	2,289,653	0	(107,086)	(107,086)	18,375	08/15/2025
912828-XT-2	UNITED STATES TREASURY		01/06/2023	RBS SECURITIES INC		4,828,108	5,000,000	4,817,188	4,817,188	0	2,783	0	2,783	0	4,819,970	0	8,138	8,138	10,989	05/31/2024
912828-ZP-8	UNITED STATES TREASURY		01/06/2023	WELLS FARGO BANK N.A		987,442	1,003,000	986,231	986,231	0	1,001	0	1,001	0	987,232	0	210	210	190	05/15/2023
912828-ZS-2	UNITED STATES TREASURY		12/21/2023	Northern Trust		1,797,399	2,020,000	2,022,454	2,021,574	0	(344)	0	(344)	0	2,021,230	0	(223,832)	(223,832)	10,707	05/31/2027
91282C-BX-8	UNITED STATES TREASURY		01/06/2023	WELLS FARGO BANK N.A		12,830,561	13,010,000	12,822,981	12,822,981	0	12,573	0	12,573	0	12,835,554	0	(4,993)	(4,993)	3,145	04/30/2023
938782-EP-0	WASHINGTON D C MET AREA TRAN AUTH GROSS		12/14/2023	MERRILL LYNCH & CO		933,473	865,000	948,429	948,429	0	(17,000)	0	(17,000)	0	931,429	0	2,044	2,044	63,313	07/01/2027
938782-EQ-8	WASHINGTON D C MET AREA TRAN AUTH GROSS		12/14/2023	MERRILL LYNCH & CO		1,358,721	1,260,000	1,567,994	1,408,068	0	(30,423)	0	(30,423)	0	1,377,645	0	(18,924)	(18,924)	92,225	07/01/2028
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		12/12/2023	U.S. DEPARTMENT OF TREASURY		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	12/12/2023
0109999999. Subtotal - Bonds - U.S. Governments						37,534,447	38,294,675	38,116,278	38,082,204	0	(213,551)	0	(213,551)	0	37,868,654	0	(334,207)	(334,207)	298,763	XXX
74727P-AW-1	QATAR, STATE OF (GOVERNMENT)	C.....	04/23/2023	Maturity @ 100.00		9,220,000	9,220,000	9,232,725	9,220,994	0	(994)	0	(994)	0	9,220,000	0	0	0	178,638	04/23/2023
Y7136Y-AA-8	PERUSAHAAN GAS NEGARA TBK PT	D.....	05/31/2023	Not Available		1,609,600	1,600,000	1,748,800	1,646,496	0	(13,792)	0	(13,792)	0	1,632,705	0	(23,105)	(23,105)	44,417	05/16/2024
0309999999. Subtotal - Bonds - All Other Governments						10,829,600	10,820,000	10,981,525	10,867,490	0	(14,786)	0	(14,786)	0	10,852,705	0	(23,105)	(23,105)	223,054	XXX
13063D-GD-4	CALIFORNIA ST		06/30/2023	Unknown		205,776	200,000	210,996	206,317	0	(542)	0	(542)	0	205,776	0	0	0	4,500	04/01/2033
20772K-EU-9	CONNECTICUT ST		09/15/2023	Maturity @ 100.00		1,724,937	1,725,000	1,713,029	1,723,179	0	1,758	0	1,758	0	1,724,937	0	0	0	58,841	09/15/2023
452151-LF-8	ILLINOIS ST		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2033
452153-AV-1	ILLINOIS ST		06/30/2023	Unknown		216,313	200,000	220,504	217,245	0	(932)	0	(932)	0	216,313	0	0	0	4,000	03/01/2041
605581-JN-8	MISSISSIPPI ST		12/14/2023	WELLS FARGO BANK N.A		2,682,182	2,475,000	3,055,734	2,769,123	0	(56,917)	0	(56,917)	0	2,712,206	0	(30,024)	(30,024)	150,219	10/01/2030
677522-VK-7	OHIO ST		01/09/2023	BANK OF AMERICA N.A.		3,204,870	3,000,000	3,186,270	3,186,270	0	(1,862)	0	(1,862)	0	3,184,408	0	20,462	20,462	48,333	09/15/2025
70914P-B8-4	PENNSYLVANIA (COMMONWEALTH OF)		01/09/2023	J.P. Morgan Securities LLC		1,066,250	1,000,000	1,060,770	1,060,770	0	(607)	0	(607)	0	1,060,163	0	6,087	6,087	16,111	09/15/2025
70914P-E3-2	PENNSYLVANIA (COMMONWEALTH OF)		01/09/2023	JEFFERIES LLC. [GOVT/EQUITY]		1,595,883	1,465,000	1,584,676	1,584,676	0	(860)	0	(860)	0	1,583,816	0	12,067	12,067	23,603	09/15/2027
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)		02/15/2023	Call @ 100.00		175,000	175,000	193,316	185,182	0	(381)	0	(381)	0	184,801	0	(9,801)	(9,801)	4,069	02/15/2026
882723-F4-6	TEXAS ST		01/09/2023	Adjustment		3,399,440	3,225,000	3,383,283	3,383,283	0	(1,560)	0	(1,560)	0	3,381,723	0	17,717	17,717	71,667	08/01/2025
93974D-UE-6	WASHINGTON ST		01/09/2023	BANK OF AMERICA CORPORATION		2,150,500	2,000,000	2,134,680	2,134,680	0	(1,200)	0	(1,200)	0	2,133,480	0	17,020	17,020	52,778	07/01/2026
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						16,421,151	15,465,000	16,743,257	16,450,726	0	(63,102)	0	(63,102)	0	16,387,623	0	33,528	33,528	434,120	XXX
034286-FT-6	ANDOVER MASS		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,793	11/01/2039
108151-VU-2	BRIDGEPORT		01/17/2023	Call @ 100.00		20,000	20,000	23,076	22,142	0	(11)	0	(11)	0	22,132	0	(2,132)	(2,132)	764	01/15/2030
167615-C9-2	CHICAGO ILL PK DIST		01/06/2023	Deutsche Bank INTL FcStone Financial Inc.		767,684	755,000	767,631	767,631	0	(39)	0	(39)	0	767,592	0	92	92	4,614	11/15/2032
199492-TN-9	COLUMBUS OHIO		12/14/2023	Unknown		3,682,531	3,530,000	3,988,300	3,749,350	0	(47,640)	0	(47,640)	0	3,701,710	0	(19,178)	(19,178)	171,401	04/01/2029
214003-BS-3	COOK CNTY ILL SCH DIST NO 078 ROSEMONT E		01/06/2023	STIFEL NICOLAUS & CO.		1,557,864	1,440,000	1,519,560	1,519,560	0	(472)	0	(472)	0	1,519,088	0	38,776	38,776	7,800	11/01/2039
25476F-PM-4	DISTRICT COLUMBIA		06/30/2023	Unknown		305,682	300,000	352,479	308,671	0	(2,989)	0	(2,989)	0	305,682	0	0	0	7,500	06/01/2031
346766-V6-0	FORT BEND CNTY TEX		12/14/2023	Northern Trust		745,430	700,000	831,299	764,423	0	(14,235)	0	(14,235)	0	750,188	0	(4,758)	(4,758)	45,403	03/01/2032
386138-L8-2	GRAND PRAIRIE TEX		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,932	02/15/2036
438687-BQ-7	HONOLULU HAWAII CITY & CNTY		12/14/2023	MERRILL LYNCH & CO		2,009,131	1,845,000	2,264,627	2,060,576	0	(42,486)	0	(42,486)	0	2,018,090	0	(8,959)	(8,959)	119,669	09/01/2027

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 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 Con- tractual Maturity Date
442331-K8-6	HOUSTON TEX .....		.01/06/2023	STIFEL NICOLAUS & CO. .		1,686,196	1,570,000	1,679,696	1,679,696	0	(838)	0	(838)	0	1,678,858	0	7,337	7,337	28,129	.03/01/2028
478164-JX-5	JOHNSON & MIAMI CNTYS KANS UNI SCH DIST .....		.06/30/2023	Unknown		315,757	300,000	330,183	317,465	0	(1,707)	0	(1,707)	0	315,757	0	0	0	7,500	.09/01/2036
483836-TN-2	KANE COOK & DU PAGE CNTYS ILL SCH DIST N .....		.06/30/2023	Unknown		202,251	200,000	235,542	204,447	0	(2,196)	0	(2,196)	0	202,251	0	0	0	5,000	.01/01/2027
49474F-SC-5	KING CNTY WASH .....		.01/09/2023	BANK OF AMERICA CORPORATION		3,260,100	3,000,000	3,239,460	3,239,460	0	(1,818)	0	(1,818)	0	3,237,642	0	22,458	22,458	79,167	.07/01/2026
517845-AP-8	LAS VEGAS VY NEV WTR DIST .....		.01/06/2023	J P MORGAN SECURITIES		2,160,080	2,000,000	2,417,880	2,153,161	0	(1,065)	0	(1,065)	0	2,152,096	0	7,984	7,984	10,833	.06/01/2030
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST .....		.06/30/2023	Unknown		215,343	200,000	215,828	0	0	(485)	0	(485)	0	215,343	0	0	0	0	.07/01/2034
602366-US-3	MILWAUKEE WIS .....		.01/09/2023	J.P. MORGAN SECURITIES INC.		2,047,340	2,000,000	2,063,260	2,063,260	0	(529)	0	(529)	0	2,062,731	0	(15,391)	(15,391)	28,889	.03/01/2026
64966M-EB-1	NEW YORK N Y .....		.06/30/2023	Adjustment		192,706	200,000	184,560	191,889	0	817	0	817	0	192,706	0	0	0	2,520	.08/01/2027
64966M-WL-9	NEW YORK N Y .....		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,375	.03/01/2025
64966Q-GY-0	NEW YORK N Y .....		.12/14/2023	Northern Trust		1,995,538	1,730,000	1,934,123	1,920,992	0	(21,658)	0	(21,658)	0	1,899,334	0	96,204	96,204	119,418	.08/01/2032
748508-B5-6	QUINCY MASS .....		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,990	.12/15/2039
791697-EK-7	ST LOUIS MO SPL ADMINISTRATIVE BRD TRANS .....		.01/06/2023	STIFEL NICOLAUS & CO. .		2,068,620	2,000,000	2,174,240	2,073,407	0	(534)	0	(534)	0	2,072,873	0	(4,253)	(4,253)	22,000	.04/01/2030
882724-EE-3	TEXAS ST .....		.01/09/2023	Southwest Securities		1,711,190	1,625,000	1,704,755	1,704,755	0	(786)	0	(786)	0	1,703,969	0	7,221	7,221	36,111	.08/01/2025
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					25,743,443	24,215,000	26,726,499	25,540,885	0	(138,672)	0	(138,672)	0	25,618,041	0	125,402	125,402	709,807	XXX
010869-KF-1	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV .....		.06/30/2023	Unknown		226,292	200,000	246,780	228,090	0	(1,798)	0	(1,798)	0	226,292	0	0	0	6,600	.10/01/2029
01170R-KQ-4	ALASKA HOUSING FINANCE CORPORATION .....		.12/01/2023	Call @ 100.00		669,392	655,000	722,504	705,827	0	(4,515)	0	(4,515)	0	701,312	0	(31,920)	(31,920)	14,138	.12/01/2044
013493-G0-8	ALBUQUERQUE BERNALILLO CNTY WTR UTIL AUT .....		.01/09/2023	J.P. MORGAN CHASE BANK		1,432,674	1,350,000	1,431,176	1,431,176	0	(875)	0	(875)	0	1,430,301	0	2,373	2,373	35,625	.07/01/2026
059134-DX-1	BALTIMORE CNTY MD CTFS PARTN .....		.01/09/2023	PERSHING LLC		2,063,011	1,895,000	2,050,163	2,050,163	0	(1,088)	0	(1,088)	0	2,049,074	0	13,936	13,936	26,319	.10/01/2026
059231-B3-3	BALTIMORE MD REV .....		.01/09/2023	PERSHING LLC		1,574,070	1,500,000	1,759,590	1,546,739	0	(849)	0	(849)	0	1,545,891	0	28,179	28,179	39,583	.07/01/2030
07244R-BC-4	BAY LAUREL CTR CNTY DEV DIST FLA WTR & .....		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,600	.09/01/2042
10620N-CG-1	BRHEA 2011-1 A2 - ABS .....		.05/25/2023	Paydown		149,391	149,391	150,698	151,521	0	(2,130)	0	(2,130)	0	149,391	0	0	0	2,256	.02/25/2030
10623P-DU-1	BRAZO 2010-1 A1 - ABS .....		.12/26/2023	Paydown		27,647	27,647	26,818	1,369	0	(1,369)	0	(1,369)	0	27,647	0	0	0	1,090	.06/25/2035
13032U-MR-6	CALIFORNIA HEALTH FACS FING AUTH REV .....		.12/14/2023	Northern Trust		1,261,159	1,150,000	1,449,173	1,299,057	0	(28,418)	0	(28,418)	0	1,270,639	0	(9,480)	(9,480)	65,007	.11/01/2027
139372-QZ-2	CAPE CORAL FLA WTR & SWIR REV .....		.12/14/2023	MERRILL LYNCH & CO		776,765	720,000	879,206	802,111	0	(15,859)	0	(15,859)	0	786,252	0	(9,487)	(9,487)	43,700	.10/01/2027
139372-RC-2	CAPE CORAL FLA WTR & SWIR REV .....		.12/14/2023	Northern Trust		536,755	500,000	594,300	549,017	0	(9,406)	0	(9,406)	0	539,611	0	(2,856)	(2,856)	30,347	.10/01/2030
14574A-AK-0	CARSON CALIF PENSION OBLIG .....		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,835	.01/15/2032
155048-CY-5	CENTRAL PUGET SOUND WASH REGL TRAN AUTH .....		.01/09/2023	BANK OF AMERICA CORPORATION		1,365,900	1,250,000	1,359,175	1,359,175	0	(753)	0	(753)	0	1,358,422	0	7,478	7,478	12,153	.11/01/2026
167530-BD-8	CHICAGO ILL HSG AUTH .....		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,172	.01/01/2030
167562-NS-2	CHICAGO ILL MIDWAY ARPT REV .....		.06/30/2023	Unknown		200,848	200,000	213,362	201,669	0	(822)	0	(822)	0	200,848	0	0	0	5,000	.01/01/2029
167593-2D-3	CHICAGO ILL O HARE INTL ARPT REV .....		.06/30/2023	Unknown		210,878	200,000	211,666	211,402	0	(524)	0	(524)	0	210,878	0	0	0	2,417	.01/01/2037
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T .....		.11/15/2023	Call @ 100.00		317,253	299,501	326,627	326,507	0	(545)	0	(545)	0	325,962	0	(8,709)	(8,709)	10,331	.12/01/2040
167736-N9-4	CHICAGO ILL WTR REV .....		.12/14/2023	Northern Trust		2,140,880	2,000,000	2,424,780	2,221,319	0	(41,874)	0	(41,874)	0	2,179,445	0	(38,565)	(38,565)	113,056	.11/01/2028
178860-BQ-4	CIVICENTURES ALASKA REV .....		.06/30/2023	Unknown		207,235	200,000	229,514	208,805	0	(1,570)	0	(1,570)	0	207,235	0	0	0	5,000	.09/01/2027
19686Q-LC-7	COLORADO ST BLDG EXCELLENT SCHS TODAY CT .....		.06/30/2023	Unknown		212,996	200,000	223,742	214,237	0	(1,241)	0	(1,241)	0	212,996	0	0	0	5,000	.03/15/2038
200588-NB-3	COMMERCE CITY COLO SALES & USE TAX REV .....		.01/09/2023	STIFEL NICOLAUS & CO. .		449,956	425,000	447,903	447,903	0	(227)	0	(227)	0	447,676	0	2,280	2,280	9,444	.08/01/2026
20281P-KV-3	COMMONWEALTH FING AUTH PA REV .....		.06/30/2023	Unknown		160,679	200,000	159,568	159,853	0	826	0	826	0	160,679	0	0	0	3,657	.06/01/2038
207758-A3-7	CONNECTICUT ST SPL TAX OBLIG REV .....		.01/06/2023	Millenium Advisors		215,360	195,000	213,523	213,523	0	(55)	0	(55)	0	213,468	0	1,892	1,892	1,869	.05/01/2038
207758-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG - RM .....		.11/15/2023	Call @ 100.00		40,000	40,000	43,163	40,327	0	(124)	0	(124)	0	40,203	0	(203)	(203)	733	.11/15/2044
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN .....		.11/15/2023	Call @ 100.00		405,000	405,000	447,351	439,215	0	(2,216)	0	(2,216)	0	436,999	0	(31,999)	(31,999)	9,994	.05/15/2044
235036-V6-4	DALLAS FORT WORTH TEX INTL ARPT REV .....		.01/09/2023	PERSHING LLC		1,122,094	1,105,000	1,195,065	1,115,991	0	(361)	0	(361)	0	1,115,630	0	6,464	6,464	11,280	.11/01/2026
246045-NM-6	DELAWARE CNTY PA REGL WTR QUALITY CTL AU .....		.01/09/2023	PERSHING LLC		791,867	735,000	786,479	786,479	0	(409)	0	(409)	0	786,070	0	5,797	5,797	7,146	.05/01/2026
249182-KM-7	DENVER COLO CITY & CNTY ARPT REV .....		.12/14/2023	Northern Trust		1,987,381	1,865,000	2,249,022	2,067,561	0	(37,963)	0	(37,963)	0	2,029,599	0	(42,217)	(42,217)	101,798	.11/15/2027
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN .....		.12/18/2023	Paydown		111,053	111,052	129,215	118,877	0	(7,825)	0	(7,825)	0	111,052	0	1	1	6,908	.12/15/2026
254764-JR-5	DISTRICT COLUMBIA HOSP REV .....		.06/30/2023	Unknown		209,113	200,000	232,970	210,812	0	(1,699)	0	(1,699)	0	209,113	0	0	0	5,000	.07/15/2027
270618-EG-2	EAST BATON ROUGE LA SEW COMMN REV .....		.01/09/2023	Bank of America		362,360	345,000	361,080	361,080	0	(200)	0	(200)	0	360,881	0	1,479	1,479	7,667	.02/01/2026
30711X-BM-5	CAS 2016-C01 1M2 - CMO/RMBS .....		.05/01/2023	Various		184,449	171,917	201,358	194,127	0	(2,509)	0	(2,509)	0	191,618	0	(19,701)	(19,701)	18,749	.08/25/2028
3128HX-RT-4	FHS 267 A5 - CMO/RMBS .....		.12/01/2023	Paydown		55,183	55,183	56,217	56,722	0	(1,539)	0	(1,539)	0	55,183	0	0	0	839	.08/15/2042

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 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 Con- tractual Maturity Date
3128M9-U2-6	FH G07501 - RMBS		12/01/2023	Paydown		69,451	69,451	73,520	74,105	0	(4,654)	0	(4,654)	0	69,451	0	0	0	1,515	10/01/2043
3128MJ-5N-6	FH G08852 - RMBS		12/01/2023	Paydown		59,055	59,055	61,041	64,739	0	(5,684)	0	(5,684)	0	59,055	0	0	0	1,270	12/01/2048
3128MJ-Z0-6	FH G08750 - RMBS		06/30/2023	Paydown		500,148	502,201	500,397	500,057	0	91	0	91	0	500,148	0	0	0	7,403	03/01/2047
3128QL-RN-3	FH 1H2593 - RMBS		12/01/2023	Paydown		45,024	45,024	46,740	50,307	0	(5,283)	0	(5,283)	0	45,024	0	0	0	415	01/01/2036
31292L-FD-2	FH C03764 - RMBS		12/01/2023	Paydown		175,764	175,764	186,584	188,447	0	(12,683)	0	(12,683)	0	175,764	0	0	0	3,850	02/01/2042
3131XX-7G-0	FH ZM4495 - RMBS		12/01/2023	Paydown		141,507	141,507	151,523	162,582	0	(21,075)	0	(21,075)	0	141,507	0	0	0	3,087	10/01/2047
3131Y7-S6-5	FH ZN1441 - RMBS		12/01/2023	Paydown		37,502	37,502	40,303	42,890	0	(5,389)	0	(5,389)	0	37,502	0	0	0	772	11/01/2048
3132A5-HY-4	FH ZS4747 - RMBS		12/01/2023	Paydown		450,332	450,332	480,448	498,282	0	(47,950)	0	(47,950)	0	450,332	0	0	0	8,290	12/01/2047
3132AC-SZ-4	FH ZT0536 - RMBS		12/01/2023	Paydown		328,259	328,259	356,622	368,064	0	(39,805)	0	(39,805)	0	328,259	0	0	0	6,160	03/01/2048
3132AD-VT-2	FH ZT1526 - RMBS		12/01/2023	Paydown		912,715	912,715	973,254	1,017,913	0	(105,197)	0	(105,197)	0	912,715	0	0	0	19,139	11/01/2048
3132D5-6F-4	FH SB8070 - RMBS		12/01/2023	Paydown		122,566	122,566	128,579	130,131	0	(7,565)	0	(7,565)	0	122,566	0	0	0	1,635	10/01/2035
3132DM-KC-8	FH SD0291 - RMBS		12/01/2023	Paydown		343,699	343,699	372,430	416,345	0	(72,646)	0	(72,646)	0	343,699	0	0	0	9,518	03/01/2050
3132DV-3L-7	FH SD8003 - RMBS		12/01/2023	Paydown		99,375	99,375	102,888	108,024	0	(8,650)	0	(8,650)	0	99,375	0	0	0	2,189	07/01/2036
3132DV-7D-1	FH SD8092 - RMBS		12/01/2023	Paydown		180,048	180,048	190,049	196,347	0	(16,299)	0	(16,299)	0	180,048	0	0	0	2,818	09/01/2050
3132DV-K7-9	FH SD7518 - RMBS		12/01/2023	Paydown		207,602	207,602	222,458	226,690	0	(19,088)	0	(19,088)	0	207,602	0	0	0	3,346	06/01/2050
3132DW-BK-8	FH SD8142 - RMBS		12/01/2023	Paydown		188,468	188,468	198,421	200,421	0	(11,953)	0	(11,953)	0	188,468	0	0	0	3,352	04/01/2051
3132GJ-6R-5	FH Q03880 - RMBS		12/01/2023	Paydown		36,390	36,390	37,749	37,754	0	(1,365)	0	(1,365)	0	36,390	0	0	0	860	10/01/2041
3132GK-A3-0	FH Q03926 - RMBS		12/01/2023	Paydown		17,192	17,192	17,834	17,924	0	(732)	0	(732)	0	17,192	0	0	0	331	10/01/2041
3132GK-BS-4	FH Q03949 - RMBS		12/01/2023	Paydown		4,568	4,568	4,738	4,777	0	(210)	0	(210)	0	4,568	0	0	0	101	10/01/2041
3132GK-S4-9	FH Q04439 - RMBS		12/01/2023	Paydown		57,497	57,497	60,780	61,987	0	(4,490)	0	(4,490)	0	57,497	0	0	0	684	11/01/2041
3132HP-AZ-9	FH Q13204 - RMBS		12/01/2023	Paydown		125,699	125,699	130,693	129,956	0	(4,257)	0	(4,257)	0	125,699	0	0	0	2,081	11/01/2042
3132M5-BQ-4	FH Q24847 - RMBS		06/30/2023	Paydown		130,182	124,223	131,172	130,521	0	(339)	0	(339)	0	130,182	0	0	0	2,439	02/01/2044
3132PQ-5E-0	FH Q33544 - RMBS		06/30/2023	Paydown		892,481	890,450	893,789	892,612	0	(132)	0	(132)	0	892,481	0	0	0	13,160	05/01/2045
3132PQ-E6-7	FH Q32856 - RMBS		06/30/2023	Paydown		336,087	335,669	336,089	336,114	0	(27)	0	(27)	0	336,087	0	0	0	4,918	04/01/2045
3132QR-FB-1	FH Q34661 - RMBS		12/01/2023	Paydown		26,087	26,087	26,250	26,294	0	(208)	0	(208)	0	26,087	0	0	0	527	07/01/2045
3132XC-RV-9	FH G67700 - RMBS		12/01/2023	Paydown		166,870	166,870	178,016	180,081	0	(13,211)	0	(13,211)	0	166,870	0	0	0	3,107	08/01/2046
3132XC-RY-3	FH G67703 - RMBS		12/01/2023	Paydown		25,021	25,021	26,000	26,263	0	(1,243)	0	(1,243)	0	25,021	0	0	0	476	04/01/2047
3132XC-SB-2	FH G67714 - RMBS		12/01/2023	Paydown		237,811	237,811	239,409	240,412	0	(2,601)	0	(2,601)	0	237,811	0	0	0	5,128	07/01/2048
3132XC-SG-1	FH G67719 - RMBS		12/01/2023	Paydown		161,559	161,559	170,899	177,252	0	(15,693)	0	(15,693)	0	161,559	0	0	0	3,899	01/01/2049
3132XU-SC-0	FH G52314 - RMBS		12/01/2023	Paydown		52,682	52,682	55,143	56,436	0	(3,755)	0	(3,755)	0	52,682	0	0	0	1,702	11/01/2047
3132XY-VC-8	FH G56010 - RMBS		12/01/2023	Paydown		3,386	3,386	3,529	3,660	0	(274)	0	(274)	0	3,386	0	0	0	83	05/01/2048
31335B-KB-1	FH G61190 - RMBS		12/01/2023	Paydown		35,976	35,976	37,629	38,307	0	(2,331)	0	(2,331)	0	35,976	0	0	0	591	08/01/2047
31335C-E5-9	FH G61956 - RMBS		12/01/2023	Paydown		388,949	388,949	415,720	442,660	0	(53,711)	0	(53,711)	0	388,949	0	0	0	10,019	04/01/2049
3133A3-YM-4	FH Q48816 - RMBS		12/01/2023	Paydown		176,011	176,011	183,051	187,843	0	(11,832)	0	(11,832)	0	176,011	0	0	0	2,518	04/01/2050
3133KG-WA-2	FH RA1541 - RMBS		12/01/2023	Paydown		176,707	176,707	179,454	180,862	0	(4,155)	0	(4,155)	0	176,707	0	0	0	2,374	11/01/2049
3133KH-4G-8	FH RA2623 - RMBS		12/01/2023	Paydown		182,463	182,463	191,130	191,608	0	(9,145)	0	(9,145)	0	182,463	0	0	0	2,486	05/01/2050
3133KJ-6P-2	FH RA3578 - RMBS		12/01/2023	Paydown		145,137	145,137	150,852	151,257	0	(6,119)	0	(6,119)	0	145,137	0	0	0	1,764	09/01/2050
3133KJ-NE-8	FH RA3089 - RMBS		12/01/2023	Paydown		289,981	289,981	305,476	307,072	0	(17,092)	0	(17,092)	0	289,981	0	0	0	3,819	07/01/2050
3133KK-6R-5	FH RA4480 - RMBS		12/01/2023	Paydown		153,500	153,500	159,028	159,116	0	(5,616)	0	(5,616)	0	153,500	0	0	0	1,411	02/01/2051
3133KQ-CU-8	FH RA8183 - RMBS		12/01/2023	Paydown		2,267,116	2,267,116	2,342,686	0	0	(75,571)	0	(75,571)	0	2,267,116	0	0	0	59,127	11/01/2052
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		12/01/2023	Paydown		140,946	140,946	145,681	144,864	0	(3,918)	0	(3,918)	0	140,946	0	0	0	2,534	10/25/2044
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		12/01/2023	Paydown		552,632	552,632	575,644	571,746	0	(19,114)	0	(19,114)	0	552,632	0	0	0	8,757	07/25/2045
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS		06/30/2023	Paydown		629,910	637,560	626,801	630,407	0	(498)	0	(498)	0	629,910	0	0	0	9,199	10/25/2045
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		12/01/2023	Paydown		174,821	174,821	177,553	177,936	0	(3,115)	0	(3,115)	0	174,821	0	0	0	2,811	07/25/2059
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		06/30/2023	Paydown		656,600	682,598	657,427	656,230	0	370	0	370	0	656,600	0	0	0	8,339	04/15/2033
3137BH-XJ-1	FHMS K-045 A2 - CMBS		12/01/2023	Paydown		141,252	141,252	143,241	141,836	0	(584)	0	(584)	0	141,252	0	0	0	3,216	01/25/2025
3137BK-RJ-1	FHMS K-047 A2 - CMBS		12/21/2023	PNC BANK, N.A./IPA		977,813	1,000,000	1,031,055	1,011,078	0	(5,629)	0	(5,629)	0	1,005,448	0	(27,636)	(27,636)	35,694	05/25/2025
3137BL-6T-0	FHR 4504 CA - CMO/RMBS		06/30/2023	Paydown		192,521	196,492	192,286	192,437	0	84	0	84	0	192,521	0	0	0	2,866	08/15/2045
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		12/01/2023	Paydown		89,403	89,403	87,992	88,086	0	1,316	0	1,316	0	89,403	0	0	0	1,419	07/15/2046

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS		12/01/2023	Paydown		531,554	531,554	557,717	549,987	0	(18,433)	0	(18,433)	0	531,554	0	0	0	12,485	05/15/2050
3138EO-6H-7	FN AJ8071 - RMBS		12/01/2023	Paydown		23,559	23,559	24,752	24,888	0	(1,329)	0	(1,329)	0	23,559	0	0	0	551	12/01/2041
3138EQ-BA-9	FN AL7232 - RMBS		12/01/2023	Paydown		34,683	34,683	37,154	37,540	0	(2,857)	0	(2,857)	0	34,683	0	0	0	599	09/01/2045
3138EQ-KH-4	FN AL7495 - RMBS		12/01/2023	Paydown		26,369	26,369	28,248	28,457	0	(2,088)	0	(2,088)	0	26,369	0	0	0	521	10/01/2045
3138EQ-ZR-6	FN AL7951 - RMBS		12/01/2023	Paydown		24,794	24,794	26,560	26,649	0	(1,855)	0	(1,855)	0	24,794	0	0	0	516	01/01/2046
3138LD-5G-4	FN AN1746 - CMB5/RMBS		01/06/2023	Various		3,659,376	3,735,704	3,650,156	3,650,156	0	2,822	0	2,822	0	3,652,978	0	6,398	6,398	1,853	09/01/2023
3138ML-XD-1	FN A05175 - RMBS		12/01/2023	Paydown		89,303	89,303	89,610	89,614	0	(311)	0	(311)	0	89,303	0	0	0	1,340	12/01/2042
3138Y9-SC-3	FN AX7714 - RMBS		12/01/2023	Paydown		2,050	2,050	2,196	2,239	0	(189)	0	(189)	0	2,050	0	0	0	39	02/01/2045
3138YH-5L-0	FN AY4450 - RMBS		12/01/2023	Paydown		1,044	1,044	1,118	1,129	0	(85)	0	(85)	0	1,044	0	0	0	27	02/01/2045
3138YH-US-7	FN AY4203 - RMBS		12/01/2023	Paydown		6,020	6,020	6,449	6,511	0	(490)	0	(490)	0	6,020	0	0	0	128	05/01/2045
3138YL-AD-3	FN AY6303 - RMBS		12/01/2023	Paydown		2,930	2,930	3,138	3,154	0	(225)	0	(225)	0	2,930	0	0	0	56	02/01/2045
3138YS-LD-6	FN AZ1223 - RMBS		12/01/2023	Paydown		1,367	1,367	1,465	1,455	0	(88)	0	(88)	0	1,367	0	0	0	24	06/01/2045
3138YT-KX-9	FN AZ2637 - RMBS		12/01/2023	Paydown		570	570	611	623	0	(53)	0	(53)	0	570	0	0	0	10	09/01/2045
3138YT-6B-5	FN AZ2665 - RMBS		12/01/2023	Paydown		1,472	1,472	1,577	1,591	0	(119)	0	(119)	0	1,472	0	0	0	34	10/01/2045
3140E7-GH-7	FN BA2899 - RMBS		12/01/2023	Paydown		3,598	3,598	3,854	3,917	0	(319)	0	(319)	0	3,598	0	0	0	66	11/01/2045
3140E9-AJ-2	FN BA5324 - RMBS		12/01/2023	Paydown		2,283	2,283	2,446	2,428	0	(145)	0	(145)	0	2,283	0	0	0	47	11/01/2045
3140FP-FQ-7	FN BE3774 - RMBS		12/01/2023	Paydown		79,415	79,415	79,651	80,098	0	(684)	0	(684)	0	79,415	0	0	0	1,720	07/01/2047
3140FX-H3-9	FN BF0249 - RMBS		12/01/2023	Paydown		1,411,661	1,411,661	1,466,253	1,481,849	0	(70,188)	0	(70,188)	0	1,411,661	0	0	0	24,160	01/01/2058
3140HT-IWJ-4	FN BL2448 - CMB5/RMBS		12/01/2023	Paydown		64,377	64,377	67,586	66,542	0	(2,166)	0	(2,166)	0	64,377	0	0	0	1,198	05/01/2031
3140HU-A3-0	FN BL2725 - CMB5/RMBS		12/01/2023	Paydown		1,018,168	983,649	1,044,512	1,022,749	0	(4,580)	0	(4,580)	0	1,018,168	0	0	0	13,809	08/01/2029
3140HV-SV-7	FN BL4131 - CMB5/RMBS		12/01/2023	Paydown		43,302	43,302	46,577	45,615	0	(2,313)	0	(2,313)	0	43,302	0	0	0	722	09/01/2031
3140HX-G4-6	FN BL5618 - CMB5/RMBS		12/01/2023	Paydown		45,495	45,495	47,610	47,230	0	(1,735)	0	(1,735)	0	45,495	0	0	0	689	01/01/2035
3140J5-G7-8	FN BM1121 - RMBS		12/01/2023	Paydown		16,188	16,188	16,820	16,972	0	(784)	0	(784)	0	16,188	0	0	0	305	12/01/2046
3140J5-QM-4	FN BM1359 - RMBS		12/01/2023	Paydown		28,959	28,959	30,104	30,392	0	(1,433)	0	(1,433)	0	28,959	0	0	0	537	06/01/2047
3140J8-ZH-9	FN BM4343 - RMBS		12/01/2023	Paydown		723,781	723,781	759,066	759,892	0	(52,111)	0	(52,111)	0	723,781	0	0	0	17,981	05/01/2048
3140J9-H8-7	FN BM4754 - RMBS		12/01/2023	Paydown		197,734	197,734	204,500	210,898	0	(13,164)	0	(13,164)	0	197,734	0	0	0	3,671	05/01/2047
3140J9-KN-0	FN BM4800 - RMBS		12/01/2023	Paydown		190,270	190,270	193,436	194,710	0	(4,440)	0	(4,440)	0	190,270	0	0	0	4,539	10/01/2048
3140QE-CJ-9	FN CA6372 - RMBS		12/01/2023	Paydown		74,295	74,295	81,516	82,724	0	(8,428)	0	(8,428)	0	74,295	0	0	0	1,413	07/01/2050
3140QM-AC-8	FN CB1802 - RMBS		12/01/2023	Paydown		621,877	621,877	626,784	626,542	0	(4,665)	0	(4,665)	0	621,877	0	0	0	6,857	10/01/2051
3140X5-NG-4	FN FM2190 - RMBS		12/01/2023	Paydown		146,840	146,840	151,888	164,903	0	(18,063)	0	(18,063)	0	146,840	0	0	0	2,806	02/01/2049
3140X7-PV-7	FN FM4034 - RMBS		12/01/2023	Paydown		632,039	606,558	640,677	642,088	0	(8,093)	0	(8,093)	0	633,995	0	(1,956)	(1,956)	7,440	08/01/2035
3140X7-PW-3	FN FM4036 - RMBS		12/15/2023	Various		1,806,604	1,905,266	1,993,682	2,010,731	0	(25,049)	0	(25,049)	0	1,985,682	0	(179,077)	(179,077)	45,752	12/01/2033
3140X9-QU-2	FN FM5866 - RMBS		12/01/2023	Paydown		434,524	434,524	463,719	482,351	0	(47,827)	0	(47,827)	0	434,524	0	0	0	8,052	06/01/2049
3140X9-WD-3	FN FM6043 - RMBS		12/01/2023	Paydown		479,142	479,142	510,810	526,903	0	(47,761)	0	(47,761)	0	479,142	0	0	0	9,085	01/01/2049
3140XD-CK-0	FN FM9073 - RMBS		12/01/2023	Paydown		139,740	139,740	144,151	143,942	0	(4,201)	0	(4,201)	0	139,740	0	0	0	1,870	10/01/2051
3140XG-JR-1	FN FS1171 - RMBS		12/01/2023	Paydown		664,313	664,313	599,542	0	0	64,771	0	64,771	0	664,313	0	0	0	10,138	01/01/2052
3140XJ-MB-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2023	Paydown		195,975	195,975	199,741	199,725	0	(3,750)	0	(3,750)	0	195,975	0	0	0	6,513	10/01/2052
31412N-3T-1	FN 930610 - RMBS		12/01/2023	Paydown		14,993	14,993	16,305	16,626	0	(1,634)	0	(1,634)	0	14,993	0	0	0	490	02/01/2039
31412U-BJ-8	FN 934841 - RMBS		12/01/2023	Paydown		12,523	12,523	12,999	12,587	0	(63)	0	(63)	0	12,523	0	0	0	268	05/01/2024
31417A-VD-8	FN AB4211 - RMBS		12/01/2023	Paydown		71,271	71,271	74,110	(988)	0	(988)	0	(988)	0	1,109	0	0	0	1,109	01/01/2027
31417D-M9-1	FN AB6683 - RMBS		12/01/2023	Paydown		41,408	41,408	43,789	43,331	0	(1,923)	0	(1,923)	0	41,408	0	0	0	602	10/01/2042
31418D-HD-7	FN MA3827 - RMBS		12/01/2023	Paydown		150,065	150,065	156,489	159,877	0	(9,612)	0	(9,612)	0	150,065	0	0	0	1,991	11/01/2034
31418D-KV-3	FN MA3907 - RMBS		01/06/2023	Various		235,982	245,209	233,374	233,374	0	109	0	109	0	233,484	0	2,498	2,498	1,060	01/01/2050
31418D-LU-4	FN MA3938 - RMBS		01/06/2023	Various		243,163	252,680	240,690	240,690	0	101	0	101	0	240,791	0	2,372	2,372	1,093	02/01/2050
31418D-RW-4	FN MA4100 - RMBS		12/01/2023	Paydown		228,871	228,871	236,917	237,925	0	(9,055)	0	(9,055)	0	228,871	0	0	0	2,480	08/01/2050
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2023	Paydown		164,340	164,340	173,405	177,160	0	(12,819)	0	(12,819)	0	164,340	0	0	0	3,019	12/01/2050
31418D-VY-5	FN MA4230 - RMBS		12/01/2023	Paydown		250,057	250,057	263,186	264,276	0	(14,219)	0	(14,219)	0	250,057	0	0	0	3,599	01/01/2036
345105-KN-9	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,062	01/15/2043

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior 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
349515-TG-1	FORT WORTH TEX WTR & SWR REV		.01/09/2023	Southwest Securities National Financial		1,366,482	1,300,000	1,362,387	1,362,387	0	(769)	0	(769)	0	1,361,618	0	4,864	4,864	26,361	.02/15/2025
359900-7V-3	FULTON CNTY GA DEV AUTH REV		.01/09/2023	Services		561,645	525,000	549,969	549,969	0	(187)	0	(187)	0	549,782	0	11,863	11,863	13,854	.07/01/2026
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,714	.06/01/2041
38122N-ZX-3	GOLDEN ST TOB SECURITIZATION CORP CALIF		.06/30/2023	Unknown		157,868	200,000	156,186	156,816	0	1,052	0	1,052	0	157,868	0	0	0	3,115	.06/01/2038
39081H-CN-0	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,215	.07/01/2030
39081H-CZ-3	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		.12/06/2023	Paydown		302,292	302,292	243,097	0	0	59,195	0	59,195	0	302,292	0	0	0	3,952	.07/01/2036
39081J-AK-4	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		.06/30/2023	Unknown		212,167	200,000	235,766	214,083	0	(1,916)	0	(1,916)	0	212,167	0	0	0	5,000	.07/01/2030
41423P-AE-7	HARRIS CNTY TEX TOLL RD REV		.01/09/2023	Morgan Stanley MORGAN STANLEY AND CO		957,446	945,000	959,733	(634)	0	(634)	0	(634)	0	959,098	0	(1,653)	(1,653)	19,163	.08/15/2023
432308-E5-9	HILLSBOROUGH CNTY FLA AVIATION AUTH REV		.01/09/2023	INC		881,702	855,000	936,969	872,885	0	(272)	0	(272)	0	872,613	0	9,089	9,089	11,875	.10/01/2033
442435-4C-4	HOUSTON TEX UTIL SYS REV		.01/09/2023	RBC CAPITAL MARKETS SIMS, HERBERT J., & COMPANY		1,032,140	1,000,000	1,150,330	1,023,395	0	(463)	0	(463)	0	1,022,931	0	9,209	9,209	7,778	.05/15/2026
45204F-AX-3	ILLINOIS FIN AUTH REV		.01/06/2023	NATIONAL FINANCIAL SECURITIES CORP		821,695	730,000	821,819	821,819	0	(256)	0	(256)	0	821,563	0	132	132	14,701	.08/15/2033
452227-GY-1	ILLINOIS ST SALES TAX REV		.01/09/2023			513,356	510,000	513,601	513,601	0	(218)	0	(218)	0	513,382	0	(27)	(27)	1,842	.06/15/2024
452281-JD-1	ILSSTD 2010-1 A3 - ABS		.10/25/2023	Paydown		285,649	285,649	285,507	298,856	0	(13,207)	0	(13,207)	0	285,649	0	0	0	8,522	.07/25/2045
454898-VM-6	INDIANA MUN PWIR AGY PWIR SUPPLY SYS REV		.06/30/2023	Unknown		217,522	200,000	236,244	219,321	0	(1,799)	0	(1,799)	0	217,522	0	0	0	5,000	.01/01/2034
45506D-SN-6	INDIANA ST FIN AUTH REV		.06/30/2023	Unknown		206,352	200,000	227,180	207,796	0	(1,444)	0	(1,444)	0	206,352	0	0	0	5,000	.02/01/2030
457074-BN-1	INGLEWOOD CALIF		.06/30/2023	Unknown		208,037	200,000	209,540	208,528	0	(491)	0	(491)	0	208,037	0	0	0	3,621	.09/01/2040
462467-Q2-0	IOWA FIN AUTH SINGLE FAMILY MTG REV		.07/03/2023	Call @ 100.00		160,000	160,000	178,149	175,846	0	(940)	0	(940)	0	174,906	0	(14,906)	(14,906)	4,800	.07/01/2051
46613P-3K-0	JEA FLA WTR & SWR SYS REV		.12/14/2023	Northern Trust		3,787,840	3,500,000	4,231,080	3,877,623	0	(72,755)	0	(72,755)	0	3,804,868	0	(17,028)	(17,028)	212,431	.10/01/2030
49225H-KX-5	KERN CNTY CALIF CTF5 PARTN		.06/30/2023	Unknown		212,790	200,000	234,392	214,581	0	(1,791)	0	(1,791)	0	212,790	0	0	0	5,000	.11/01/2026
492279-CQ-5	KERN CNTY CALIF PENSION OBLIG		.06/30/2023	Unknown		191,883	200,000	157,164	188,401	0	3,482	0	3,482	0	191,883	0	0	0	0	.08/15/2024
517704-FJ-6	LAS VEGAS NEV CONVENTION & VISITORS AUTH		.06/30/2023	Unknown		214,513	200,000	231,808	216,196	0	(1,683)	0	(1,683)	0	214,513	0	0	0	5,000	.07/01/2032
542424-UA-2	LONG BEACH CALIF HBR REV		.01/09/2023	Morgan Stanley		3,163,890	3,000,000	3,486,810	3,131,976	0	(1,489)	0	(1,489)	0	3,130,486	0	33,404	33,404	23,333	.05/15/2026
542690-8C-9	LONG ISLAND PWIR AUTH N Y ELEC SYS REV		.06/30/2023	Unknown		214,323	200,000	240,878	216,441	0	(2,117)	0	(2,117)	0	214,323	0	0	0	5,000	.09/01/2029
544445-BW-8	LOS ANGELES CALIF DEPT ARPTS ARPT REV		.12/14/2023	Northern Trust		576,996	560,000	656,723	600,656	0	(11,215)	0	(11,215)	0	589,441	0	(12,445)	(12,445)	30,567	.05/15/2032
544445-CS-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV		.01/06/2023	FUMB FUNDS		1,779,372	1,680,000	1,958,796	1,814,425	0	(718)	0	(718)	0	1,813,707	0	(34,335)	(34,335)	12,833	.05/15/2032
54627R-AS-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		.06/30/2023	Unknown		300,000	300,000	300,000	0	0	0	0	0	0	300,000	0	0	0	0	.12/01/2034
546395-R3-0	LOUISIANA PUB FACS AUTH HOSP REV		.06/30/2023	Unknown		204,780	200,000	221,134	205,913	0	(1,133)	0	(1,133)	0	204,780	0	0	0	5,000	.07/01/2034
546475-RN-6	LOUISIANA ST GAS & FUELS TAX REV		.01/09/2023	Bank of America		1,029,340	1,000,000	1,023,090	1,023,090	0	(471)	0	(471)	0	1,022,619	0	6,721	6,721	9,722	.05/01/2024
546486-BH-3	LOUISIANA ST HWY IMPT REV		.01/09/2023	Bank of America		1,034,810	1,000,000	1,154,930	1,025,092	0	(467)	0	(467)	0	1,024,625	0	10,185	10,185	3,611	.06/15/2026
546540-SL-0	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,967	.07/01/2043
560551-PV-9	MAINE ST TPK AUTH TPK REV		.12/14/2023	Northern Trust		602,107	550,000	662,519	613,347	0	(10,411)	0	(10,411)	0	602,935	0	(828)	(828)	40,257	.07/01/2032
560551-PII-7	MAINE ST TPK AUTH TPK REV		.12/14/2023	Southwest Securities		437,452	400,000	479,824	444,990	0	(7,386)	0	(7,386)	0	437,604	0	(152)	(152)	29,278	.07/01/2033
56678P-AQ-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		.06/30/2023	Unknown		211,928	200,000	220,606	212,949	0	(1,021)	0	(1,021)	0	211,928	0	0	0	5,000	.09/01/2037
574204-H7-1	MARYLAND ST DEPT TRANSN CONS TRANSN		.12/14/2023	MERRILL LYNCH & CO		2,179,540	2,000,000	2,528,320	2,261,050	0	(51,726)	0	(51,726)	0	2,209,324	0	(29,784)	(29,784)	129,722	.09/01/2028
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		.06/30/2023	Adjustment		154,201	200,000	152,904	153,231	0	970	0	970	0	154,201	0	0	0	3,395	.10/15/2040
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,823	.08/01/2041
590545-XR-5	MESA ARIZ UTIL SYS REV		.01/09/2023	BANK OF AMERICA CORPOR		1,037,200	1,000,000	1,034,520	1,034,520	0	(372)	0	(372)	0	1,034,148	0	3,052	3,052	21,111	.07/01/2025
591745-8A-5	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,641	.07/01/2035
59261A-QB-6	METROPOLITAN TRANSN AUTH N Y REV		.12/14/2023	Northern Trust		3,501,128	3,250,000	3,908,483	3,612,632	0	(61,035)	0	(61,035)	0	3,551,597	0	(50,469)	(50,469)	177,396	.11/15/2031
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES		.06/30/2023	Unknown FIRST SOUTHWEST COMPANY		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,562	.10/01/2041
592647-EC-1	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		.01/09/2023			1,497,885	1,405,000	1,489,932	1,489,932	0	(587)	0	(587)	0	1,489,346	0	8,539	8,539	19,514	.10/01/2026
592647-EE-7	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		.12/14/2023	Northern Trust		1,059,990	1,000,000	1,185,100	1,097,142	0	(18,634)	0	(18,634)	0	1,078,508	0	(18,518)	(18,518)	60,694	.10/01/2028
592647-FH-9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		.06/30/2023	Adjustment		218,179	200,000	232,934	219,739	0	(1,560)	0	(1,560)	0	218,179	0	0	0	5,000	.10/01/2034
59335K-EW-3	MIAMI-DADE CNTY FLA SEAPORT REV		.06/30/2023	Unknown		213,563	200,000	214,066	(503)	0	(503)	0	(503)	0	213,563	0	0	0	1,639	.10/01/2039
59447T-3A-9	MICHIGAN FIN AUTH REV		.06/30/2023	Unknown		202,558	200,000	218,056	203,690	0	(1,132)	0	(1,132)	0	202,558	0	0	0	5,000	.08/01/2033

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
594477-SK-0	MICHIGAN FIN AUTH REV		.06/30/2023	Unknown		.214,979	.200,000	.226,472	.216,234	0	(1,255)	0	(1,255)	0	.214,979	0	0	0	5,000	.11/01/2037
594615-FK-7	MICHIGAN ST BLDG AUTH REV		.01/06/2023	J.P. MORGAN CHASE BANK		1,790,861	1,650,000	1,775,796	1,775,796	0	(784)	0	(784)	0	1,775,012	0	15,848	15,848	19,479	.10/15/2029
602248-JX-5	MILWAUKEE CNTY WIS ARPT REV		.12/01/2023	Call @ 100.00		1,880,000	1,880,000	2,168,505	1,912,816	0	(32,816)	0	(32,816)	0	1,880,000	0	0	0	94,000	.12/01/2026
60534W-YY-8	MISSISSIPPI DEV BK SPL OBLIG		.06/30/2023	Unknown		322,145	300,000	338,304	324,014	0	(1,869)	0	(1,869)	0	322,145	0	0	0	7,875	.10/01/2036
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		.12/01/2023	Call @ 100.00		105,000	105,000	116,061	113,258	0	(777)	0	(777)	0	112,482	0	(7,482)	(7,482)	2,443	.12/01/2050
61255Q-AR-7	MONTEREY PK CALIF PENSION OBLIG		.06/30/2023	Unknown		197,865	200,000	197,720	197,818	0	47	0	47	0	197,865	0	0	0	3,021	.06/01/2043
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		.09/01/2023	Call @ 100.00		373,535	365,000	390,287	381,789	0	(1,149)	0	(1,149)	0	380,640	0	(7,104)	(7,104)	8,623	.09/01/2049
645918-T8-6	NEW JERSEY ECONOMIC DEV AUTH REV		.01/09/2023	Morgan Stanley		1,506,825	1,500,000	1,684,995	1,503,823	0	(648)	0	(648)	0	1,503,175	0	3,650	3,650	27,083	.03/01/2025
646139-7C-3	NEW JERSEY ST TPK AUTH TPK REV		.12/14/2023	Northern Trust		2,661,219	2,425,000	3,002,732	2,720,351	0	(54,131)	0	(54,131)	0	2,666,220	0	(5,001)	(5,001)	177,497	.01/01/2028
646139-ZY-4	NEW JERSEY ST TPK AUTH TPK REV		.01/09/2023	MORGAN STANLEY CO		1,339,338	1,250,000	1,460,275	1,333,350	0	(760)	0	(760)	0	1,332,589	0	6,748	6,748	34,635	.01/01/2026
64613A-CX-8	NEW JERSEY ST HSG & MTG FIN AGY REV		.10/02/2023	Call @ 100.00		185,000	185,000	205,511	201,396	0	(904)	0	(904)	0	200,493	0	(15,493)	(15,493)	4,900	.04/01/2051
64763H-EY-7	NEW ORLEANS LA AVIATION BRD REV		.06/30/2023	Unknown		206,309	200,000	236,386	208,339	0	(2,030)	0	(2,030)	0	206,309	0	0	0	5,000	.01/01/2025
64763H-FB-6	NEW ORLEANS LA AVIATION BRD REV		.01/09/2023	STIFEL NICHOLAUS & CO, INC		1,289,563	1,250,000	1,430,563	1,291,754	0	(563)	0	(563)	0	1,291,191	0	(1,628)	(1,628)	32,986	.01/01/2028
64971X-6S-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		.06/30/2023	Unknown		199,427	200,000	199,428	199,428	0	(1)	0	(1)	0	199,427	0	0	0	0	.02/01/2036
64972H-N8-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		.07/15/2023	Maturity @ 100.00		1,499,973	1,500,000	1,477,995	1,497,358	0	2,614	0	2,614	0	1,499,973	0	0	0	43,540	.07/15/2023
64990E-SN-3	NEW YORK STATE DORMITORY AUTHORITY		.01/09/2023	Bank of America		1,580,235	1,500,000	1,576,110	1,576,110	0	(941)	0	(941)	0	1,575,169	0	5,066	5,066	30,417	.02/15/2025
64990F-FV-1	NEW YORK STATE DORMITORY AUTHORITY		.12/14/2023	INTL FStone Financial Inc.		1,088,890	1,000,000	1,241,470	1,120,044	0	(23,975)	0	(23,975)	0	1,096,069	0	(7,179)	(7,179)	67,083	.02/15/2028
				NATL FINL SVCS																
65000B-QV-3	NEW YORK STATE DORMITORY AUTHORITY		.01/06/2023	CORP/PRIME		359,312	320,000	355,437	355,437	0	(141)	0	(141)	0	355,296	0	4,016	4,016	4,400	.10/01/2032
65000B-QX-9	NEW YORK STATE DORMITORY AUTHORITY		.01/06/2023	SEAPORT GLOBAL SEC		1,261,775	1,140,000	1,248,676	1,248,676	0	(427)	0	(427)	0	1,248,249	0	13,526	13,526	15,675	.10/01/2034
650035-4V-7	NEW YORK ST URBAN DEV CORP REV		.06/30/2023	Unknown		199,627	200,000	198,572	199,523	0	104	0	104	0	199,627	0	0	0	0	.03/15/2025
650035-T9-9	NEW YORK ST URBAN DEV CORP REV		.01/09/2023	PERSHING LLC		1,076,640	1,000,000	1,070,340	1,070,340	0	(588)	0	(588)	0	1,069,752	0	6,888	6,888	16,111	.03/15/2027
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		.09/01/2023	Maturity @ 100.00		465,000	465,000	465,000	465,000	0	0	0	0	0	465,000	0	0	0	15,505	.09/01/2035
65687P-WR-2	NORTH DAKOTA PUB FIN AUTH		.06/30/2023	Unknown		200,602	200,000	200,698	200,633	0	(31)	0	(31)	0	200,602	0	0	0	3,000	.01/01/2043
662842-NN-9	NORTH TEX MUN WTR DIST UPPER EAST FORK W		.12/14/2023	Northern Trust		1,133,874	1,050,000	1,306,074	1,176,323	0	(26,506)	0	(26,506)	0	1,149,817	0	(15,943)	(15,943)	54,979	.06/01/2028
662842-NP-4	NORTH TEX MUN WTR DIST UPPER EAST FORK W		.12/14/2023	Northern Trust		647,250	600,000	744,018	671,112	0	(14,911)	0	(14,911)	0	636,201	0	(8,951)	(8,951)	31,417	.06/01/2029
66285W-E5-1	NORTH TEX TIWY AUTH REV		.06/30/2023	Adjustment		161,190	200,000	159,672	160,529	0	.661	0	.661	0	161,190	0	0	0	3,011	.01/01/2043
66285W-WG-7	NORTH TEX TIWY AUTH REV		.12/14/2023	Southwest Securities		610,758	600,000	643,770	620,605	0	(4,729)	0	(4,729)	0	615,876	0	(5,118)	(5,118)	35,133	.01/01/2033
66705E-AA-6	NEF 2012-1 A - ABS		.12/26/2023	Paydown		29,124	.29,124	28,974	0	0	149	0	149	0	29,124	0	0	0	648	.12/26/2031
678657-LM-7	OKLAHOMA CITY OKLA WTR UTILS TR WTR & SW		.01/09/2023	CitiGroup		439,323	425,000	438,804	438,804	0	(251)	0	(251)	0	438,553	0	.769	.769	11,215	.07/01/2024
67865E-AQ-5	OKLAHOMA CITY WATER UTILITIES TRUST		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,882	.07/01/2037
684545-A9-7	ORANGE CNTY FLA TOURIST DEV TAX REV		.12/14/2023	RBC		2,464,299	2,225,000	2,816,338	2,551,812	0	(51,721)	0	(51,721)	0	2,500,090	0	(35,791)	(35,791)	135,045	.10/01/2028
686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		.07/03/2023	Call @ 100.00		50,000	50,000	55,206	(283)	0	(283)	0	(283)	0	54,183	0	(4,183)	(4,183)	1,500	.07/01/2052
696550-YP-1	PALM BEACH CNTY FLA SCH BRD CTFS PARTN		.01/09/2023	RBC CAPITAL MARKETS		1,590,945	1,500,000	1,583,850	1,583,850	0	(832)	0	(832)	0	1,583,018	0	7,927	7,927	33,333	.08/01/2025
696560-KA-8	PALM BEACH CNTY FLA SOLID WASTE AUTH REV		.01/09/2023	RBC CAPITAL MARKETS		1,844,308	1,750,000	1,833,633	1,833,633	0	(997)	0	(997)	0	1,832,636	0	11,672	11,672	24,306	.10/01/2025
709221-UE-3	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE		.01/09/2023	FOX-PITT		2,184,440	2,000,000	2,168,940	2,168,940	0	(1,132)	0	(1,132)	0	2,167,808	0	16,632	16,632	11,111	.12/01/2027
73358W-PT-5	PORT AUTH N Y & N J		.01/09/2023	PERSHING LLC		1,270,300	1,250,000	1,398,275	1,266,054	0	(477)	0	(477)	0	1,265,576	0	4,724	4,724	6,944	.12/01/2025
73358W-R7-1	PORT AUTH N Y & N J		.12/14/2023	Northern Trust		1,062,970	1,000,000	1,183,120	1,095,897	0	(18,594)	0	(18,594)	0	1,077,303	0	(14,333)	(14,333)	62,917	.09/15/2027
73358X-DP-4	PORT AUTH N Y & N J		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,139	.02/15/2051
735240-V8-3	PORT PORTLAND ORE ARPT REV		.12/15/2023	PIPER JAFFRAY		1,072,800	1,000,000	1,197,080	1,136,480	0	(22,697)	0	(22,697)	0	1,113,783	0	(40,983)	(40,983)	73,333	.07/01/2028
735389-C6-3	PORT SEATTLE WASH REV		.01/09/2023	Morgan Stanley		1,883,140	1,750,000	1,864,485	1,864,485	0	(680)	0	(680)	0	1,863,805	0	19,335	19,335	17,014	.05/01/2027
759911-2C-3	REGIONAL TRANSN AUTH ILL		.06/30/2023	Unknown		211,217	200,000	235,168	213,020	0	(1,804)	0	(1,804)	0	211,217	0	0	0	5,000	.06/01/2035
76913C-BC-2	RIVERSIDE CNTY CALIF PENSION OBLIG		.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,070	.02/15/2028
786056-BB-6	SACRAMENTO CALIF PENSION OBLIG		.08/01/2023	Maturity @ 100.00		390,000	390,000	447,658	396,135	0	(6,135)	0	(6,135)	0	390,000	0	0	0	25,038	.08/01/2023
786091-AG-3	SACRAMENTO CNTY CALIF PENSION OBLIG		.06/30/2023	Adjustment		205,075	200,000	223,654	206,355	0	(1,280)	0	(1,280)	0	205,075	0	0	0	7,250	.08/01/2025
79207Q-CU-9	ST LUCIE CNTY FLA SCH DIST SALES TAX REV		.06/30/2023	Adjustment		210,302	200,000	242,808	212,477	0	(2,175)	0	(2,175)	0	210,302	0	0	0	5,000	.10/01/2025
79467B-DC-6	SALES TAX SECURITIZATION CORP ILL		.01/09/2023	J.P. MORGAN CHASE BANK		2,319,286	2,380,000	2,315,216	2,315,216	0	1,767	0	1,767	0	2,316,984	0	2,303	2,303	27,948	.01/01/2024
796839-BP-2	SAN BERNARDINO CNTY CALIF PENSION OBLIG		.08/01/2023	Maturity @ 100.00		290,000	290,000	309,575	292,594	0	(2,594)	0	(2,594)	0	290,000	0	0	0	17,458	.08/01/2023

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
798029-AT-1	SAN JACINTO TEX CMNTY COLLEGE DIST REV		.01/09/2023	INTL FCS		521,670	500,000	586,835	521,454	0	(266)	0	(266)	0	521,189	0	481	481	10,139	.02/15/2025
798111-HK-9	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR		.06/30/2023	Unknown		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	5,637	.01/15/2035
810489-PY-4	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX		.01/09/2023	Bank of America		1,036,350	1,000,000	1,029,710	1,029,710	0	(539)	0	(539)	0	1,029,171	0	7,179	7,179	26,389	.07/01/2024
837120-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.07/03/2023	Call @ 100.00		165,000	165,000	182,493	180,358	0	(522)	0	(522)	0	179,837	0	(14,837)	(14,837)	3,548	.01/01/2052
83756C-D3-6	SOUTH DAKOTA HSG DEV AUTH		.10/04/2023	Call @ 100.00		370,000	370,000	414,929	403,372	0	(2,250)	0	(2,250)	0	401,122	0	(31,122)	(31,122)	3,960	.05/01/2051
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		.07/26/2023	Call @ 100.00		35,000	35,000	37,579	35,257	0	(122)	0	(122)	0	35,135	0	(135)	(135)	644	.11/01/2044
842039-DV-8	SOUTHEASTERN PA TRANSN AUTH REV		.12/14/2023	INTL FCS		561,320	525,000	642,086	582,069	0	(11,920)	0	(11,920)	0	570,149	0	(8,829)	(8,829)	27,490	.06/01/2028
842039-DW-6	SOUTHEASTERN PA TRANSN AUTH REV		.12/14/2023	INTL FCS		904,496	845,000	1,023,751	932,378	0	(18,213)	0	(18,213)	0	914,165	0	(9,669)	(9,669)	44,245	.06/01/2029
876443-LJ-9	TARRANT REGL WTR DIST TEX WTR REV		.01/09/2023	Bank of America		1,372,716	1,305,000	1,368,032	1,368,032	0	(792)	0	(792)	0	1,367,239	0	5,477	5,477	23,563	.03/01/2027
88213A-KW-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY		.01/09/2023	Morgan Stanley		5,546,250	5,000,000	5,502,050	5,502,050	0	(3,020)	0	(3,020)	0	5,499,030	0	47,220	47,220	38,889	.05/15/2027
89546R-PE-8	TRI-CNTY MET TRANSN DIST ORE REV		.12/14/2023	INTL FCS		566,979	525,000	650,339	587,632	0	(12,122)	0	(12,122)	0	575,509	0	(8,530)	(8,530)	31,865	.10/01/2027
91412G-ST-3	UNIVERSITY CALIF REVS		.05/15/2023	Call @ 100.00		1,250,000	1,250,000	1,488,138	1,260,321	0	(10,321)	0	(10,321)	0	1,250,000	0	0	0	31,250	.05/15/2048
914301-B8-7	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		.01/09/2023	Southwest Securities		3,090,270	3,000,000	3,069,600	3,069,600	0	(849)	0	(849)	0	3,068,751	0	21,519	21,519	48,667	.02/15/2027
914331-KS-1	UNIVERSITY ILL CTFS PARTN		.01/09/2023	WEDBUSH MORGAN SEC		413,176	400,000	412,776	412,776	0	(196)	0	(196)	0	412,580	0	596	596	5,556	.10/01/2025
914692-U9-7	UNIVERSITY N MEX UNIV REVS		.01/09/2023	Wells Fargo Bank		1,627,274	1,575,000	1,622,927	1,622,927	0	(919)	0	(919)	0	1,622,008	0	5,266	5,266	8,750	.06/01/2025
914716-D3-6	UNIVERSITY N C CHARLOTTE REV		.01/09/2023	Bank of America		1,451,821	1,375,000	1,618,870	1,436,138	0	(723)	0	(723)	0	1,435,415	0	16,407	16,407	19,097	.04/01/2028
924190-GP-0	VERMONT HSG FIN AGY - RMBS		.11/01/2023	Call @ 100.00		40,000	40,000	43,086	40,315	0	(220)	0	(220)	0	40,095	0	(95)	(95)	1,200	.11/01/2044
928172-V2-8	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		.12/14/2023	Northern Trust		2,838,110	2,735,000	3,119,787	2,909,938	0	(45,028)	0	(45,028)	0	2,864,909	0	(26,800)	(26,800)	188,791	.08/01/2033
93978H-PT-6	WASHINGTON ST HEALTH CARE FACS AUTH REV		.04/06/2023	BARCLAYS CAPITAL		1,039,790	1,000,000	1,138,230	1,038,500	0	(4,113)	0	(4,113)	0	1,034,388	0	5,402	5,402	38,889	.07/01/2026
0909999999. Subtotal - Bonds - U.S. Special Revenues						145,578,306	139,859,045	153,734,592	143,828,256	0	(1,743,977)	0	(1,743,977)	0	146,012,073	0	(446,298)	(446,298)	3,837,497	XXX
00038P-AA-8	AASET 211 A - ABS		.12/16/2023	Paydown		38,071	38,071	37,680	37,769	0	303	0	303	0	38,071	0	0	0	576	.11/16/2041
00130H-CG-8	AES CORP		.06/30/2023	Unknown		195,664	200,000	194,882	195,409	0	255	0	255	0	195,664	0	0	0	2,450	.01/15/2031
00175L-AS-1	AMMC 14RR 2RR - CDO		.10/25/2023	Paydown		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	28,039	.07/25/2029
00185A-AF-1	AON PLC	C	.12/15/2023	Wells Fargo		790,576	800,000	793,912	798,971	0	678	0	678	0	799,649	0	(9,073)	(9,073)	28,389	.06/14/2024
00217G-AB-9	APTIV PLC	C	.06/30/2023	Unknown		199,296	200,000	199,200	199,262	0	34	0	34	0	199,296	0	0	0	3,250	.03/01/2032
00255E-AA-9	AASET 221 A - ABS	C	.12/16/2023	Paydown		39,158	39,158	37,499	1,660	0	1,660	0	1,660	0	39,158	0	0	0	1,153	.05/16/2047
00258B-AB-0	AASET 2021-2 B - ABS		.12/15/2023	Paydown		118,669	118,669	118,641	118,642	0	27	0	27	0	118,669	0	0	0	1,200	.01/15/2047
002824-BE-9	ABBOTT LABORATORIES		.11/30/2023	Various		4,179,829	4,215,000	4,166,078	4,173,586	0	2,699	0	2,699	0	4,176,285	0	3,544	3,544	49,674	.11/30/2023
00287Y-BC-2	ABBVIE INC		.01/06/2023	PERSHING LLC		1,165,635	1,175,000	1,162,090	1,162,090	0	369	0	369	0	1,162,459	0	3,176	3,176	6,854	.11/14/2023
00287Y-BZ-1	ABBVIE INC		.01/06/2023	SOUTHWEST SECURITIES, INC		2,976,589	3,100,000	2,968,793	2,968,793	0	1,678	0	1,678	0	2,970,470	0	6,119	6,119	10,971	.11/21/2024
00287Y-DB-2	ABBVIE INC		.06/30/2023	Unknown		255,064	200,000	259,444	255,975	0	(912)	0	(912)	0	255,064	0	0	0	4,750	.03/15/2045
00440E-AV-9	CHUBB INA HOLDINGS INC		.12/15/2023	Northern Trust		247,261	255,000	254,217	254,721	0	77	0	77	0	254,798	0	(7,537)	(7,537)	9,634	.05/03/2026
00774M-AU-9	AERCAP IRELAND CAPITAL DAC	C	.12/15/2023	JP MORGAN		3,660,996	3,800,000	3,795,364	3,797,154	0	1,493	0	1,493	0	3,798,647	0	(137,651)	(137,651)	71,408	.10/29/2024
00914A-AP-7	AIR LEASE CORP		.12/15/2023	Northern Trust		3,308,687	3,425,000	3,407,875	3,415,335	0	5,701	0	5,701	0	3,421,036	0	(112,349)	(112,349)	36,609	.08/18/2024
02209S-BB-8	ALTRIA GROUP INC		.01/06/2023	Various		3,769,147	3,825,000	3,762,029	3,762,029	0	1,370	0	1,370	0	3,763,399	0	5,747	5,747	58,948	.02/14/2024
02313S-AZ-9	AMAZON.COM INC		.01/06/2023	NATIONAL FINANCIAL SECURITIES CORP		7,876,278	8,100,000	7,852,707	7,852,707	0	3,608	0	3,608	0	7,856,315	0	19,963	19,963	86,940	.08/22/2024
025816-BR-9	AMERICAN EXPRESS CO		.01/06/2023	J.P. MORGAN CHASE BANK		1,627,028	1,675,000	1,623,150	1,623,150	0	687	0	687	0	1,623,838	0	3,190	3,190	9,771	.10/30/2024
03027X-AD-2	AMERICAN TOWER CORP		.01/06/2023	PERSHING LLC		3,095,567	3,100,000	3,092,145	3,092,145	0	200	0	200	0	3,092,344	0	3,223	3,223	62,431	.02/15/2024
03073E-AM-7	CENCORA INC		.12/15/2023	MERRILL LYNCH & CO		244,360	250,000	248,663	249,674	0	142	0	142	0	249,816	0	(5,456)	(5,456)	10,563	.03/01/2025
03465H-AC-8	AOMT 215 A3 - CMO/RMBS		.12/01/2023	Paydown		86,485	86,485	86,484	86,467	0	18	0	18	0	86,485	0	0	0	471	.07/26/2066
03465J-AC-4	AOMT 216 A3 - CMO/RMBS		.12/01/2023	Paydown		50,704	50,704	50,692	50,691	0	13	0	13	0	50,704	0	0	0	484	.09/25/2066
03764D-AH-4	APID X11 AR - CDO	C	.10/16/2023	Various		1,580,426	1,598,831	1,576,548	1,576,548	0	487	0	487	0	1,577,035	0	3,391	3,391	24,076	.04/15/2031
037833-CG-3	APPLE INC		.01/06/2023	LLC		4,912,300	5,000,000	4,882,115	4,882,115	0	2,565	0	2,565	0	4,884,680	0	27,620	27,620	62,917	.02/09/2024
04033B-AC-2	ARIFL 18B A3 - ABS		.02/15/2023	Paydown		455,552	455,552	455,482	455,545	0	7	0	7	0	455,552	0	0	0	2,515	.08/16/2027
046353-AL-2	ASTRAZENCA PLC	C	.12/15/2023	MORGAN STANLEY		1,363,936	1,400,000	1,399,675	1,401,276	0	(422)	0	(422)	0	1,400,854	0	(36,918)	(36,918)	51,581	.11/16/2025
04685A-2V-2	ATHENE GLOBAL FUNDING		.06/30/2023	Unknown		201,614	200,000	202,100	201,773	0	(158)	0	(158)	0	201,614	0	0	0	2,500	.03/24/2028

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
04942J-AC-5	ATCLO 10 A - CDO	C	.01/06/2023	WELLS FARGO BANK N.A		377,773	383,059	374,824	374,824	0	167	0	167	0	374,992	0	2,781	2,781	4,675	.01/15/2031
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	.12/15/2023	Northern Trust		2,643,893	2,775,000	2,851,451	2,829,885	0	(19,643)	0	(19,643)	0	2,810,242	0	(166,350)	(166,350)	109,931	.07/22/2030
05351W-AC-7	AVANGRID INC		.12/15/2023	Wells Fargo		1,189,627	1,225,000	1,223,420	1,223,420	0	297	0	297	0	1,224,548	0	(34,921)	(34,921)	44,000	.04/15/2025
05369L-AA-5	AVID AUTOMOBILE RECEIVABLES TRUST 2021-1		.03/15/2023	Paydown		63,273	63,273	62,324	62,569	0	704	0	704	0	63,273	0	0	0	51	.01/15/2025
05377R-DA-9	AESOP 2018-1 C - ABS		.09/20/2023	Paydown		510,000	510,000	513,247	511,380	0	(1,380)	0	(1,380)	0	510,000	0	0	0	13,067	.09/20/2024
05377R-EX-8	AESOP 181D D - ABS		.09/20/2023	Paydown		465,000	465,000	465,000	465,000	0	52	0	52	0	465,000	0	0	0	13,223	.09/20/2024
05490A-AA-1	BBUS 2012-TFT A - CMBS		.12/01/2023	Paydown		3,814	3,814	3,801	3,814	0	0	0	0	0	3,814	0	0	0	58	.06/07/2030
05523U-AK-6	BAE SYSTEMS HOLDINGS INC		.12/15/2023	GOLDMAN SACHS		192,100	195,000	194,421	194,883	0	63	0	63	0	194,946	0	(2,846)	(2,846)	8,892	.10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		.12/15/2023	MILLENIUM ADVISORS LLC		233,928	240,000	237,168	239,046	0	299	0	299	0	239,345	0	(5,417)	(5,417)	9,343	.12/15/2025
05526D-AZ-8	BAT CAPITAL CORP		.12/15/2023	Northern Trust		2,063,607	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	(36,393)	(36,393)	90,968	.08/15/2024
05531F-BB-8	TRUIST FINANCIAL CORP		.05/17/2023	U.S. Bank		1,122,619	1,175,000	1,122,489	1,158,494	0	3,351	0	3,351	0	1,161,845	0	(39,226)	(39,226)	18,883	.10/26/2024
05578D-AG-7	BPCE SA	C	.12/15/2023	MORGAN STANLEY		1,019,065	1,025,000	1,023,155	1,024,728	0	203	0	203	0	1,024,931	0	(5,865)	(5,865)	48,289	.04/15/2031
05578Q-AA-1	BPCE SA	C	.10/22/2023	Maturity @ 100.00		950,764	950,000	1,039,102	959,300	0	(8,536)	0	(8,536)	0	950,764	0	0	0	48,450	.10/22/2023
05606D-AE-8	BX 2022-PSB C - CMBS		.10/15/2023	Paydown		14,391	14,391	14,296	14,359	0	32	0	32	0	14,391	0	0	0	502	.08/15/2039
05609W-AA-1	BX 2022-IND A - CMBS		.11/15/2023	Paydown		383,462	380,224	379,143	383,181	0	(697)	0	(697)	0	382,483	0	979	979	12,326	.04/15/2037
05683T-AS-8	BCC 2019-3 B2R - CDO	C	.06/30/2023	Unknown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,884	.10/23/2034
05684K-AJ-6	BCC 204 C - CDO		.10/20/2023	Paydown		910,000	910,000	910,000	910,000	0	0	0	0	0	910,000	0	0	0	70,787	.10/20/2033
05875H-AA-1	BALLY 181 A1 - CDO		.01/06/2023	Morgan Stanley		1,955,225	1,985,000	1,954,074	1,954,074	0	405	0	405	0	1,954,479	0	746	746	23,704	.04/20/2031
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS		.06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	.09/17/2060
06051G-EU-9	BANK OF AMERICA CORP		.01/06/2023	PERSHING LLC MORGAN STANLEY & CO LLC/SL CONDUIT		1,699,932	1,700,000	1,699,504	1,699,504	0	447	0	447	0	1,699,950	0	(18)	(18)	27,894	.01/11/2023
06051G-FX-2	BANK OF AMERICA CORP		.12/15/2023			809,780	825,000	843,257	832,840	0	(1,879)	0	(1,879)	0	830,962	0	(21,182)	(21,182)	27,854	.04/19/2026
06368B-Q8-8	BANK OF MONTREAL		.10/05/2023	Call @ 100.00		1,775,000	1,775,000	1,775,000	1,775,000	0	0	0	0	0	1,775,000	0	0	0	74,831	.10/05/2028
06406R-BM-8	BANK OF NEW YORK MELLON CORP		.06/30/2023	Unknown		211,633	200,000	212,074	212,074	0	(441)	0	(441)	0	211,633	0	0	0	5,834	.10/25/2033
06541R-BB-8	BANK 2019-BNK23 A3 - CMBS		.06/30/2023	Unknown		841,270	825,000	849,728	842,500	0	(1,230)	0	(1,230)	0	841,270	0	0	0	12,045	.12/17/2052
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		.12/01/2023	Paydown		160,777	160,777	162,008	161,181	0	(404)	0	(404)	0	160,777	0	0	0	2,899	.11/18/2050
06675D-CE-0	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C	.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,754	.07/13/2027
06675F-AT-4	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C	.12/15/2023	GOLDMAN SACHS		1,714,556	1,765,000	1,758,470	1,762,442	0	1,292	0	1,292	0	1,763,734	0	(49,178)	(49,178)	45,197	.11/21/2024
06738E-AU-9	BARCLAYS PLC	C	.06/30/2023	Unknown		213,980	200,000	219,758	215,865	0	(1,885)	0	(1,885)	0	213,980	0	0	0	4,337	.01/10/2028
06761C-AL-3	BABSN 2016-II AR2 - CDO	C	.01/06/2023	Bank of America		1,145,964	1,165,000	1,135,771	1,135,771	0	287	0	287	0	1,136,058	0	9,906	9,906	14,097	.01/20/2032
07274N-AE-3	BAYER US FINANCE II LLC		.01/06/2023	PERSHING LLC		2,270,928	2,300,000	2,267,179	2,267,179	0	843	0	843	0	2,268,022	0	2,906	2,906	6,189	.12/15/2023
08161H-AD-2	BMARK 2018-B4 ASB - CMBS		.12/01/2023	Paydown		193,969	193,969	217,530	206,620	0	(12,651)	0	(12,651)	0	193,969	0	0	0	6,591	.07/17/2051
08181L-AU-1	BSP IV ARR - CDO	C	.01/06/2023	Deutsche Bank JP MORGAN SECURITIES INC.		325,821	335,000	323,947	323,947	0	52	0	52	0	323,999	0	1,822	1,822	4,161	.04/20/2034
08186U-AL-6	BSP XXII AR - CDO	C	.01/06/2023			1,598,447	1,645,000	1,602,831	1,602,831	0	164	0	164	0	1,602,995	0	(4,548)	(4,548)	19,909	.04/20/2035
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO		.06/30/2023	Unknown		150,004	150,000	149,976	150,004	0	0	0	0	0	150,004	0	0	0	2,775	.07/15/2030
09626Y-AS-9	BLUEM 2013-2 BR - CDO		.06/30/2023	Unknown		256,422	250,000	249,923	255,960	0	462	0	462	0	256,422	0	0	0	7,798	.10/22/2030
09629P-AA-4	BLUEM XXII A1 - CDO		.10/16/2023	Paydown		28,655	28,655	28,469	29,906	0	(1,252)	0	(1,252)	0	28,655	0	0	0	1,739	.07/15/2031
09659W-2D-5	BNP PARIBAS SA	C	.12/15/2023	Northern Trust		1,865,131	1,910,000	1,906,581	1,908,928	0	502	0	502	0	1,909,431	0	(44,300)	(44,300)	93,113	.01/09/2025
101137-AT-4	BOSTON SCIENTIFIC CORP		.06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	.03/01/2039
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS		.12/25/2023	Paydown		38,950	38,950	38,949	38,944	0	7	0	7	0	38,950	0	0	0	1,061	.07/25/2062
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		.12/01/2023	Paydown		20,621	20,621	20,539	20,539	0	81	0	81	0	20,621	0	0	0	605	.07/25/2062
106230-AB-1	BRELPO 2022 A2 - ABS		.06/30/2023	Unknown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	0	.09/01/2042
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		.06/30/2023	Unknown		199,048	200,000	198,776	198,959	0	89	0	89	0	199,048	0	0	0	2,000	.06/28/2028
110122-AW-8	BRISTOL-MYERS SQUIBB CO		.11/01/2023	Maturity @ 100.00		1,150,136	1,150,000	1,185,087	1,153,843	0	(3,707)	0	(3,707)	0	1,150,136	0	0	0	35,750	.11/01/2023
110122-DB-1	BRISTOL-MYERS SQUIBB CO		.01/06/2023	JP MORGAN		272,401	275,000	271,868	271,868	0	56	0	56	0	271,924	0	477	477	1,523	.05/15/2024
11120V-AJ-2	BRIKMOR OPERATING PARTNERSHIP LP		.06/30/2023	Unknown		162,843	150,000	165,465	163,701	0	(858)	0	(858)	0	162,843	0	0	0	3,038	.07/01/2030
11271L-AD-4	BROOKFIELD FINANCE INC	C	.06/30/2023	Unknown		112,756	100,000	116,045	113,822	0	(1,066)	0	(1,066)	0	112,756	0	0	0	2,425	.03/29/2029
12434C-AN-4	BX 2021-SDMF E - CMBS		.12/15/2023	Paydown		43,654	43,654	43,522	44,197	0	(543)	0	(543)	0	43,654	0	0	0	2,930	.09/15/2034
12505B-AD-2	CBRE SERVICES INC		.06/30/2023	Adjustment		100,531	100,000	101,366	100,631	0	(100)	0	(100)	0	100,531	0	0	0	2,438	.03/01/2026
12528V-AC-3	CFIP 181 A - CDO	C	.10/18/2023	Paydown		232,947	232,947	232,947	232,947	0	0	0	0	0	232,947	0	0	0	14,420	.07/18/2031
12530M-AA-3	SORT 2020-1 A1 - ABS		.04/17/2023	Paydown		9,461	9,461	9,459	9,446	0	14	0	14	0	9,461	0	0	0	28	.07/15/2060

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12530M-AC-9	SORT 2020-1 B1 - ABS		.04/15/2023	Paydown		885	885	885	883	0	2	0	2	0	885	0	0	0	2	.07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS		.04/15/2023	Paydown		8,299	8,299	8,298	8,298	0	1	0	1	0	8,299	0	0	0	22	.03/15/2061
12548R-AB-0	CIFC 142RR A1 - CDO	C	.10/24/2023	Paydown		585,060	585,060	582,134	606,970	0	(21,910)	0	(21,910)	0	585,060	0	0	0	25,171	.04/24/2030
126117-AS-9	CNA FINANCIAL CORP		.01/06/2023	PERSHING LLC		959,829	975,000	957,724	957,724	0	309	0	309	0	958,033	0	1,796	1,796	5,884	.05/15/2024
126192-AF-0	COMM 2012-LC4 B - CMBS		.12/01/2023	Paydown		94,183	94,183	94,878	94,183	0	0	0	0	0	94,183	0	0	0	2,070	.12/12/2044
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		.12/01/2023	Paydown		161,589	161,589	159,797	161,589	0	0	0	0	0	161,589	0	0	0	3,096	.10/07/2030
12624P-AJ-4	COMM 2012-CCRE3 AM - CMBS		.11/01/2023	Paydown		9,834	9,834	9,895	9,834	0	0	0	0	0	9,834	0	0	0	222	.10/17/2045
12624U-AC-8	COMM 2013-GAM A2 - CMBS		.01/13/2023	Paydown		793,987	793,987	796,468	793,987	0	0	0	0	0	793,987	0	0	0	2,228	.02/11/2028
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS		.05/12/2023	Paydown		2,492,633	2,492,633	2,545,910	2,495,008	0	(2,375)	0	(2,375)	0	2,492,633	0	0	0	18,472	.06/12/2046
12626B-AF-1	COMM 2013-CCRE10 XA - CMBS		.06/12/2023	Paydown		0	0	238,344	23,494	0	(23,494)	0	(23,494)	0	0	0	0	0	21,723	.08/10/2046
12640B-HQ-9	CSX CORP		.06/30/2023	Adjustment		146,233	150,000	144,633	145,979	0	254	0	254	0	146,233	0	0	0	1,800	.02/15/2030
12661P-AB-5	CSL FINANCE PLC	C	.06/30/2023	Adjustment		199,641	200,000	199,578	199,614	0	27	0	27	0	199,641	0	0	0	4,050	.04/27/2029
126650-BC-3	CVSPAS 5 CTF - CMBS		.12/10/2023	Paydown		21,699	21,699	24,008	22,348	0	(649)	0	(649)	0	21,699	0	0	0	697	.01/10/2028
126650-BP-4	CVSPAS 06 CRT - ABS		.12/10/2023	Paydown		23,244	23,244	26,207	24,690	0	(1,446)	0	(1,446)	0	23,244	0	0	0	767	.12/10/2028
126650-CF-5	CVS HEALTH CORP		.01/06/2023	J.P. Morgan Securities LLC		660,616	675,000	658,125	658,125	0	251	0	251	0	658,376	0	2,240	2,240	9,366	.08/12/2024
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO		.12/15/2023	Northern Trust		1,801,772	1,830,000	2,061,330	1,978,776	0	(25,013)	0	(25,013)	0	1,953,763	0	(151,992)	(151,992)	72,460	.06/01/2028
14040H-BK-0	CAPITAL ONE FINANCIAL CORP		.12/15/2023	GOLDMAN SACHS		466,215	490,000	488,261	489,302	0	179	0	179	0	489,482	0	(23,266)	(23,266)	25,572	.07/28/2026
14040H-BT-1	CAPITAL ONE FINANCIAL CORP		.12/15/2023	GOLDMAN SACHS		562,741	575,000	573,327	574,525	0	247	0	247	0	574,772	0	(12,031)	(12,031)	21,558	.10/30/2024
14040H-CA-1	CAPITAL ONE FINANCIAL CORP		.01/06/2023	GOLDMAN SACHS		569,032	575,000	567,976	567,976	0	164	0	164	0	568,141	0	891	891	10,029	.01/29/2024
141781-BM-5	CARGILL INC		.06/30/2023	Adjustment		100,324	100,000	100,466	100,347	0	(23)	0	(23)	0	100,324	0	0	0	1,063	.04/23/2030
14311X-AA-0	CGMS 2018-1 A1 - CDO		.10/20/2023	Paydown		179,025	179,025	178,040	185,682	0	(6,657)	0	(6,657)	0	179,025	0	0	0	10,581	.04/21/2031
143122-AC-3	CGMS 2021-11 B - CDO	C	.06/30/2023	Unknown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,944	.01/25/2034
14312J-AY-8	CGMS 2015-5 A1R - CDO		.01/06/2023	J.P. MORGAN CHASE BANK Mitsubishi UFJ		982,600	1,000,000	981,755	981,755	0	213	0	213	0	981,968	0	632	632	12,124	.01/20/2032
14315X-AC-2	CARMAX 2020-1 A3 - ABS		.01/06/2023	Securities		241,767	244,692	241,765	241,765	0	(25)	0	(25)	0	241,740	0	26	26	321	.12/16/2024
14367R-AC-2	CNART 231 B - ABS		.12/15/2023	Paydown		51,428	51,428	51,423	0	0	5	0	5	0	51,428	0	0	0	3,108	.03/16/2026
14687H-AE-3	CRVNA 2021-M4 D - ABS		.12/10/2023	Paydown		31,526	31,526	31,521	31,522	0	3	0	3	0	31,526	0	0	0	704	.09/11/2028
14855M-AA-6	CLAST 2019-1 A - ABS		.12/15/2023	Paydown		24,045	24,045	21,040	0	0	3,006	0	3,006	0	24,045	0	0	0	319	.04/15/2039
14856J-AA-2	CLAST 171R A - ABS		.12/15/2023	Paydown		338,887	338,887	338,883	338,884	0	2	0	2	0	338,887	0	0	0	4,029	.12/31/2041
14987V-AA-7	CBAM 2019-9 A - CDO	C	.10/16/2023	Paydown		1,182,652	1,182,652	1,182,652	1,182,652	0	0	0	0	0	1,182,652	0	0	0	51,734	.02/12/2030
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC		.12/15/2023	Wells Fargo		2,512,841	2,500,000	2,823,175	2,759,558	0	(59,191)	0	(59,191)	0	2,700,367	0	(187,527)	(187,527)	121,804	.06/30/2027
17180W-AA-3	CIFC 2018-2 A1 - CDO	C	.10/20/2023	Paydown		90,237	90,237	89,063	93,220	0	(2,983)	0	(2,983)	0	90,237	0	0	0	5,501	.04/21/2031
17275R-BH-4	CISCO SYSTEMS INC		.01/06/2023	Bank of America		883,656	900,000	884,015	884,015	0	558	0	558	0	884,573	0	(917)	(917)	6,505	.09/20/2023
172967-HD-6	CITIGROUP INC		.10/25/2023	Maturity @ 100.00		725,000	725,000	730,552	725,577	0	(577)	0	(577)	0	725,000	0	0	0	28,094	.10/25/2023
172967-JP-7	CITIGROUP INC		.01/06/2023	J.P. MORGAN CHASE BANK		1,891,949	1,950,000	1,944,916	1,948,104	0	19	0	19	0	1,948,124	0	(56,175)	(56,175)	13,049	.04/27/2025
172967-PA-3	CITIGROUP INC		.06/30/2023	Unknown		525,714	500,000	526,650	(936)	0	0	0	0	0	525,714	0	0	0	15,675	.11/17/2033
17320D-AG-3	CGCMT 2013-GCJ11 A4 - CMBS		.01/12/2023	Paydown		2,705,253	2,705,253	2,721,949	2,704,021	0	1,231	0	1,231	0	2,705,253	0	0	0	6,973	.04/12/2046
17320D-AQ-1	CGCMT 2013-GCJ11 B - CMBS		.04/14/2023	Paydown		931,000	931,000	935,114	931,527	0	(527)	0	(527)	0	931,000	0	0	0	10,695	.04/12/2046
18977W-2A-7	CNO GLOBAL FUNDING		.06/30/2023	Unknown		198,420	200,000	197,710	198,190	0	230	0	230	0	198,420	0	0	0	1,750	.10/07/2026
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		.12/01/2023	Paydown		55,844	55,844	55,843	55,836	0	8	0	8	0	55,844	0	0	0	448	.08/25/2066
19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS		.12/01/2023	Paydown		135,557	135,557	135,556	135,543	0	14	0	14	0	135,557	0	0	0	1,085	.09/27/2066
20030N-DA-6	COMCAST CORP		.06/30/2023	Adjustment		210,335	200,000	215,274	211,095	0	(760)	0	(760)	0	210,335	0	0	0	2,650	.02/01/2030
200340-AS-6	COMERICA INC		.05/17/2023	MILLENNIUM ADVISORS LLC		362,003	375,000	374,966	374,966	0	3	0	3	0	374,999	0	(12,996)	(12,996)	11,139	.07/31/2023
20268J-AA-1	COMMONSPRIT HEALTH		.06/30/2023	Morgan Stanley		2,888,082	2,985,000	2,871,951	2,871,951	0	1,738	0	1,738	0	2,873,689	0	14,393	14,393	24,112	.10/01/2024
20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS		.12/26/2023	Paydown		45,812	45,812	45,812	0	0	0	0	0	0	45,812	0	0	0	1,590	.01/25/2043
207932-AA-2	CAS 2023-R01 IM1 - CMO/RMBS		.12/26/2023	Paydown		284,278	284,278	284,278	0	0	0	0	0	0	284,278	0	0	0	10,317	.12/26/2042
208251-AE-8	CONOCOPHILLIPS CO		.06/30/2023	Unknown		251,086	200,000	263,563	255,142	0	(4,057)	0	(4,057)	0	251,086	0	0	0	6,950	.04/15/2029
209111-FC-2	CONSOLIDATED EDISON COMPANY OF NEW YORK		.06/30/2023	Unknown		288,683	250,000	292,240	289,422	0	(739)	0	(739)	0	288,683	0	0	0	4,938	.03/01/2043
21684A-AA-4	COOPERATIVE RABOBANK UA	C	.12/01/2023	Maturity @ 100.00		650,000	650,000	673,681	652,714	0	(2,714)	0	(2,714)	0	650,000	0	0	0	30,063	.12/01/2023

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Iden-tification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
21688A-AL-6	COOPERATIVE RABOBANK UA (NEW YORK BRANC		.01/10/2023	Maturity @ 100.00		1,175,000	1,175,000	1,134,721	1,174,763	0	237	0	237	0	1,175,000	0	0	0	16,156	.01/10/2023
21871X-AH-2	COREBRIDGE FINANCIAL INC		.06/30/2023	Unknown		179,834	200,000	178,974	0	0	150	0	150	0	179,834	0	0	0	0	.04/05/2032
22535W-AD-9	CREDIT AGRICOLE SA (LONDON BRANCH)	C.	.12/15/2023	NorthernTrust		686,931	700,000	663,803	688,762	0	6,068	0	6,068	0	694,830	0	(7,899)	(7,899)	27,490	.10/04/2024
22535W-AE-7	CREDIT AGRICOLE SA (LONDON BRANCH)	C.	.04/24/2023	Maturity @ 100.00		1,000,000	1,000,000	996,256	999,747	0	253	0	253	0	1,000,000	0	0	0	18,750	.04/24/2023
233046-AS-0	DNKN 211 A23 - RMBS		.11/20/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	174	.11/20/2051
23636T-AD-2	DANONE SA	C.	.01/06/2023	GOLDMAN, SACHS & CO.		980,350	1,000,000	978,717	978,717	0	630	0	630	0	979,347	0	1,003	1,003	4,890	.11/02/2023
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	D.	.01/06/2023	J.P. MORGAN CHASE BANK		2,156,044	2,200,000	2,158,642	2,158,642	0	1,450	0	1,450	0	2,160,092	0	(4,048)	(4,048)	16,857	.09/19/2023
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)		.06/30/2023	Unknown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	3,190	.01/07/2028
25278X-AN-9	DIAMONDBACK ENERGY INC		.06/30/2023	Unknown		210,124	200,000	212,402	210,866	0	(742)	0	(742)	0	210,124	0	0	0	3,500	.12/01/2029
254687-FN-1	WALT DISNEY CO		.12/15/2023	Wells Fargo		1,070,578	1,090,000	1,089,401	1,089,721	0	110	0	110	0	1,089,831	0	(19,254)	(19,254)	41,438	.03/24/2025
25601B-BB-0	DNB BANK ASA	C.	.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,605	.03/30/2028
25746U-DC-0	DOMINION ENERGY INC		.01/06/2023	Barclays Bank		1,324,152	1,325,000	1,323,980	1,323,980	0	656	0	656	0	1,324,636	0	(484)	(484)	15,780	.01/15/2023
25755T-AL-4	DPABS 2019-1 A2 - RMBS		.10/25/2023	Paydown		6,950	6,950	7,243	7,204	0	(254)	0	(254)	0	6,950	0	0	0	159	.10/25/2049
25755T-AN-0	DPABS 2021-1 A1 - RMBS		.10/25/2023	Paydown		6,150	6,150	6,145	6,146	0	4	0	4	0	6,150	0	0	0	102	.04/25/2051
260543-DG-5	DOW CHEMICAL CO		.06/30/2023	Unknown		269,117	250,000	269,840	0	0	(723)	0	(723)	0	269,117	0	0	0	6,081	.03/15/2033
26244K-AN-6	DRSLF 41 AR - CDO	C.	.01/06/2023	J P MORGAN SECURITIES		889,434	905,000	885,566	885,566	0	350	0	350	0	885,917	0	3,517	3,517	10,789	.04/15/2031
26245A-AA-8	DRSLF 58 A1 - CDO		.10/17/2023	Paydown		109,895	109,895	109,895	109,895	0	0	0	0	0	109,895	0	0	0	6,612	.07/17/2031
26441C-AN-5	DUKE ENERGY CORP		.01/06/2023	J.P. MORGAN CHASE BANK		540,898	550,000	540,164	540,164	0	188	0	188	0	540,352	0	546	546	4,870	.04/15/2024
26867L-AL-4	EMD FINANCE LLC		.12/15/2023	Northern Trust		2,313,820	2,375,000	2,360,346	2,371,331	0	1,564	0	1,564	0	2,372,895	0	(59,075)	(59,075)	96,484	.03/19/2025
26929H-AB-1	WAX 221 A1 - ABS		.12/15/2023	Paydown		1,800	1,800	1,655	1,45	0	145	0	145	0	1,800	0	0	0	62	.03/15/2052
27409L-AA-1	EAST OHIO GAS CO		.12/15/2023	Wells Fargo		949,440	1,000,000	986,310	990,305	0	3,486	0	3,486	0	993,791	0	(44,351)	(44,351)	12,148	.06/15/2025
28137R-AA-5	EDUSA 5 A - ABS		.12/26/2023	Paydown		61,756	61,756	61,159	65,086	0	(3,330)	0	(3,330)	0	61,756	0	0	0	1,576	.02/25/2039
28416L-AC-6	EHGVT 2021-A C - RMBS		.12/25/2023	Paydown		45,152	45,152	45,149	44,071	0	1,081	0	1,081	0	45,152	0	0	0	0	.08/27/2035
289907-AL-1	ELM21 21 D - CDO	C.	.10/23/2023	Paydown		560,000	560,000	560,000	560,000	0	0	0	0	0	560,000	0	0	0	53,573	.11/20/2035
29250N-AH-8	ENBRIDGE INC	C.	.01/06/2023	Barclays Bank		1,050,039	1,075,000	1,048,523	1,070,272	0	80	0	80	0	1,070,352	0	(20,313)	(20,313)	3,135	.06/10/2024
29374D-AC-2	EFF 2019-2 A3 - ABS		.05/20/2023	Paydown		850,000	850,000	849,905	849,993	0	7	0	7	0	850,000	0	0	0	6,200	.02/20/2025
29374W-AB-2	EFF 2019-3 A2 - ABS		.02/20/2023	Paydown		16,692	16,692	16,756	16,696	0	(4)	0	(4)	0	16,692	0	0	0	39	.05/20/2025
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC		.03/15/2023	Maturity @ 100.00		1,975,000	1,975,000	2,008,313	1,974,994	0	6	0	6	0	1,975,000	0	0	0	33,081	.03/15/2023
30040W-AG-3	EVERSOURCE ENERGY		.12/01/2023	Maturity @ 100.00		645,000	645,000	642,665	644,535	0	465	0	465	0	645,000	0	0	0	24,510	.12/01/2023
30227F-AE-0	ESA 21ESH B - CMBS		.12/15/2023	Paydown		41,470	41,470	40,899	0	0	570	0	570	0	41,470	0	0	0	1,463	.07/15/2038
30227F-AJ-9	ESA 21ESH D - CMBS		.12/15/2023	Paydown		32,705	32,705	32,312	32,785	0	(79)	0	(79)	0	32,705	0	0	0	1,699	.07/15/2038
30231G-BJ-0	EXXON MOBIL CORP		.12/15/2023	MORGAN STANLEY & CO LLC/SL CONDUIT		2,162,966	2,235,000	2,235,000	2,235,000	0	0	0	0	0	2,235,000	0	(72,034)	(72,034)	92,026	.03/19/2027
30262S-AR-9	FREMF 2015-K42 B - CMBS		.06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	.01/27/2048
30291H-AE-7	FREMF 2013-K28 B - CMBS		.02/27/2023	Paydown		450,000	450,000	458,859	449,315	0	685	0	685	0	450,000	0	0	0	2,089	.06/25/2046
30291M-AN-6	FREMF 2013-K31 B - CMBS		.04/25/2023	Paydown		750,000	750,000	744,023	747,922	0	2,078	0	2,078	0	750,000	0	0	0	9,081	.07/25/2046
30291R-AA-3	FREMF 2013-K34 B - CMBS		.07/25/2023	Paydown		4,450,000	4,450,000	4,642,828	4,471,356	0	(21,356)	0	(21,356)	0	4,450,000	0	0	0	98,280	.09/25/2046
30295X-AU-2	FREMF 2017-K724 C - CMBS		.12/26/2023	Paydown		1,542,000	1,542,000	1,522,243	1,534,899	0	7,101	0	7,101	0	1,542,000	0	0	0	53,635	.12/27/2049
30300Y-AS-8	FREMF 2017-K67 B - CMBS		.06/30/2023	Unknown		360,216	350,000	368,457	361,436	0	(1,220)	0	(1,220)	0	360,216	0	0	0	6,984	.09/27/2049
30305K-AG-9	FREMF 2017-K69 B - CMBS		.06/30/2023	Adjustment		350,961	350,000	357,147	353,342	0	(381)	0	(381)	0	352,961	0	0	0	6,596	.10/25/2049
30322D-AS-8	FRTKL 2021-SFR1 E1 - CMBS		.05/17/2023	FIRST UNION CAPITAL		853,945	1,000,000	999,973	999,712	0	(76)	0	(76)	0	999,637	0	(145,691)	(145,691)	11,069	.09/17/2038
30322D-AU-3	FRTKL 2021-SFR1 E2 - CMBS		.05/17/2023	FIRST UNION CAPITAL		851,758	1,000,000	999,974	999,697	0	(80)	0	(80)	0	999,616	0	(147,859)	(147,859)	11,769	.09/17/2038
31428X-AU-0	FEDEX CORP		.06/30/2023	Adjustment		231,032	200,000	233,716	231,592	0	(561)	0	(561)	0	231,032	0	0	0	4,100	.04/15/2026
337738-AS-7	FISERV INC		.01/06/2023	BNP PARIBAS SECURITIES CORP.		2,907,210	3,000,000	2,898,882	2,898,882	0	1,634	0	1,634	0	2,900,516	0	6,694	6,694	43,313	.07/01/2024
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		.06/30/2023	Unknown		205,634	200,000	206,816	206,021	0	(386)	0	(386)	0	205,634	0	0	0	2,850	.05/15/2030
341081-FJ-1	FLORIDA POWER & LIGHT CO		.06/01/2023	Maturity @ 100.00		475,000	475,000	460,850	474,271	0	729	0	729	0	475,000	0	0	0	6,531	.06/01/2023
34531N-AA-4	FORD 2020-REV1 A - ABS		.12/19/2023	BNP Paribas		8,284,891	8,600,000	8,995,438	8,795,124	0	(88,785)	0	(88,785)	0	8,706,339	0	(421,448)	(421,448)	178,364	.08/15/2031
35137L-AL-9	FOX CORP		.06/30/2023	Unknown		264,814	250,000	269,505	265,839	0	(1,025)	0	(1,025)	0	264,814	0	0	0	4,375	.04/08/2030
35563B-AJ-9	FREMF 2014-K37 B - CMBS		.06/30/2023	Adjustment		350,504	350,000	371,479	351,835	0	(1,331)	0	(1,331)	0	350,504	0	0	0	8,086	.01/25/2047
361448-AJ-9	GATX CORP		.06/30/2023	Unknown		145,152	150,000	138,728	144,466	0	687	0	687	0	145,152	0	0	0	2,438	.09/15/2026

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 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 Con- tractual Maturity Date
361970-AG-4	GSMS 2013-G1 B - CMBS		12/01/2023	Paydown		120,356	120,356	116,820	119,402	0	954	0	954	0	120,356	0	0	0	1,029	04/11/2031
36253B-AE-3	GSMS 2014-GC22 D - CMBS		07/12/2023	COR CLEARING LLC		312,375	735,000	529,438	637,988	54,501	19,864	176,703	(102,338)	0	535,649	0	(223,274)	(223,274)	21,526	06/12/2047
36257P-AG-3	GMCAR 2019-3 C - ABS		04/16/2023	Paydown		1,500,000	1,500,000	1,499,756	1,499,932	0	68	0	68	0	1,500,000	0	0	0	13,100	01/16/2025
36262W-BL-9	GSMS 21PJ8 B2 - CMO/RMBS		12/01/2023	Paydown		42,507	42,507	43,293	43,287	0	(780)	0	(780)	0	42,507	0	0	0	632	01/25/2052
36264N-AB-0	HALEON UK CAPITAL PLC	C	12/15/2023	Northern Trust		4,725,064	4,850,000	4,774,583	4,791,828	0	24,658	0	24,658	0	4,816,486	0	(91,422)	(91,422)	187,348	03/24/2025
36269C-AE-3	GSMS 22SHIP C - CMBS		08/15/2023	Paydown		170,000	170,000	166,513	167,629	0	2,371	0	2,371	0	170,000	0	0	0	7,729	08/15/2036
36320W-AL-0	GALXY XXI AR - CDO	C	10/20/2023	Paydown		234,800	234,800	234,800	234,800	0	0	0	0	0	234,800	0	0	0	13,608	04/21/2031
36321J-AC-8	GALXY XXVIII A1 - CDO	C	10/16/2023	Paydown		28,880	28,880	28,463	30,062	0	(1,182)	0	(1,182)	0	28,880	0	0	0	1,759	07/15/2031
369550-BG-2	GENERAL DYNAMICS CORP		01/06/2023	JP Morgan		1,956,400	2,000,000	1,947,088	1,947,088	0	537	0	537	0	1,947,625	0	8,776	8,776	10,694	05/15/2025
370334-CF-9	GENERAL MILLS INC		12/15/2023	Northern Trust		4,041,329	4,100,000	4,096,023	4,098,575	0	583	0	583	0	4,099,159	0	(57,830)	(57,830)	192,244	04/17/2025
373298-BN-7	GEORGIA-PACIFIC LLC		01/06/2023	PERSHING LLC		849,545	799,000	849,442	849,442	0	(401)	0	(401)	0	849,042	0	503	503	6,384	12/01/2025
373298-CF-3	GEORGIA-PACIFIC LLC		05/24/2023	Call @ 101.44		862,223	850,000	1,120,086	885,509	0	(13,352)	0	(13,352)	0	872,157	0	(9,934)	(9,934)	58,367	01/15/2024
375558-BL-6	GILEAD SCIENCES INC		01/06/2023	MARKETAXESS		886,284	900,000	884,713	884,713	0	579	0	579	0	885,292	0	992	992	8,063	09/01/2023
37940X-AB-8	GLOBAL PAYMENTS INC		06/30/2023	Unknown		258,101	250,000	260,015	258,729	0	(628)	0	(628)	0	258,101	0	0	0	4,000	08/15/2029
38021E-AA-2	GOAL 2010-1 NTS - ABS		11/27/2023	Paydown		329,192	329,192	326,098	341,700	0	(12,507)	0	(12,507)	0	329,192	0	0	0	10,402	08/25/2048
38141G-CU-6	GOLDMAN SACHS GROUP INC		06/30/2023	Unknown		372,311	350,000	373,121	0	0	(810)	0	(810)	0	372,311	0	0	0	10,719	02/15/2033
38141G-WB-6	GOLDMAN SACHS GROUP INC		01/06/2023	Morgan Stanley		4,472,666	4,675,000	4,459,819	4,459,819	0	1,241	0	1,241	0	4,461,060	0	11,606	11,606	81,994	01/26/2027
40414L-AM-1	HEALTHPEAK PROPERTIES INC		12/15/2023	Northern Trust		902,689	925,000	917,461	923,213	0	812	0	812	0	924,024	0	(21,335)	(21,335)	43,506	02/01/2025
40414L-AN-9	HEALTHPEAK PROPERTIES INC		12/15/2023	Various		4,163,953	4,250,000	4,461,027	4,325,535	0	(45,125)	0	(45,125)	0	4,280,410	0	(116,458)	(116,458)	140,833	06/01/2025
404280-BK-4	HSBC HOLDINGS PLC	C	12/15/2023	HSBC Brokerage		2,614,466	2,700,000	2,934,090	2,889,997	0	(40,487)	0	(40,487)	0	2,849,510	0	(235,045)	(235,045)	132,006	03/13/2028
40434L-AC-9	HP INC		06/30/2023	Unknown		209,418	200,000	211,348	210,047	0	(630)	0	(630)	0	209,418	0	0	0	3,400	06/17/2030
40442A-AC-3	HIT 22HI32 B - CMBS		08/15/2023	Paydown		10,956	10,956	10,901	10,976	0	(21)	0	(21)	0	10,956	0	0	0	517	07/15/2039
406216-BG-5	HALLIBURTON CO		12/15/2023	Northern Trust		709,282	725,000	738,645	729,685	0	(1,663)	0	(1,663)	0	728,023	0	(18,741)	(18,741)	30,152	11/15/2025
411707-AK-8	HNGRY 2021-1 A2 - RMBS		12/20/2023	Paydown		10,000	10,000	10,101	10,078	0	(78)	0	(78)	0	10,000	0	0	0	179	06/20/2051
42806M-AW-9	HERTZ 223 C - ABS		12/25/2023	Paydown		145,000	145,000	144,989	145,004	0	(4)	0	(4)	0	145,000	0	0	0	5,782	03/25/2025
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2035
429827-AY-4	HEF 2014-1 NTS - ABS		05/25/2023	Paydown		467,332	467,332	467,441	474,734	0	(7,401)	0	(7,401)	0	467,332	0	0	0	8,601	05/25/2034
43283B-AC-7	HGVF 221D C - RMBS		12/20/2023	Paydown		50,907	50,907	50,900	50,900	0	7	0	7	0	50,907	0	0	0	1,164	06/20/2034
				MARKETAXESS CORPORATION																
437076-AZ-5	HOME DEPOT INC		01/06/2023			895,554	900,000	894,657	894,657	0	534	0	534	0	895,191	0	363	363	6,683	04/01/2023
437300-AJ-5	HPA 211 E - CMBS		12/01/2023	Paydown		12,225	12,225	12,225	12,220	0	5	0	5	0	12,225	0	0	0	168	09/19/2041
438516-CB-0	HONEYWELL INTERNATIONAL INC		12/15/2023	Northern Trust		1,904,280	2,000,000	2,071,520	2,036,875	0	(15,188)	0	(15,188)	0	2,021,686	0	(117,406)	(117,406)	28,350	06/01/2025
442851-BG-5	THE HOWARD UNIVERSITY		06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,756	10/01/2051
446150-AM-6	HUNTINGTON BANCSHARES INC		06/30/2023	SUMRIDGE PARTNERS LLC		1,328,421	1,425,000	1,534,900	1,474,494	0	(8,051)	0	(8,051)	0	1,466,443	0	(138,023)	(138,023)	29,089	05/15/2025
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES INC		01/06/2023	U.S. Bank		2,684,507	2,775,000	2,681,469	2,681,469	0	960	0	960	0	2,682,428	0	2,079	2,079	20,445	05/01/2025
44891A-AW-7	HYUNDAI CAPITAL AMERICA		06/08/2023	Maturity @ 100.00		1,225,000	1,225,000	1,224,339	1,224,937	0	63	0	63	0	1,225,000	0	0	0	25,266	06/08/2023
449258-AA-0	ICG 2018-1 A1 - CDO	C	10/23/2023	Paydown		329,907	329,907	323,597	253,810	0	(5,329)	0	(5,329)	0	329,907	0	0	0	16,202	04/21/2031
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO		12/20/2023	Paydown		77,215	77,215	80,110	80,011	0	(2,796)	0	(2,796)	0	77,215	0	0	0	1,438	08/20/2043
454889-AP-1	INDIANA MICHIGAN POWER CO		03/15/2023	Maturity @ 100.00		1,725,000	1,725,000	1,697,711	1,723,684	0	1,316	0	1,316	0	1,725,000	0	0	0	27,600	03/15/2023
45783N-AA-5	INSTR 2021-1 A - ABS		12/15/2023	Paydown		69,355	69,355	69,328	69,334	0	21	0	21	0	69,355	0	0	0	805	02/16/2054
45823T-AL-0	INTACT FINANCIAL CORP	C	06/30/2023	Unknown		202,075	200,000	202,142	0	0	(67)	0	(67)	0	202,075	0	0	0	5,459	09/22/2032
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP		06/30/2023	Unknown		210,097	200,000	215,404	210,881	0	(784)	0	(784)	0	210,097	0	0	0	3,500	05/15/2029
465685-AK-1	ITC HOLDINGS CORP		06/30/2023	Adjustment		151,347	150,000	154,275	151,577	0	(230)	0	(230)	0	151,347	0	0	0	2,438	06/30/2026
466365-AE-3	JACK 221 A22 - RMBS		11/25/2023	Paydown		14,000	14,000	14,000	0	0	0	0	0	0	14,000	0	0	0	362	02/26/2052
46647P-DH-6	JPMORGAN CHASE & CO		06/30/2023	Unknown		339,295	350,000	338,856	0	0	439	0	439	0	339,295	0	0	0	8,596	07/25/2033
46653L-CG-9	JPMIT 20LTV2 B3 - CMO/RMBS		12/01/2023	Paydown		39,851	39,851	41,902	41,406	0	(1,555)	0	(1,555)	0	39,851	0	0	0	875	11/25/2050
46654A-BZ-1	JPMIT 2110 B2 - CMO/RMBS		12/01/2023	Paydown		61,030	61,030	62,224	61,030	0	(1,642)	0	(1,642)	0	61,030	0	0	0	946	12/26/2051
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO		01/06/2023	DEUTSCHE BANK		642,980	650,000	640,834	640,834	0	183	0	183	0	641,016	0	1,964	1,964	8,401	04/01/2024
49326E-EJ-8	KEYCORP		03/22/2023	MARKETAXESS CORP		806,580	1,000,000	990,660	993,436	0	200	0	200	0	993,637	0	(187,057)	(187,057)	12,254	10/01/2029
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP		01/06/2023	MORGAN STANLEY CO		1,160,254	1,175,000	1,156,809	1,156,809	0	277	0	277	0	1,157,085	0	3,168	3,168	17,894	09/01/2024

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
50189C-AQ-4	LCM XXI BR - CDO	C	10/20/2023	Paydown		1,040,000	1,040,000	1,040,000	1,040,000	0	0	0	0	0	1,040,000	0	0	0	60,553	04/20/2028
50247V-AA-7	LYB INTERNATIONAL FINANCE BV	C	01/06/2023	Bank of America		813,395	818,000	811,836	811,836	0	292	0	292	0	812,128	0	1,267	1,267	15,906	07/15/2023
55037A-AB-4	AKER BP ASA	C	06/30/2023	Unknown		169,104	200,000	167,672	0	0	0	0	1,432	0	169,104	0	0	0	3,100	07/15/2031
55292R-AA-9	MAPSL 211 A - ABS	C	12/15/2023	Paydown		277,586	277,586	279,667	279,322	0	(1,736)	0	(1,736)	0	277,586	0	0	0	4,722	06/15/2046
55293D-AG-6	MHP 2022-MHIL D - CMBS	C	10/15/2023	Paydown		129,096	129,096	128,553	130,501	0	(1,405)	0	(1,405)	0	129,096	0	0	0	7,119	01/18/2039
55316P-AJ-6	MKT 2020-525M D - CMBS	C	06/22/2023	SALOMON BROTHERS INC		61,306	170,000	170,200	170,149	0	(11)	0	(11)	0	170,139	0	(108,833)	(108,833)	2,886	02/12/2040
55336V-AG-5	MPLX LP	C	01/06/2023	BARCLAYS CAPITAL		1,665,252	1,675,000	1,662,364	1,662,364	0	161	0	161	0	1,662,525	0	2,727	2,727	8,846	12/01/2024
55336V-AJ-9	MPLX LP	C	12/15/2023	Northern Trust		3,571,200	3,600,000	3,960,144	3,752,344	0	(66,625)	0	(66,625)	0	3,685,719	0	(114,519)	(114,519)	184,275	06/01/2025
55336V-BU-3	MPLX LP	C	06/30/2023	Unknown		192,412	200,000	192,096	0	0	316	0	316	0	192,412	0	0	0	5,500	09/01/2032
553514-AC-4	MSBAM 2012-OKSV A2 - CMBS	C	12/01/2023	Paydown		60,103	60,103	59,735	59,754	0	350	0	350	0	60,103	0	0	0	1,300	10/18/2030
55400V-AC-5	MVIOT 222 C - RMBS	C	12/20/2023	Paydown		28,412	28,412	28,410	28,412	0	1	0	1	0	28,412	0	0	0	1,289	10/21/2041
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2023	Paydown		82,742	82,742	69,649	0	0	13,093	0	13,093	0	82,742	0	0	0	1,767	10/15/2039
55608J-AR-9	MACQUARIE GROUP LTD	C	12/15/2023	JP MORGAN		1,864,372	2,025,000	1,972,310	1,981,849	0	8,576	0	8,576	0	1,990,422	0	(126,052)	(126,052)	36,460	01/12/2027
55820N-AQ-3	MDPK 24R BR - CDO	C	06/30/2023	Unknown		256,554	250,000	249,950	0	1,437	0	0	1,437	0	256,554	0	0	0	7,974	10/22/2029
56501R-AK-2	MANULIFE FINANCIAL CORP	C	06/30/2023	Unknown		203,318	200,000	204,616	203,741	0	(423)	0	(423)	0	203,318	0	0	0	2,484	05/19/2027
57109K-AD-7	MFT 2022-1 D - ABS	C	09/14/2023	SALOMON BROTHERS INC		905,313	1,000,000	984,029	985,193	0	6,164	0	6,164	0	991,357	0	(86,044)	(86,044)	25,708	04/15/2032
571676-AA-3	MARS INC	C	12/15/2023	Northern Trust		3,471,969	3,575,000	3,572,641	3,574,074	0	390	0	390	0	3,574,464	0	(102,496)	(102,496)	117,439	04/01/2025
571748-BG-6	MARSH & MCLENNAN COMPANIES INC	C	06/30/2023	Unknown		111,377	100,000	114,341	112,339	0	(962)	0	(962)	0	111,377	0	0	0	2,188	03/15/2029
571903-BG-7	MARRIOTT INTERNATIONAL INC	C	06/30/2023	Unknown		168,175	200,000	166,624	0	0	1,551	0	1,551	0	168,175	0	0	0	2,850	04/15/2031
573874-AJ-3	MARVELL TECHNOLOGY INC	C	06/30/2023	Unknown		204,191	200,000	204,942	(246)	0	(246)	0	(246)	0	204,191	0	0	0	2,950	04/15/2031
58013M-FP-4	MCDONALD'S CORP	C	12/15/2023	GOLDMAN SACHS		2,063,388	2,125,000	2,114,694	2,118,251	0	1,295	0	1,295	0	2,119,546	0	(56,158)	(56,158)	102,317	07/01/2027
581760-AS-4	MCLAREN HEALTH CARE CORP	C	06/30/2023	Adjustment		190,597	200,000	190,234	190,387	0	210	0	210	0	190,597	0	0	0	4,534	05/15/2038
58403Y-AN-6	MED 2021-MDLN C - CMBS	C	05/15/2023	Paydown		4,776	4,776	0	0	0	0	0	0	0	4,776	0	0	0	0	11/15/2038
58403Y-AR-7	MED 2021-MDLN D - CMBS	C	05/15/2023	Paydown		1,170	1,170	1,099	1,109	0	61	0	61	0	1,170	0	0	0	16	11/15/2038
59156R-BB-3	METLIFE INC	C	02/10/2023	Call @ 100.00		1,385,000	1,385,000	1,463,657	1,394,705	0	(1,511)	0	(1,511)	0	1,393,194	0	(8,194)	(8,194)	9,243	09/15/2023
59156R-BQ-0	METLIFE INC	C	12/15/2023	Wells Fargo		439,547	450,000	449,964	0	4	0	0	4	0	449,992	0	(10,446)	(10,446)	17,820	11/13/2025
59523U-AM-9	MID-AMERICA APARTMENTS LP	C	01/06/2023	MESIROW		1,946,660	2,000,000	1,936,654	1,936,654	0	522	0	522	0	1,937,176	0	9,484	9,484	12,222	11/15/2025
595620-AK-1	MIDAMERICAN ENERGY CO	C	01/06/2023	PERSHING LLC		1,486,215	1,500,000	1,485,980	1,485,980	0	505	0	505	0	1,486,484	0	(269)	(269)	17,729	09/15/2023
60510M-AB-4	MLANE 2021-A B - ABS	C	08/16/2023	Paydown		915,000	915,000	915,365	915,213	0	(213)	0	(213)	0	915,000	0	0	0	11,045	09/15/2026
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	06/30/2023	Adjustment		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,017	07/20/2028
60689W-AJ-0	VENTR II A1 - CDO	C	10/23/2023	Paydown		285,421	285,421	282,592	293,133	0	(7,712)	0	(7,712)	0	285,421	0	0	0	11,297	07/23/2030
610202-BP-7	MONONGAHELA POWER CO	C	06/30/2023	Unknown		183,315	150,000	185,784	183,864	0	(548)	0	(548)	0	183,315	0	0	0	4,050	12/15/2043
61691Q-AD-0	MSC 2018-L1 A3 - CMBS	C	06/30/2023	Unknown		842,665	755,000	886,388	851,268	0	(8,603)	0	(8,603)	0	842,665	0	0	0	15,625	10/17/2051
61691R-AD-8	MSC 2018-H4 A3 - CMBS	C	12/01/2023	Paydown		210,833	210,833	212,928	211,833	0	(1,000)	0	(1,000)	0	210,833	0	0	0	7,292	12/15/2051
617446-7X-1	MORGAN STANLEY	C	01/06/2023	Sumridge Partners		425,111	425,000	424,232	0	7	0	0	7	0	424,240	0	871	871	2,715	11/24/2025
61744Y-AN-8	MORGAN STANLEY	C	01/06/2023	PERSHING LLC		3,797,720	3,800,000	3,796,865	3,796,865	0	1,283	0	1,283	0	3,798,148	0	(428)	(428)	55,087	01/23/2023
61747Y-EY-7	MORGAN STANLEY	C	06/30/2023	Adjustment		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	11,099	10/18/2033
61761J-VL-0	MORGAN STANLEY	C	12/15/2023	Various		3,998,491	4,075,000	4,004,267	0	1,099	0	0	1,099	0	4,006,612	0	(8,121)	(8,121)	63,607	10/23/2024
61762T-AD-8	MSBAM 2013-C11 A3 - CMBS	C	07/17/2023	Paydown		624,857	624,857	639,697	629,488	0	(4,632)	0	(4,632)	0	624,857	0	0	0	8,694	08/17/2046
61762T-AE-6	MSBAM 2013-C11 A4 - CMBS	C	10/17/2023	Paydown		955,000	955,000	958,619	956,479	0	(1,479)	0	(1,479)	0	955,000	0	0	0	26,080	08/17/2046
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS	C	12/01/2023	Paydown		259,529	259,529	261,547	(639)	0	0	0	0	0	259,529	0	0	0	0	11/15/2052
62917J-AC-4	NLT 2021-INV2 A3 - CMO/RMBS	C	12/01/2023	Paydown		80,183	80,183	80,183	80,180	0	3	0	3	0	80,183	0	0	0	639	08/25/2056
629377-CL-4	NRG ENERGY INC	C	06/30/2023	Unknown		215,190	200,000	218,860	216,388	0	(1,197)	0	(1,197)	0	215,190	0	0	0	4,450	06/15/2029
62947Q-BC-1	NXP BV	C	06/30/2023	Unknown		231,400	200,000	234,209	(2,809)	0	0	0	0	0	231,400	0	0	0	5,550	12/01/2028
631709-AA-0	NCC 2017-II AL - CDO	C	10/16/2023	Paydown		1,891,841	1,891,841	1,891,841	1,891,841	0	0	0	0	0	1,891,841	0	0	0	65,328	01/15/2030
637432-NJ-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN	C	01/06/2023	U.S. Bank		848,215	850,000	847,834	0	433	0	0	433	0	848,267	0	(52)	(52)	9,244	02/15/2023
63943B-AA-1	NAVTR 2021-1 A - ABS	C	12/15/2023	Paydown		65,714	65,714	65,711	65,712	0	3	0	3	0	65,714	0	0	0	986	11/15/2046
63943B-AB-9	NAVTR 2021-1 B - ABS	C	12/15/2023	Paydown		71,429	71,429	71,308	71,317	0	111	0	111	0	71,429	0	0	0	1,382	11/15/2046
641062-AD-6	NESTLE HOLDINGS INC	C	09/24/2023	Maturity @ 100.00		1,949,998	1,950,000	1,949,649	0	53	0	0	53	0	1,949,998	0	0	0	61,975	09/24/2023
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING	C	06/30/2023	Unknown		163,359	200,000	161,610	0	0	1,749	0	1,749	0	163,359	0	0	0	1,850	08/01/2031

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
651639-AW-6	NEWMONT CORPORATION		.06/30/2023	Unknown		254,768	200,000	260,567	256,664	0	(1,896)	0	(1,896)	0	254,768	0	0	0	5,875	.04/01/2035
65479K-AE-0	NAROT 2019-A A4 - ABS		.01/06/2023	Unknown		493,429	494,627	493,068	493,068	0	(20)	0	(20)	0	493,048	0	381	381	1,030	.09/15/2025
65557C-AY-9	NORDEA BANK ABP	C	.08/30/2023	Maturity @ 100.00		1,700,000	1,700,000	1,697,705	1,699,810	0	190	0	190	0	1,700,000	0	0	0	63,750	.08/30/2023
65559C-AE-1	NORDEA BANK ABP	C	.12/15/2023	Northern Trust		2,576,604	2,800,000	2,796,640	2,797,461	0	595	0	595	0	2,798,056	0	(221,452)	(221,452)	46,900	.09/30/2026
665859-AX-2	NORTHERN TRUST CORP		.06/30/2023	Unknown		217,574	200,000	218,270	0	0	(696)	0	(696)	0	217,574	0	0	0	6,125	.11/02/2032
666807-BM-3	NORTHROP GRUMMAN CORP		.12/15/2023	Northern Trust		3,949,844	4,050,000	4,049,393	4,049,915	0	39	0	39	0	4,049,955	0	(100,111)	(100,111)	169,427	.01/15/2025
67102S-AL-8	OPC 2014-5 A1R - CDO	C	.10/26/2023	Paydown		49,964	49,964	49,964	49,964	0	0	0	0	0	49,964	0	0	0	2,879	.04/28/2031
67109B-DC-5	CHALF 151RRR AR3 - CDO		.01/06/2023	Bank of America		1,953,620	2,000,000	1,944,899	1,944,899	0	224	0	224	0	1,945,122	0	8,498	8,498	24,792	.01/19/2037
67118A-AN-5	OPG 21PORT E - CMBS		.11/15/2023	Paydown		58,230	58,230	57,746	58,970	0	(740)	0	(740)	0	58,230	0	0	0	1,835	.10/15/2036
68233J-CE-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		.01/06/2023	GOLDMAN		2,412,984	2,490,000	2,362,873	2,362,873	0	273	0	273	0	2,363,146	0	49,838	49,838	11,195	.06/01/2032
68389X-BF-1	ORACLE CORP		.06/30/2023	Unknown		237,330	200,000	240,284	237,948	0	(618)	0	(618)	0	237,330	0	0	0	4,125	.05/15/2045
68902V-AH-0	OTIS WORLDWIDE CORP		.12/15/2023	Northern Trust		4,081,913	4,250,000	4,062,065	4,104,061	0	60,817	0	60,817	0	4,164,878	0	(82,965)	(82,965)	105,341	.04/05/2025
693342-AB-3	PCG 2022-A A2 - ABS		.06/30/2023	Unknown		200,000	200,000	199,994	0	0	(40)	0	(40)	0	200,000	0	0	0	4,263	.06/01/2038
693342-AG-2	PCG 2022-B A2 - ABS		.06/30/2023	Unknown		300,297	300,000	299,981	300,153	0	145	0	145	0	300,297	0	0	0	12,238	.06/01/2039
693475-BJ-3	PNC FINANCIAL SERVICES GROUP INC		.06/30/2023	Unknown		106,124	100,000	106,354	0	0	(230)	0	(230)	0	106,124	0	0	0	3,019	.10/28/2033
69352P-AM-5	PPL CAPITAL FUNDING INC		.06/30/2023	Unknown		104,912	100,000	105,200	104,976	0	(64)	0	(64)	0	104,912	0	0	0	2,000	.09/15/2047
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		.06/30/2023	Unknown		179,227	200,000	174,448	177,179	0	2,048	0	2,048	0	179,227	0	0	0	1,450	.01/20/2028
701094-AM-6	PARKER-HANNIFIN CORP		.01/06/2023	PERSHING LLC		1,063,843	1,100,000	1,061,108	1,061,108	0	649	0	649	0	1,061,757	0	2,086	2,086	2,145	.06/14/2024
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST		.12/15/2023	Wells Fargo		1,838,969	1,875,000	1,931,146	1,894,255	0	(8,341)	0	(8,341)	0	1,885,914	0	(46,945)	(46,945)	93,513	.02/15/2025
709599-BB-9	PENSKE TRUCK LEASING CO LP		.06/30/2023	Unknown		99,978	100,000	99,796	99,960	0	18	0	18	0	99,978	0	0	0	1,950	.02/01/2024
718172-CP-2	PHILIP MORRIS INTERNATIONAL INC		.06/30/2023	Unknown		99,564	100,000	99,383	99,535	0	29	0	29	0	99,564	0	0	0	1,050	.05/01/2030
718546-AR-5	PHILLIPS 66		.06/30/2023	Unknown		213,702	200,000	218,104	215,132	0	(1,430)	0	(1,430)	0	213,702	0	0	0	3,900	.03/15/2028
72703P-AC-7	PLNT 191 A2 - ABS		.12/05/2023	Paydown		2,900	2,900	2,596	2,597	0	303	0	303	0	2,900	0	0	0	70	.12/05/2049
741503-AW-6	BOOKING HOLDINGS INC		.01/06/2023	PERSHING LLC		2,101,281	2,150,000	2,144,453	2,148,602	0	15	0	15	0	2,148,617	0	(47,336)	(47,336)	25,068	.03/15/2025
743263-AE-5	PROGRESS ENERGY INC		.06/30/2023	Unknown		201,993	150,000	211,176	204,975	0	(2,981)	0	(2,981)	0	201,993	0	0	0	5,813	.03/01/2031
747525-AR-4	QUALCOMM INC		.01/06/2023	National Financial Services		4,170,199	4,175,000	4,168,842	4,168,842	0	1,911	0	1,911	0	4,170,753	0	(554)	(554)	48,244	.01/30/2023
74980E-AS-7	RRAM 7R A2B - CDO	C	.06/30/2023	Unknown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,718	.01/15/2037
761713-BG-0	REYNOLDS AMERICAN INC		.12/15/2023	MORGAN STANLEY		1,454,896	1,475,000	1,548,396	1,497,281	0	(9,531)	0	(9,531)	0	1,487,749	0	(32,854)	(32,854)	66,914	.06/12/2025
78009P-EH-0	NATWEST GROUP PLC	C	.06/30/2023	Unknown		226,953	200,000	233,716	229,177	0	(2,225)	0	(2,225)	0	226,953	0	0	0	5,076	.01/27/2030
78403D-AH-3	SBATOW 2014-2 2C - RMBS		.06/30/2023	Unknown		350,472	350,000	351,894	351,441	0	(970)	0	(970)	0	350,472	0	0	0	7,899	.10/15/2049
78409V-BG-8	S&P GLOBAL INC		.12/15/2023	Northern Trust		2,478,961	2,500,000	2,550,300	2,544,645	0	(6,186)	0	(6,186)	0	2,539,660	0	(60,699)	(60,699)	115,033	.05/01/2029
78432Y-AA-7	SGR 212 A1 - CMO/RMBS		.12/25/2023	Paydown		95,296	95,296	77,905	78,124	0	17,172	0	17,172	0	95,296	0	0	0	749	.12/27/2061
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		.12/25/2023	Paydown		50,516	57,903	53,009	53,102	0	4,800	0	4,800	0	57,903	0	(7,387)	(7,387)	1,099	.03/27/2062
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		.12/25/2023	Paydown		60,219	60,219	60,218	60,210	0	9	0	9	0	60,219	0	0	0	1,327	.03/27/2062
78449A-AA-0	SLAM 2021-1 A - ABS	C	.12/15/2023	Paydown		19,464	19,464	16,553	0	0	2,910	0	2,910	0	19,464	0	0	0	198	.06/15/2046
78449M-AA-4	SMB 2021-D A1A - ABS		.12/15/2023	Paydown		78,841	78,842	71,007	70,847	0	7,994	0	7,994	0	78,842	0	0	0	516	.03/17/2053
78472U-AG-3	SREIT 2021-HFP D - CMBS		.12/15/2023	Paydown		69,235	69,235	68,830	69,986	0	(751)	0	(751)	0	69,235	0	0	0	4,641	.11/15/2038
785592-AM-8	SABINE PASS LIQUEFACTION LLC		.12/15/2023	Northern Trust		4,584,242	4,575,000	4,769,300	4,720,032	0	(71,525)	0	(71,525)	0	4,648,507	0	(64,265)	(64,265)	334,547	.03/01/2025
785592-AX-4	SABINE PASS LIQUEFACTION LLC		.06/30/2023	Unknown		221,706	200,000	226,422	223,245	0	(1,539)	0	(1,539)	0	221,706	0	0	0	4,500	.05/15/2030
80290C-AE-4	SBCLN 2021-1 B - ABS		.12/15/2023	Paydown		187,751	187,751	187,751	187,751	0	0	0	0	0	187,751	0	0	0	1,774	.12/15/2031
80290C-AS-3	SBCLN 22A B - ABS		.12/15/2023	Paydown		261,620	261,620	258,741	261,620	0	2,402	0	2,402	0	261,620	0	0	0	7,126	.05/17/2032
806851-AG-6	SCHLUMBERGER HOLDINGS CORP		.12/15/2023	Northern Trust		1,968,311	2,000,000	2,077,380	2,035,527	0	(11,905)	0	(11,905)	0	2,023,622	0	(55,311)	(55,311)	77,578	.12/21/2025
81748W-AA-4	SEMT 2021-A A1 - CMO/RMBS		.12/01/2023	Paydown		67,070	67,070	54,117	0	0	12,953	0	12,953	0	67,070	0	0	0	529	.06/26/2051
81761T-AG-0	SERY 2021-1 A22 - RMBS		.10/30/2023	Paydown		21,552	21,552	21,552	21,552	0	0	0	0	0	21,552	0	0	0	349	.07/31/2051
826934-AC-5	SRFC 2022-3 C - RMBS		.12/20/2023	Paydown		107,411	107,411	107,386	107,386	0	25	0	25	0	107,411	0	0	0	3,887	.07/20/2039
830867-AB-3	SKYMILES IP LTD		.06/30/2023	Unknown		162,194	150,000	165,375	163,237	0	(1,043)	0	(1,043)	0	162,194	0	0	0	3,563	.10/20/2028
83368R-BH-4	SOCIETE GENERALE SA	C	.06/30/2023	Unknown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,797	.01/19/2028
83438L-AB-7	SOLRR 211 B - ABS	C	.12/15/2023	Paydown		60,780	60,780	60,779	60,779	0	1	0	1	0	60,780	0	0	0	1,136	.10/15/2046
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		.12/20/2023	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	214	.08/21/2051

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
842587-CV-7	SOUTHERN CO		12/15/2023	GOLDMAN SACHS		982,032	1,025,000	995,070	1,012,406	0	3,315	0	3,315	0	1,015,722	0	(33,690)	(33,690)	48,858	07/01/2026
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		12/15/2023	Northern Trust		1,220,613	1,250,000	1,244,775	1,248,689	0	561	0	561	0	1,249,250	0	(28,638)	(28,638)	55,174	03/15/2025
855244-BC-2	STARBUCKS CORP		06/30/2023	Unknown		177,630	200,000	176,642	0	0	988	0	988	0	177,630	0	0	0	3,000	02/14/2032
85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS		12/01/2023	Paydown		81,703	81,703	79,890	80,464	0	1,238	0	1,238	0	81,703	0	0	0	1,967	03/25/2067
857477-AL-7	STATE STREET CORP		05/15/2023	Maturity @ 100.00		825,000	825,000	797,313	823,700	0	1,300	0	1,300	0	825,000	0	0	0	12,788	05/15/2023
857477-BC-6	STATE STREET CORP		12/04/2023	Call @ 100.00		645,000	645,000	645,000	645,000	0	0	0	0	0	645,000	0	0	0	24,355	12/03/2024
857477-BM-4	STATE STREET CORP		12/15/2023	Northern Trust		406,661	420,000	420,000	420,000	0	0	0	0	0	420,000	0	(13,339)	(13,339)	14,858	03/30/2026
857477-BV-4	STATE STREET CORP		06/30/2023	Adjustment		201,295	200,000	201,400	201,353	(58)	0	0	(58)	0	201,295	0	0	0	4,164	08/04/2033
87162W-AH-3	TD SYNNEX CORP		06/30/2023	Unknown		196,090	200,000	195,016	195,739	0	351	0	351	0	196,090	0	0	0	2,375	08/09/2028
87165V-AF-6	SYMP XVI AR - CDO	C	01/06/2023	Deutsche Bank		710,935	725,000	710,219	710,219	0	237	0	237	0	710,456	0	479	479	8,951	10/15/2031
87167Q-AC-2	SYMP 24 A - CDO	C	01/06/2023	Wells Fargo		1,836,192	1,860,000	1,832,081	1,832,081	0	259	0	259	0	1,832,340	0	3,852	3,852	22,264	01/23/2032
87342R-AG-9	BELL 2021-1 A21 - RMBS		08/25/2023	Paydown		6,750	6,750	6,530	6,705	0	45	0	45	0	6,750	0	0	0	66	08/25/2051
87342R-AJ-3	BELL 2021-1 A23 - RMBS		08/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	95	08/25/2051
87406Q-AT-3	TAKEDA PHARMACEUTICAL CO LTD	C	11/27/2023	Maturity @ 100.00		814,000	814,000	813,674	813,940	0	60	0	60	0	814,000	0	0	0	35,816	11/26/2023
88315L-AL-2	TMCL 211 A - ABS		12/20/2023	Paydown		68,800	68,800	68,779	68,623	0	(823)	0	(823)	0	68,800	0	0	0	626	02/20/2046
88315L-AQ-1	TMCL 212 A - ABS	C	12/20/2023	Paydown		356,000	356,000	355,936	355,953	0	47	0	47	0	356,000	0	0	0	4,300	04/20/2046
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2023	Paydown		56,800	56,800	56,790	56,791	9	0	0	9	0	56,800	0	0	0	587	08/20/2046
88315L-AT-5	TMCL 2021-3 B - ABS	C	12/20/2023	Paydown		160,000	160,000	159,926	159,847	153	0	0	153	0	160,000	0	0	0	2,106	08/20/2046
889184-AD-9	TOLEDO HOSPITAL		06/30/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2038
891027-AS-3	GLOBE LIFE INC		06/30/2023	Adjustment		149,684	150,000	149,456	149,657	0	26	0	26	0	149,684	0	0	0	3,413	09/15/2028
89114Q-C4-8	TORONTO-DOMINION BANK	C	07/19/2023	Maturity @ 100.00		1,300,000	1,300,000	1,298,232	1,299,791	209	0	0	209	0	1,300,000	0	0	0	45,500	07/19/2023
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS		12/01/2023	Paydown		108,696	108,696	103,037	103,406	0	5,290	0	5,290	0	108,696	0	0	0	2,104	09/25/2062
89233W-AD-5	TAOT 2019-D A3 - ABS		01/06/2023	G.X. CLARK MITSUBISHI UFJ SECURITIES		121,339	121,534	121,335	121,335	0	(8)	0	(8)	0	121,328	0	12	12	162	01/16/2024
89239A-AE-3	TAOT 2019-A A4 - ABS		01/06/2023	SECURITIES		1,607,662	1,609,423	1,607,502	1,607,502	0	(34)	0	(34)	0	1,607,468	0	194	194	3,353	05/15/2024
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		12/15/2023	Northern Trust		1,047,210	1,000,000	1,270,780	1,126,793	0	(41,895)	0	(41,895)	0	1,084,898	0	(37,688)	(37,688)	108,592	02/01/2026
89656G-AA-2	TRL 211 A - ABS		12/19/2023	Paydown		40,627	40,627	40,624	40,625	0	2	0	2	0	40,627	0	0	0	518	07/19/2051
89656R-AA-8	TRL 221 A - ABS		12/19/2023	Paydown		13,996	13,996	13,996	13,996	0	0	0	0	0	13,996	0	0	0	341	05/19/2052
89680H-AE-2	TCF 211 A - ABS		12/20/2023	Paydown		123,250	123,250	123,018	123,081	0	169	0	169	0	123,250	0	0	0	1,242	03/20/2046
90265E-AM-2	UDR INC		06/30/2023	Unknown		97,478	100,000	94,829	97,193	0	285	0	285	0	97,478	0	0	0	1,750	07/01/2027
90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		12/01/2023	Paydown		265,803	265,803	273,776	267,648	(1,845)	0	0	(1,845)	0	265,803	0	0	0	5,111	04/17/2052
90327Q-D4-8	USAA CAPITAL CORP		01/06/2023	PERSHING LLC		668,000	675,000	667,797	667,797	0	540	0	540	0	668,337	0	(337)	(337)	1,941	05/01/2023
90351D-AB-3	UBS GROUP AG	C	12/15/2023	SG AMERICAS SECURITIES, LLC		1,180,310	1,205,000	1,268,544	1,251,703	0	(16,252)	0	(16,252)	0	1,235,452	0	(55,141)	(55,141)	55,370	09/24/2025
91159H-HV-5	US BANCORP		06/30/2023	Unknown		199,993	200,000	199,946	199,987	0	6	0	6	0	199,993	0	0	0	3,375	02/05/2024
91324P-ER-9	UNITEDHEALTH GROUP INC		06/30/2023	Unknown		149,465	150,000	149,450	149,449	0	16	0	16	0	149,465	0	0	0	0	12/15/2033
918204-BB-3	VF CORP		12/15/2023	MORGAN STANLEY & CO LLC/SL CONDUIT		434,117	475,000	474,221	474,503	0	106	0	106	0	474,609	0	(40,492)	(40,492)	15,369	04/23/2027
92277G-AE-7	VENTAS REALTY LP		12/15/2023	Northern Trust		390,360	400,000	398,652	399,682	0	145	0	145	0	399,826	0	(9,466)	(9,466)	19,367	02/01/2025
92343V-OR-3	VERIZON COMMUNICATIONS INC		12/15/2023	MARKET TAXES CORP		565,208	575,000	571,205	574,206	0	411	0	411	0	574,617	0	(9,410)	(9,410)	22,808	11/01/2024
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS		12/01/2023	Paydown		39,421	39,421	39,421	39,422	0	0	0	0	0	39,421	0	0	0	303	07/26/2066
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		12/01/2023	Paydown		48,184	48,184	48,184	48,277	(92)	0	0	(92)	0	48,184	0	0	0	367	09/25/2066
92538N-AC-1	VERUS 2022-4 A3 - CMO/RMBS		12/01/2023	Paydown		133,418	133,418	131,849	131,872	0	1,547	0	1,547	0	133,418	0	0	0	3,549	04/25/2067
92539B-AB-8	VERUS 231 A2 - CMO/RMBS		12/01/2023	Paydown		191,114	191,114	191,111	0	3	0	0	3	0	191,114	0	0	0	6,317	12/26/2067
92553P-AW-2	PARAMOUNT GLOBAL		06/30/2023	Unknown		225,338	175,000	229,439	226,196	(858)	0	0	(858)	0	225,338	0	0	0	4,584	04/01/2044
92857W-BD-1	VODAFONE GROUP PLC	C	06/30/2023	Unknown		238,628	200,000	242,004	239,335	0	(707)	0	(707)	0	238,628	0	0	0	4,375	02/19/2043
92857W-BH-2	VODAFONE GROUP PLC	C	01/06/2023	National Financial Services		1,973,600	2,000,000	1,974,370	1,974,370	0	621	0	621	0	1,974,991	0	(1,391)	(1,391)	36,250	01/16/2024
92890F-AY-2	WFRBS 2014-C20 B - CMBS		06/27/2023	BETZOLD BERG & NUSSBAUM INC.		715,625	1,000,000	1,038,906	1,019,638	0	(7,586)	0	(7,586)	0	1,012,052	0	(296,427)	(296,427)	25,295	05/17/2047
92890N-AX-7	WFRBS 2012-C10 B - CMBS		12/01/2023	Paydown		108,412	108,412	107,410	108,412	0	0	0	0	0	108,412	0	0	0	3,151	12/15/2045

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92914R-AY-8	VOYA 144RR A1A - CDO		.01/06/2023	BNP PARIBAS SECURITIES CORP.		.898,286	911,688	.890,100	890,100	0	.286	0	.286	0	.890,386	0	7,901	7,901	11,390	.07/14/2031
92916M-AF-8	VOYA 171R A1R - CDO	C.	.10/17/2023	Paydown		.258,846	258,846	.258,846	0	0	0	0	0	0	.258,846	0	0	0	9,116	.04/17/2030
92916X-AJ-6	JINGIM 2013-3 1RR - CDO		.01/06/2023	BNP PARIBAS		.517,286	523,192	.515,415	515,415	0	.118	0	.118	0	.515,532	0	1,753	1,753	6,524	.10/20/2031
92917N-AJ-7	VOYA 2019-1 AR - CDO	C.	.10/16/2023	Paydown		.352,550	352,550	.352,550	352,550	0	0	0	0	0	.352,550	0	0	0	17,832	.05/15/2024
92937U-AF-5	WFRBS 2013-C13 AS - CMBS		.05/17/2023	Paydown		.465,000	465,000	.464,764	464,424	0	.576	0	.576	0	.465,000	0	0	0	5,779	.05/17/2045
92938C-AH-0	WFRBS 2013-C15 B - CMBS		.06/27/2023	BETZOLD BERG & NUSSBAUM INC.		.815,000	1,000,000	1,006,963	1,001,483	0	(2,473)	0	(2,473)	0	.999,010	0	(184,010)	(184,010)	26,163	.08/17/2046
94988Q-AQ-4	WFCM 2013-LC12 B - CMBS		.12/01/2023	Paydown		.134,679	134,679	.134,444	134,473	0	.205	0	.205	0	.134,679	0	0	0	3,962	.07/17/2046
95000U-3B-7	WELLS FARGO & CO		.06/30/2023	Unknown		.339,483	350,000	.339,101	0	0	.382	0	.382	0	.339,483	0	0	0	8,570	.07/25/2033
95001L-AT-9	WFCM 2018-C43 A3 - CMBS		.02/01/2023	Paydown		.97,577	109,634	.109,634	108,343	0	(10,766)	0	(10,766)	0	.97,577	0	0	0	511	.03/17/2051
95003A-BH-6	WFMS 211 B2 - CMO/RMBS		.12/01/2023	Paydown		9,614	10,533	10,532	10,526	0	7	0	7	0	10,533	0	(919)	(919)	154	.12/26/2050
95058X-AL-2	WEN 211 A2I - RMBS		.12/15/2023	Paydown		1,400	1,400	1,435	1,430	0	(30)	0	(30)	0	1,400	0	0	0	24	.06/15/2051
97064B-AF-8	WILLIS NORTH AMERICA INC		.01/06/2023	MILLENNIUM ADVISORS		.366,143	375,000	.365,015	365,015	0	.178	0	.178	0	.365,193	0	.949	.949	2,063	.05/15/2024
97064G-AA-1	WESTF 2021-A A - ABS		.12/15/2023	Paydown		.35,148	.35,148	.27,800	28,283	0	6,865	0	6,865	0	.35,148	0	0	0	574	.05/15/2046
98389B-AR-1	XCEL ENERGY INC		.01/06/2023	DAIWA CAPITAL MARKETS EUROPE		1,612,556	1,675,000	1,605,131	1,605,131	0	.684	0	.684	0	1,605,815	0	6,741	6,741	5,988	.06/01/2025
P00173-AA-5	ATLANTICA TRANSMISSION SUR SA	D.	.10/31/2023	Paydown		6,552	6,552	.7,993	7,817	0	(1,265)	0	(1,265)	0	6,552	0	0	0	345	.04/30/2043
P82290-AR-1	FALABELLA SA	D.	.05/16/2023	Goldman Sachs		.856,995	.970,000	.995,220	985,356	0	(1,158)	0	(1,158)	0	.984,198	0	(127,203)	(127,203)	20,006	.10/30/2027
V6143X-AA-6	MTN (MAURITIUS) INVESTMENTS LTD	D.	.11/16/2023	Call @ 100.00		.296,000	.296,000	.301,328	287,490	10,580	(947)	0	9,633	0	.297,123	0	(1,123)	(1,123)	14,270	.11/11/2024
Y5147B-AA-6	LLPL CAPITAL PTE LTD	D.	.08/04/2023	Paydown		.115,182	.115,182	.135,657	133,288	0	(18,106)	0	(18,106)	0	.115,182	0	0	0	5,792	.02/04/2039
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						303,803,432	309,783,328	311,457,003	305,147,641	65,081	(509,916)	176,703	(621,538)	0	309,053,500	0	(5,250,068)	(5,250,068)	7,465,639	XXX
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		.12/29/2023	Various		2,619	2,619	2,619	2,619	0	0	0	0	0	2,619	0	0	0	158	.05/11/2027
02155U-AB-8	Alternate Solutions Health Network, LLC		.03/28/2023	Call @ 100.00		.53,297	.53,297	.53,297	52,231	.757	.73	0	.830	0	.53,061	0	.236	.236	380	.12/31/2023
02155U-AC-6	Alternate Solutions Health Network, LLC-		.03/28/2023	Call @ 100.00		.398,605	.398,605	.395,616	391,725	5,963	.197	0	6,160	0	.397,885	0	.720	.720	11,468	.12/31/2023
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		.02/24/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	.12/31/2025
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		.12/04/2023	Adjustment		0	68,610	0	0	0	0	0	0	0	0	0	0	0	(2)	.12/31/2025
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		.12/29/2023	Call @ 100.00		73,309	.73,309	.73,309	73,309	0	0	0	0	0	73,309	0	0	0	3,976	.12/31/2025
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		.12/29/2023	Call @ 100.00		20,945	.20,945	.20,945	20,945	0	0	0	0	0	20,945	0	0	0	1,137	.12/31/2025
04368#-AD-8	Asgard Buyer, LLC - First Amendment Term		.08/08/2023	Call @ 100.00		.582,521	.582,521	.582,521	582,521	0	0	0	0	0	.582,521	0	0	0	33,549	.03/01/2027
04368#-AE-6	ASGARD BUYER, LLC		.08/08/2023	Call @ 100.00		.444,723	.444,723	.444,723	444,723	0	0	0	0	0	.444,723	0	0	0	29,273	.03/01/2027
04368#-AF-3	ASGARD BUYER LLC		.08/08/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(98)	.03/01/2027
05553H-AC-6	BCM One, Inc. - Revolving Credit		.11/06/2023	Call @ 100.00		12,871	12,871	12,871	0	0	0	0	0	0	12,871	0	0	0	0	.11/17/2027
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		.09/29/2023	Call @ 100.00		16,303	16,303	16,303	16,303	0	0	0	0	0	16,303	0	0	0	1,005	.07/28/2026
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan		.12/29/2023	Call @ 100.00		3,368	3,368	3,368	3,278	.90	0	0	.90	0	3,368	0	0	0	154	.11/17/2027
05622*-AC-1	BCM One, Inc. - Initial Term Loan		.12/29/2023	Call @ 100.00		11,798	11,798	11,798	11,732	.66	0	0	.66	0	11,798	0	0	0	629	.11/17/2027
08658D-AF-6	BESTOP, INC.		.10/06/2023	Call @ 100.00		10,936	10,936	10,827	10,714	.223	0	0	.223	0	10,936	0	0	0	468	.01/31/2025
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		.12/29/2023	Call @ 100.00		8,671	8,671	8,584	8,584	.117	(11)	0	.105	0	8,689	0	(18)	(18)	863	.09/17/2026
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		.12/29/2023	Call @ 100.00		21,728	21,728	21,728	17,215	.532	0	0	.532	0	21,728	0	0	0	5,186	.09/17/2026
10153K-AB-5	Boulder Scientific Company, LLC - Revolv		.10/27/2023	Call @ 100.00		26,590	.26,590	.26,590	0	0	0	0	0	0	26,590	0	0	0	42,744	.06/28/2025
10153K-AC-3	Boulder Scientific Company, LLC -Initial		.07/03/2023	Call @ 100.00		7,046	7,046	7,046	7,046	0	0	0	0	0	7,046	0	0	0	347	.12/28/2025
10153K-AD-1	Boulder Scientific Company, LLC - DDTL		.12/01/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(266)	.12/28/2025
12751#-AA-2	CPC Millennium Acquisition LLC - Revolvi		.03/16/2023	Call @ 100.00		141,451	141,451	141,451	141,451	0	0	0	0	0	141,451	0	0	0	5,052	.11/30/2026
12751#-AB-0	CPC Millennium Acquisition LLC - Intial		.12/29/2023	Call @ 100.00		12,747	12,747	12,747	12,747	0	0	0	0	0	12,747	0	0	0	461	.11/30/2027
15706U-AC-2	Certified Power, Inc - Term Loan		.05/01/2023	Call @ 100.00		.602,706	.602,706	.598,186	602,229	0	.476	0	.476	0	.602,705	0	1	1	35,025	.06/20/2023
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		.10/03/2023	Various		9,485	9,485	9,390	9,459	0	5	0	5	0	9,464	0	.21	.21	490	.11/13/2024
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		.11/24/2023	Call @ 100.00		.110,257	.110,257	.110,257	110,257	0	0	0	0	0	.110,257	0	0	0	12,720	.11/13/2024
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter		.10/02/2023	Various		1,019	1,019	1,019	1,019	0	0	0	0	0	1,019	0	0	0	108	.11/13/2024
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		.12/29/2023	Call @ 100.00		10,869	10,869	10,869	10,869	0	0	0	0	0	10,869	0	0	0	707	.05/11/2027
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		.12/19/2023	Various		.183,369	.183,369	.183,369	181,997	0	0	0	0	0	.183,369	0	0	0	6,064	.05/11/2027
29916C-AB-1	Evans Food Group Ltd. - Term Loan		.12/07/2023	Call @ 100.00		1,010,341	1,010,341	1,000,238	987,608	16,963	2,078	0	19,041	0	1,006,650	0	3,692	3,692	88,157	.08/02/2025

SCHEDULE D - PART 4

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 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 Con- tractual Maturity Date
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						75,000	XXX	75,000	75,000	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						75,000	XXX	75,000	75,000	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5							XXX		0											XXX
5989999999. Total - Common Stocks						75,000	XXX	75,000	75,000	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						75,000	XXX	75,000	75,000	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						582,484,573	XXX	599,916,441	549,555,463	109,793	(2,216,572)	176,703	(2,283,482)	0	588,360,863	0	(5,963,821)	(5,963,821)	14,146,906	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-CC-3	UNITED STATES TREASURY		05/08/2023	CitiGroup	12/14/2023	Northern Trust	3,150,000	3,011,091	3,085,513	3,092,249	0	81,158	0	81,158	0	0	(6,736)	(6,736)	8,524	3,807
91282C-EH-0	UNITED STATES TREASURY		04/28/2023	JP MORGAN	12/14/2023	BMO Capital Markets	10,300,000	10,017,992	10,028,383	10,105,614	0	87,622	0	87,622	0	0	(77,230)	(77,230)	180,250	11,820
0109999999. Subtotal - Bonds - U.S. Governments							13,450,000	13,029,082	13,113,896	13,197,863	0	168,781	0	168,781	0	0	(83,966)	(83,966)	188,774	15,627
442349-FA-9	HOUSTON TEX ARPT SYS REV		01/09/2023	J P MORGAN SECURITIES	07/19/2023	J P MORGAN SECURITIES	3,500,000	2,878,400	3,014,482	2,905,665	0	27,265	0	27,265	0	0	108,817	108,817	45,103	2,416
0909999999. Subtotal - Bonds - U.S. Special Revenues							3,500,000	2,878,400	3,014,482	2,905,665	0	27,265	0	27,265	0	0	108,817	108,817	45,103	2,416
037833-DY-3	APPLE INC		01/09/2023	GOLDMAN, SACHS & CO. MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/15/2023	GOLDMAN SACHS	3,070,000	2,491,888	2,534,208	2,551,772	0	59,884	0	59,884	0	0	(17,565)	(17,565)	48,984	15,030
345280-HF-4	FORDF 2019-4 A - ABS		05/31/2023	Various	12/19/2023	Northern Trust	1,000,000	960,442	977,422	977,062	0	16,620	0	16,620	0	0	360	360	14,640	1,084
34531N-AA-4	FORDR 2020-REV1 A - ABS		05/31/2023	Various	12/19/2023	BNP Paribas Mitsubishi UFJ Securities	1,400,000	1,323,572	1,348,703	1,347,679	0	24,107	0	24,107	0	0	1,024	1,024	17,136	1,269
34532P-AA-8	FORDR 2019-REV1 A - ABS		05/31/2023	SG AMERICAS SECURITIES	12/19/2023	Paydown	1,085,000	1,064,778	1,083,474	1,082,777	0	17,999	0	17,999	0	0	697	697	22,915	1,697
361886-CM-4	GFORT 2020-2 A - ABS		05/31/2023	Citigroup	10/15/2023	MORGAN STANLEY AND CO INC	2,000,000	1,961,985	2,000,000	2,000,000	0	38,015	0	38,015	0	0	0	0	5,750	613
49326E-EN-9	KEYCORP		01/09/2023	PERSHING LLC	03/22/2023	Various	1,375,000	1,330,739	1,240,278	1,331,510	0	771	0	771	0	0	(91,232)	(91,232)	20,669	7,317
89173H-AB-2	TPMT 2017-2 A2 - RMBS		05/31/2023	Citigroup	12/19/2023	Various	5,000,000	4,704,428	4,884,038	4,818,083	0	113,655	0	113,655	0	0	65,954	65,954	103,801	13,542
89788M-AK-8	TRUIST FINANCIAL CORP		01/06/2023	U.S. Bank	05/18/2023	MORGAN STANLEY CO	1,225,000	1,308,129	1,242,273	1,305,831	0	(2,297)	0	(2,297)	0	0	(63,559)	(63,559)	42,504	15,001
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							16,155,000	15,145,961	15,310,394	15,414,715	0	268,753	0	268,753	0	0	(104,320)	(104,320)	276,399	55,554
02155U-AC-6	Alternate Solutions Health Network, LLC-		01/01/2023	Unknown	01/01/2023	Call @ 100.00	201	201	201	201	0	0	0	0	0	0	0	0	0	0
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		05/18/2023	Unknown	08/30/2023	Call @ 100.00	180,881	180,881	180,881	180,881	0	0	0	0	0	0	0	0	90,090	0
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		08/01/2023	Unknown	07/28/2023	Adjustment	0	24,949	0	0	0	(1,456)	0	(1,456)	0	0	0	0	48	0
04368#-AF-3	ASGARD BUYER LLC		05/01/2023	Unknown	08/08/2023	Call @ 100.00	13,167	13,167	13,167	13,167	0	0	0	0	0	0	0	0	222	0
05553H-AC-6	BCM One, Inc. - Revolving Credit		06/29/2023	Unknown	11/06/2023	Call @ 100.00	42,903	42,903	42,903	42,903	0	0	0	0	0	0	0	0	621	0
08658D-AF-6	BESTOP, INC.		04/12/2023	Unknown	10/06/2023	Call @ 100.00	382	382	382	382	0	0	0	0	0	0	0	0	0	0
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		07/06/2023	Unknown	12/19/2023	Call @ 100.00	65,920	65,920	65,920	65,920	0	0	0	0	0	0	0	0	10,010	0
12751#-AA-2	CPC Millennium Acquisition LLC - Revolvi		10/23/2023	Unknown	11/14/2023	Various	723,646	723,646	723,646	723,646	0	0	0	0	0	0	0	0	7,134	0
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan Diverzify Intermediate LLC - Revolving L		04/21/2023	Unknown	09/29/2023	Call @ 100.00	1,927	1,927	1,927	1,927	0	0	0	0	0	0	0	0	91	0
25538*-AC-2			07/20/2023	Unknown	12/19/2023	Call @ 100.00	140,107	140,107	140,107	140,107	0	0	0	0	0	0	0	0	9,588	0
29916C-AC-9	EVANS FOOD GROUP LTD.		05/03/2023	Unknown	12/07/2023	Call @ 100.00	6,690	6,690	6,690	6,690	0	0	0	0	0	0	0	0	21,002	0
421933-B*-2	HEALTH MANAGEMENT ASSOCIATES, INC.		02/02/2023	Unknown	03/31/2023	Call @ 100.00	9,094	9,094	9,094	9,094	0	0	0	0	0	0	0	0	0	0
421933-B#-0	HEALTH MANAGEMENT ASSOCIATES INC.		02/08/2023	Unknown	03/31/2023	Call @ 100.00	30,906	30,906	30,906	30,906	0	0	0	0	0	0	0	0	230	0
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		06/30/2023	DIRECT	08/21/2023	Call @ 100.00	2,200	2,200	2,200	2,200	0	0	0	0	0	0	0	0	0	0
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		03/31/2023	Unknown	08/07/2023	Call @ 100.00	7,826	7,826	7,826	7,826	0	0	0	0	0	0	0	0	1,230	0
75002#-AB-4	RMS BUYER, INC.		03/30/2023	Unknown	04/04/2023	Call @ 100.00	73,088	73,088	73,088	73,088	0	0	0	0	0	0	0	0	0	0
87546#-AB-2	Tangent Technologies Acquisition, LLC -		04/13/2023	Unknown	06/23/2023	Call @ 100.00	91,883	91,883	91,883	91,883	0	0	0	0	0	0	0	0	4,127	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							1,415,769	1,390,820	1,390,820	1,390,820	0	(1,456)	0	(1,456)	0	0	0	0	144,394	0
2509999998. Total - Bonds							34,520,769	32,444,264	32,829,593	32,909,063	0	463,343	0	463,343	0	0	(79,470)	(79,470)	654,669	73,597
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								32,444,264	32,829,593	32,909,063	0	463,343	0	463,343	0	0	(79,470)	(79,470)	654,669	73,597

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

[illegible]

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	5 Number of Shares	6 % of Outstanding

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY12/14/2023 .	WELLS FARGO BANK N.A	05/15/2024 .	.....14,727,873	.....0	.....34,268	.....0	.....0	.....15,000,000	.....14,693,605	.....4,842	.....0	.....0.250	.....5.248	.... MN ....	.....0	.....3,091
UNITED STATES TREASURY09/19/2023 .	Northern Trust	05/31/2024 .	.....2,470,244	.....0	.....20,138	.....0	.....0	.....2,500,000	.....2,450,106	.....5,464	.....0	.....2.500	.....5.464	.... MN ....	.....31,250	.....19,126
UNITED STATES TREASURY07/31/2023 .	Wells Fargo BK	01/25/2024 .	.....7,971,939	.....0	.....178,891	.....0	.....0	.....8,000,000	.....7,793,048	.....0	.....0	.....0.000	.....5.476	.... N/A ....	.....0	.....0
UNITED STATES TREASURY10/19/2023 .	SG AMERICAS SECURITIES, LLC	04/18/2024 .	.....5,308,977	.....0	.....58,145	.....0	.....0	.....5,395,000	.....5,250,831	.....0	.....0	.....0.000	.....5.552	.... N/A ....	.....0	.....0
UNITED STATES TREASURY11/01/2023 .	Various	05/16/2024 .	.....10,182,179	.....0	.....176,292	.....0	.....0	.....10,376,900	.....10,005,887	.....0	.....0	.....0.000	.....5.205	.... N/A ....	.....0	.....0
UNITED STATES TREASURY07/31/2023 .	Various	07/11/2024 .	.....41,051,871	.....0	.....934,299	.....0	.....0	.....42,200,000	.....40,117,572	.....0	.....0	.....0.000	.....5.387	.... N/A ....	.....0	.....0
UNITED STATES TREASURY08/31/2023 .	Various	08/08/2024 .	.....13,344,352	.....0	.....240,526	.....0	.....0	.....13,775,000	.....13,103,825	.....0	.....0	.....0.000	.....5.399	.... N/A ....	.....0	.....0
UNITED STATES TREASURY09/29/2023 .	GOLDMAN SACHS	09/05/2024 .	.....6,750,788	.....0	.....91,445	.....0	.....0	.....7,000,000	.....6,659,343	.....0	.....0	.....0.000	.....5.454	.... N/A ....	.....0	.....0
UNITED STATES TREASURY10/03/2023 .	WELLS FARGO BANK N.A	03/28/2024 .	.....6,909,690	.....0	.....92,386	.....0	.....0	.....7,000,000	.....6,817,305	.....0	.....0	.....0.000	.....5.573	.... N/A ....	.....0	.....0
UNITED STATES TREASURY10/17/2023 .	MORGAN STANLEY	04/11/2024 .	.....6,106,957	.....0	.....69,091	.....0	.....0	.....6,200,000	.....6,037,866	.....0	.....0	.....0.000	.....5.584	.... N/A ....	.....0	.....0
UNITED STATES TREASURY11/06/2023 .	MORGAN STANLEY	03/05/2024 .	.....10,995,630	.....0	.....89,693	.....0	.....0	.....11,100,000	.....10,905,938	.....0	.....0	.....0.000	.....5.473	.... N/A ....	.....0	.....0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						125,820,499	0	1,985,174	0	0	128,546,900	123,835,325	10,307	0	XXX	XXX	XXX	31,250	22,216
0109999999. Total - U.S. Government Bonds						125,820,499	0	1,985,174	0	0	128,546,900	123,835,325	10,307	0	XXX	XXX	XXX	31,250	22,216
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Golden State Dermatology Managment, LLC05/01/2023 .	Unknown	04/13/2024 .	.....291,582	.....0	.....0	.....0	.....0	.....291,582	.....291,582	.....0	.....0	.....0.048	.....0.048	.... N/A ....	.....21,230	.....0
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						291,582	0	0	0	0	291,582	291,582	0	0	XXX	XXX	XXX	21,230	0
1909999999. Subtotal - Unaffiliated Bank Loans						291,582	0	0	0	0	291,582	291,582	0	0	XXX	XXX	XXX	21,230	0
2419999999. Total - Issuer Obligations						125,820,499	0	1,985,174	0	0	128,546,900	123,835,325	10,307	0	XXX	XXX	XXX	31,250	22,216
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						291,582	0	0	0	0	291,582	291,582	0	0	XXX	XXX	XXX	21,230	0
2509999999. Total Bonds						126,112,082	0	1,985,174	0	0	128,838,482	124,126,908	10,307	0	XXX	XXX	XXX	52,480	22,216
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						126,112,082	0	1,985,174	0	0	XXX	124,126,908	10,307	0	XXX	XXX	XXX	52,480	22,216

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$125,820,499 1B ..\$0 1C ..\$0 1D ..\$0 1E ..\$0 1F ..\$0 1G ..\$0
1B 2A ...\$0 2B ..\$0 2C ..\$291,582
1C 3A ...\$0 3B ..\$0 3C ..\$0
1D 4A ...\$0 4B ..\$0 4C ..\$0
1E 5A ...\$0 5B ..\$0 5C ..\$0
1F 6 ...\$0

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

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BB&T North Carolina	0.....	.....0.000	.....0	.....0	.....55,344	..XXX.
Citizens Bank Rhode Island	0.....	.....0.000	.....0	.....0	.....91,738,401	..XXX.
U.S. Bank Ohio	0.....	.....3.500	.....706	.....0	.....2,500,006	..XXX.
Huntington National Bank Ohio	0.....	.....4.750	.....121,031	.....0	.....2,803,584	..XXX.
KeyBank Ohio	0.....	.....2.200	.....104,852	.....0	.....5,616,723	..XXX.
0199998 Deposits in ... 11 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	1,739,933	XXX
0199999. Totals - Open Depositories	XXX	XXX	226,589	0	104,453,991	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	226,589	0	104,453,991	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....
.....
.....
.....
.....
.....
.....
0599999 Total - Cash	XXX	XXX	226,589	0	104,453,991	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	68,419,077	4. April.....	47,067,953	7. July.....	61,430,522	10. October.....	80,511,589
2. February....	112,265,373	5. May.....	41,090,474	8. August.....	53,925,367	11. November...	133,404,546
3. March	75,293,229	6. June	50,801,738	9. September	80,129,279	12. December	104,453,991

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:								
Number								
1A	1A ...\$	0	1B ..\$	0	1C ..\$	0	1D ..\$	0
1B	2A ...\$	0	2B ..\$	0	2C ..\$	0		
1C	3A ...\$	0	3B ..\$	0	3C ..\$	0		
1D	4A ...\$	0	4B ..\$	0	4C ..\$	0		
1E	5A ...\$	0	5B ..\$	0	5C ..\$	0		
1F	6\$	0						

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE ESSENT GUARANTY, INC.

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1		2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposit			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL	B	On Deposit	0	0	2,499,998	2,391,161
2. Alaska	AK			0	0	0	0
3. Arizona	AZ			0	0	0	0
4. Arkansas	AR	B	On Deposit	0	0	180,908	172,104
5. California	CA			0	0	0	0
6. Colorado	CO			0	0	0	0
7. Connecticut	CT			0	0	0	0
8. Delaware	DE			0	0	0	0
9. District of Columbia	DC			0	0	0	0
10. Florida	FL	ST	On Deposit	0	0	105,363	105,363
11. Georgia	GA	ST	On Deposit	0	0	110,000	110,000
12. Hawaii	HI			0	0	0	0
13. Idaho	ID			0	0	0	0
14. Illinois	IL			0	0	0	0
15. Indiana	IN			0	0	0	0
16. Iowa	IA			0	0	0	0
17. Kansas	KS			0	0	0	0
18. Kentucky	KY			0	0	0	0
19. Louisiana	LA			0	0	0	0
20. Maine	ME			0	0	0	0
21. Maryland	MD			0	0	0	0
22. Massachusetts	MA	ST	On Deposit	0	0	116,156	116,156
23. Michigan	MI			0	0	0	0
24. Minnesota	MN			0	0	0	0
25. Mississippi	MS			0	0	0	0
26. Missouri	MO			0	0	0	0
27. Montana	MT			0	0	0	0
28. Nebraska	NE			0	0	0	0
29. Nevada	NV	B	On Deposit	0	0	203,769	193,853
30. New Hampshire	NH	ST	On Deposit	0	0	539,326	539,326
31. New Jersey	NJ			0	0	0	0
32. New Mexico	NM	B	On Deposit	0	0	810,107	770,684
33. New York	NY			0	0	0	0
34. North Carolina	NC	ST	On Deposit	0	0	205,000	205,000
35. North Dakota	ND			0	0	0	0
36. Ohio	OH			0	0	0	0
37. Oklahoma	OK			0	0	0	0
38. Oregon	OR	B	On Deposit	0	0	564,670	562,281
39. Pennsylvania	PA	B	On Deposit	1,739,499	1,654,844	0	0
40. Rhode Island	RI			0	0	0	0
41. South Carolina	SC			0	0	0	0
42. South Dakota	SD			0	0	0	0
43. Tennessee	TN			0	0	0	0
44. Texas	TX			0	0	0	0
45. Utah	UT			0	0	0	0
46. Vermont	VT			0	0	0	0
47. Virginia	VA	B	On Deposit	0	0	556,638	529,550
48. Washington	WA	ST	On Deposit	0	0	1,000,000	1,000,000
49. West Virginia	WV			0	0	0	0
50. Wisconsin	WI			0	0	0	0
51. Wyoming	WY			0	0	0	0
52. American Samoa	AS			0	0	0	0
53. Guam	GU			0	0	0	0
54. Puerto Rico	PR			0	0	0	0
55. U.S. Virgin Islands	VI			0	0	0	0
56. Northern Mariana Islands	MP			0	0	0	0
57. Canada	CAN			0	0	0	0
58. Aggregate Alien and Other	OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX		XXX	1,739,499	1,654,844	6,891,935	6,695,478
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX		XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX		XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets	2
Cash Flow	5
Exhibit of Capital Gains (Losses)	12
Exhibit of Net Investment Income	12
Exhibit of Nonadmitted Assets	13
Exhibit of Premiums and Losses (State Page)	19
Five-Year Historical Data	17
General Interrogatories	15
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Notes To Financial Statements	14
Overflow Page For Write-ins	101
Schedule A - Part 1	E01
Schedule A - Part 2	E02
Schedule A - Part 3	E03
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	E04
Schedule B - Part 2	E05
Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	E13
Schedule D - Part 4	E14
Schedule D - Part 5	E15
Schedule D - Part 6 - Section 1	E16
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	SI03
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10
Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	SI13
Schedule DB - Part D - Section 1	E22
Schedule DB - Part D - Section 2	E23
Schedule DB - Part E	E24
Schedule DB - Verification	SI14
Schedule DL - Part 1	E25
Schedule DL - Part 2	E26
Schedule E - Part 1 - Cash	E27
Schedule E - Part 2 - Cash Equivalents	E28
Schedule E - Part 2 - Verification Between Years	SI15
Schedule E - Part 3 - Special Deposits	E29
Schedule F - Part 1	20
Schedule F - Part 2	21
Schedule F - Part 3	22
Schedule F - Part 4	27
Schedule F - Part 5	28
Schedule F - Part 6	29
Schedule H - Accident and Health Exhibit - Part 1	30
Schedule H - Part 2, Part 3 and 4	31
Schedule H - Part 5 - Health Claims	32

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 1 - Summary	33
Schedule P - Part 1A - Homeowners/Farmowners	35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical	36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical	37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation)	38
Schedule P - Part 1E - Commercial Multiple Peril	39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence	40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made	41
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery)	42
Schedule P - Part 1H - Section 1 - Other Liability-Occurrence	43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made	44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45
Schedule P - Part 1J - Auto Physical Damage	46
Schedule P - Part 1K - Fidelity/Surety	47
Schedule P - Part 1L - Other (Including Credit, Accident and Health)	48
Schedule P - Part 1M - International	49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property	50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability	51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines	52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence	53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made	54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty	55
Schedule P - Part 1T - Warranty	56
Schedule P - Part 2, Part 3 and Part 4 - Summary	34
Schedule P - Part 2A - Homeowners/Farmowners	57
Schedule P - Part 2B - Private Passenger Auto Liability/Medical	57
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical	57
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation)	57
Schedule P - Part 2E - Commercial Multiple Peril	57
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence	58
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made	58
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	58
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence	58
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made	58
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	59
Schedule P - Part 2J - Auto Physical Damage	59
Schedule P - Part 2K - Fidelity, Surety	59
Schedule P - Part 2L - Other (Including Credit, Accident and Health)	59
Schedule P - Part 2M - International	59
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property	60
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability	60
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines	60
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence	61
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made	61
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty	61
Schedule P - Part 2T - Warranty	61
Schedule P - Part 3A - Homeowners/Farmowners	62
Schedule P - Part 3B - Private Passenger Auto Liability/Medical	62
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical	62
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation)	62
Schedule P - Part 3E - Commercial Multiple Peril	62
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence	63
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made	63
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	63
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence	63
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made	63
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	64
Schedule P - Part 3J - Auto Physical Damage	64
Schedule P - Part 3K - Fidelity/Surety	64
Schedule P - Part 3L - Other (Including Credit, Accident and Health)	64
Schedule P - Part 3M - International	64
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property	65
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability	65
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence	66
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made	66
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty	66
Schedule P - Part 3T - Warranty	66

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners	67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical	67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical	67
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation)	67
Schedule P - Part 4E - Commercial Multiple Peril	67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence	68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made	68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence	68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made	68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft)	69
Schedule P - Part 4J - Auto Physical Damage	69
Schedule P - Part 4K - Fidelity/Surety	69
Schedule P - Part 4L - Other (Including Credit, Accident and Health)	69
Schedule P - Part 4M - International	69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property	70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability	70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence	71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made	71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty	71
Schedule P - Part 4T - Warranty	71
Schedule P - Part 5A - Homeowners/Farmowners	72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical	73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical	74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation)	75
Schedule P - Part 5E - Commercial Multiple Peril	76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made	78
Schedule P - Part 5F - Medical Professional Liability - Occurrence	77
Schedule P - Part 5H - Other Liability - Claims-Made	80
Schedule P - Part 5H - Other Liability - Occurrence	79
Schedule P - Part 5R - Products Liability - Claims-Made	82
Schedule P - Part 5R - Products Liability - Occurrence	81
Schedule P - Part 5T - Warranty	83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical	84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation)	84
Schedule P - Part 6E - Commercial Multiple Peril	85
Schedule P - Part 6H - Other Liability - Claims-Made	86
Schedule P - Part 6H - Other Liability - Occurrence	85
Schedule P - Part 6M - International	86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property	87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability	87
Schedule P - Part 6R - Products Liability - Claims-Made	88
Schedule P - Part 6R - Products Liability - Occurrence	88
Schedule P - Part 7A - Primary Loss Sensitive Contracts	89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts	91
Schedule P Interrogatories	93
Schedule T - Exhibit of Premiums Written	94
Schedule T - Part 2 - Interstate Compact	95
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule Y - Part 1A - Detail of Insurance Holding Company System	97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	98
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control	99
Statement of Income	4
Summary Investment Schedule	SI01
Supplemental Exhibits and Schedules Interrogatories	100
Underwriting and Investment Exhibit Part 1	6
Underwriting and Investment Exhibit Part 1A	7
Underwriting and Investment Exhibit Part 1B	8
Underwriting and Investment Exhibit Part 2	9
Underwriting and Investment Exhibit Part 2A	10
Underwriting and Investment Exhibit Part 3	11