



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.essent.us

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

OFFICERS

President/CEO Mark Anthony Casale SVP/CFO Lawrence Edmond McAlee Jr.

SVP/CLO/Secretary Mary Lourdes Gibbons SVP/COO William Daniel Kaiser

OTHER

Anthony David Shore, VP/Assistant Secretary

Peter Aaron Simon, VP/Treasurer

David Bruce Weinstock, VP/CAO

DIRECTORS OR TRUSTEES

Mark Anthony Casale Jane Patricia Chwick Robert Emil Glanville

Angela Louise Heise Roy James Kasmar Lawrence Edmond McAlee Jr.

Douglas John Pauls

State of Pennsylvania SS:

County of Philadelphia

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

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

Subscribed and sworn to before me this 6th day of August 2021

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

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

Lois A. Chapla Notary Public 06/11/2023

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	2,911,836,246		2,911,836,246	2,541,800,670
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	892,907	236,407	656,500	623,300
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)	1,017,260		1,017,260	753,552
5. Cash (\$49,259,530), cash equivalents (\$119,747,203) and short-term investments (\$4,659,659)	173,666,392		173,666,392	400,982,304
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	116,676,430	1,763,404	114,913,026	85,607,469
9. Receivables for securities	7,101,054		7,101,054	149,427
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,211,190,289	1,999,811	3,209,190,478	3,029,916,722
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	17,458,579		17,458,579	14,447,996
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	39,178,390		39,178,390	41,371,815
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	2,706,043
18.2 Net deferred tax asset	55,789,477	28,870,595	26,918,882	26,531,232
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	3,268,793	2,313,196	955,597	1,280,481
21. Furniture and equipment, including health care delivery assets (\$)	1,403,060	1,403,060	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	48,133		48,133	41,081
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	17,178,712	16,653,712	525,000	515,546
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,345,515,433	51,240,374	3,294,275,059	3,116,810,916
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	3,345,515,433	51,240,374	3,294,275,059	3,116,810,916
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaid expenses	16,653,712	16,653,712	0	0
2502. Accounts receivable	525,000		525,000	515,546
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	17,178,712	16,653,712	525,000	515,546

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$50,714,866)	286,135,176	258,949,048
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	2,611,731	3,446,242
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	30,683,161	38,408,801
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	1,577,172	4,406,624
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))	1,116,988	
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$57,328,999 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	163,251,441	188,709,427
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	76,909,836	65,150,061
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated	368,145	330,818
16. Provision for reinsurance (including \$ certified)		0
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	4,169,636	3,024,849
20. Derivatives	0	0
21. Payable for securities	30,733,225	5,725,093
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,648,383,788	1,499,781,568
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,245,940,299	2,067,932,531
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	2,245,940,299	2,067,932,531
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,500,000	2,500,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		
34. Gross paid in and contributed surplus	702,810,000	702,810,000
35. Unassigned funds (surplus)	343,024,760	343,568,385
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	1,048,334,760	1,048,878,385
38. Totals (Page 2, Line 28, Col. 3)	3,294,275,059	3,116,810,916
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,648,383,788	1,499,781,568
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,648,383,788	1,499,781,568
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 439,691,079)	469,546,605	432,911,716	905,112,659
1.2 Assumed (written \$)			0
1.3 Ceded (written \$ 166,053,395)	170,450,935	136,943,212	299,910,180
1.4 Net (written \$ 273,637,684)	299,095,670	295,968,504	605,202,479
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 50,809,756):			
2.1 Direct	50,886,470	186,827,810	315,485,613
2.2 Assumed			0
2.3 Ceded	21,341,675	53,603,713	96,980,945
2.4 Net	29,544,795	133,224,097	218,504,668
3. Loss adjustment expenses incurred	(768,252)	3,521,677	2,671,498
4. Other underwriting expenses incurred	46,554,556	55,830,037	102,216,838
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	75,331,099	192,575,811	323,393,004
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	223,764,571	103,392,693	281,809,475
INVESTMENT INCOME			
9. Net investment income earned	31,140,783	29,024,016	57,499,361
10. Net realized capital gains (losses) less capital gains tax of \$ (34,169)	(124,619)	1,215,648	930,798
11. Net investment gain (loss) (Lines 9 + 10)	31,016,164	30,239,664	58,430,159
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)	0	0	0
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	3,229,066	3,229,503	6,463,235
15. Total other income (Lines 12 through 14)	3,229,066	3,229,503	6,463,235
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	258,009,801	136,861,860	346,702,869
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)	258,009,801	136,861,860	346,702,869
19. Federal and foreign income taxes incurred	23,655,680	15,978,681	34,611,560
20. Net income (Line 18 minus Line 19)(to Line 22)	234,354,121	120,883,179	312,091,309
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,048,878,385	1,032,416,457	1,032,416,457
22. Net income (from Line 20)	234,354,121	120,883,179	312,091,309
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$	15,284,348	332,708	6,442,845
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	158,599	18,794,482	23,770,957
27. Change in nonadmitted assets	(1,738,473)	(20,630,865)	(23,340,575)
28. Change in provision for reinsurance			0
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders	(100,000,000)		0
36. Change in treasury stock			0
37. Aggregate write-ins for gains and losses in surplus	(148,602,220)	(147,984,252)	(302,502,608)
38. Change in surplus as regards policyholders (Lines 22 through 37)	(543,625)	(28,604,748)	16,461,928
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,048,334,760	1,003,811,709	1,048,878,385
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Service fee income	3,229,066	3,229,503	6,463,235
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	3,229,066	3,229,503	6,463,235
3701. Increase in contingency reserves	(148,602,220)	(147,984,252)	(302,502,608)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(148,602,220)	(147,984,252)	(302,502,608)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	287,590,884	294,252,083	608,426,001
2. Net investment income	39,350,259	38,329,054	75,386,188
3. Miscellaneous income	3,212,468	3,227,974	6,471,160
4. Total (Lines 1 to 3)	330,153,611	335,809,111	690,283,349
5. Benefit and loss related payments	2,358,667	7,710,198	10,920,968
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	55,916,988	59,208,760	98,321,936
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	19,798,480	11,118,416	40,970,011
10. Total (Lines 5 through 9)	78,074,135	78,037,374	150,212,915
11. Net cash from operations (Line 4 minus Line 10)	252,079,476	257,771,737	540,070,434
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	155,429,792	230,231,766	381,795,998
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	1,000,162	2,824,180	6,005,143
12.5 Other invested assets	8,659,838	8,444,600	13,740,649
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	18,056,505	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	183,146,297	241,500,546	401,541,790
13. Cost of investments acquired (long-term only):			
13.1 Bonds	536,023,647	354,839,923	750,122,670
13.2 Stocks	33,200	227,800	227,800
13.3 Mortgage loans	0	0	0
13.4 Real estate	1,263,870	2,151,149	2,895,529
13.5 Other invested assets	22,537,138	8,017,772	18,895,025
13.6 Miscellaneous applications	0	5,143,102	1,695,279
13.7 Total investments acquired (Lines 13.1 to 13.6)	559,857,855	370,379,746	773,836,303
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(376,711,558)	(128,879,200)	(372,294,513)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	100,000,000	0	0
16.6 Other cash provided (applied)	(2,683,830)	(1,607,290)	(4,223,732)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(102,683,830)	(1,607,290)	(4,223,732)
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) ..	(227,315,912)	127,285,247	163,552,189
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	400,982,304	237,430,115	237,430,115
19.2 End of period (Line 18 plus Line 19.1)	173,666,392	364,715,362	400,982,304

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

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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 234,354,121	\$ 312,091,309
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 234,354,121	\$ 312,091,309
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,048,334,760	\$ 1,048,878,385
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,048,334,760	\$ 1,048,878,385

- B. No significant change from year-end 2020.
- C. The Company uses the following accounting policies:
- (1) No significant change from year-end 2020.
- (2) Highest-quality and high-quality (NAIC designations 1 and 2, respectively) bonds not backed by other loans are stated at amortized cost and are amortized using the interest method. All other bonds not backed by other loans (NAIC designations 3 to 6) are stated at the lower of amortized cost or fair value. The Company does not own any mandatory convertible securities or SVO-Identified investments identified in SSAP No. 26R.
- (3)-(5) No significant change from year-end 2020.
- (6) Loan-backed securities are stated at amortized cost. The retrospective adjustment method is used to value these securities.
- (7)-(13) No significant change from year-end 2020.
- D. Management has not identified any issues to raise substantial doubt regarding the Company's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

No significant change from year-end 2020.

3. Business Combinations and Goodwill

No significant change from year-end 2020.

4. Discontinued Operations

No significant change from year-end 2020.

5. Investments

- A. No significant change from year-end 2020.
- B. No significant change from year-end 2020.
- C. No significant change from year-end 2020.

NOTES TO FINANCIAL STATEMENTS

- D. Loan-Backed Securities
- (1) The Company uses widely accepted models for prepayment assumptions in valuing mortgage-backed securities with inputs from major third party data providers.
- (2) The Company has not recognized any other-than-temporary impairments on loan-backed securities.
- (3) The Company has not recognized any other-than-temporary impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the securities.
- (4) All impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:
- The aggregate amount of unrealized losses:
1. Less than 12 months: \$2,779,111
2. 12 Months or longer: \$776,952
- The aggregate related fair value of securities with unrealized losses:
1. Less than 12 months: \$273,740,616
2. 12 Months or longer: \$38,357,752
- (5) In determining whether an impairment is other-than-temporary, the Company assesses its intent to sell these securities and whether it will be required to sell these securities before the recovery of their amortized cost basis. The decline in fair values of these investment securities is principally associated with the changes in the interest rate environment subsequent to their purchase.
- E. The Company does not have any dollar repurchase agreement investments and/or securities lending transactions.
- F. The Company does not have any repurchase agreements transactions accounted for as secured borrowings.
- G. The Company does not have any reverse repurchase agreement transactions accounted for as secured borrowings.
- H. The Company does not have any repurchase agreements transactions accounted for as a sale.
- I. The Company does not have reserve repurchase agreements transactions accounted for as a sale.
- J. No significant change from year-end 2020.
- K. No significant change from year-end 2020.
- L. No significant change from year-end 2020.
- M. The Company does not have any working capital finance investments.
- N. The Company does not offset or net assets or liabilities associated with derivatives, repurchase and reverse repurchases, or securities borrowing and securities lending assets and liabilities.
- O. No significant change from year-end 2020.
- P. No significant change from year-end 2020.
- Q. No significant change from year-end 2020.
- R. The Company does not participate in a cash pooling arrangement.
6. **Joint Ventures, Partnerships and Limited Liability Companies**
- No significant change from year-end 2020.
7. **Investment Income**
- No significant change from year-end 2020.
8. **Derivative Instruments**
- The Company had no derivative instruments at June 30, 2021.
9. **Income Taxes**
- No significant change from year-end 2020.
10. **Information concerning Parent, Subsidiaries, Affiliates, and Other Related Parties**
- A. No significant change from year-end 2020.
- B. On May 5, 2021, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a \$100 million dividend.
- C. - N. No significant change from year-end 2020.

NOTES TO FINANCIAL STATEMENTS

11. Debt

- A. No significant change from year-end 2020.
- 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 \$823,568,765. The Company calculated this amount as 25% of admitted assets as of June 30, 2021.

(2) FHLB Capital Stock

a. Aggregate Totals

(1) Current Year

	1	2	3
	Total	General	Protected
	2 + 3	Account	Cell
			Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	\$656,500	\$656,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	\$656,500	\$656,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$823,568,765	XXX	XXX

(2) Prior Year-end

	1	2	3
	Total	General	Protected
	2 + 3	Account	Cell
			Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	\$623,300	\$623,300	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total I (a+b+c+d)	\$623,300	\$623,300	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$779,202,729	XXX	XXX

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

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

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

	1	2	Eligible for Redemption			
	Current Year	Not Eligible	3	4	5	6
	Total	for	Less than 6	6 months	1 to Less Than	
	(2+3+4+5+6)	Redemption	Months	to Less Than	3 Years	3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	\$656,500	\$656,500	—	—	—	—

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 June 30, 2021.

(4) The Company has not borrowed any funds from the FHLB as of June 30, 2021.

NOTES TO FINANCIAL STATEMENTS

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

- A, B, C & D The Company has no defined benefit plans.
- E. No significant change from year-end 2020.
- F. No significant change from year-end 2020.
- G. No significant change from year-end 2020.
- H. No significant change from year-end 2020.
- I. No significant change from year-end 2020.

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

No significant change from year-end 2020.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2020.

15. Leases

No significant change from year-end 2020.

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

No significant change from year-end 2020.

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

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

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

No significant change from year-end 2020.

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

No significant change from year-end 2020.

20. Fair Value Measurements

A.

- 1) Fair value measurements as of June 30, 2021:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial & Miscellaneous	\$ —	\$ 1,115,417	\$ —	\$ 1,115,417
Bank Loans Unaffiliated	—	11,728,978	—	11,728,978
Total Bonds	—	12,844,395	—	12,844,395
Cash Equivalents				
Exempt Money Market Mutual Funds	8,627,069	—	—	8,627,069
Other Money Market Mutual Funds	111,120,134	—	—	111,120,134
Total Cash Equivalents	119,747,203	—	—	119,747,203
Total Assets at Fair Value	\$119,747,203	\$ 12,844,395	\$ —	\$132,591,598

- 2) Fair value measurements in Level 3 - None.
- a) Level 3 gains or losses for the period recognized in income or surplus - None.
- b) Level 3 purchases, sales, issues and settlements - None.
- c) There were no transfers into or out of Level 3.
- 3) Transfers between all levels are recognized as of the end of the quarter in which the transfer occurs.

NOTES TO FINANCIAL STATEMENTS

- 4)The securities within Level 2 were fair valued using a third party pricing service.
- 5)There are no derivative assets or liabilities.

- B. None.
- C. Aggregate Fair Value of Financial Instruments

June 30, 2021

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	\$3,013,727,289	\$2,911,836,246	\$ 399,308,954	\$2,614,418,335	\$ —	\$ —
Cash equivalents	119,747,203	119,747,203	119,747,203	—	—	—
Common stocks	656,500	656,500	—	656,500	—	—
Short-term investments	4,659,659	4,659,659	4,659,659	—	—	—

December 31, 2020

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	\$2,671,144,507	\$2,541,800,670	\$ 374,138,974	\$2,297,005,533	\$ —	\$ —
Cash equivalents	283,541,689	283,541,689	283,541,689	—	—	—
Common stocks	623,300	623,300	—	623,300	—	—
Short-term investments	6,685,482	6,685,482	6,685,482	—	—	—

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

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

- D. None.
- E. None.

21. Other Items

- A.- F. No significant change from year-end 2020.
- G. Insurance-Linked Securities (ILS) Contracts:

		Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:			
(1) Directly Written Insurance Risks			
a. ILS Contracts as Issuer			\$ —
b. ILS Contracts as Ceding Insurer	6		\$ 2,151,712,697
c. ILS Contracts as Counterparty			\$ —
(2) Assumed Insurance Risks			
a. ILS Contracts as Issuer			\$ —
b. ILS Contracts as Ceding Insurer			\$ —
c. ILS Contracts as Counterparty			\$ —

- H. No significant change from year-end 2020.

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

The Company has considered subsequent events through August 6, 2021.

23. Reinsurance

No significant change from year-end 2020.

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, 2020 were \$262,395,290. For the period ended June 30, 2021, \$2,319,756 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$237,310,597 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$22,764,937 favorable prior-year development during the period of December 31, 2020 to June 30, 2021. 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 and remained elevated at June 30, 2021. 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. As of June 30, 2021, insured loans in default totaled 23,504 and included 21,648 defaults classified as COVID-19 defaults. 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 forbearance programs in place and the credit characteristics of the defaulted loans, we expect the ultimate number of COVID-19-related defaults notices received in April 2020 through September 2020 ("Early COVID Defaults") that result in claims will be less than our historical default-to-claim experience. Accordingly, we recorded a reserve equal to approximately 7% of the risk in force for the Early COVID Defaults. We have not adjusted the loss reserves associated with the Early COVID Defaults as we continue to believe that these reserves represent the best estimate of the ultimate loss. The credit characteristics of defaults reported in October 2020 through June 2021 have trended towards those of the pre-pandemic periods and we have observed the normalization of other default patterns during this period. In addition, beginning in the fourth quarter of 2020 we observed a normalization of the proportion of unemployment claims related to permanent layoffs as compared to a higher proportion of temporary layoffs during the second and third quarters of 2020. We believe that while defaults in October 2020 through June 2021 were impacted by the pandemic's effect on the economy, the underlying credit performance of these defaults may not be the same as the expected performance for the Early COVID Defaults that occurred following the onset of the pandemic and defaults after September 30, 2020 are more likely to transition like pre-pandemic defaults. Accordingly, beginning in the fourth quarter of 2020, we resumed establishing reserves for defaults reported after September 30, 2020 using our normal reserve methodology. The reserve for losses and LAE on COVID-19 defaults was \$258.7 million at June 30, 2021 and includes \$171.5 million of reserves for Early COVID Defaults. It is reasonably possible that our estimate of the losses for the COVID-19 defaults could change in the near term as a result of the continued impact of the pandemic on the economic environment, the results of existing and future governmental programs designed to assist individuals and businesses impacted by the virus and the performance of the COVID-19 defaults in the forbearance programs. A 100 basis point increase or decrease in the reserve rate applied to Early COVID Defaults would result in a corresponding increase or decrease in our reserve for losses and LAE of approximately \$24 million as of June 30, 2021. The impact on our reserves in future periods will be dependent upon the amount of delinquent notices received from loan servicers, the performance of COVID-19 defaults and our expectations for the amount of ultimate losses on these delinquencies

26. Intercompany Pooling Arrangements

No significant change from year-end 2020.

27. Structured Settlements

No significant change from year-end 2020.

28. Healthcare Receivables

No significant change from year-end 2020.

29. Participating Policies

No significant change from year-end 2020.

30. Premium Deficiency Reserve

No significant change from year-end 2020.

31. High Deductibles

No significant change from year-end 2020.

NOTES TO FINANCIAL STATEMENTS

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

No significant change from year-end 2020.

33. Asbestos/Environmental Reserves

No significant change from year-end 2020.

34. Subscriber Savings Accounts

No significant change from year-end 2020.

35. Multiple Peril Crop Insurance

No significant change from year-end 2020.

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No []

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]

2.2

If yes, date of change:

3.1

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

Yes [X] No []

3.2

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

Yes [X] No []

3.3

If the response to 3.2 is yes, provide a brief description of those changes.
During the quater ended June 30, 2021, the Company's upstream direct parent formed three non-insurance affiliates.

3.4

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

Yes [X] No []

3.5

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

0001448893

4.1

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

Yes [] No [X]

4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

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

6.1

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

12/31/2018

6.2

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

12/31/2018

6.3

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

05/18/2020

6.4

By what department or departments?
Pennsylvania Insurance Department

6.5

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

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

6.6

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

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

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

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

Yes [] No [X]

8.2

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

8.3

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

Yes [] No [X]

8.4

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

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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes ☒ No ☐
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒
- 9.21

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

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

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☒ No ☐
- 10.2

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

\$.....0

INVESTMENT

- 11.1

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

Yes ☐ No ☒
- 11.2

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

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

\$.....0
13.

Amount of real estate and mortgages held in short-term investments:

\$.....0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☒ No ☐
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$.....0	\$.....
14.22 Preferred Stock	\$.....0	\$.....
14.23 Common Stock	\$.....259,137	\$.....236,407
14.24 Short-Term Investments	\$.....0	\$.....
14.25 Mortgage Loans on Real Estate	\$.....0	\$.....
14.26 All Other	\$.....0	\$.....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$.....259,137	\$.....236,407
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$.....	\$.....
- 15.1

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

Yes ☐ No ☒
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes ☐ No ☐ N/A ☐
16.

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

16.1

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

\$.....0

16.2

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

\$.....0

16.3

Total payable for securities lending reported on the liability page.

\$.....0

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Goldman Sachs Asset Management, L.P.	U.....
Wellington Management Company, LLP	U.....
Loomis, Sayles & Company, L.P.	U.....
Peter Aaron Simon	I.....

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	DS.....
106595	Wellington Management Company, LLP	549300YHP12TEZNL CX41	SEC	DS.....
103577	Loomis, Sayles & Company, L.P.	J1ZPN2RX3UMNOYID1313	SEC	NO.....

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

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

Yes [] No [] N/A [X]
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.

Yes [] No [X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero?

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:
- 5.1

A&H loss percent

%
- 5.2

A&H cost containment percent

%
- 5.3

A&H expense percent excluding cost containment expenses

%
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date\$.....
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date\$.....
7.

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

Yes [X] No []
- 7.1

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

Yes [] No []

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

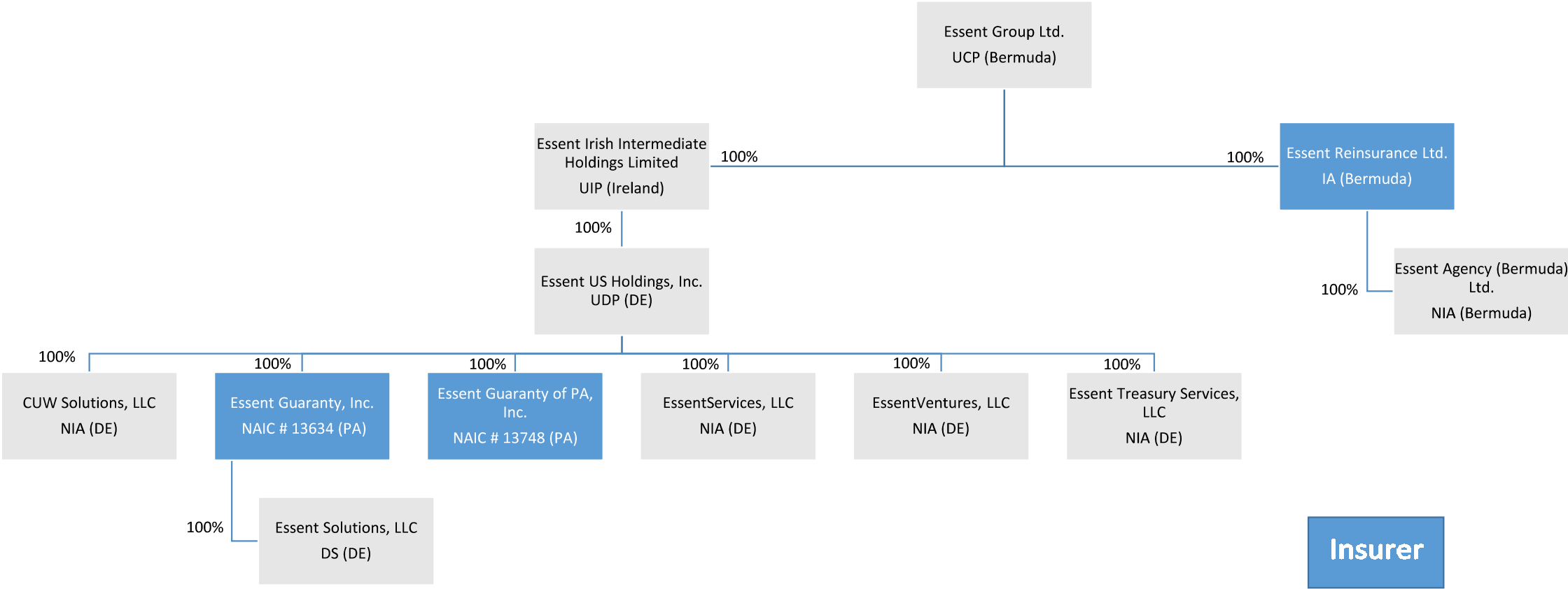
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories							
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....AL	L	4,526,655	4,408,832	61,655	117,615	3,182,177	1,829,403
2. Alaska.....AK	L	1,604,656	1,808,078		250,467	1,551,360	1,349,405
3. Arizona.....AZ	L	15,402,780	14,509,362	121	57,227	9,810,757	5,487,227
4. Arkansas.....AR	L	5,880,037	6,069,111	30,914	253,945	2,756,940	2,061,471
5. California.....CA	L	47,686,564	37,204,350	111,218	360,828	75,190,755	44,001,227
6. Colorado.....CO	L	15,914,116	14,374,309		86,261	11,226,394	5,531,077
7. Connecticut.....CT	L	4,834,755	4,687,616	19,439	280,395	5,153,471	3,274,886
8. Delaware.....DE	L	1,378,126	1,364,863		123,687	1,048,811	614,543
9. District of Columbia.....DC	L	832,010	944,652			1,353,891	534,816
10. Florida.....FL	L	45,472,197	36,504,279	453,745	822,319	50,862,829	30,659,821
11. Georgia.....GA	L	13,953,774	13,354,274	33,101	300,762	14,124,171	8,076,547
12. Hawaii.....HI	L	1,400,733	925,513	26,328	116,257	2,479,322	911,360
13. Idaho.....ID	L	3,293,784	2,753,006	47,883	19,896	1,138,787	707,467
14. Illinois.....IL	L	14,710,240	14,211,878	385,555	740,652	13,885,489	8,072,942
15. Indiana.....IN	L	6,108,572	6,458,851	46,504	144,590	3,643,662	2,343,868
16. Iowa.....IA	L	2,646,913	2,752,336	85,921	126,166	1,440,408	983,793
17. Kansas.....KS	L	1,992,955	2,324,303	54,396	59,910	1,296,860	797,591
18. Kentucky.....KY	L	3,627,829	3,498,785	31,509	135,555	2,243,182	1,455,950
19. Louisiana.....LA	L	4,780,445	4,709,544	119,860	111,649	4,803,359	2,778,089
20. Maine.....ME	L	1,056,988	1,122,920			785,757	455,250
21. Maryland.....MD	L	12,196,424	11,455,337	100,442	238,938	13,102,117	6,941,795
22. Massachusetts.....MA	L	6,145,791	6,869,632		152,170	5,906,343	3,698,011
23. Michigan.....MI	L	10,076,489	10,171,257	159,620	309,432	7,493,946	4,756,621
24. Minnesota.....MN	L	10,015,093	10,656,400		77,093	6,105,184	4,204,118
25. Mississippi.....MS	L	1,489,131	1,560,665	7,203	245,624	1,733,050	1,054,114
26. Missouri.....MO	L	6,807,493	7,020,580	66,089	115,976	3,153,409	1,975,894
27. Montana.....MT	L	1,011,022	1,131,898	17,786		718,935	406,053
28. Nebraska.....NE	L	2,104,725	2,371,108	46,190	180,795	1,057,843	722,981
29. Nevada.....NV	L	9,015,678	7,515,363	71,449		14,077,678	6,702,195
30. New Hampshire.....NH	L	1,540,837	1,622,720			1,064,607	799,278
31. New Jersey.....NJ	L	13,786,117	14,163,881	98,695	639,852	17,794,894	12,070,037
32. New Mexico.....NM	L	2,306,693	2,387,608	113,062	3,142	1,838,552	1,114,815
33. New York.....NY	L	11,838,283	10,992,127	66,570	211,471	17,917,263	11,185,760
34. North Carolina.....NC	L	12,395,518	13,177,280	41,179	209,132	8,187,918	5,364,442
35. North Dakota.....ND	L	489,047	408,104		99,315	559,837	259,908
36. Ohio.....OH	L	14,225,294	13,940,031	126,683	514,744	7,416,424	5,243,016
37. Oklahoma.....OK	L	4,760,690	4,779,830	186,144	256,698	3,220,225	1,709,826
38. Oregon.....OR	L	5,958,085	6,206,398		18,524	3,777,940	2,433,384
39. Pennsylvania.....PA	L	10,941,002	11,087,921	4,998	360,029	7,967,783	5,465,591
40. Rhode Island.....RI	L	879,273	916,921			636,247	403,357
41. South Carolina.....SC	L	6,437,215	6,956,173	(51,764)	289,065	4,659,614	2,840,215
42. South Dakota.....SD	L	567,307	614,345	45,653		250,325	180,654
43. Tennessee.....TN	L	6,886,065	6,321,056	(10,963)	(7,461)	4,527,384	2,584,356
44. Texas.....TX	L	47,724,574	42,179,917	329,064	781,279	46,552,824	23,713,829
45. Utah.....UT	L	6,989,667	6,875,489	91,070		4,238,933	2,590,410
46. Vermont.....VT	L	494,482	554,745			302,879	276,309
47. Virginia.....VA	L	11,793,314	11,761,834	81,354	309,496	10,114,307	5,575,447
48. Washington.....WA	L	16,991,798	17,667,653	19,206	235,704	10,635,614	6,103,940
49. West Virginia.....WV	L	1,042,826	985,445		92,726	618,969	493,060
50. Wisconsin.....WI	L	5,044,949	5,621,705	21,813	313,660	2,965,239	1,956,003
51. Wyoming.....WY	L	632,068	631,443	16,361	119,854	192,383	117,938
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	N						
55. U.S. Virgin Islands.....VI	N						
56. Northern Mariana Islands.....MP	N						
57. Canada.....CAN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	439,691,079	412,591,728	3,156,053	9,875,439	416,767,048	244,870,090
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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



PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire			0.0	0.0
2.	Allied Lines			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.	Commercial multiple peril			0.0	0.0
6.	Mortgage guaranty	469,546,605	50,886,470	10.8	43.2
8.	Ocean marine			0.0	0.0
9.	Inland marine			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.	Group accident and health			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.	Other accident and health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1,19.2	Private passenger auto liability			0.0	0.0
19.3,19.4	Commercial auto liability			0.0	0.0
21.	Auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	469,546,605	50,886,470	10.8	43.2
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
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	0		
2.	Allied Lines	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.	Commercial multiple peril	0		
6.	Mortgage guaranty	215,661,679	439,691,079	412,591,728
8.	Ocean marine	0		
9.	Inland marine	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.	Group accident and health	0		
14.	Credit accident and health	0		
15.	Other accident and health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1,19.2	Private passenger auto liability	0		
19.3,19.4	Commercial auto liability	0		
21.	Auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	215,661,679	439,691,079	412,591,728
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13											
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)											
1. 2018 + Prior	6,045	446	6,491	236		236	4,403		320	4,723	(1,406)	(126)	(1,532)											
2. 2019	21,806	1,623	23,429	1,340		1,340	14,454		1,074	15,528	(6,012)	(549)	(6,561)											
3. Subtotals 2019 + Prior	27,851	2,069	29,920	1,576	0	1,576	18,857	0	1,394	20,251	(7,418)	(675)	(8,093)											
4. 2020	216,476	15,999	232,475	744		744	202,027		15,032	217,059	(13,705)	(967)	(14,672)											
5. Subtotals 2020 + Prior	244,327	18,068	262,395	2,320	0	2,320	220,884	0	16,426	237,310	(21,123)	(1,642)	(22,765)											
6. 2021	XXX	XXX	XXX	XXX	105	105	XXX	47,898	3,538	51,436	XXX	XXX	XXX											
7. Totals	244,327	18,068	262,395	2,320	105	2,425	220,884	47,898	19,964	288,746	(21,123)	(1,642)	(22,765)											
8. Prior Year-End Surplus As Regards Policyholders	1,048,878											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7										
												1. (8.6)	2. (9.1)	3. (8.7)										
													Col. 13, Line 7 As a % of Col. 1 Line 8	4. (2.2)										

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

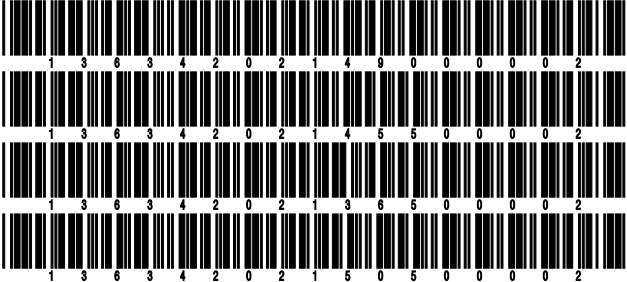
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	753,552	3,750,044
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,263,870	2,895,529
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals	266,771	56,561
5. Deduct amounts received on disposals	1,266,933	5,948,582
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation		0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	1,017,260	753,552
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	1,017,260	753,552

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	87,991,431	77,927,688
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,200,000	2,886,256
2.2 Additional investment made after acquisition	20,337,138	16,008,769
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	15,428,256	6,461,087
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	8,659,838	13,740,649
8. Deduct amortization of premium and depreciation	620,557	607,572
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		944,148
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	116,676,430	87,991,431
12. Deduct total nonadmitted amounts	1,763,404	2,383,962
13. Statement value at end of current period (Line 11 minus Line 12)	114,913,026	85,607,469

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,542,683,107	2,189,902,636
2. Cost of bonds and stocks acquired	536,056,847	750,350,470
3. Accrual of discount	704,526	414,420
4. Unrealized valuation increase (decrease)	84,327	1,104
5. Total gain (loss) on disposals	(141,329)	2,539,597
6. Deduct consideration for bonds and stocks disposed of	155,839,228	383,601,725
7. Deduct amortization of premium	11,228,533	18,300,335
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		428,787
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	409,436	1,805,727
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,912,729,153	2,542,683,107
12. Deduct total nonadmitted amounts	236,407	259,137
13. Statement value at end of current period (Line 11 minus Line 12)	2,912,492,746	2,542,423,970

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,305,175,380	128,786,276	63,663,312	(9,001,911)	2,305,175,380	2,361,296,433	0	2,157,775,016
2. NAIC 2 (a)	528,660,841	24,507,595	19,687,737	2,255,972	528,660,841	535,736,671	0	377,306,188
3. NAIC 3 (a)	19,702,119	1,118,188	3,063,351	(8,493,669)	19,702,119	9,263,287	0	11,651,452
4. NAIC 4 (a)	1,747,636	16,726	552,695	7,352,513	1,747,636	8,564,180	0	1,753,495
5. NAIC 5 (a)	(101,078)	0	12,887	1,749,300	(101,078)	1,635,335	0	
6. NAIC 6 (a)	0				0	0		
7. Total Bonds	2,855,184,898	154,428,785	86,979,982	(6,137,795)	2,855,184,898	2,916,495,905	0	2,548,486,151
PREFERRED STOCK								
8. NAIC 1	0				0	0		0
9. NAIC 2	0				0	0		0
10. NAIC 3	0				0	0		0
11. NAIC 4	0				0	0		0
12. NAIC 5	0				0	0		0
13. NAIC 6	0				0	0		0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,855,184,898	154,428,785	86,979,982	(6,137,795)	2,855,184,898	2,916,495,905	0	2,548,486,151

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

NAIC 1 \$ 4,659,659 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	4,659,659	xxx	4,658,156	1,936	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,685,482	2,000,834
2. Cost of short-term investments acquired	1,874	7,685,130
3. Accrual of discount	1,395	143
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		79
6. Deduct consideration received on disposals	2,029,092	2,999,869
7. Deduct amortization of premium		834
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,659,659	6,685,482
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,659,659	6,685,482

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	283,541,689	155,066,968
2. Cost of cash equivalents acquired	841,965,246	1,330,492,609
3. Accrual of discount		
4. Unrealized valuation increase (decrease)	17,490	(19,650)
5. Total gain (loss) on disposals	(17,490)	11,484
6. Deduct consideration received on disposals	1,005,759,732	1,202,009,723
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	119,747,203	283,541,689
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	119,747,203	283,541,689

SCHEDULE A - PART 2

1 Description of Property	2 Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	City	3 State						
2707 FOREST RIDGE PARKWAY	CLAREMORE	OK	04/29/2021	FANNIEMAE	273,510		273,510	
177 TEMI RD	BELLINGHAM	WA	05/17/2021	FREDDIE MAC	261,140		261,140	
177 HIGHWAY D	KANSAS	MO	06/25/2021	FREDDIE MAC	153,190		153,190	
0199999. Acquired by Purchase					687,840	0	687,840	0
0399999 - Totals					687,840	0	687,840	0

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
32350 SPRUCEWOOD ST	FARMINGTON HILLS	MI	04/14/2021	BEN MCERLICK AND SERENA LITCAJ	246,610	0	0	0	0	0	0	0	246,610	293,277	0	46,667	46,667	0	1,776
0199999. Property Disposed					246,610	0	0	0	0	0	0	0	246,610	293,277	0	46,667	46,667	0	1,776
0399999 - Totals					246,610	0	0	0	0	0	0	0	246,610	293,277	0	46,667	46,667	0	1,776

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	
		3	4										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
000000-00-0	AQUILINE FINANCIAL SERVICES FUND IV L.P.	New York	NY	Aquiline Capital Partners LLC		12/20/2019			1,063,744		2,377,656	0.242	
000000-00-0	Cultivation Capital Tech Fund III, L.P.	St. Louis	MO	Cultivation Capital Tech Fund III, L.P.		07/02/2019			200,000		950,000	2.685	
000000-00-0	Fifth Wall Ventures II, L.P.	Venice	CT	Gallatin Point Capital Partners LP		11/16/2018			1,575,711		4,192,860	1.986	
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CA	Green Visor Capital Management Company, LLC		07/06/2020			2,670,195		8,492,072	7.890	
000000-00-0	Inter-Atlantic Stonybrook Insurtech Ventures, LP	New York	PA	LL Strategic Opportunities Fund, L.P.		01/05/2021			174,811		1,359,933	9.032	
000000-00-0	ManchesterStory Venture Fund, L.P.	Des Moines	IL	Moderne Ventures Core Fund II, L.P.		11/19/2020			377,222		1,410,339	5.782	
000000-00-0	MissionOG Fund II, L.P.	Philadelphia	PA	MissionOG Parallel Fund II, L.P.		09/09/2019			360,924		1,231,117	30.240	
000000-00-0	Moderne Ventures Core Fund II, L.P.	Chicago	IL	Moderne Ventures Core Fund II, L.P.		11/19/2020			215,000		3,925,000	11.117	
000000-00-0	Navitas Capital III, LP	Los Angeles	CA	Navitas Capital III, LP		11/10/2020			1,775,795		1,799,205	8.722	
000000-00-0	Nyca Investment Fund III, LP	New York	NY	Nyca Management LLC		11/21/2018			375,000		2,375,000	2.291	
1999999. Joint Venture Interests - Common Stock - Unaffiliated									0	8,788,402	0	28,113,182	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			2,171,832		2,677,556	1.610	
000000-00-0	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Pretium Partners, LLC		07/13/2018			266,947		12,918,941	3.312	
2199999. Joint Venture Interests - Real Estate - Unaffiliated									0	2,438,779	0	15,596,497	XXX
4899999. Total - Unaffiliated									0	11,227,181	0	43,709,679	XXX
4999999. Total - Affiliated									0	0	0	0	XXX
5099999 - Totals									0	11,227,181	0	43,709,679	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	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	03/03/2021	1,648,114	0	(169,149)	0	0	(169,149)	0	1,478,965	1,478,965	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,648,114	0	(169,149)	0	0	(169,149)	0	1,478,965	1,478,965	0	0	0	0
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019	03/01/2021	247,895	0	0	0	0	0	0	247,895	247,895	0	0	0	0
000000-00-0	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Pretium Partners, LLC	07/13/2018	03/03/2021	378,158	0	(21,909)	0	0	(21,909)	0	356,249	356,249	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							626,053	0	(21,909)	0	0	(21,909)	0	604,144	604,144	0	0	0	0
4899999. Total - Unaffiliated							2,274,167	0	(191,058)	0	0	(191,058)	0	2,083,109	2,083,109	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals								2,274,167	0	(191,058)	0	(191,058)	0	2,083,109	2,083,109	0	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		06/15/2021	U.S. DEPARTMENT OF TREASURY		30,000,000	30,000,000	0	1. XXX
0599999. Subtotal - Bonds - U.S. Governments						30,000,000	30,000,000	0	1. XXX
74730D-AC-7	QATAR PETROLEUM	C.	06/30/2021	CitiGroup		465,004	470,000	0	1.D FE
80413T-AP-4	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C.	06/18/2021	DEUTSCHE BANK SECURITIES INC.		1,086,800	1,040,000	10,039	1.F FE
1099999. Subtotal - Bonds - All Other Governments						1,551,804	1,510,000	10,039	1. XXX
041806-P6-1	ARLINGTON TEX HIGHER ED FIN CORP ED REV		06/04/2021	D.A DAVIDSON		1,847,388	1,750,000	0	1. FE
3137F8-ZY-4	FH-K123-X1 - CMBS		06/06/2021	MERRILL LYNCH INC		1,262,845	0	8,330	1.A
3137FT-G2-7	FHMS K-109 X1 - CMBS		04/07/2021	Various		2,017	0	(2,174)	1.A
3137H1-GS-0	FHR 5123 ND - CMO/RMBS		06/30/2021	Wells		4,363,281	5,000,000	1,042	1.A
57563R-RZ-4	MASSACHUSETTS EDL FING AUTH		06/25/2021	RBC CAPITAL MARKETS, LLC		2,090,000	2,090,000	0	1.C FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,565,531	8,840,000	7,197	1. XXX
031162-CR-9	AMGEN INC		04/14/2021	BARCLAYS BANK PLC		6,615,762	6,550,000	31,522	2.A FE
032523-AB-8	ANADOLU EFES BIRACILIK VE MALT SANAYII A	C.	06/22/2021	CitiGroup		1,230,452	1,240,000	0	2.C FE
03763Y-BS-4	APID 11RRR DR3 - CDO		04/08/2021	RBC Dain Rauscher (US)		2,000,000	2,000,000	2,019	2.C FE
037833-EE-6	APPLE INC		04/14/2021	BARCLAYS BANK PLC		3,293,185	3,500,000	15,701	1.B FE
04685A-2Y-6	ATHENE GLOBAL FUNDING		06/02/2021	DEUTSCHE BANK		6,350,000	6,350,000	0	1.F FE
053015-AG-8	AUTOMATIC DATA PROCESSING INC		05/11/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,208,311	2,215,000	0	1.D FE
056752-AQ-1	BAIDU INC	C.	06/10/2021	TD Securities LLC		213,160	200,000	1,145	1.G FE
110122-DR-6	BRISTOL-MYERS SQUIBB CO		04/14/2021	BNP PARIBAS		6,641,213	7,125,000	71,161	1.F FE
12481K-AS-7	CBAM 2017-2 AR - CDO	C.	06/01/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,300,000	3,300,000	0	1.A FE
12482N-AN-1	CBAM 1910R A1R - CDO	C.	04/01/2021	Citigroup Global Markets, Inc.		500,000	500,000	0	1.A FE
126192-AF-0	COMM 2012-LC4 B - CMBS		06/25/2021	Various		1,118,188	1,110,000	3,566	3.B FM
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		06/25/2021	DONALDSON LUFKIN & JENRETTE		186,438	190,000	502	1.D FM
13607H-VC-3	CANADIAN IMPERIAL BANK OF COMMERCE	C.	06/15/2021	CIBC WORLD MARKETS CORP		5,143,868	5,145,000	0	1.F FE
19425A-AE-4	CASL 21B D - ABS		06/23/2021	Barclays Bank		999,542	1,000,000	0	2.B FE
20030N-DH-1	COMCAST CORP		04/14/2021	BARCLAYS BANK PLC		6,616,507	5,925,000	9,258	1.G FE
254687-FX-9	WALT DISNEY CO		06/03/2021	Wells Fargo		4,616,186	4,475,000	47,435	2.A FE
26245X-AQ-0	DRSLF 86R BR - CDO	C.	06/10/2021	GOLDMAN		2,000,000	2,000,000	0	1.C FE
26245X-AS-6	DRSLF 86R CR - CDO	C.	06/10/2021	GOLDMAN		1,000,000	1,000,000	0	1.F FE
31428X-CD-6	FEDEX CORP		06/03/2021	J.P. Morgan Securities LLC		3,295,017	3,300,000	8,360	2.B FE
33835N-AG-6	MORGN 183R DR - CDO	C.	06/25/2021	CHASE SECURITIES INC		380,000	380,000	0	2.C FE
36320T-AX-1	GALAXY XX11 CLO, LTD - CDO	C.	04/22/2021	GOLDMAN		675,000	675,000	0	1.C FE
440452-AF-7	HORMEL FOODS CORP		06/03/2021	CitiGroup		1,977,818	2,025,000	17,820	1.F FE
44970E-AA-1	IHS ECUADORIAN MORTGAGE 2021-1 TRUST - C		06/28/2021	BREAN CAPITAL, LLC		430,563	415,000	0	1.A FE
50050G-AN-8	KOOKMIN BANK	C.	06/15/2021	BARCLAYS CAPITAL INC.		619,709	620,000	1,851	2.A FE
50220P-AE-3	LSEGA FINANCING PLC	C.	04/14/2021	BARCLAYS BANK PLC		6,601,090	6,550,000	5,822	1.G FE
512807-AV-0	LAM RESEARCH CORP		06/03/2021	Bank of America		3,288,126	3,350,000	30,411	1.G FE
539830-BP-3	LOCKHEED MARTIN CORP		06/03/2021	US BANCORP INVESTMENTS INC.		3,287,261	3,325,000	29,389	1.G FE
553514-AC-4	MSBAM 2012-OKSV A2 - CMBS		06/25/2021	DONALDSON LUFKIN & JENRETTE		391,050	395,000	1,007	1.D FM
58769K-AD-6	MBALT 2021-B A3 - ABS		06/22/2021	J.P. MORGAN CHASE BANK		2,714,795	2,715,000	0	1.A FE
62954H-AG-3	NXP BV	C.	06/03/2021	CitiGroup		3,281,452	3,275,000	5,913	2.C FE
67066G-AG-9	NVIDIA CORP		04/14/2021	BARCLAYS BANK PLC		3,967,236	3,625,000	5,286	1.G FE
67098U-AQ-8	OAKC 6R BR - CDO	C.	06/17/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,000,000	2,000,000	0	1.C FE
67110H-BS-6	OZLM XIV, LTD. - CDO	C.	06/30/2021	JEFFERIES & COMPANY, INC.		2,500,000	2,500,000	0	1.C FE
69917A-AN-4	PARL 201R A2R - CDO	C.	06/16/2021	CitiGroup		1,000,000	1,000,000	0	1.C FE
70450Y-AH-6	PAYPAL HOLDINGS INC		06/03/2021	PERSHING LLC		3,295,143	3,250,000	1,246	1.G FE
714046-AH-2	PERKINELMER INC		06/03/2021	BNP PARIBAS SECURITIES CORP.		1,307,449	1,300,000	8,195	2.B FE
72703P-AC-7	PLNT 191 A2 - ABS		06/23/2021	BNP Paribas		138,417	137,900	296	2.C FE
74333H-AJ-4	PROG 21SFR6 E1 - RMBS		06/25/2021	DEUTSCHE BANK ALEX BROWN		224,997	225,000	0	2.A FE
74333H-AL-9	PROG 21SFR6 E2 - RMBS		06/25/2021	DEUTSCHE BANK ALEX BROWN		109,999	110,000	0	2.C FE
74460W-AE-7	PUBLIC STORAGE		06/03/2021	MORGAN STANLEY & CO LLC		3,299,934	3,300,000	9,277	1.F FE
78397P-AB-7	SA GLOBAL SUKUK LTD	C.	06/10/2021	Various		1,544,463	1,544,000	0	1.F FE
80286D-AC-2	SRT 21B A3 - ABS		06/15/2021	J.P. MORGAN/CHASE		2,719,656	2,720,000	0	1.A FE
87154G-AY-1	SYMPHONY CLO XVIII, LTD. - CDO		06/10/2021	GOLDMAN		1,000,000	1,000,000	0	1.C FE
89656G-AA-2	TRL 211 A - ABS		06/22/2021	FIRST UNION CAPITAL		999,924	1,000,000	0	1.F FE
91324P-DY-5	UNITEDHEALTH GROUP INC		04/14/2021	U.S. Bank		3,957,160	4,000,000	46,139	1.G FE

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92916M-AF-8	VOYA QLO 2017-1 LTD - CDO	C .....	.04/30/2021	Natixis		1,000,000	1,000,000	0	1.A FE
97654M-AA-4	WIPRO IT SERVICES LLC .....		.06/16/2021	Citigroup		1,564,285	1,570,000	0	1.G FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						111,603,353	111,127,900	353,322	XXX
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan .....		.06/08/2021	GOLDMAN SACHS		23,609	23,609	0	2.B
29916C-AC-9	EVANS FOOD GROUP LTD. ....		.04/05/2021	Unknown		16,726	16,726	0	4.B
85473K-AB-0	Stanton Carpet Corp. Revolving Loan .....		.05/21/2021	GOLDMAN SACHS		36,949	36,949	0	4.B
98157*-AA-3	Worldwide Clinical Trials Holdings, Inc. ....		.06/16/2021	GOLDMAN SACHS		1,630,332	1,630,332	0	4.
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,707,616	1,707,616	0	XXX
8399997. Total - Bonds - Part 3						154,428,304	153,185,516	370,558	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						154,428,304	153,185,516	370,558	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
31338@-10-6	Federal Home Loan Bank of Pittsburgh .....		.04/08/2021	Federal Home Loan Bank of Pittsburgh		33,200		0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						33,200	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						33,200	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						33,200	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						33,200	XXX	0	XXX
9999999 - Totals						154,461,504	XXX	370,558	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36179N-G5-0	G2 MA1376 - RMBS		06/01/2021	Paydown		328,395	328,395	354,359	352,718	.0	(24,323)	.0	(24,323)	.0	328,395	.0	.0	.0	5,349	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		06/01/2021	Paydown		2,496	2,496	2,652	2,635	.0	(139)	.0	(139)	.0	2,496	.0	.0	.0	41	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		06/01/2021	Paydown		542,494	542,494	582,546	579,370	.0	(36,876)	.0	(36,876)	.0	542,494	.0	.0	.0	8,868	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		06/01/2021	Paydown		485,068	485,068	515,271	516,390	.0	(31,322)	.0	(31,322)	.0	485,068	.0	.0	.0	7,876	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		06/01/2021	Paydown		355,526	355,526	374,413	376,497	.0	(20,971)	.0	(20,971)	.0	355,526	.0	.0	.0	6,616	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		06/01/2021	Paydown		434,310	434,310	460,809	463,709	.0	(29,400)	.0	(29,400)	.0	434,310	.0	.0	.0	8,161	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		06/01/2021	Paydown		539,204	539,204	568,776	579,431	.0	(40,226)	.0	(40,226)	.0	539,204	.0	.0	.0	12,864	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		06/01/2021	Paydown		1,832,266	1,832,266	1,902,264	1,917,690	.0	(85,424)	.0	(85,424)	.0	1,832,266	.0	.0	.0	29,891	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		06/01/2021	Paydown		25,269	25,269	26,582	26,577	.0	(1,308)	.0	(1,308)	.0	25,269	.0	.0	.0	270	12/20/2050	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		06/16/2021	Paydown		5,442	5,442	5,451	5,297	.0	145	.0	145	.0	5,442	.0	.0	.0	12	07/16/2041	1.A
38380W-7H-6	GNR 2018-066 DA - CMO/RMBS		06/01/2021	Paydown		61,517	61,517	65,074	65,208	.0	(3,691)	.0	(3,691)	.0	61,517	.0	.0	.0	886	05/20/2048	1.A
912828-07-8	UNITED STATES TREASURY		04/30/2021	Maturity @ 100.00		1,015,000	1,015,000	1,013,367	1,014,889	.0	111	.0	111	.0	1,015,000	.0	.0	.0	3,506	04/30/2021	1.A
912828-S2-7	UNITED STATES TREASURY		06/30/2021	Maturity @ 100.00		1,615,000	1,615,000	1,626,734	1,616,198	.0	(1,198)	.0	(1,198)	.0	1,615,000	.0	.0	.0	9,084	06/30/2021	1.A
0599999	Subtotal - Bonds - U.S. Governments					7,241,987	7,241,987	7,498,298	7,516,609	0	(274,622)	0	(274,622)	0	7,241,987	0	0	0	93,425	XXX	XXX
715638-DF-6	PERU, REPUBLIC OF (GOVERNMENT)	C	05/28/2021	The Bank of New York Mellon		732,993	730,000	733,008	.0	.0	(55)	.0	(55)	.0	732,953	.0	40	40	7,280	01/23/2031	2.A FE
1099999	Subtotal - Bonds - All Other Governments					732,993	730,000	733,008	0	0	(55)	0	(55)	0	732,953	0	40	40	7,280	XXX	XXX
01170R-KQ-4	ALASKA HOUSING FINANCE CORPORATION		06/01/2021	Call @ 100.00		265,000	265,000	292,311	291,457	.0	(1,194)	.0	(1,194)	.0	290,262	.0	(25,262)	(25,262)	6,124	12/01/2044	1.B FE
10620N-CG-1	BRHEA 2011-1 A2 - ABS		05/25/2021	Paydown		85,072	85,072	85,816	83,807	.0	1,265	.0	1,265	.0	85,072	.0	.0	.0	427	02/25/2030	1.A FE
10623P-DU-1	BRAZO 2010-1 A1 - ABS		06/25/2021	Paydown		5,644	5,644	5,475	5,359	.0	285	.0	285	.0	5,644	.0	.0	.0	32	06/25/2035	1.A FE
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/16/2021	Call @ 100.00		120,000	120,000	132,548	132,165	.0	(455)	.0	(455)	.0	131,709	.0	(11,709)	(11,709)	1,963	05/15/2044	1.A FE
30263B-AL-8	FREMF 2011-K14 B - CMB		04/25/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	(4,482)	.0	.0	.0	(4,482)	02/25/2047	1.A
30711X-BD-5	CAS 2015-C03 2M2 - CMO/RMBS		06/25/2021	Paydown		127,502	127,502	141,368	139,023	.0	(11,521)	.0	(11,521)	.0	127,502	.0	.0	.0	2,704	07/25/2025	1.A
30711X-BM-5	CAS 2016-C01 1M2 - CMO/RMBS		06/25/2021	Paydown		4,440	4,440	5,200	5,343	.0	(903)	.0	(903)	.0	4,440	.0	.0	.0	117	08/25/2028	1.A
30711X-CT-9	CAS 2016-C03 2M2 - CDO/CMO/RMBS		06/25/2021	Paydown		5,427	5,427	6,138	6,311	.0	(883)	.0	(883)	.0	5,427	.0	.0	.0	135	10/25/2028	1.A
30711X-DA-9	CAS 2016-C04 1M2 - CDO/CMO/RMBS		06/25/2021	Paydown		14,775	14,775	16,428	16,166	.0	(1,392)	.0	(1,392)	.0	14,775	.0	.0	.0	267	01/25/2029	1.A
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		06/01/2021	Paydown		142,571	142,571	145,258	142,571	.0	(2,688)	.0	(2,688)	.0	142,571	.0	.0	.0	1,681	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS		06/01/2021	Paydown		96,190	96,190	101,826	100,207	.0	(4,018)	.0	(4,018)	.0	96,190	.0	.0	.0	1,628	10/01/2043	1.A
3128M9-WV-0	FH G07560 - RMBS		06/01/2021	Paydown		45,147	45,147	47,305	46,580	.0	(1,433)	.0	(1,433)	.0	45,147	.0	.0	.0	760	11/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS		06/01/2021	Paydown		318,299	318,299	329,005	335,700	.0	(17,401)	.0	(17,401)	.0	318,299	.0	.0	.0	1,959	12/01/2048	1.A
3128MJ-XJ-4	FH G08680 - RMBS		06/01/2021	Paydown		176,394	176,394	175,870	175,950	.0	444	.0	444	.0	176,394	.0	.0	.0	862	12/01/2045	1.A
3128MJ-Y5-3	FH G08731 - RMBS		06/01/2021	Paydown		314,698	314,698	293,862	295,396	.0	19,303	.0	19,303	.0	314,698	.0	.0	.0	1,289	11/01/2046	1.A
3128MJ-ZA-1	FH G08736 - RMBS		06/01/2021	Paydown		266,372	266,372	248,735	250,254	.0	16,117	.0	16,117	.0	266,372	.0	.0	.0	1,069	12/01/2046	1.A
3128MJ-ZF-0	FH G08741 - RMBS		06/01/2021	Paydown		163,682	163,682	162,441	162,653	.0	1,029	.0	1,029	.0	163,682	.0	.0	.0	818	01/01/2047	1.A
3128MJ-ZQ-6	FH G08750 - RMBS		06/01/2021	Paydown		99,925	99,925	99,566	99,654	.0	271	.0	271	.0	99,925	.0	.0	.0	1,194	03/01/2047	1.A
3128P8-FY-2	FH C91983 - RMBS		06/01/2021	Paydown		342,792	342,792	349,085	348,182	.0	(5,390)	.0	(5,390)	.0	342,792	.0	.0	.0	1,856	03/01/2038	1.A
3128P8-GB-1	FH C91994 - RMBS		06/01/2021	Paydown		275,347	275,347	280,359	280,281	.0	(4,934)	.0	(4,934)	.0	275,347	.0	.0	.0	1,486	05/01/2038	1.A
3128QJ-RN-3	FH 1H2593 - RMBS		06/01/2021	Paydown		2,974	2,974	3,088	3,010	.0	(36)	.0	(36)	.0	2,974	.0	.0	.0	32	01/01/2036	1.A
3129ZL-FD-2	FH C03764 - RMBS		06/01/2021	Paydown		254,639	254,639	270,315	266,770	.0	(12,130)	.0	(12,130)	.0	254,639	.0	.0	.0	3,416	02/01/2042	1.A
3131XX-TG-0	FH 2M4495 - RMBS		06/01/2021	Paydown		488,822	488,822	523,421	527,326	.0	(38,504)	.0	(38,504)	.0	488,822	.0	.0	.0	8,053	10/01/2047	1.A
3131Y7-S6-5	FH 2N1441 - RMBS		06/01/2021	Paydown		109,453	109,453	117,628	118,175	.0	(8,722)	.0	(8,722)	.0	109,453	.0	.0	.0	2,057	11/01/2048	1.A
3132A5-HY-4	FH 2S4747 - RMBS		06/01/2021	Paydown		1,692,729	1,692,729	1,805,930	.0	.0	(113,201)	.0	(113,201)	.0	1,692,729	.0	.0	.0	9,151	12/01/2047	1.A
3132AC-SZ-4	FH 2T0536 - RMBS		06/01/2021	Paydown		645,201	645,201	700,950	.0	.0	(55,749)	.0	(55,749)	.0	645,201	.0	.0	.0	7,178	03/01/2048	1.A
3132AD-VT-2	FH 2T1526 - RMBS		06/01/2021	Paydown		1,882,247	1,882,247	2,007,093	2,004,790	.0	(122,542)	.0	(122,542)	.0	1,882,247	.0	.0	.0	30,669	11/01/2048	1.A
3132D5-BF-4	FH 9B8070 - RMBS		06/01/2021	Paydown		262,544	262,544	275,425	275,394	.0	(12,850)	.0	(12,850)	.0	262,544	.0	.0	.0	2,569	10/01/2035	1.A
3132DM-KC-8	FH S00291 - RMBS		06/01/2021	Paydown		1,024,623	1,024,623	1,129,276	1,129,636	.0	(105,013)	.0	(105,013)	.0	1,024,623	.0	.0	.0	21,149	03/01/2050	1.A
3132DV-3L-7	FH S08003 - RMBS		06/01/2021	Paydown		428,812	428,812	443,972	449,367	.0	(20,554)	.0	(20,554)	.0	428,812	.0	.0	.0	2,512	07/01/2049	1.A
3132DV-7D-1	FH S08092 - RMBS		06/01/2021	Paydown		620,649	620,649	655,124	653,192	.0	(32,543)	.0	(32,543)	.0	620,649	.0	.0	.0	7,534	09/01/2050	1.A
3132DV-K7-9	FH S07518 - RMBS		06/01/2021	Paydown		248,647	248,647	266,441	265,944	.0	(17,297)	.0	(17,297)	.0	248,647	.0	.0	.0	2,793	06/01/2050	1.A
3132DW-BK-8	FH S08142 - RMBS		06/01/2021	Paydown		62,326	62,326	65,618	.0	.0	(3,292)	.0	(3,292)	.0	62,326	.0	.0	.0	349	04/01/2051	1.A
3132GJ-6R-5	FH Q03880 - RMBS		06/01/2021	Paydown		81,702	81,702	84,753	83,625	.0	(1,922)	.0	(1,922)	.0	81,702	.0	.0	.0	1,607	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		06/01/2021	Paydown		136,143	136,143	141,227	139,836	.0	(3,692)	.0	(3,692)	.0	136,143	.0	.0	.0	2,267	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		06/01/2021	Paydown		926	926	960	953	.0	(27)	.0	(27)	.0	926	.0	.0	.0	15	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		06/01/2021	Paydown		88,409	88,409	93,458	92,556	.0	(4,147)	.0	(4,147)	.0	88,409	.0	.0	.0	1,255	11/01/2041	1.A

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132GL-QT-4	FH 005266 - RMBS		06/01/2021	Paydown		44,634	44,634	46,364	45,920	.0	(1,286)	.0	(1,286)	.0	44,634	.0	.0	.0	730	12/01/2041	1.A
3132HP-RZ-9	FH 013204 - RMBS		06/01/2021	Paydown		78,623	78,623	81,746	80,430	.0	(1,807)	.0	(1,807)	.0	78,623	.0	.0	.0	1,011	11/01/2042	1.A
3132JP-VH-2	FH 022416 - RMBS		06/01/2021	Paydown		30,299	30,299	31,738	31,422	.0	(1,123)	.0	(1,123)	.0	30,299	.0	.0	.0	487	10/01/2043	1.A
3132M5-BQ-4	FH 024847 - RMBS		06/01/2021	Paydown		18,971	18,971	20,032	19,748	.0	(777)	.0	(777)	.0	18,971	.0	.0	.0	296	02/01/2044	1.A
3132OP-5E-0	FH 033544 - RMBS		06/01/2021	Paydown		192,369	192,369	193,091	192,694	.0	(325)	.0	(325)	.0	192,369	.0	.0	.0	1,132	05/01/2045	1.A
3132P-E6-7	FH 032856 - RMBS		06/01/2021	Paydown		36,895	36,895	36,942	36,902	.0	(6)	.0	(6)	.0	36,895	.0	.0	.0	461	04/01/2045	1.A
3132OR-FB-1	FH 034661 - RMBS		06/01/2021	Paydown		137,733	137,733	138,594	138,174	.0	(440)	.0	(440)	.0	137,733	.0	.0	.0	1,671	07/01/2045	1.A
3132XC-RV-9	FH 067700 - RMBS		06/01/2021	Paydown		227,379	227,379	242,567	237,137	.0	(9,758)	.0	(9,758)	.0	227,379	.0	.0	.0	3,254	08/01/2046	1.A
3132XC-RY-3	FH 067703 - RMBS		06/01/2021	Paydown		37,039	37,040	38,489	38,068	.0	(1,029)	.0	(1,029)	.0	37,040	.0	.0	.0	529	04/01/2047	1.A
3132XC-SB-2	FH 067714 - RMBS		06/01/2021	Paydown		437,892	437,892	440,834	440,013	.0	(2,121)	.0	(2,121)	.0	437,892	.0	.0	.0	7,106	07/01/2048	1.A
3132XC-SG-1	FH 067719 - RMBS		06/01/2021	Paydown		376,674	376,674	398,451	396,652	.0	(19,977)	.0	(19,977)	.0	376,674	.0	.0	.0	6,940	01/01/2049	1.A
3132XU-SC-0	FH 052314 - RMBS		06/01/2021	Paydown		160,909	160,909	166,427	166,729	.0	(5,820)	.0	(5,820)	.0	160,909	.0	.0	.0	2,962	11/01/2047	1.A
3132YV-YC-8	FH 056010 - RMBS		06/01/2021	Paydown		1,268	1,268	1,322	1,320	.0	(52)	.0	(52)	.0	1,268	.0	.0	.0	23	05/01/2048	1.A
31335A-JE-9	FH 060261 - RMBS		06/01/2021	Paydown		78,311	78,311	78,335	78,300	.0	.10	.0	.10	.0	78,311	.0	.0	.0	934	11/01/2043	1.A
31335B-KB-1	FH 061190 - RMBS		06/01/2021	Paydown		37,082	37,082	38,786	38,421	.0	(1,339)	.0	(1,339)	.0	37,082	.0	.0	.0	679	08/01/2047	1.A
31335C-E5-9	FH 061956 - RMBS		06/01/2021	Paydown		1,030,980	1,030,980	1,101,940	1,104,287	.0	(73,307)	.0	(73,307)	.0	1,030,980	.0	.0	.0	19,318	04/01/2049	1.A
3133A3-YM-4	FH 0A8816 - RMBS		06/01/2021	Paydown		435,383	435,383	452,798	454,180	.0	(18,797)	.0	(18,797)	.0	435,383	.0	.0	.0	4,336	04/01/2050	1.A
3133KG-IA-2	FH RA1541 - RMBS		06/01/2021	Paydown		321,016	321,016	326,007	325,305	.0	(4,289)	.0	(4,289)	.0	321,016	.0	.0	.0	3,771	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS		06/01/2021	Paydown		95,143	95,143	99,662	99,322	.0	(4,179)	.0	(4,179)	.0	95,143	.0	.0	.0	981	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS		06/01/2021	Paydown		171,877	171,877	178,644	178,413	.0	(6,536)	.0	(6,536)	.0	171,877	.0	.0	.0	1,405	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS		06/01/2021	Paydown		198,764	198,764	209,386	208,866	.0	(10,102)	.0	(10,102)	.0	198,764	.0	.0	.0	2,038	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS		06/01/2021	Paydown		85,322	85,322	88,395	.0	.0	(3,073)	.0	(3,073)	.0	85,322	.0	.0	.0	607	02/01/2051	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		06/01/2021	Paydown		277,234	277,234	286,547	284,041	.0	(6,807)	.0	(6,807)	.0	277,234	.0	.0	.0	4,238	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		06/01/2021	Paydown		251,367	251,367	261,834	259,142	.0	(7,775)	.0	(7,775)	.0	251,367	.0	.0	.0	3,140	07/25/2045	1.A
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS		06/01/2021	Paydown		229,005	229,005	225,140	225,937	.0	3,067	.0	3,067	.0	229,005	.0	.0	.0	2,904	10/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		06/01/2021	Paydown		256,254	256,254	260,258	260,296	.0	(4,041)	.0	(4,041)	.0	256,254	.0	.0	.0	3,113	07/25/2059	1.A
3137AV-XN-2	FHMS K-022 A2 - CMBS		06/01/2021	Paydown		12,392	12,392	12,639	12,417	.0	(25)	.0	(25)	.0	12,392	.0	.0	.0	129	07/25/2022	1.A
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		06/01/2021	Paydown		185,857	185,857	179,004	180,164	.0	5,693	.0	5,693	.0	185,857	.0	.0	.0	1,950	04/15/2033	1.A
3137BL-BT-0	FHR 4504 CA - CMO/RMBS		06/01/2021	Paydown		84,827	84,827	83,012	83,482	.0	1,346	.0	1,346	.0	84,827	.0	.0	.0	1,045	08/15/2045	1.A
3137F2-GS-0	FHR 4703 LP - CMO/RMBS		06/01/2021	Paydown		131,470	131,470	129,395	129,761	.0	1,708	.0	1,708	.0	131,470	.0	.0	.0	1,609	07/15/2046	1.A
3137FJ-HI-2	FHR 4839 LA - CMO/RMBS		06/01/2021	Paydown		777,504	777,504	815,772	817,256	.0	(39,752)	.0	(39,752)	.0	777,504	.0	.0	.0	12,516	05/15/2050	1.A
3137G0-GW-3	FHR 2015-DNA3 M3 - CMO/RMBS		06/25/2021	Paydown		93,751	93,751	109,689	104,906	.0	(11,154)	.0	(11,154)	.0	93,751	.0	.0	.0	2,181	04/25/2028	1.A
31381L-R4-1	FN 464107 - CMBS/RMBS		06/01/2021	Paydown		6,294	6,294	.0	6,294	.0	(686)	.0	(686)	.0	6,294	.0	.0	.0	128	12/01/2029	1.A
31381T-KC-3	FN 470191 - CMBS/RMBS		06/01/2021	Paydown		7,240	7,240	7,366	7,269	.0	(30)	.0	(30)	.0	7,240	.0	.0	.0	93	01/01/2022	1.A
3138EO-6H-7	FN AJ8071 - RMBS		06/01/2021	Paydown		15,990	15,990	16,799	16,557	.0	(567)	.0	(567)	.0	15,990	.0	.0	.0	302	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS		06/01/2021	Paydown		29,889	29,889	32,018	31,301	.0	(1,412)	.0	(1,412)	.0	29,889	.0	.0	.0	454	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS		06/01/2021	Paydown		20,564	20,564	22,029	21,521	.0	(957)	.0	(957)	.0	20,564	.0	.0	.0	292	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS		06/01/2021	Paydown		20,555	20,555	22,019	21,477	.0	(922)	.0	(922)	.0	20,555	.0	.0	.0	282	01/01/2046	1.A
3138L2-V8-7	FN AM2438 - CMBS/RMBS		06/01/2021	Paydown		4,900	4,900	4,864	4,921	.0	(21)	.0	(21)	.0	4,900	.0	.0	.0	53	02/01/2023	1.A
3138LD-SG-4	FN AN1746 - CMBS/RMBS		06/01/2021	Paydown		21,118	21,118	20,729	20,926	.0	192	.0	192	.0	21,118	.0	.0	.0	193	09/01/2023	1.A
3138LJ-FJ-4	FN AN5568 - CMBS/RMBS		06/01/2021	Paydown		11,567	11,567	11,975	11,892	.0	(325)	.0	(325)	.0	11,567	.0	.0	.0	156	05/01/2027	1.A
3138ML-YD-1	FN A05175 - RMBS		06/01/2021	Paydown		220,296	220,296	221,054	220,799	.0	(503)	.0	(503)	.0	220,296	.0	.0	.0	1,053	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		06/01/2021	Paydown		2,320	2,320	2,485	2,437	.0	(118)	.0	(118)	.0	2,320	.0	.0	.0	27	02/01/2045	1.A
3138YH-SL-0	FN AY4450 - RMBS		06/01/2021	Paydown		1,835	1,835	1,966	1,916	.0	(81)	.0	(81)	.0	1,835	.0	.0	.0	24	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS		06/01/2021	Paydown		3,976	3,976	4,260	4,170	.0	(194)	.0	(194)	.0	3,976	.0	.0	.0	58	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		06/01/2021	Paydown		1,761	1,761	1,887	1,837	.0	(75)	.0	(75)	.0	1,761	.0	.0	.0	24	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		06/01/2021	Paydown		144	144	154	150	.0	(6)	.0	(6)	.0	144	.0	.0	.0	2	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		06/01/2021	Paydown		754	754	808	794	.0	(40)	.0	(40)	.0	754	.0	.0	.0	10	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		06/01/2021	Paydown		2,197	2,197	2,354	2,303	.0	(106)	.0	(106)	.0	2,197	.0	.0	.0	28	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		06/01/2021	Paydown		2,704	2,704	2,896	2,835	.0	(131)	.0	(131)	.0	2,704	.0	.0	.0	34	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		06/01/2021	Paydown		168	168	179	174	.0	(7)	.0	(7)	.0	168	.0	.0	.0	2	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS		06/01/2021	Paydown		270,720	270,720	271,524	271,480	.0	(760)	.0	(760)	.0	270,720	.0	.0	.0	4,398	07/01/2047	1.A
3140FX-C8-3	FN BF0094 - RMBS		06/01/2021	Paydown		728,124	728,124	735,689	734,228	.0	(6,104)	.0	(6,104)	.0	728,124	.0	.0	.0	11,927	05/01/2056	1.A
3140FY-H3-9	FN BF0249 - RMBS		06/01/2021	Paydown		1,083,661	1,083,661	1,125,569	1,120,437	.0	(36,776)	.0	(36,776)	.0	1,083,661	.0	.0	.0	15,504	01/01/2058	1.A

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Administrative Symbol
3140HX-G4-6	FN BL5618 - CMBS/RMBS		06/01/2021	Paydown		12,411	12,411	12,988	12,957	0	(546)	0	(546)	0	12,411	0	0	0	144	01/01/2035	1.A
3140J5-G7-8	FN BM1121 - RMBS		06/01/2021	Paydown		23,384	23,384	24,298	24,014	0	(630)	0	(630)	0	23,384	0	0	0	332	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS		06/01/2021	Paydown		44,530	44,530	46,291	45,749	0	(1,218)	0	(1,218)	0	44,530	0	0	0	651	06/01/2047	1.A
3140J7-R5-6	FN BM3207 - RMBS		06/01/2021	Paydown		312,360	312,360	309,957	310,370	0	1,990	0	1,990	0	312,360	0	0	0	1,608	12/01/2032	1.A
3140J8-ZH-9	FN BM4343 - RMBS		06/01/2021	Paydown		1,010,672	1,010,672	1,059,942	1,051,624	0	(40,952)	0	(40,952)	0	1,010,672	0	0	0	18,363	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS		06/01/2021	Paydown		686,744	686,744	710,243	711,399	0	(24,656)	0	(24,656)	0	686,744	0	0	0	9,693	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS		06/01/2021	Paydown		326,081	326,081	331,507	330,187	0	(4,106)	0	(4,106)	0	326,081	0	0	0	5,300	10/01/2048	1.A
314009-2N-2	FN CA2580 - RMBS		06/01/2021	Paydown		657,474	657,475	683,183	677,096	0	(19,622)	0	(19,622)	0	657,475	0	0	0	12,263	11/01/2048	1.A
31400E-CJ-9	FN CA6372 - RMBS		06/01/2021	Paydown		70,411	70,411	77,254	77,242	0	(6,832)	0	(6,832)	0	70,411	0	0	0	967	07/01/2050	1.A
3140X5-NG-4	FN FM2190 - RMBS		06/01/2021	Paydown		762,798	762,798	789,019	801,222	0	(38,424)	0	(38,424)	0	762,798	0	0	0	10,654	02/01/2049	1.A
3140X7-PU-7	FN FMA034 - RMBS		06/01/2021	Paydown		159,318	159,318	168,280	168,278	0	(8,960)	0	(8,960)	0	159,318	0	0	0	1,500	08/01/2035	1.A
3140X7-PW-3	FN FMA036 - RMBS		06/01/2021	Paydown		441,042	441,042	461,509	462,362	0	(21,320)	0	(21,320)	0	441,042	0	0	0	4,486	12/01/2033	1.A
3140X9-QU-2	FN FMS866 - RMBS		06/01/2021	Paydown		1,683,788	1,683,788	1,796,918	0	0	(113,130)	0	(113,130)	0	1,683,788	0	0	0	9,190	06/01/2049	1.A
3140X9-WD-3	FN FME043 - RMBS		06/01/2021	Paydown		1,611,710	1,611,710	1,718,234	0	0	(106,524)	0	(106,524)	0	1,611,710	0	0	0	8,782	06/01/2049	1.A
31412N-3T-1	FN 930610 - RMBS		06/01/2021	Paydown		10,591	10,591	11,518	11,404	0	(812)	0	(812)	0	10,591	0	0	0	191	02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		06/01/2021	Paydown		6,202	6,202	6,438	6,268	0	(66)	0	(66)	0	6,202	0	0	0	101	05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		06/01/2021	Paydown		40,969	40,969	42,601	41,638	0	(669)	0	(669)	0	40,969	0	0	0	515	01/01/2027	1.A
31417D-W9-1	FN AB6683 - RMBS		06/01/2021	Paydown		64,924	64,924	68,658	66,871	0	(1,946)	0	(1,946)	0	64,924	0	0	0	921	10/01/2042	1.A
31418C-A8-7	FN MA2730 - RMBS		06/01/2021	Paydown		400,793	400,793	375,556	376,070	0	24,723	0	24,723	0	400,793	0	0	0	1,721	08/01/2046	1.A
31418C-E4-2	FN MA2854 - RMBS		06/01/2021	Paydown		198,000	198,000	189,121	191,022	0	6,978	0	6,978	0	198,000	0	0	0	807	12/01/2046	1.A
31418D-HD-7	FN MA3827 - RMBS		06/01/2021	Paydown		382,212	382,212	398,575	398,758	0	(16,546)	0	(16,546)	0	382,212	0	0	0	3,843	11/01/2034	1.A
31418D-KV-3	FN MA3907 - RMBS		06/01/2021	Paydown		247,234	247,234	259,093	260,860	0	(13,626)	0	(13,626)	0	247,234	0	0	0	4,004	01/01/2050	1.A
31418D-LU-4	FN MA3938 - RMBS		06/01/2021	Paydown		284,184	284,184	298,349	299,713	0	(15,529)	0	(15,529)	0	284,184	0	0	0	4,675	02/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS		06/01/2021	Paydown		263,046	263,046	272,294	271,840	0	(8,793)	0	(8,793)	0	263,046	0	0	0	2,090	08/01/2050	1.A
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		06/01/2021	Paydown		395,038	395,038	416,826	416,542	0	(21,505)	0	(21,505)	0	395,038	0	0	0	5,164	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		06/01/2021	Paydown		173,236	173,236	182,331	182,360	0	(9,125)	0	(9,125)	0	173,235	0	0	0	1,789	01/01/2036	1.A
452281-JD-1	ILSSTD 2010-1 A3 - ABS		04/26/2021	Paydown		74,481	74,481	74,443	72,005	0	2,475	0	2,475	0	74,481	0	0	0	420	07/25/2045	1.A FE
462467-C3-3	IOWA FIN AUTH SINGLE FAMILY MTG REV		04/19/2021	Call @ 100.00		5,000	5,000	5,523	5,503	0	(16)	0	(16)	0	5,486	0	(486)	(486)	61	07/01/2050	1.A FE
56052E-7K-8	MAINE ST HSG AUTH MTG PUR		05/20/2021	Call @ 100.00		45,000	45,000	46,710	45,554	0	(71)	0	(71)	0	45,482	0	(482)	(482)	736	11/15/2043	1.B FE
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/02/2021	Call @ 100.00		5,000	5,000	5,527	5,506	0	(23)	0	(23)	0	5,483	0	(483)	(483)	81	12/01/2050	1.A FE
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		06/01/2021	Call @ 100.00		55,000	55,000	58,810	58,244	0	(113)	0	(113)	0	58,132	0	(3,132)	(3,132)	1,123	09/01/2049	1.B FE
64613A-CX-8	NEW JERSEY ST HSG & MTG FIN AGY REV		04/01/2021	Call @ 100.00		90,000	90,000	99,978	99,658	0	(203)	0	(203)	0	99,455	0	(9,455)	(9,455)	1,575	04/01/2051	1.C FE
686087-OX-8	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		04/01/2021	Call @ 100.00		55,000	55,000	59,655	56,777	0	(121)	0	(121)	0	56,657	0	(1,657)	(1,657)	1,170	07/01/2044	1.C FE
880461-CN-6	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		05/03/2021	Call @ 100.00		35,000	35,000	37,926	36,007	0	(109)	0	(109)	0	35,898	0	(898)	(898)	762	07/01/2039	1.B FE
924190-6P-0	VERMONT HSG FIN AGY		05/03/2021	Call @ 100.00		45,000	45,000	48,472	46,173	0	(134)	0	(134)	0	46,039	0	(1,039)	(1,039)	900	11/01/2044	1.C FE
3199999	Subtotal - Bonds - U.S. Special Revenues					30,569,758	30,569,758	31,923,760	25,727,698	0	(1,279,381)	0	(1,279,381)	0	30,624,362	0	(54,603)	(54,603)	369,801	XXX	XXX
001055-AL-6	AFLAC INC		05/10/2021	Call @ 100.00		694,161	650,000	669,058	656,275	0	(879)	0	(879)	0	655,397	0	(5,397)	(5,397)	53,652	06/15/2023	1.G FE
00217E-AC-2	ARIFL 2018-A A3 - ABS		06/15/2021	Paydown		90,401	90,401	90,389	90,398	0	.3	0	.3	0	90,401	0	0	0	1,037	10/15/2026	1.A FE
00287Y-AU-3	ABBVIE INC		04/14/2021	Call @ 100.00		1,600,000	1,600,000	1,597,216	1,599,785	0	167	0	167	0	1,599,951	0	49	49	15,333	05/14/2021	2.B FE
03763Y-BG-0	APID 11RR DRR - CDO		04/29/2021	Paydown		2,000,000	2,000,000	2,003,400	0	0	(3,400)	0	(3,400)	0	2,000,000	0	0	0	22,611	10/17/2030	2.C FE
04016P-AG-3	APES XLIII D - CDO	C	06/22/2021	Paydown		2,000,000	2,000,000	1,997,380	0	0	2,620	0	2,620	0	2,000,000	0	0	0	33,639	10/15/2029	3.A FE
05586A-AA-6	BSPT 2018-FL4 A - CDO		06/15/2021	Paydown		2,215,669	2,215,669	2,215,669	2,215,669	0	0	0	0	0	2,215,669	0	0	0	11,935	09/17/2035	1.A FE
056054-AG-4	BX 19XL D - CMBS		06/15/2021	Paydown		65,204	65,204	64,675	64,862	0</											

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
13645Y-AB-5	CPART 2020-1 A2A - ABS	A	06/19/2021	Paydown		483,944	483,944	483,911	483,930	0	.14	0	.14	0	483,944	0	0	0	3,533	.11/21/2022	1.A FE	
14316L-AC-7	CARMX 2019-2 A3 - ABS		06/15/2021	Paydown		286,004	286,004	290,853	288,714	0	(2,709)	0	(2,709)	0	286,004	0	0	0	3,151	.03/15/2024	1.A FE	
14889E-AL-0	CRMN 2013-1 AR - CDO		04/27/2021	Paydown		907,333	907,333	907,333	907,333	0	0	0	0	0	907,333	0	0	0	4,884	.01/27/2028	1.A FE	
15189T-AT-4	CENTERPOINT ENERGY INC		06/01/2021	Call @ 100.00		2,814,762	2,775,000	2,774,195	2,774,794	0	102	0	102	0	2,774,896	0	104	104	98,037	.11/01/2021	2.B FE	
17401Q-AE-1	CITIZENS BANK NA		04/13/2021	Call @ 100.00		1,300,000	1,300,000	1,301,950	1,300,303	0	(303)	0	(303)	0	1,300,000	0	0	0	13,813	.05/13/2021	2.A FE	
174610-AN-5	CITIZENS FINANCIAL GROUP INC		06/28/2021	Call @ 100.00		115,000	115,000	114,940	114,993	0	.6	0	.6	0	114,999	0	.1	.1	2,504	.07/28/2021	2.A FE	
22845T-AQ-2	CRNPT III 1AR - CDO		04/15/2021	Paydown		910,813	910,813	910,813	910,813	0	0	0	0	0	910,813	0	0	0	5,291	.12/31/2027	1.A FE	
28137R-AA-5	EDUSA 5 A - ABS		06/25/2021	Paydown		29,279	29,279	28,996	28,517	0	.762	0	.762	0	29,279	0	0	0	.97	.02/25/2039	1.A FE	
29374A-AB-0	EFF 2019-1 A2 - ABS		06/20/2021	Paydown		247,804	247,804	250,630	248,917	0	(1,113)	0	(1,113)	0	247,804	0	0	0	3,035	.10/21/2024	1.A FE	
29374W-AB-2	EFF 2019-3 A2 - ABS		06/20/2021	Paydown		67,907	67,907	68,167	68,060	0	(153)	0	(153)	0	67,907	0	0	0	579	.05/20/2025	1.A FE	
30263B-AL-8	FREMIF 2011-K14 B - CMBS		04/01/2021	Paydown		1,000,000	1,000,000	1,089,063	1,002,726	0	(2,726)	0	(2,726)	0	1,000,000	0	0	0	22,284	.02/25/2047	1.D FM	
30291Y-AJ-9	FREMIF 2014-K716 B - CMBS		06/01/2021	Paydown		216,707	216,707	219,064	216,256	0	451	0	451	0	216,707	0	0	0	4,209	.08/26/2047	1.D FM	
313760-GJ-2	STACR 2015-HQA1 M3 - CMO/RMBS		06/25/2021	Paydown		16,917	16,917	19,116	18,670	0	(1,753)	0	(1,753)	0	16,917	0	0	0	334	.03/25/2028	1.D	
313760-JJ-4	STACR 2016-DNA2 M3 - CDO/CMO/RMBS		06/25/2021	Paydown		18,328	18,328	19,735	20,380	0	(2,052)	0	(2,052)	0	18,328	0	0	0	332	.10/25/2028	1.D	
313760-LJ-6	STACR 2016-DNA4 M3 - CDO/CMO/RMBS		06/25/2021	Paydown		19,210	19,210	21,224	20,462	0	(1,253)	0	(1,253)	0	19,210	0	0	0	309	.03/25/2029	1.D	
313760-NE-5	STACR 2017-HQA1 M2 - CMO/RMBS		06/25/2021	Paydown		7,877	7,877	8,508	8,247	0	(371)	0	(371)	0	7,877	0	0	0	119	.08/27/2029	1.D	
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERVICES I		04/01/2021	Call @ 100.00		1,833,990	1,675,000	1,656,424	1,663,850	0	449	0	449	0	1,664,300	0	10,700	10,700	190,536	.08/15/2026	2.B FE	
33883F-AA-7	FLAT 151 E - CDO		06/28/2021	Paydown		1,000,000	1,000,000	997,000	0	0	3,000	0	3,000	0	1,000,000	0	0	0	21,035	.04/15/2027	3.B FE	
34531L-AF-7	FORDL 2018-B B - ABS		04/15/2021	Paydown		1,436,333	1,436,333	1,436,010	1,436,300	0	33	0	33	0	1,436,333	0	0	0	16,709	.03/15/2022	1.B FE	
34533F-AD-3	FORDO 2019-A A3 - ABS		06/15/2021	Paydown		506,429	506,429	515,430	510,626	0	(4,197)	0	(4,197)	0	506,429	0	0	0	5,774	.09/15/2023	1.A FE	
36192K-AT-4	GSMIS 2012-GCJ7 A4 - CMBS		06/01/2021	Paydown		44,225	44,225	44,633	44,236	0	(11)	0	(11)	0	44,225	0	0	0	679	.05/12/2045	1.D FM	
36255J-AD-6	GMICAR 2018-3 A3 - ABS		06/16/2021	Paydown		199,308	199,308	199,262	199,297	0	12	0	12	0	199,308	0	0	0	2,484	.05/16/2023	1.A FE	
36320T-AM-5	GALXY XXII B1R - CDO	C	05/21/2021	Redemption @ 100.00		675,000	675,000	675,000	675,000	0	0	0	0	0	675,000	0	0	0	7,730	.07/17/2028	1.C FE	
38021E-AA-2	GOAL 2010-1 NTS - ABS		05/25/2021	Paydown		76,134	76,134	75,419	72,510	0	3,625	0	3,625	0	76,134	0	0	0	343	.08/25/2048	1.A FE	
38141G-WC-4	GOLDMAN SACHS GROUP INC		04/26/2021	Call @ 100.00		850,000	850,000	847,280	849,271	0	.172	0	.172	0	849,443	0	557	557	12,750	.04/26/2022	2.A FE	
429827-AY-4	HEF 2014-1 NTS - ABS		05/25/2021	Paydown		199,258	199,258	199,305	197,087	0	2,171	0	2,171	0	199,258	0	0	0	1,249	.05/25/2034	1.A FE	
43813F-AD-5	HAROT 2017-4 A4 - ABS		05/21/2021	Paydown		2,673,320	2,673,320	2,680,630	2,675,317	0	(1,997)	0	(1,997)	0	2,673,320	0	0	0	23,827	.03/21/2024	1.A FE	
43814U-AG-4	HAROT 2018-2 A3 - ABS		06/18/2021	Paydown		580,068	580,068	587,681	582,034	0	(1,967)	0	(1,967)	0	580,068	0	0	0	7,165	.05/18/2022	1.A FE	
44931P-AF-3	HART 2017-A B - ABS		05/15/2021	Paydown		758,328	758,328	759,631	758,553	0	(225)	0	(225)	0	758,328	0	0	0	6,154	.04/17/2023	1.A FE	
44933A-AC-1	HART 2018-B A3 - ABS		06/15/2021	Paydown		210,628	210,628	210,626	210,628	0	.1	0	.1	0	210,628	0	0	0	2,776	.12/15/2022	1.A FE	
45783N-AA-5	INSTR 2021-1 A - RMBS		06/15/2021	Paydown		23,735	23,735	23,726	.0	0	.9	0	.9	0	23,735	0	0	0	145	.02/16/2054	1.F FE	
46653L-CG-9	JPMIT 20LTV2 B3 - CMO/RMBS		06/25/2021	Paydown		8,720	8,720	9,169	9,162	0	(442)	0	(442)	0	8,720	0	0	0	153	.11/25/2050	1.D FM	
49271V-AE-0	KEURIG DR PEPPER INC		05/25/2021	Maturity @ 100.00		5,550,000	5,550,000	5,550,000	5,550,000	0	0	0	0	0	5,550,000	0	0	0	98,540	.05/25/2021	2.B FE	
50247V-AA-7	LYB INTERNATIONAL FINANCE BV	C	06/29/2021	Call @ 100.00		676,709	632,000	644,905	635,961	0	(742)	0	(742)	0	635,219	0	(3,219)	(3,219)	37,147	.07/15/2023	2.C FE	
610332-AU-2	MCBSL 2015-1 AR - CDO		05/24/2021	Paydown		491,461	491,461	491,461	491,461	0	0	0	0	0	491,461	0	0	0	3,273	.05/24/2027	1.A FE	
63940F-AB-3	NAVSL 2016-2 A2 - ABS		06/25/2021	Paydown		151,227	151,227	151,227	151,227	0	0	0	0	0	151,227	0	0	0	743	.06/25/2065	1.A FE	
65478N-AD-7	NAROT 2018-C A3 - ABS		06/15/2021	Paydown		483,164	483,164	483,072	483,137	0	27	0	27	0	483,164	0	0	0	6,386	.06/15/2023	1.A FE	
67091R-AK-5	OCF 2015-8 A1R - CDO	D	01/19/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.04/19/2027	1.A FE
67092D-AL-3	OCF 2015-10 A1R - CDO	C	04/26/2021	Paydown		780,188	780,188	780,188	780,188	0	0	0	0	0	780,188	0	0	0	4,082	.10/26/2027	1.A FE	
81881G-AC-2	SHACK 146RR A - CDO		04/19/2021	Paydown		80,839	80,839	80,758	79,492	0	1,347	0	1,347	0	80,839	0	0	0	507	.07/17/2028	1.A FE	
842587-CS-4	SOUTHERN CO		06/01/2021	Call @ 100.00		650,000	650,000	647,998	649,505	0	413	0	413	0	649,918	0	82	82	14,002	.07/01/2021	2.B FE	
87154G-AC-9	SYMP XVIII B - CDO		06/28/2021	Paydown		1,000,000	1,000,000	1,004,500	976,114	0	23,886	0	23,886	0	1,000,000	0	0	0	13,795</			

STATEMENT AS OF JUNE 30, 2021 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC		04/01/2021	Call @ 100.00		924	924	915	896	18	1	0	19	0	915	0	9	9	14	05/01/2024	4.B
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC		04/01/2021	Call @ 100.00		141	141	140	137	3	0	0	3	0	140	0	1	1	2	05/01/2025	4.B
08658D-AF-6	BESTOP INC.		06/30/2021	Call @ 100.00		7,708	7,708	7,631	7,477	138	92	0	229	0	7,706	0	2	2	247	07/30/2021	5.B
08764R-AC-3	Bettcher Industries, Inc. - Term Loan		04/01/2021	Call @ 100.00		764	764	754	754	0	1	0	1	0	755	0	9	9	11	10/03/2023	4.B
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		06/30/2021	Call @ 100.00		2,168	2,168	2,146	2,065	119	(2)	0	117	0	2,182	0	(14)	(14)	86	09/17/2024	3.B
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		07/22/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	192	09/17/2024	4.B
10153K-AB-5	Boulder Scientific Company, LLC - Revolv		09/18/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	96	06/28/2025	4.B
10153K-AC-3	Boulder Scientific Company, LLC -Initial		04/01/2021	Call @ 100.00		1,662	1,662	1,645	1,579	66	1	0	67	0	1,646	0	16	16	46	12/28/2025	4.B
12738X-AB-7	Cadent, LLC - Revolving Loan		05/20/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	114	09/11/2023	3.B
15706U-AC-2	Certified Power, Inc - Term Loan		05/07/2021	Call @ 100.00		61,643	61,643	61,181	61,027	111	79	0	189	0	61,216	0	427	427	1,714	03/20/2023	3.B
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		03/31/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	24	11/13/2024	2.B
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		06/21/2021	Call @ 100.00		13,973	13,973	13,973	13,973	0	0	0	0	0	13,973	0	0	0	146	11/13/2024	2.B
29916C-AB-1	Evans Food Group Ltd. - Term Loan		06/30/2021	Call @ 100.00		2,788	2,788	2,760	2,676	83	3	0	87	0	2,763	0	25	25	138	08/02/2025	4.B
29916C-AC-9	EVANS FOOD GROUP LTD.		04/16/2021	Call @ 100.00		16,726	16,726	16,726	16,726	0	0	0	0	0	16,726	0	0	0	0	08/02/2025	4.B
45249T-AE-2	IMAGEFIRST HOLDINGS, LLC		04/27/2021	Call @ 100.00		204,733	204,733	203,624	199,984	9,631	76	0	9,706	0	203,690	0	1,042	1,042	5,003	10/27/2025	4.B
45249T-AF-9	IMAGEFIRST HOLDINGS, LLC		04/27/2021	Call @ 100.00		201,392	201,392	201,392	190,819	9,923	44	0	9,967	0	200,786	0	606	606	4,446	10/27/2025	4.B
56625L-AB-6	Marco Technologies, LLC (fka Marco, Inc.		07/01/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	72	10/30/2022	3.B
58806J#-AE-0	Mercer Foods, LLC - Third Amendment Term		06/30/2021	Various		722	722	715	712	0	3	0	3	0	715	0	7	7	22	11/10/2022	2.B
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini		06/30/2021	Call @ 100.00		385	385	377	377	0	1	0	1	0	378	0	7	7	14	10/31/2024	5.B
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		06/30/2021	Call @ 100.00		128	128	128	126	1	0	0	1	0	127	0	1	1	5	10/31/2024	5.B
69913K-AB-2	Paragon Films, Inc. - Revolving Loan		05/22/2020	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	211	03/29/2024	4.B
69913K-AC-0	Paragon Films, Inc. - Term Loan (First L		05/10/2021	Call @ 100.00		22,429	22,429	22,205	22,201	0	19	0	19	0	22,220	0	209	209	624	03/29/2025	4.B
74056T-AB-0	Premier Research Acquisition Corp. - Ini		06/30/2021	Call @ 100.00		1,556	1,556	1,540	1,478	62	2	0	64	0	1,543	0	13	13	56	07/25/2024	4.B
74274B-AE-9	Process Equipment, Inc. - Delayed Draw T		05/01/2021	Call @ 97.0		(47)	(47)	(47)	(47)	0	0	0	0	0	(47)	0	0	0	0	03/06/2025	3.B
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		06/01/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	66	03/06/2025	3.B
750028-AB-4	RMS BUYER, INC.		05/12/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	137	06/10/2024	4.B
76118S-AE-7	Resolute Industrial, LLC - Revolving Cre		05/28/2021	Call @ 100.00		15,221	15,221	15,221	6,472	0	59	0	59	0	14,649	0	572	572	(5)	03/07/2025	4.B
76118S-AF-4	Resolute Industrial, LLC - Initial Term		06/30/2021	Call @ 100.00		1,218	1,218	1,193	1,193	0	3	0	3	0	1,196	0	22	22	74	03/07/2025	4.B
85473K-AB-0	Stanton Carpet Corp. Revolving Loan		06/29/2021	Call @ 100.00		36,949	36,949	36,949	0	0	0	0	0	0	36,949	0	0	0	0	05/18/2024	0
875468-AA-4	Tangent Technologies Acquisition, LLC -		06/30/2021	Call @ 100.00		1,694	1,694	1,678	1,588	93	2	0	95	0	1,683	0	11	11	42	11/30/2024	4.C
875468-AB-2	Tangent Technologies Acquisition, LLC -		03/26/2021	Call @ 100.00		18,377	18,377	18,377	0	0	0	0	0	0	18,377	0	0	0	399	11/30/2023	4.B
90353C-AB-3	UBEO, LLC - Revolving Credit		04/26/2021	Call @ 100.00		3,676	3,676	3,676	3,553	0	12	0	12	0	3,565	0	111	111	103	04/03/2024	5.B
90353C-AE-7	UBEO, LLC - Tranche B Term Loan		06/30/2021	Call @ 100.00		1,120	1,120	1,120	1,109	0	2	0	2	0	1,111	0	10	10	29	04/03/2024	5.B
91727J-AC-3	Urology Management Holdings, Inc. - Dela		06/30/2021	Call @ 100.00		265	265	265	0	0	0	0	0	0	265	0	0	0	4	06/15/2026	2.B
91727J-AD-1	Urology Management Holdings, Inc. - Term		06/30/2021	Call @ 100.00		0	0	0	(29)	0	3	0	3	0	(26)	0	26	26	102	06/15/2026	2.B
91865F-AF-6	Vaco Holdings, LLC Revolving Credit		04/28/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	176	11/09/2022	3.B
91865F-AG-4	Vaco Holdings, LLC		06/10/2021	Call @ 100.00		63,780	63,780	62,345	61,070	1,146	220	0	1,366	0	62,436	0	1,344	1,344	1,967	11/09/2023	4.B
98157*-AA-3	Worldwide Clinical Trials Holdings, Inc.		06/30/2021	Call @ 100.00		4,076	4,076	4,076	0	0	0	0	0	0	4,076	0	0	0	0	12/05/2024	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						689,363	689,363	685,874	564,346	21,434	622	0	22,055	0	684,885	0	4,478	4,478	16,417	XXX	XXX
8399997. Total - Bonds - Part 4						85,112,384	84,721,542	86,677,955	74,335,508	21,434	(1,544,956)	0	(1,523,523)	0	84,950,891	0	(136,445)	(136,445)	1,414,849	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						85,112,384	84,721,542	86,677,955	74,335,508	21,434	(1,544,956)	0	(1,523,523)	0	84,950,891	0	(136,445)	(136,445)	1,414,849	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						85,112,384	XXX	86,677,955	74,335,508	21,434	(1,544,956)	0	(1,523,523)	0	84,950,891	0	(136,445)	(136,445)	1,414,849	XXX	XXX

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

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

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

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

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees
N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Northern Trust Company Illinois .....	.0	0.000	0	0	(3,679)	173,708	(501,350)	XXX
BB&T North Carolina .....	.0	0.000	0	0	1,224,549	27,875,523	2,874,075	XXX
Citizens Bank Rhode Island .....	.0	0.000	0	0	9,177,981	22,038,041	33,101,801	XXX
Barrington Bank Illinois .....	.0	0.250	0	0	1,028,611	1,029,557	1,029,776	XXX
U.S. Bank Ohio .....	.0	0.005	0	0	19,900,417	4,900,491	4,900,512	XXX
Huntington National Bank Ohio .....	.0	0.009	0	0	10,670,769	10,670,829	2,470,877	XXX
KeyBank Ohio .....	.0	0.100	219	317	10,195,666	10,196,532	2,497,307	XXX
0199998. Deposits in ... 9 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	1,320,684	1,848,452	2,886,532	XXX
0199999. Totals - Open Depositories	XXX	XXX	219	317	53,514,998	78,733,133	49,259,530	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	219	317	53,514,998	78,733,133	49,259,530	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	219	317	53,514,998	78,733,133	49,259,530	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]