



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022
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

CEO Mark Anthony Casale SVP/CLO/Secretary Mary Lourdes Gibbons

President Christopher Gerard Curran # SVP/CFO Lawrence Edmond McAlee Jr.

OTHER

William Daniel Kaiser, SVP/COO

Joseph James Manion Jr., VP/Treasurer

Anthony David Shore, VP/Assistant Secretary

DIRECTORS OR TRUSTEES

Mark Anthony Casale Christopher Gerard Curran # 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.

Christopher Gerard Curran President Mary Lourdes Gibbons SVP/CLO/Secretary Lawrence Edmond McAlee Jr. SVP/CFO

Subscribed and sworn to before me this 6th day of May 2022

Lois A. Chapla Notary Public 06/11/2023

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

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

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	2,859,800,266		2,859,800,266	3,034,059,987
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	885,619	229,119	656,500	656,500
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)	342,805		342,805	0
5. Cash (\$124,582,847), cash equivalents (\$209,240,831) and short-term investments (\$22,127,474)	355,951,152		355,951,152	174,795,037
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	97,724,585	0	97,724,585	81,389,854
9. Receivables for securities	26,427		26,427	7,590
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,314,730,854	229,119	3,314,501,735	3,290,908,968
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	16,927,069		16,927,069	18,855,613
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	37,366,910		37,366,910	37,962,102
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	46,947,951	20,213,672	26,734,279	25,958,463
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	3,644,246	3,025,797	618,449	692,485
21. Furniture and equipment, including health care delivery assets (\$)	1,141,912	1,141,912	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	604,414		604,414	55,900
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	17,987,477	17,560,788	426,689	425,000
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,439,350,833	42,171,288	3,397,179,545	3,374,858,531
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	3,439,350,833	42,171,288	3,397,179,545	3,374,858,531
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	17,560,788	17,560,788	0	0
2502. Accounts receivable	426,689		426,689	425,000
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	17,987,477	17,560,788	426,689	425,000

STATEMENT AS OF MARCH 31, 2022 OF THE ESSENT GUARANTY, INC.

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$16,355,290)	197,014,426	276,244,439
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	1,535,566	1,746,954
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	26,524,056	35,775,327
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	1,573,838	1,394,618
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))	28,712,680	1,855,664
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$46,184,992 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)	123,600,425	135,533,617
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	66,786,818	74,139,460
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	49,861	40,087
16. Provision for reinsurance (including \$ certified)		0
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	3,399,555	4,366,288
20. Derivatives	0	0
21. Payable for securities	3,513,894	7,224,684
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	1,862,482,030	1,792,671,074
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,315,193,149	2,330,992,212
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	2,315,193,149	2,330,992,212
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)	376,676,395	338,556,319
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)	1,081,986,395	1,043,866,319
38. Totals (Page 2, Line 28, Col. 3)	3,397,179,544	3,374,858,531
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,862,482,030	1,792,671,074
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)	1,862,482,030	1,792,671,074
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	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 208,235,942)	223,835,217	238,734,929	935,906,891
1.2 Assumed (written \$)			
1.3 Ceded (written \$ 75,287,790)	78,953,874	86,486,157	342,468,430
1.4 Net (written \$ 132,948,152)	144,881,343	152,248,772	593,438,461
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 16,355,290):			
2.1 Direct	(112,159,710)	38,324,804	39,733,532
2.2 Assumed			
2.3 Ceded	(33,546,668)	15,506,728	18,515,344
2.4 Net	(78,613,042)	22,818,076	21,218,188
3. Loss adjustment expenses incurred	(157,233)	(336,844)	(1,576,715)
4. Other underwriting expenses incurred	22,088,875	23,711,332	93,096,933
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	(56,681,400)	46,192,564	112,738,406
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	201,562,743	106,056,208	480,700,055
INVESTMENT INCOME			
9. Net investment income earned	21,477,031	15,228,465	65,076,189
10. Net realized capital gains (losses) less capital gains tax of \$ 890,376	3,218,418	(15,899)	76,380
11. Net investment gain (loss) (Lines 9 + 10)	24,695,449	15,212,566	65,152,569
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)	0	0	0
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	1,312,500	1,615,352	6,355,387
15. Total other income (Lines 12 through 14)	1,312,500	1,615,352	6,355,387
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	227,570,692	122,884,126	552,208,011
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)	227,570,692	122,884,126	552,208,011
19. Federal and foreign income taxes incurred	27,293,854	10,482,701	54,556,435
20. Net income (Line 18 minus Line 19)(to Line 22)	200,276,838	112,401,425	497,651,576
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,043,866,319	1,048,878,385	1,048,878,385
22. Net income (from Line 20)	200,276,838	112,401,425	497,651,576
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$	8,849,077	7,468,068	37,591,328
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	828,769	625,772	(9,511,696)
27. Change in nonadmitted assets	(2,023,652)	(2,614,527)	9,354,263
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)		(247,208,031)
36. Change in treasury stock			0
37. Aggregate write-ins for gains and losses in surplus	(69,810,956)	(75,541,962)	(292,889,506)
38. Change in surplus as regards policyholders (Lines 22 through 37)	38,120,076	42,338,776	(5,012,066)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,081,986,395	1,091,217,161	1,043,866,319
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Service fee income	1,312,500	1,615,352	6,355,387
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,312,500	1,615,352	6,355,387
3701. Increase in contingency reserves	(69,810,956)	(75,541,962)	(292,889,506)
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)	(69,810,956)	(75,541,962)	(292,889,506)

STATEMENT AS OF MARCH 31, 2022 OF THE ESSENT GUARANTY, INC.

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	126,190,701	149,009,239	552,661,763
2. Net investment income	23,953,784	17,020,031	83,447,272
3. Miscellaneous income	1,310,811	1,605,898	6,445,933
4. Total (Lines 1 to 3)	151,455,296	167,635,168	642,554,968
5. Benefit and loss related payments	616,971	1,515,628	3,922,797
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	31,096,573	34,967,229	96,206,755
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	1,327,214	907,863	50,015,671
10. Total (Lines 5 through 9)	33,040,758	37,390,720	150,145,223
11. Net cash from operations (Line 4 minus Line 10)	118,414,538	130,244,448	492,409,745
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	272,458,451	70,615,347	634,252,964
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	753,552	2,017,422
12.5 Other invested assets	4,452,130	6,576,729	80,320,936
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	18,844
12.7 Miscellaneous proceeds	0	12,884,344	1,641,428
12.8 Total investment proceeds (Lines 12.1 to 12.7)	276,910,581	90,829,972	718,251,594
13. Cost of investments acquired (long-term only):			
13.1 Bonds	98,915,480	381,595,343	1,147,995,807
13.2 Stocks	0	0	33,200
13.3 Mortgage loans	0	0	0
13.4 Real estate	342,805	576,030	1,263,870
13.5 Other invested assets	7,098,672	11,309,957	37,487,189
13.6 Miscellaneous applications	3,729,627	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	110,086,584	393,481,330	1,186,780,066
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)	166,823,997	(302,651,358)	(468,528,473)
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	247,208,031
16.6 Other cash provided (applied)	(4,082,421)	(1,704,836)	(2,860,508)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(104,082,421)	(1,704,836)	(250,068,539)
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)	181,156,114	(174,111,746)	(226,187,267)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	174,795,037	400,982,304	400,982,304
19.2 End of period (Line 18 plus Line 19.1)	355,951,151	226,870,558	174,795,037

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 #	2022	2021
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 200,276,838	\$ 497,651,576
(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	\$ 200,276,838	\$ 497,651,576
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,081,986,395	\$ 1,043,866,319
(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	\$ 1,081,986,395	\$ 1,043,866,319

- B. No significant change from year-end 2021.
- C. The Company uses the following accounting policies:
- (1) No significant change from year-end 2021.
- (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 2021.
- (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 2021.
- 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 2021.

3. Business Combinations and Goodwill

No significant change from year-end 2021.

4. Discontinued Operations

No significant change from year-end 2021.

5. Investments

- A. No significant change from year-end 2021.
- B. No significant change from year-end 2021.
- C. No significant change from year-end 2021.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

- (1) The Company uses widely accepted models for prepayment assumptions in valuing mortgage-backed securities with inputs from major third party data providers.
- (2)

	(1) Amortized Cost Basis Before Other-than- Temporary Impairment	(2) Other-than- Temporary Impairment Recognized in Loss	(3) Fair Value 1 - 2
OTTI recognized 1st Quarter			
a. Intent to sell	\$ 500,000	\$ 14,396	\$ 485,604
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
c. Total 1st Quarter	500,000	14,396	485,604
OTTI recognized 2nd Quarter			—
d. Intent to sell	—	—	—
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
f. Total 2nd Quarter	—	—	—
OTTI recognized 3rd Quarter			—
g. Intent to sell	—	—	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
i. Total 3rd Quarter	—	—	—
OTTI recognized 4th Quarter			—
j. Intent to sell	—	—	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—
l. Total 4th Quarter	—	—	—
m. Annual Aggregate Total		\$ 14,396	

- (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: \$23,287,997

2. 12 Months or longer: \$10,197,125

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: \$747,326,034

2. 12 Months or longer: \$124,716,143
- (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 2021.
- K. No significant change from year-end 2021.
- L. No significant change from year-end 2021.
- 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 2021.

NOTES TO FINANCIAL STATEMENTS

- P. No significant change from year-end 2021.
- Q. No significant change from year-end 2021.
- 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 2021.

7. Investment Income

No significant change from year-end 2021.

8. Derivative Instruments

The Company had no derivative instruments at March 31, 2022.

9. Income Taxes

No significant change from year-end 2021.

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

- A. No significant change from year-end 2021.
- B. On March 28, 2022, Essent Guaranty paid to its parent, Essent US Holdings, Inc., a \$100 million dividend.
- C. - N. No significant change from year-end 2021.

11. Debt

- A. No significant change from year-end 2021.
- 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 \$849,294,886. The Company calculated this amount as 25% of admitted assets as of March 31, 2022.
 - (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	\$849,294,886	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

(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	\$656,500	\$656,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total I (a+b+c+d)	\$656,500	\$656,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$843,714,633	XXX	XXX

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

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year	Not Eligible		6 months		
	Total	for	Less than 6	to Less Than	1 to Less Than	
	(2+3+4+5+6)	Redemption	Months	1 year	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 March 31, 2022.

(4) The Company has not borrowed any funds from the FHLB as of March 31, 2022.

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 2021.

F. No significant change from year-end 2021.

G. No significant change from year-end 2021.

H. No significant change from year-end 2021.

I. No significant change from year-end 2021.

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

No significant change from year-end 2021.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2021.

15. Leases

No significant change from year-end 2021.

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

No significant change from year-end 2021.

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

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change from year-end 2021.

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

No significant change from year-end 2021.

20. Fair Value Measurements

A.

1) Fair value measurements as of March 31, 2022:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All Other Governments	\$ —	\$ 2,924,720	\$ —	\$ 2,924,720
Industrial & Miscellaneous	—	6,927,675	—	6,927,675
Bank Loans Unaffiliated	—	12,223,891	—	12,223,891
Total Bonds	—	22,076,286	—	22,076,286
Cash Equivalents				
Exempt Money Market Mutual Funds	\$ 8,627,483	\$ —	\$ —	\$ 8,627,483
Other Money Market Mutual Funds	200,613,347	—	—	200,613,347
Total Cash Equivalents	209,240,830	—	—	209,240,830
Total Assets at Fair Value	\$209,240,830	\$ 22,076,286	\$ —	\$231,317,116

2) Fair value measurements in Level 3 - None.

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

- 3) Transfers between all levels are recognized as of the end of the quarter in which the transfer occurs.
- 4) The securities within Level 2 were fair valued using a third party pricing service.
- 5) There are no derivative assets or liabilities.

B. None.

C. Aggregate Fair Value of Financial Instruments

March 31, 2022

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	\$2,766,895,240	\$2,859,800,266	\$ 440,493,875	\$2,326,401,365	\$ —	\$ —
Cash equivalents	209,240,831	209,240,831	209,240,831	—	—	—
Common stocks	656,500	656,500	—	656,500	—	—
Short-term investments	22,127,474	22,127,474	22,127,474	—	—	—

December 31, 2021

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	\$3,097,571,683	\$3,034,059,987	\$ 444,627,835	\$2,652,943,848	\$ —	\$ —
Cash equivalents	99,330,231	99,330,231	99,330,231	—	—	—
Common stocks	656,500	656,500	—	656,500	—	—
Short-term investments	22,149,266	22,149,266	22,149,266	—	—	—

NOTES TO FINANCIAL STATEMENTS

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

- Bonds, short-term investments and cash equivalents - Bonds, short-term investments and cash equivalents are valued using quoted market prices in active markets, when available, and classified as Level 1 of the fair value hierarchy. Investments are classified as Level 2 in the fair value hierarchy if quoted market prices are not available and fair values are estimated using quoted prices of similar securities or recently executed transactions for the securities. Pricing services are used for valuation of all investments.
 - Common stocks - Common stocks are comprised solely of FHLB capital stock which must be held in connection with the Company’s FHLB membership. The price of FHLB capital stock cannot fluctuate, and all FHLB capital stock must be purchased, repurchased or transferred at its par value. Common stocks are classified as Level 2 in the fair value hierarchy as the carrying amount approximates the fair value.
- D. None.
- E. None.

21. Other Items

- A.- F. No significant change from year-end 2021.
- 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	7		\$ 2,299,377,692
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 2021.

22. Events Subsequent

The Company has considered subsequent events through May 6, 2022.

23. Reinsurance

No significant change from year-end 2021.

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, 2021 were \$277,991,393. For the period ended March 31, 2022, \$670,520 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$181,762,045 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$95,558,828 favorable prior-year development during the period of December 31, 2021 to March 31, 2022. 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 implemented in March 2020 as a result of COVID-19, unemployment in the United States increased significantly in the second quarter of 2020, declining during the second half of 2020 and throughout 2021. As unemployment is one of the most common reasons for borrowers to default on their mortgage, the increase in unemployment resulted in an increase in the number of delinquencies on the mortgages that we insure and has the potential to increase claim frequencies on defaults.

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

NOTES TO FINANCIAL STATEMENTS

Based on the fiscal stimulus, forbearance programs and the foreclosure moratoriums put in place and the credit characteristics of the defaulted loans, we expected the ultimate number of COVID-19-related defaults notices received in April 2020 through September 2020 ("Early COVID Defaults") that result in claims would be less than our historical default-to-claim experience. Accordingly, we recorded a reserve equal to approximately 7% of the initial risk in force for the Early COVID Defaults. The reserve for the Early COVID Defaults had not been adjusted as of December 31, 2021.

As of March 31, 2022, the defaulted loans reported to us in the second and third quarters of 2020 have reached the end of their forbearance periods. During the first quarter of 2022, the Early COVID Defaults cured at elevated levels, and the cumulative cure rate for the Early COVID Defaults at March 31, 2022 exceeded our initial estimated cure rate implied by our 7% estimate of ultimate loss for these defaults. Based on cure activity through March 31, 2022 and our expectations for future cure activity, we lowered our estimate of ultimate loss for the Early COVID Defaults from 7% to 4% of the initial risk in force which resulted in a benefit recorded to the provision for losses of \$74.8 million in the three months ended March 31, 2022. The reserve for losses and LAE at March 31, 2022 includes \$96.2 million of reserves for Early COVID Defaults. It is reasonably possible that our estimate of the losses for the Early COVID Defaults could change in the near term as a result of changes in the economic environment, the continued impact of the pandemic on the economic environment, and the results of existing and future governmental programs designed to assist individuals and businesses impacted by the virus. 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 March 31, 2022.

The credit characteristics of defaults reported subsequent to September 30, 2020 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 subsequent to September 30, 2020 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 consistent with pre-pandemic defaults.

Accordingly, beginning in the fourth quarter of 2020, we resumed establishing reserves for defaults reported after September 2020 using our normal reserve methodology.

26. Intercompany Pooling Arrangements

No significant change from year-end 2021.

27. Structured Settlements

No significant change from year-end 2021.

28. Healthcare Receivables

No significant change from year-end 2021.

29. Participating Policies

No significant change from year-end 2021.

30. Premium Deficiency Reserve

No significant change from year-end 2021.

31. High Deductibles

No significant change from year-end 2021.

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

No significant change from year-end 2021.

33. Asbestos/Environmental Reserves

No significant change from year-end 2021.

34. Subscriber Savings Accounts

No significant change from year-end 2021.

35. Multiple Peril Crop Insurance

No significant change from year-end 2021.

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 [☒]
- 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 [☒]
- 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 [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes [☒] No [☐]
- 3.5

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

0001448893
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]
- 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	2	3
Name of Entity	NAIC Company Code	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 [☒] 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 [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 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 [☒]
- 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 [☒]
- 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 [☒]
- 8.4

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

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

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 [X] 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 [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$0

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$0
13.

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

\$0
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	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	\$229,414	\$229,119
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)	\$229,414	\$229,119
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
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

STATEMENT AS OF MARCH 31, 2022 OF THE ESSENT GUARANTY, INC.

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.....
Paul Stephen Borgia	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 MARCH 31, 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF MARCH 31, 2022 OF THE ESSENT GUARANTY, INC.

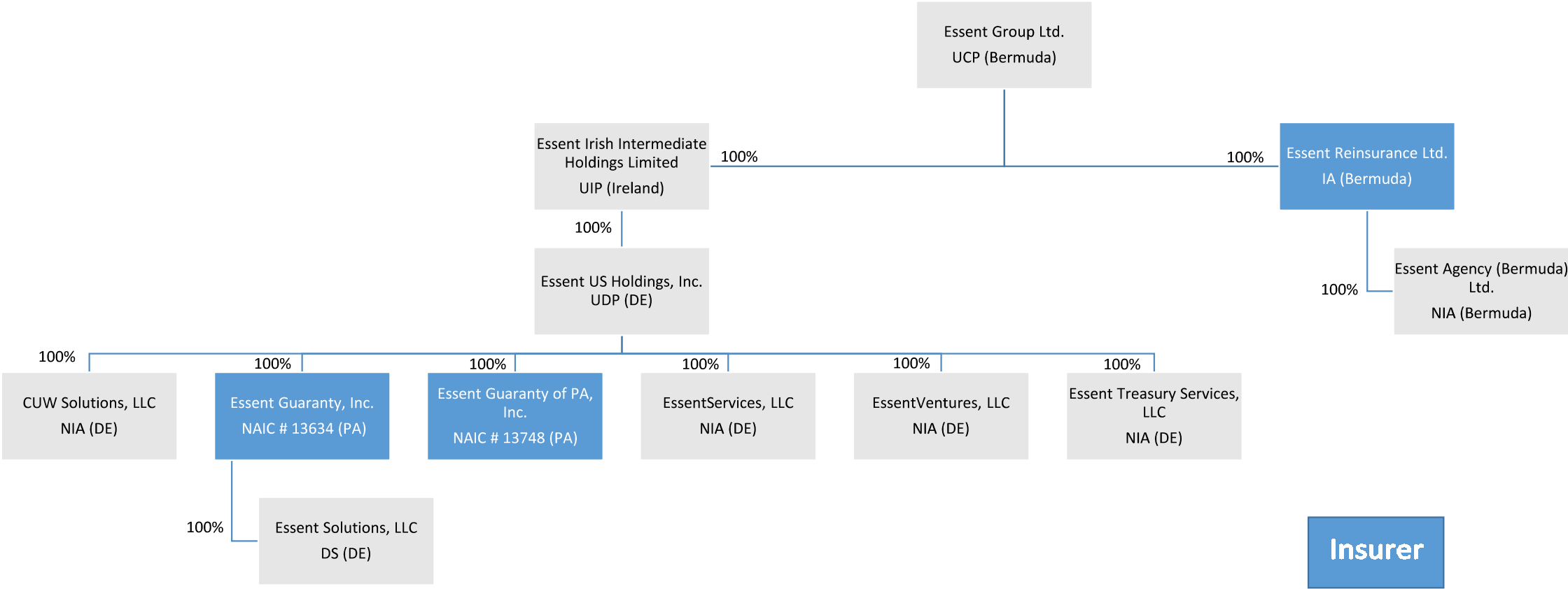
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

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	2,217,166	2,320,545		31,450	2,699,988	3,272,029
2. Alaska.....AK	L	628,772	823,016			997,581	1,425,683
3. Arizona.....AZ	L	6,794,352	7,936,373			6,395,210	10,362,342
4. Arkansas.....AR	L	2,635,673	3,003,902	14,782	11,344	1,765,977	2,819,218
5. California.....CA	L	23,575,376	23,779,411	928	4,485	51,673,366	71,997,244
6. Colorado.....CO	L	7,559,625	8,012,022			8,494,667	11,232,661
7. Connecticut.....CT	L	2,197,334	2,501,095	44,226	19,439	3,111,146	5,031,192
8. Delaware.....DE	L	621,228	710,255			550,399	904,306
9. District of Columbia.....DC	L	428,841	419,427			1,140,148	1,259,029
10. Florida.....FL	L	22,970,831	22,791,151	57,824	353,018	33,110,746	48,941,620
11. Georgia.....GA	L	6,943,200	7,034,404		1,110	9,885,023	13,796,283
12. Hawaii.....HI	L	508,048	657,036		26,328	1,723,591	2,221,274
13. Idaho.....ID	L	1,660,890	1,651,877		19,306	908,287	1,314,351
14. Illinois.....IL	L	7,151,940	7,465,185	301,218	269,678	10,119,148	13,246,779
15. Indiana.....IN	L	3,003,222	3,142,462		34,144	3,236,956	3,804,630
16. Iowa.....IA	L	1,193,965	1,352,178		51,921	1,194,659	1,398,253
17. Kansas.....KS	L	959,076	1,022,452	10,856	17,648	801,813	1,356,909
18. Kentucky.....KY	L	1,777,071	1,817,187	26,492	31,509	1,720,674	2,259,822
19. Louisiana.....LA	L	2,419,335	2,392,359	107,186	93,271	4,470,891	4,798,695
20. Maine.....ME	L	475,374	549,718			719,424	667,436
21. Maryland.....MD	L	5,607,949	6,496,004	6,283		10,037,410	12,132,366
22. Massachusetts.....MA	L	2,871,203	3,176,237			4,495,521	5,546,236
23. Michigan.....MI	L	5,179,636	5,148,960	1,241	162,539	5,365,389	7,257,873
24. Minnesota.....MN	L	4,556,742	5,139,874	19,672		4,196,515	6,312,502
25. Mississippi.....MS	L	718,530	758,475		7,203	1,338,565	1,589,402
26. Missouri.....MO	L	3,336,634	3,518,869	40,792	47,260	2,806,997	3,227,034
27. Montana.....MT	L	446,181	521,934			385,934	710,570
28. Nebraska.....NE	L	959,915	1,074,669	19,894	36,162	830,401	1,177,521
29. Nevada.....NV	L	4,249,069	4,480,735		71,449	7,681,317	13,504,913
30. New Hampshire.....NH	L	715,637	803,346			684,446	1,039,518
31. New Jersey.....NJ	L	6,387,096	7,200,480		98,342	12,660,355	16,571,729
32. New Mexico.....NM	L	1,004,118	1,169,002		113,062	1,972,000	1,674,256
33. New York.....NY	L	5,536,148	6,044,918	29,258		13,986,812	16,395,007
34. North Carolina.....NC	L	5,491,855	6,376,749		41,155	5,565,567	8,438,946
35. North Dakota.....ND	L	251,171	247,013			584,353	521,140
36. Ohio.....OH	L	5,874,099	7,433,003	47,957	14,754	5,863,011	7,932,308
37. Oklahoma.....OK	L	2,254,528	2,421,791		142,511	3,000,258	3,034,007
38. Oregon.....OR	L	2,778,777	3,026,226			2,949,052	4,020,629
39. Pennsylvania.....PA	L	5,246,631	5,637,965		4,998	5,926,434	7,933,953
40. Rhode Island.....RI	L	390,692	456,607			313,601	707,265
41. South Carolina.....SC	L	2,843,864	3,293,581		(51,764)	3,013,596	4,523,171
42. South Dakota.....SD	L	258,091	297,707			123,862	253,405
43. Tennessee.....TN	L	3,495,620	3,533,669		(8,583)	3,030,012	4,431,909
44. Texas.....TX	L	23,105,010	24,040,457	80,952	169,049	30,779,542	45,095,747
45. Utah.....UT	L	3,411,880	3,603,564		91,070	2,652,968	4,660,655
46. Vermont.....VT	L	229,100	251,623			184,881	337,544
47. Virginia.....VA	L	5,484,505	5,997,927		61,999	6,794,827	9,613,148
48. Washington.....WA	L	6,811,356	9,083,629		19,206	6,274,542	10,776,241
49. West Virginia.....WV	L	464,260	512,375	2,000		456,292	618,359
50. Wisconsin.....WI	L	2,261,766	2,580,381	15,994		1,769,888	2,981,160
51. Wyoming.....WY	L	292,560	319,575		16,361	120,010	231,740
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	208,235,942	224,029,400	827,555	2,001,424	290,564,052	405,360,010
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



STATEMENT AS OF MARCH 31, 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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
2.1	Allied Lines			0.0	0.0
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.	Commercial multiple peril			0.0	0.0
6.	Mortgage guaranty	223,835,217	(112,159,710)	(50.1)	16.1
8.	Ocean marine			0.0	0.0
9.	Inland marine			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disability income			0.0	0.0
15.4	Medicare supplement			0.0	0.0
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability - occurrence			0.0	0.0
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4	Other commercial auto liability			0.0	0.0
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	223,835,217	(112,159,710)	(50.1)	16.1
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.1	Allied Lines	0		
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.	Commercial multiple peril	0		
6.	Mortgage guaranty	208,235,942	208,235,942	224,029,400
8.	Ocean marine	0		
9.	Inland marine	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	208,235,942	208,235,942	224,029,400
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 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)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 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. 2019 + Prior	12,599	938	13,537	369		369	10,773		801	11,574	(1,457)	(137)	(1,594)											
2. 2020	182,595	13,643	196,238	248		248	105,274		7,864	113,138	(77,073)	(5,779)	(82,852)											
3. Subtotals 2020 + Prior	195,194	14,581	209,775	617	0	617	116,046	0	8,665	124,711	(78,530)	(5,916)	(84,446)											
4. 2021	63,524	4,692	68,216	53		53	53,111		3,940	57,051	(10,360)	(752)	(11,112)											
5. Subtotals 2021 + Prior	258,718	19,273	277,991	671	0	671	169,157	0	12,605	181,762	(88,891)	(6,668)	(95,559)											
6. 2022	XXX	XXX	XXX	XXX	1	1	XXX	15,648	1,140	16,788	XXX	XXX	XXX											
7. Totals	258,718	19,273	277,991	671	1	671	169,157	15,648	13,745	198,550	(88,891)	(6,668)	(95,559)											
8. Prior Year-End Surplus As Regards Policyholders	1,043,866											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. (34.4)	2. (34.6)	3. (34.4)										
													Col. 13, Line 7 As a % of Col. 1 Line 8	4. (9.2)										

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.

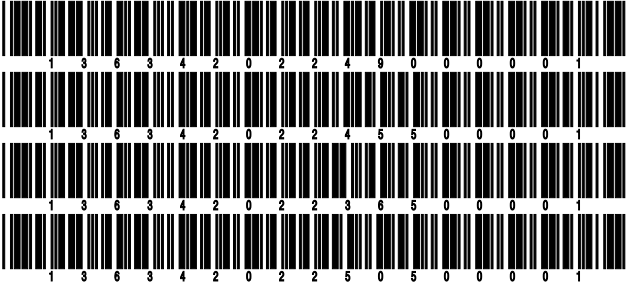
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 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	0	753,552
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	342,805	1,263,870
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		442,558
5. Deduct amounts received on disposals		2,459,980
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)	342,805	0
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	342,805	0

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	81,389,854	87,991,431
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	8,310,887
2.2 Additional investment made after acquisition	7,098,672	29,176,302
3. Capitalized deferred interest and other	0	
4. Accrual of discount	0	
5. Unrealized valuation increase (decrease)	13,688,189	37,772,036
6. Total gain (loss) on disposals	0	
7. Deduct amounts received on disposals	4,452,130	80,320,936
8. Deduct amortization of premium and depreciation	0	1,539,866
9. Total foreign exchange change in book/adjusted carrying value	0	
10. Deduct current year's other than temporary impairment recognized	0	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	97,724,585	81,389,854
12. Deduct total nonadmitted amounts	0	
13. Statement value at end of current period (Line 11 minus Line 12)	97,724,585	81,389,854

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	3,034,945,901	2,542,683,107
2. Cost of bonds and stocks acquired	98,915,480	1,148,029,007
3. Accrual of discount	464,433	3,598,079
4. Unrealized valuation increase (decrease)	(41,686)	(218,747)
5. Total gain (loss) on disposals	10,943,110	116,518
6. Deduct consideration for bonds and stocks disposed of	272,522,464	635,789,951
7. Deduct amortization of premium	5,245,689	25,009,099
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	6,837,213	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	64,013	1,536,988
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,860,685,885	3,034,945,901
12. Deduct total nonadmitted amounts	229,119	229,414
13. Statement value at end of current period (Line 11 minus Line 12)	2,860,456,766	3,034,716,487

STATEMENT AS OF MARCH 31, 2022 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)	2,428,587,395	73,035,160	212,481,180	(11,247,474)	2,277,893,901	0	0	2,428,587,395
2. NAIC 2 (a)	609,575,569	35,383,825	55,884,886	(6,684,124)	582,390,384	0	0	609,575,569
3. NAIC 3 (a)	8,332,867	51,765	2,804,723	4,605,360	10,185,269	0	0	8,332,867
4. NAIC 4 (a)	8,471,998	257,254	188,187	(73,846)	8,467,220	0	0	8,471,998
5. NAIC 5 (a)	1,241,424	0	0	691,842	1,933,266	0	0	1,241,424
6. NAIC 6 (a)	0	0	0	1,057,700	1,057,700	0	0	
7. Total Bonds	3,056,209,253	108,728,004	271,358,975	(11,650,542)	2,881,927,740	0	0	3,056,209,253
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	3,056,209,253	108,728,004	271,358,975	(11,650,542)	2,881,927,740	0	0	3,056,209,253

(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 \$22,127,474 ; 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
7709999999 Totals	22,127,474	xxx	22,118,129	0	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	22,149,266	6,685,482
2. Cost of short-term investments acquired	9,812,524	22,174,220
3. Accrual of discount	9,319	4,586
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	2,868	(1,844)
6. Deduct consideration received on disposals	9,846,503	6,713,178
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	22,127,474	22,149,266
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	22,127,474	22,149,266

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	99,330,231	283,541,689
2. Cost of cash equivalents acquired	490,062,148	1,449,524,800
3. Accrual of discount	0	
4. Unrealized valuation increase (decrease)	0	17,490
5. Total gain (loss) on disposals	0	(17,490)
6. Deduct consideration received on disposals	380,151,548	1,633,736,258
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	209,240,831	99,330,231
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	209,240,831	99,330,231

STATEMENT AS OF MARCH 31, 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
6199 PONTIAC STREET	COMMERCE CITY	CO.	02/07/2022	FREDDIE MAC	342,805	0	242,805	0
0199999. Acquired by Purchase					342,805	0	242,805	0
0399999 - Totals					342,805	0	242,805	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

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

[illegible]

SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF MARCH 31, 2022 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
168863-DV-7	CHILE, GOVERNMENT OF	C	01/27/2022	HSBC SECURITIES		259,823	260,000	.0	1.G FE
168863-DW-5	CHILE, GOVERNMENT OF	C	01/27/2022	HSBC SECURITIES INC.		198,100	200,000	.0	1.G FE
168863-DX-3	CHILE, GOVERNMENT OF	C	01/27/2022	HSBC Securities (USA), Inc.		199,880	200,000	.0	1.G FE
718286-CR-6	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	03/21/2022	Deutsche Bank		870,000	870,000	.0	2.B FE
77586R-AK-6	ROMANIA (GOVERNMENT)	C	01/19/2022	HSBC SECURITIES		1,858,612	1,870,000	.0	2.C FE
77586R-AL-4	ROMANIA (GOVERNMENT)	C	01/19/2022	HSBC SECURITIES INC.		1,401,117	1,410,000	.0	2.C FE
0309999999	Subtotal - Bonds - All Other Governments					4,787,532	4,810,000	0	XXX
452153-BK-4	STATE OF ILLINOIS		01/10/2022	FOX PITT KELTON LTD		573,059	505,000	2,933	1.C FE
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions					573,059	505,000	2,933	XXX
141195-MW-4	CARBONDALE ILL		02/16/2022	J.P. MORGAN SECURITIES INC.		1,410,000	1,410,000	.0	1.C FE
141195-MX-2	CARBONDALE ILL		02/16/2022	J.P. MORGAN SECURITIES INC.		1,745,000	1,745,000	.0	1.C FE
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					3,155,000	3,155,000	0	XXX
13048V-C8-9	CALIFORNIA MUN FIN AUTH REV		02/04/2022	B.C. ZIEGLER & CO.		3,400,000	3,400,000	.0	1.D FE
46874T-GV-8	JACKSON TENN HOSP REV		01/28/2022	GOLDMAN SACHS AND CO TORONTO		1,349,866	1,285,000	20,881	1.G FE
546475-VS-0	LOUISIANA ST GAS & FUELS TAX REV		01/13/2022	FUMB FUNDS II		2,300,000	2,300,000	.0	1.D FE
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES		01/21/2022	FUMB FUNDS II		3,450,000	3,450,000	.0	1.F FE
59447T-3A-9	MICHIGAN FIN AUTH REV		01/25/2022	JP MORGAN		1,712,966	1,665,000	40,238	1.E FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					12,212,832	12,100,000	61,119	XXX
00217G-AB-9	APTIV PLC	C	02/09/2022	GOLDMAN SACHS		2,863,500	2,875,000	.0	2.B FE
03066T-AE-1	AMCAR 2022-1 C - ABS		03/10/2022	DEUTSCHE BANK ALEX BROWN		669,926	670,000	.0	1.F FE
04015W-BG-8	ARES XXXIX CR2 - CDO	C	01/01/2022	SALOMON BROTHERS INC		(122)	.0	122	1.F FE
05490A-AC-7	BBUBS 2012-TFT B - CMBS		03/10/2022	DONALDSON LUFKIN & JENRETTE		109,681	115,000	148	1.A FM
054977-AE-3	BHG 22A E - ABS		01/25/2022	First Boston Corp		999,591	1,000,000	.0	2.B FE
055287-AA-4	BBSG 2016-MRP A - CMBS		01/14/2022	DONALDSON LUFKIN & JENRETTE		321,350	320,000	524	1.D FE
05601D-AC-7	BREX 221 A - ABS		03/23/2022	Barclays Bank		948,462	950,000	.0	1.F FE
05610B-AJ-5	BXSC 22WSS C - CMBS		03/11/2022	CHASE SECURITIES INC		992,500	1,000,000	.0	1.G FE
05610F-AC-1	BX 22AHP B - CMBS		02/02/2022	FIRST UNION CAPITAL		523,504	525,000	.0	1.D FE
08163G-AZ-3	BMARK 2021-B28 XA - CMBS		02/01/2022	Bank of America Merrill Lynch		(433)	.0	.0	1.A FE
08163N-BL-8	BMARK 2022-B32 XA - CMBS		02/01/2022	J.P.MORGAN SECURITIES		775,139	.0	4,923	1.B FE
08186U-AL-6	BSP 22R AR - CDO	C	02/18/2022	Citigroup Global Markets, Inc.		1,645,000	1,645,000	.0	1.A FE
08186U-AN-2	BSP 22R BR - CDO	C	02/18/2022	CITIGROUPGLOBAL		965,000	965,000	.0	1.C FE
12433E-AL-5	BX 22LBA6 D - CMBS		01/21/2022	Montgomery		645,000	645,000	.0	2.C FE
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		02/14/2022	DONALDSON LUFKIN & JENRETTE		610,163	614,000	870	1.A FM
12649A-AC-3	CSMC 2014-USA A2 - CMBS		03/31/2022	CHASE SECURITIES INC		785,907	770,000	1,449	1.A FE
14317V-AQ-3	CGMS 194R A1R - CDO	C	01/31/2022	J.P. MORGAN CHASE BANK		6,500,000	6,500,000	.0	1.A FE
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA	C	01/13/2022	J.P. MORGAN SECURITIES INC.		1,198,488	1,200,000	.0	2.B FE
22823K-AU-8	CCITY 2R A2R - CDO	C	02/03/2022	CitiGroup		1,000,000	1,000,000	.0	1.C FE
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)		01/04/2022	DEUTSCHE BANK		3,010,000	3,010,000	.0	2.B FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		01/10/2022	Morgan Stanley		494,435	476,513	3,738	2.A FE
25755T-AN-0	DPABS 2021-1 A1 - RMBS		01/04/2022	Barclays Bank		391,920	393,025	2,063	2.A FE
26248X-AE-4	DRSLF 97 C - CDO	C	02/22/2022	NOMURA SECS		2,000,000	2,000,000	.0	1.F
30227F-AJ-9	ESA 21ESH D - CMBS		03/08/2022	CHASE SECURITIES INC		751,173	760,321	1,186	2.C FE
36197Q-AG-4	GSMS 2013-G1 B - CMBS		02/03/2022	GOLDMAN		247,509	255,000	153	1.C FE
36830B-AD-7	PTT GLOBAL CHEMICAL PCL	C	03/23/2022	BARCLAYS CAPITAL INC.		1,222,731	1,230,000	.0	2.B FE
37246Q-AC-9	GENUINE PARTS CO		02/01/2022	Bank of America		5,335,223	5,475,000	9,619	2.B FE
42806M-AW-9	HERTZ 223 C - ABS		03/25/2022	Barclays Bank		289,979	290,000	.0	2.B FE
46635T-AX-0	JPMCC 2011-C3 C - CMBS		01/05/2022	DONALDSON LUFKIN & JENRETTE		636,000	640,000	572	1.A FM
466365-AE-3	JACK 221 A22 - RMBS		02/02/2022	GUGGENHEIM		700,000	700,000	.0	2.B FE
48275E-AA-4	KREF 2022-FL3 A - CMBS	C	02/03/2022	FIRST UNION CAPITAL		675,000	675,000	.0	1.A FE
55284J-AE-9	MF1 22FL8 B - CMBS		01/07/2022	First Boston Corp		515,000	515,000	.0	1.D FE
55293D-AG-6	MHP 22MHIL D - CMBS		01/07/2022	SALOMON BROTHERS INC		2,140,965	2,150,000	.0	2.C FE
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		01/31/2022	DONALDSON LUFKIN & JENRETTE		602,826	605,000	55	1.D FM
57109K-AD-7	MFT 221 D - ABS		02/09/2022	GOLDMAN		984,029	1,000,000	.0	2.C FE
58940B-AE-6	MFCC 221 A - ABS		02/08/2022	First Boston Corp		988,285	1,000,000	.0	1.F FE
61762X-AZ-0	MSBAM 2013-C12 C - CMBS		01/11/2022	DEUTSCHE BANK ALEX BROWN		286,679	285,000	426	2.B FE

STATEMENT AS OF MARCH 31, 2022 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
61773P-AG-6	MSC 21PLZA C - CMBS		.03/01/2022	Morgan Stanley		.0	.0	1,249	1.F FE
61977K-AJ-5	MOTEL 2021-MTL6 D - CMBS		.03/08/2022	CHASE SECURITIES INC		.661,721	.671,266	.983	2.C FE
63942M-AB-6	NAVSL 22A B - ABS		.02/01/2022	Montgomery		.599,967	.600,000	.0	1.C FE
63943B-AB-9	NAVTR 211 B - ABS	C.	.01/01/2022	MIZUHO SECURITIES USA INC.		(1,686)	.0	1,686	2.B FE
65535H-BA-6	NOMURA HOLDINGS INC	C.	.02/01/2022	JP Morgan		5,342,486	5,425,000	9,943	2.A FE
68269M-AE-4	OMFIT 2021-1 D - ABS		.02/08/2022	Barclays Bank		.943,320	1,000,000	1,784	2.B FE
70017B-AA-7	PAIA 221 A1 - CDO	C.	.02/11/2022	Morgan Stanley		1,800,000	1,800,000	.0	1.A FE
73742Y-AG-0	POST 221 D - CDO	C.	.02/15/2022	CHASE SECURITIES INC		.345,000	.345,000	.0	2.C FE
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING		.01/11/2022	Wells Fargo		2,506,170	2,575,000	.951	1.E FE
74980E-AS-7	RRAM 7R A2B - CDO	C.	.02/02/2022	BANK OF NYC/MIZUHO SEC		4,000,000	4,000,000	.0	1.C FE
759470-BB-2	RELANCE INDUSTRIES LTD	C.	.01/05/2022	J.P. Morgan Securities LLC		2,513,902	2,520,000	.0	2.B FE
76209P-AB-9	RGA GLOBAL FUNDING		.01/10/2022	J.P. MORGAN CHASE BANK		1,463,520	1,465,000	.0	1.E FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		.03/02/2022	Morgan Stanley		1,039,774	1,040,000	3,718	1.F FE
78473H-AL-0	SPGN 22TFLM D - CMBS		.02/09/2022	Barclays Bank		1,000,000	1,000,000	.0	2.C FE
83368R-BH-4	SOCIETE GENERALE SA	C.	.01/11/2022	SG AMERICAS SECURITIES		2,930,000	2,930,000	.0	2.B FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		.01/27/2022	MITSUBISHI UFJ SECURITIES		.675,227	.700,000	2,497	2.B FE
89173U-AD-9	TPMT 2017-4 M2 - RMBS		.01/21/2022	INTL FcStone Financial Inc.		.337,425	.330,000	.715	1.F FE
89178B-AC-8	TPMT 2019-4 M1 - CMO/RMBS		.01/21/2022	SALOMON BROTHERS INC		.237,403	.230,000	.537	1.G FE
91823A-AU-5	VBTEL 2022-1 C21 - RMBS		.02/18/2022	BARCLAYS CAPITAL		1,430,000	1,430,000	.0	1.F FE
92936Q-AS-7	WFRBS 2012-C6 D - CMBS		.01/01/2022	DONALDSON LUFKIN & JENNETTE		.138	.0	.0	1.A FM
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						70,648,775	70,315,124	49,912	XXX
421933-B*-2	Health Management Associates, Inc. - Del		.03/31/2022	Unknown		.99,277	.99,277	.0	2.C PL
33841B-AA-0	Flagship Intermediate Holdco, LLC - Dela		.01/21/2022	Unknown		(223,888)	(223,888)	.0	3.C PL
05622*-AC-1	BCM One, Inc. - Initial Term Loan		.01/25/2022	Unknown		.2,950	.2,950	.0	3.C PL
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan		.03/08/2022	Unknown		.330,357	.330,357	.0	3.C PL
12751B-AA-2	CPC Millennium Acquisition LLC - Revolvi		.03/22/2022	Unknown		.227,026	.227,026	.0	2.C PL
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen		.03/10/2022	Unknown		.402,551	.402,551	.0	3.C PL
69431B-AB-8	PF, LLC - Term A Loan		.01/04/2022	Unknown		1,499,276	1,499,276	.0	3.C PL
97143*-AB-0	Wilmar, LLC - Initial Term Loan		.01/06/2022	Unknown		.931,110	.931,110	.0	2.C PL
91860*-AC-8	VPET USA, LLC - Revolving Loan		.02/25/2022	Unknown		.8,688	.8,688	.0	3.C PL
90381B-AB-4	US Fertility Enterprises, LLC - Initial		.01/06/2022	Unknown		1,016,766	1,016,766	.0	1.C PL
91860*-AD-6	VPET USA, LLC - Third Amendment Term Loa		.01/07/2022	Unknown		1,540,159	1,540,159	.0	3.C PL
97143*-AA-2	Wilmar, LLC - Revolving Loan		.02/02/2022	Unknown		.85,949	.85,949	.0	2.C PL
90381B-AC-2	US Fertility Enterprises, LLC - Closing		.01/06/2022	Unknown		.67,492	.67,492	.0	1.C PL
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		.02/11/2022	Unknown		1,086,888	1,086,888	.0	2.C PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		.03/04/2022	Unknown		.62,836	.62,836	.0	2.C PL
03460*-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		.02/07/2022	Unknown		24,949	24,949	.0	2.C PL
04368B-AE-6	ASGARD BUYER LLC		.01/31/2022	Unknown		.66,878	.66,878	.0	2.C PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		.01/05/2022	Unknown		.121,699	.121,699	.0	4.B PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		.03/29/2022	Unknown		.30,425	.30,425	.0	3.C PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		.03/29/2022	Unknown		.70,346	.70,346	.0	4.A PL
29916C-AC-9	EVANS FOOD GROUP LTD.		.01/19/2022	Unknown		.13,381	.13,381	.0	4.B
29916C-AC-9	EVANS FOOD GROUP LTD.		.03/28/2022	Unknown		.33,452	.33,452	.0	4.B PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		.03/09/2022	Unknown		.3,079	.3,079	.0	3.C PL
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		.03/28/2022	Unknown		.18,261	.18,261	.0	3.A PL
87546B-AB-2	Tangent Technologies Acquisition, LLC -		.03/11/2022	Unknown		.18,377	.18,377	.0	4.B
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						7,538,282	7,538,282	0	XXX
2509999997. Total - Bonds - Part 3						98,915,480	98,423,406	113,964	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						98,915,480	98,423,406	113,964	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX

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 Admini- strative Symbol
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						98,915,480	XXX	113,964	XXX

STATEMENT AS OF MARCH 31, 2022 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		03/01/2022	Paydown		153,800	153,800	165,959	55,411	.0	98,388	.0	98,388	.0	153,800	.0	.0	.0	(30,760)	.10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		03/01/2022	Paydown		1,506	1,506	1,600	973	.0	533	.0	533	.0	1,506	.0	.0	.0	(211)	.06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		03/01/2022	Paydown		267,674	267,674	287,436	132,665	.0	135,010	.0	135,010	.0	267,674	.0	.0	.0	(45,409)	.07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		03/01/2022	Paydown		216,563	216,563	230,047	87,116	.0	129,446	.0	129,446	.0	216,563	.0	.0	.0	(44,253)	.08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		03/01/2022	Paydown		167,226	167,226	176,109	80,518	.0	86,707	.0	86,707	.0	167,225	.0	.0	.0	(44,110)	.08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		03/01/2022	Paydown		191,295	191,295	202,967	86,557	.0	104,738	.0	104,738	.0	191,295	.0	.0	.0	(44,102)	.02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		03/01/2022	Paydown		421,569	421,569	444,690	226,922	.0	194,647	.0	194,647	.0	421,569	.0	.0	.0	(80,584)	.01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		03/01/2022	Paydown		638,291	638,291	662,676	265,277	.0	373,014	.0	373,014	.0	638,291	.0	.0	.0	(177,424)	.04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		03/01/2022	Paydown		68,124	68,124	71,663	71,844	.0	(3,720)	.0	(3,720)	.0	68,124	.0	.0	.0	264	.12/20/2050	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		03/16/2022	Paydown		4,625	4,625	4,633	3,811	.0	813	.0	813	.0	4,625	.0	.0	.0	(189)	.07/16/2041	1.A
912810-FF-0	UNITED STATES TREASURY		02/01/2022	Adjustment		.0	.0	.0	(19,202)	.0	19,202	.0	19,202	.0	.0	.0	.0	.0	.0	.11/15/2028	1.A
0109999999 Subtotal - Bonds - U.S. Governments						2,130,672	2,130,672	2,247,780	991,893	.0	1,138,778	.0	1,138,778	.0	2,130,672	.0	.0	.0	(466,779)	XXX	XXX
501499-AC-1	KUWAIT, STATE OF (GOVERNMENT)	C	03/20/2022	Maturity @ 100.00		4,080,000	4,080,000	4,014,720	4,075,818	.0	4,182	.0	4,182	.0	4,080,000	.0	.0	.0	56,100	03/20/2022	1.E FE
0309999999 Subtotal - Bonds - All Other Governments						4,080,000	4,080,000	4,014,720	4,075,818	.0	4,182	.0	4,182	.0	4,080,000	.0	.0	.0	56,100	XXX	XXX
13063C-4T-4	CALIFORNIA ST		02/22/2022	Morgan Stanley		1,142,720	1,142,720	1,147,410	1,077,057	.0	(2,313)	.0	(2,313)	.0	1,074,744	.0	67,976	67,976	28,194	.08/01/2033	1.C FE
13063C-G6-0	CALIFORNIA ST		02/17/2022	PERSHING LLC		1,098,280	1,000,000	1,054,250	1,028,662	.0	(825)	.0	(825)	.0	1,027,837	.0	70,443	70,443	22,333	.08/01/2031	1.C FE
57582R-LF-1	MASSACHUSETTS (COMMONWEALTH OF)		02/17/2022	Morgan Stanley		2,190,380	2,000,000	2,055,840	2,029,753	.0	(839)	.0	(839)	.0	2,028,914	.0	161,466	161,466	38,000	.09/01/2035	1.B FE
605581-HR-1	MISSISSIPPI ST		02/24/2022	National Financial Services		1,160,930	1,000,000	1,175,500	1,093,283	.0	(2,826)	.0	(2,826)	.0	1,090,457	.0	70,473	70,473	12,083	.12/01/2028	1.C FE
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)		02/15/2022	Call @ 100.00		165,000	165,000	182,269	177,510	.0	(350)	.0	(350)	.0	177,160	.0	(12,160)	(12,160)	3,836	.02/15/2026	1.D FE
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions						5,757,310	5,165,000	5,615,269	5,406,264	.0	(7,152)	.0	(7,152)	.0	5,399,112	.0	358,198	358,198	104,447	XXX	XXX
108151-VU-2	BRIDGEPORT		01/18/2022	Call @ 100.00		15,000	15,000	17,307	16,781	.0	(2)	.0	(2)	.0	16,779	.0	(1,779)	(1,779)	.0	.01/15/2030	1.F FE
180848-K2-1	CLARK CNTY NEV		02/17/2022	PERSHING LLC		1,661,410	1,380,000	1,573,862	1,520,386	.0	(2,595)	.0	(2,595)	.0	1,517,791	.0	143,619	143,619	15,525	.12/01/2033	1.B FE
204709-HX-0	COMPTON CALIF CNTY COLLEGE DIST		02/17/2022	JEFFERIES LLC. [GOVT/EQUITY]		1,510,312	1,310,000	1,444,550	1,394,177	.0	(2,415)	.0	(2,415)	.0	1,391,762	.0	118,550	118,550	36,571	.08/01/2033	1.D FE
235219-MW-9	DALLAS TEX		02/22/2022	RAYMOND JAMES & ASSOCIATES		1,601,007	1,380,000	1,579,355	1,509,444	.0	(3,437)	.0	(3,437)	.0	1,506,006	.0	95,001	95,001	36,225	.02/15/2028	1.D FE
468312-HF-3	JACKSON MICH PUB SCHS		02/24/2022	BTradeweb Direct		179,507	150,000	174,020	166,260	.0	(374)	.0	(374)	.0	165,886	.0	13,620	13,620	2,438	.05/01/2031	1.B FE
468312-HK-2	JACKSON MICH PUB SCHS		02/24/2022	STIFEL NICOLAUS & CO.		1,315,678	1,115,000	1,276,229	1,224,431	.0	(2,501)	.0	(2,501)	.0	1,221,929	.0	93,748	93,748	18,119	.05/01/2035	1.B FE
484026-IB-1	KANE CNTY ILL CNTY UNIT SCH DIST NO 304		02/23/2022	BARCLAYS BANK PLC		1,625,613	1,405,000	1,570,088	1,511,574	.0	(3,002)	.0	(3,002)	.0	1,508,572	.0	117,042	117,042	45,663	.01/01/2029	1.B FE
544351-KW-8	LOS ANGELES CALIF		02/17/2022	National Financial Services		1,178,342	1,100,000	1,082,928	1,086,615	.0	165	.0	165	.0	1,086,780	.0	91,562	91,562	18,549	.09/01/2031	1.C FE
63165T-E5-0	NASSAU CNTY N Y		02/23/2022	JEFFERIES LLC. [GOVT/EQUITY]		1,770,076	1,505,000	1,770,271	1,677,128	.0	(4,170)	.0	(4,170)	.0	1,672,958	.0	97,118	97,118	30,100	.10/01/2028	1.F FE
64966Q-AS-9	NEW YORK N Y		02/18/2022	MORGAN STANLEY AND CO INC		3,272,780	2,725,000	3,097,889	2,996,858	.0	(5,117)	.0	(5,117)	.0	2,991,741	.0	281,038	281,038	31,035	.12/01/2037	1.C FE
849067-V7-5	SPOKANE WASH		02/23/2022	JANNEY MONTGOMERY, SCOTT INC		2,412,416	2,165,000	2,395,854	2,288,532	.0	(3,565)	.0	(3,565)	.0	2,284,967	.0	127,449	127,449	20,207	.12/01/2027	1.C FE
940858-BB-2	WASHOE CNTY NEV SCH DIST		02/28/2022	RAYMOND JAMES		1,159,510	1,000,000	1,140,930	1,089,941	.0	(2,524)	.0	(2,524)	.0	1,087,416	.0	72,094	72,094	12,639	.06/01/2034	1.D FE
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						17,701,649	15,250,000	17,123,283	16,482,126	.0	(29,538)	.0	(29,538)	.0	16,452,588	.0	1,249,062	1,249,062	267,069	XXX	XXX
017357-A4-6	ALLEGHENY CNTY PA SAN AUTH SWIR REV		02/23/2022	RBC CAPITAL MARKETS		1,123,970	1,000,000	1,145,760	1,061,524	.0	(2,238)	.0	(2,238)	.0	1,059,286	.0	64,684	64,684	11,667	.12/01/2030	1.D FE
047849-GN-8	ATLANTA GA TAX ALLOCATION		01/01/2022	Maturity @ 100.00		735,000	735,000	735,000	735,000	.0	.0	.0	.0	.0	735,000	.0	.0	.0	12,425	.01/01/2022	1.F FE
052414-PQ-6	AUSTIN TEX ELEC UTIL SYS REV		02/25/2022	FUMB FUNDS		2,249,580	2,000,000	2,256,960	2,106,175	.0	(4,124)	.0	(4,124)	.0	2,102,051	.0	147,529	147,529	28,611	.11/15/2033	1.C FE
10620N-CG-1	BRHEA 2011-1 A2 - ABS		02/25/2022	Paydown		116,062	116,062	117,077	114,366	.0	1,696	.0	1,696	.0	116,062	.0	.0	.0	(4,207)	.02/25/2030	1.A FE
10623P-DU-1	BRAZO 2010-1 A1 - ABS		03/25/2022	Paydown		5,174	5,174	5,019	5,176	.0	(2)	.0	(2)	.0	5,174	.0	.0	.0	(387)	.06/25/2035	1.A FE
139372-RD-0	CAPE CORAL FLA WTR & SWIR REV		02/23/2022	ROBERT W. BAIRD & CO., INC		1,345,890	1,145,000	1,355,566	1,275,857	.0	(3,170)	.0	(3,170)	.0	1,272,687	.0	73,203	73,203	22,900	.10/01/2031	1.E FE
160853-UC-9	CHARLOTTE-NIECKLENBURG HOSP AUTH N C HEAL		02/23/2022	PERSHING LLC		1,082,682	900,000	1,008,108	978,818	.0	(1,500)	.0	(1,500)	.0	977,318	.0	105,364	105,364	27,500	.01/15/2033	1.D FE
167593-K8-4	CHICAGO ILL O HARE INTL ARPT REV		02/24/2022	MESITROW FINANCIAL		841,616	725,000	800,299	780,340	.0	(1,119)	.0	(1,119)	.0	779,221	.0	62,396	62,396	23,865	.01/01/2036	1.F FE
167593-K9-2	CHICAGO ILL O HARE INTL ARPT REV		02/24/2022	MESITROW FINANCIAL INC.		1,159,480	1,000,000	1,099,460	1,073,148	.0	(1,477)	.0	(1,477)	.0	1,071,670	.0	87,810	87,810	32,917	.01/01/2037	1.F FE
167593-L2-6	CHICAGO ILL O HARE INTL ARPT REV		02/24/2022	TRADE WEB DIRECT		288,250	250,000	273,990	267,653	.0	(356)	.0	(356)	.0	267,297	.0	20,953	20,953	8,229	.01/01/2038	1.F FE
19658Q-DB-0	COLORADO SCH MINES INSTL ENTERPRISE REV		02/28/2022	PERSHING LLC		1,534,299	1,300,000	1,515,683	1,437,706	.0	(3,524)	.0	(3,524)	.0	1,434,182	.0	100,117	100,117	16,431	.12/01/2033	1.E FE
196707-MW-0	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		02/17/2022	NATIONAL FINANCIAL		1,147,756	910,000	1,061,297	1,028,382	.0	(1,584)	.0	(1,584)	.0	1,026,798	.0	120,958	120,958	21,613	.03/01/2031	1.C FE

STATEMENT AS OF MARCH 31, 2022 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-ign	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
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG		02/22/2022	Call @ 100.00		45,000	45,000	48,558	45,275	.0	446	.0	446	.0	45,721	.0	(721)	(721)	(1,515)	11/15/2044	1.A FE
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		02/22/2022	Call @ 100.00		145,000	145,000	160,163	158,488	.0	(176)	.0	(176)	.0	158,311	.0	(13,311)	(13,311)	72	05/15/2044	1.A FE
220245-WM-2	CORPUS CHRISTI TEX UTIL SYS REV		02/23/2022	WEDBUSH MORGAN SEC		1,111,700	1,000,000	1,138,680	1,054,625	.0	(2,214)	.0	(2,214)	.0	1,052,411	.0	59,289	59,289	30,556	07/15/2032	1.D FE
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		02/01/2022	Paydown		.0	.0	.0	(9,580)	.0	9,580	.0	9,580	.0	.0	.0	.0	.0	(5,168)	12/15/2026	1.D FE
267169-FZ-8	DUVAL CNTY FLA SCH BRD CTFS PARTN		02/23/2022	JP Morgan		1,381,625	1,250,000	1,404,500	1,311,212	.0	(2,521)	.0	(2,521)	.0	1,308,691	.0	72,934	72,934	40,625	07/01/2032	1.E FE
30711X-BD-5	CAS 2015-C03 2M2 - CMO/RMBS		03/25/2022	Paydown		52,931	54,659	60,603	1,430	.0	53,229	.0	53,229	.0	54,659	.0	(1,728)	(1,728)	(19,039)	07/25/2025	1.D
30711X-BM-5	CAS 2016-C01 1M2 - CMO/RMBS		03/25/2022	Paydown		54,804	54,804	64,189	28,410	.0	26,393	.0	26,393	.0	54,804	.0	.0	.0	(7,463)	08/25/2028	1.D
30711X-CT-9	CAS 2016-C03 2M2 - CDO/CMO/RMBS		03/16/2022	Various		883	841	951	948	.0	(26)	.0	(26)	.0	921	.0	(38)	(38)	10	10/25/2028	1.D
30711X-DA-9	CAS 2016-C04 1M2 - CDO/CMO/RMBS		03/16/2022	Various		696	673	748	710	.0	(5)	.0	(5)	.0	705	.0	(9)	(9)	6	01/25/2029	1.D
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		03/01/2022	Paydown		76,423	76,423	77,856	68,845	.0	7,578	.0	7,578	.0	76,423	.0	.0	.0	(8,621)	08/15/2042	1.A
3128M9-U2-6	FH 607501 - RMBS		03/01/2022	Paydown		65,003	65,003	68,812	48,193	.0	16,810	.0	16,810	.0	65,003	.0	.0	.0	(9,430)	10/01/2043	1.A
3128M9-WV-0	FH 607560 - RMBS		01/01/2022	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	854	11/01/2043	1.A
3128MJ-5N-6	FH 608852 - RMBS		03/01/2022	Paydown		115,636	115,636	119,525	124,043	.0	(8,408)	.0	(8,408)	.0	115,636	.0	.0	.0	756	12/01/2048	1.A
3128MJ-KJ-4	FH 608680 - RMBS		02/24/2022	Various		878,965	866,456	863,884	863,963	.0	110	.0	110	.0	864,073	.0	14,892	14,892	6,096	12/01/2045	1.A
3128MJ-ZF-0	FH 608741 - RMBS		02/24/2022	Various		898,927	886,945	880,223	879,920	.0	257	.0	257	.0	880,177	.0	18,750	18,750	6,269	01/01/2047	1.A
3128MJ-ZQ-6	FH 608750 - RMBS		03/01/2022	Paydown		37,373	37,373	37,238	38,559	.0	(1,187)	.0	(1,187)	.0	37,373	.0	.0	.0	(7,797)	03/01/2047	1.A
3128P8-FY-2	FH C91983 - RMBS		02/24/2022	Various		1,815,685	1,731,787	1,763,582	1,762,957	.0	(1,523)	.0	(1,523)	.0	1,761,434	.0	54,252	54,252	16,291	03/01/2038	1.A
3128P8-GB-1	FH C91994 - RMBS		02/24/2022	Various		1,272,016	1,213,535	1,235,625	1,240,939	.0	(1,604)	.0	(1,604)	.0	1,239,334	.0	32,682	32,682	11,421	05/01/2038	1.A
3128QL-RN-3	FH 1H2593 - RMBS		03/01/2022	Paydown		3,136	3,136	3,256	294	.0	2,842	.0	2,842	.0	3,136	.0	.0	.0	(1,559)	01/01/2036	1.A
3129ZL-FD-2	FH C03764 - RMBS		03/01/2022	Paydown		89,816	89,816	95,346	35,126	.0	54,690	.0	54,690	.0	89,816	.0	.0	.0	(21,708)	02/01/2042	1.A
3131XV-7G-0	FH ZM4495 - RMBS		03/01/2022	Paydown		216,175	216,175	231,476	170,412	.0	45,763	.0	45,763	.0	216,175	.0	.0	.0	(6,420)	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS		03/01/2022	Paydown		43,957	43,957	47,240	14,147	.0	29,809	.0	29,809	.0	43,957	.0	.0	.0	(11,957)	11/01/2048	1.A
3132A5-HY-4	FH Z34747 - RMBS		03/01/2022	Paydown		527,314	527,314	562,578	562,588	.0	(35,273)	.0	(35,273)	.0	527,314	.0	.0	.0	2,900	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		03/01/2022	Paydown		281,409	281,409	305,725	310,400	.0	(28,991)	.0	(28,991)	.0	281,409	.0	.0	.0	1,561	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS		03/01/2022	Paydown		797,427	797,427	850,319	359,862	.0	437,565	.0	437,565	.0	797,427	.0	.0	.0	(178,215)	11/01/2048	1.A
3132D5-6F-4	FH S88070 - RMBS		03/01/2022	Paydown		103,777	103,777	108,869	109,731	.0	(5,954)	.0	(5,954)	.0	103,777	.0	.0	.0	377	10/01/2035	1.A
3132DM-KC-8	FH S00291 - RMBS		03/01/2022	Paydown		517,045	517,045	560,266	277,622	.0	239,422	.0	239,422	.0	517,045	.0	.0	.0	(58,234)	03/01/2050	1.A
3132DV-3L-7	FH S08003 - RMBS		03/01/2022	Paydown		142,237	142,237	147,265	151,431	.0	(9,194)	.0	(9,194)	.0	142,237	.0	.0	.0	994	07/01/2049	1.A
3132DV-7D-1	FH S08092 - RMBS		03/01/2022	Paydown		223,005	223,005	235,392	230,856	.0	(7,851)	.0	(7,851)	.0	223,005	.0	.0	.0	234	09/01/2050	1.A
3132DV-K7-9	FH S07518 - RMBS		03/01/2022	Paydown		157,497	157,497	168,768	154,979	.0	2,517	.0	2,517	.0	157,497	.0	.0	.0	(300)	06/01/2050	1.A
3132DW-BK-8	FH S08142 - RMBS		03/01/2022	Paydown		193,346	193,346	203,557	204,090	.0	(10,744)	.0	(10,744)	.0	193,346	.0	.0	.0	981	04/01/2051	1.A
3132GJ-6R-5	FH Q03880 - RMBS		03/01/2022	Paydown		14,789	14,789	15,341	7,121	.0	7,668	.0	7,668	.0	14,789	.0	.0	.0	(6,580)	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		03/01/2022	Paydown		4,339	4,339	4,501	3,492	.0	846	.0	846	.0	4,339	.0	.0	.0	(559)	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		03/01/2022	Paydown		957	957	993	(7,162)	.0	8,119	.0	8,119	.0	957	.0	.0	.0	(4,274)	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		03/01/2022	Paydown		30,104	30,104	31,823	8,797	.0	21,307	.0	21,307	.0	30,104	.0	.0	.0	(8,583)	11/01/2041	1.A
3132GL-QT-4	FH Q05266 - RMBS		02/24/2022	Various		275,991	261,460	271,592	270,521	.0	(661)	.0	(661)	.0	269,860	.0	6,130	6,130	2,417	12/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS		03/01/2022	Paydown		57,090	57,090	59,358	48,838	.0	8,253	.0	8,253	.0	57,090	.0	.0	.0	(5,056)	11/01/2042	1.A
3132J5-BQ-4	FH Q24847 - RMBS		03/01/2022	Paydown		13,796	13,796	14,477	13,796	.0	(682)	.0	(682)	.0	13,796	.0	.0	.0	84	02/01/2044	1.A
3132QP-5E-0	FH Q33544 - RMBS		03/01/2022	Paydown		22,389	22,389	22,473	22,439	.0	(50)	.0	(50)	.0	22,389	.0	.0	.0	141	05/01/2045	1.A
3132QP-E6-7	FH Q32856 - RMBS		03/01/2022	Paydown		18,765	18,765	18,788	18,671	.0	94	.0	94	.0	18,765	.0	.0	.0	(1,897)	04/01/2045	1.A
3132QR-FB-1	FH Q34661 - RMBS		03/01/2022	Paydown		10,227	10,227	10,291	7,856	.0	2,370	.0	2,370	.0	10,227	.0	.0	.0	(8,784)	07/01/2045	1.A
3132XC-RV-9	FH 667700 - RMBS		03/01/2022	Paydown		119,112	119,112	127,068	76,946	.0	42,166	.0	42,166	.0	119,112	.0	.0	.0	(16,654)	08/01/2046	1.A
3132XC-RY-3	FH 667703 - RMBS		03/01/2022	Paydown		19,617	19,617	20,384	15,799	.0	3,818	.0	3,818	.0	19,617	.0	.0	.0	(2,523)	04/01/2047	1.A
3132XC-SB-2	FH 667714 - RMBS		03/01/20																		

STATEMENT AS OF MARCH 31, 2022 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-ign	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
3133KJ-NE-8	FH RA3089 - RMBS		03/01/2022	Paydown		203,065	203,065	213,916	202,964	.0	101	.0	101	.0	203,065	.0	.0	.0	(610)	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS		03/01/2022	Paydown		99,572	99,572	103,158	103,173	.0	(3,601)	.0	(3,601)	.0	99,572	.0	.0	.0	362	02/01/2051	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		03/01/2022	Paydown		92,247	92,247	95,345	65,524	.0	26,723	.0	26,723	.0	92,247	.0	.0	.0	(18,954)	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		03/01/2022	Paydown		289,058	289,058	301,095	262,977	.0	26,082	.0	26,082	.0	289,058	.0	.0	.0	(15,814)	07/25/2045	1.A
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS		03/01/2022	Paydown		102,189	102,189	100,465	115,011	.0	(12,821)	.0	(12,821)	.0	102,189	.0	.0	.0	(14,667)	10/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		03/01/2022	Paydown		179,507	179,507	182,312	167,802	.0	11,705	.0	11,705	.0	179,507	.0	.0	.0	(15,740)	07/25/2059	1.A
3137AV-XN-2	FHMS K-022 A2 - CMBS		02/01/2022	Paydown		42,144	42,144	42,984	42,129	.0	15	.0	15	.0	42,144	.0	.0	.0	155	07/25/2022	1.A
3137AV-XN-2	FHMS K-022 A2 - CMBS		03/01/2022	Paydown		221,917	221,917	226,343	221,839	.0	78	.0	78	.0	221,917	.0	.0	.0	1,307	07/25/2022	1.A FE
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		03/01/2022	Paydown		95,468	95,468	91,947	121,190	.0	(25,723)	.0	(25,723)	.0	95,468	.0	.0	.0	(11,478)	04/15/2033	1.A
3137BL-6T-0	FHR 4504 CA - CMO/RMBS		03/01/2022	Paydown		25,010	24,475	31,918	25,010	.0	(6,908)	.0	(6,908)	.0	25,010	.0	.0	.0	(6,012)	08/15/2045	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		03/01/2022	Paydown		74,413	74,413	78,966	78,966	.0	(4,553)	.0	(4,553)	.0	74,413	.0	.0	.0	(6,722)	07/15/2046	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS		03/01/2022	Paydown		655,966	655,966	688,251	518,474	.0	137,491	.0	137,491	.0	655,966	.0	.0	.0	(68,772)	05/15/2050	1.A
3137G0-GW-3	STACR 2015-DNA3 M3 - CMO/RMBS		01/25/2022	Adjustment		.0	.0	.0	(13,910)	.0	13,910	.0	13,910	.0	.0	.0	.0	.0	(3,994)	04/25/2028	1.A
31381T-KC-3	FN 470191 - CMBS/RMBS		01/01/2022	Various		954,675	954,675	971,382	954,675	.0	.0	.0	.0	.0	954,675	.0	.0	.0	2,524	01/01/2022	1.A
3138EO-6H-7	FN AJ8071 - RMBS		03/01/2022	Paydown		5,770	5,770	6,062	605	.0	5,165	.0	5,165	.0	5,770	.0	.0	.0	(2,486)	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS		03/01/2022	Paydown		22,751	22,751	24,372	16,985	.0	5,766	.0	5,766	.0	22,751	.0	.0	.0	(2,111)	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS		03/01/2022	Paydown		9,741	9,741	10,435	5,359	.0	4,382	.0	4,382	.0	9,741	.0	.0	.0	(1,529)	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS		03/01/2022	Paydown		7,455	7,455	7,986	4,186	.0	3,269	.0	3,269	.0	7,455	.0	.0	.0	(1,138)	01/01/2046	1.A
3138LD-5G-4	FN AN1746 - CMBS/RMBS		03/01/2022	Paydown		20,617	20,617	20,237	21,441	.0	(825)	.0	(825)	.0	20,617	.0	.0	.0	(935)	09/01/2023	1.A
3138LF-RV-2	FN AN3199 - CMBS/RMBS		02/25/2022	Merrill Lynch		2,958,503	2,935,000	2,702,952	2,813,483	.0	4,026	.0	4,026	.0	2,817,508	.0	140,994	140,994	18,866	10/01/2031	1.A
3138LJ-FJ-4	FN AN5688 - CMBS/RMBS		02/25/2022	Paydown		2,603,127	2,603,127	2,694,948	2,669,901	.0	(66,774)	.0	(66,774)	.0	2,603,127	.0	.0	.0	254,847	05/01/2027	1.A
3138ML-XD-1	FN A05175 - RMBS		03/01/2022	Paydown		84,317	84,317	84,607	84,583	.0	(266)	.0	(266)	.0	84,317	.0	.0	.0	402	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		03/01/2022	Paydown		712	711	762	415	.0	297	.0	297	.0	711	.0	.0	.0	(96)	02/01/2045	1.A
3138YH-SL-0	FN AY4450 - RMBS		03/01/2022	Paydown		688	688	737	486	.0	202	.0	202	.0	688	.0	.0	.0	(87)	02/01/2045	1.A
3138YH-US-7	FN AY4203 - RMBS		03/01/2022	Paydown		2,295	2,295	2,459	1,286	.0	1,009	.0	1,009	.0	2,295	.0	.0	.0	(348)	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		03/01/2022	Paydown		3,102	3,102	3,323	2,397	.0	704	.0	704	.0	3,102	.0	.0	.0	(313)	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		03/01/2022	Paydown		158	158	169	56	.0	102	.0	102	.0	158	.0	.0	.0	(20)	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		03/01/2022	Paydown		1,875	1,875	2,009	1,461	.0	414	.0	414	.0	1,875	.0	.0	.0	(162)	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		03/01/2022	Paydown		1,532	1,532	1,641	1,257	.0	275	.0	275	.0	1,532	.0	.0	.0	(93)	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		03/01/2022	Paydown		3,211	3,211	3,440	2,774	.0	436	.0	436	.0	3,211	.0	.0	.0	(162)	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		03/01/2022	Paydown		151	151	161	54	.0	97	.0	97	.0	151	.0	.0	.0	(30)	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS		03/01/2022	Paydown		96,544	96,544	96,830	92,648	.0	3,896	.0	3,896	.0	96,544	.0	.0	.0	(37,712)	07/01/2047	1.A
3140FX-C8-3	FN BF0094 - RMBS		02/22/2022	Various		8,023,855	7,691,037	7,691,131	7,687,470	.0	(2,316)	.0	(2,316)	.0	7,685,154	.0	338,701	338,701	69,083	05/01/2056	1.A
3140FX-H3-9	FN BF0249 - RMBS		03/01/2022	Paydown		1,183,019	1,183,019	1,228,769	1,069,895	.0	113,124	.0	113,124	.0	1,183,019	.0	.0	.0	(70,319)	01/01/2058	1.A
3140HX-G4-6	FN BL5618 - CMBS/RMBS		03/01/2022	Paydown		10,990	10,990	11,501	9,372	.0	1,618	.0	1,618	.0	10,990	.0	.0	.0	(571)	01/01/2035	1.A
3140J5-G7-8	FN BM1121 - RMBS		03/01/2022	Paydown		14,052	14,052	14,601	11,838	.0	2,214	.0	2,214	.0	14,052	.0	.0	.0	(1,480)	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS		03/01/2022	Paydown		35,659	35,659	37,068	31,682	.0	3,977	.0	3,977	.0	35,659	.0	.0	.0	(2,841)	06/01/2047	1.A
3140J7-R5-6	FN BM3207 - RMBS		02/22/2022	Various		3,342,479	3,258,041	3,232,969	3,236,406	.0	865	.0	865	.0	3,237,271	.0	105,208	105,208	22,146	12/01/2032	1.A
3140J8-ZH-9	FN BM4343 - RMBS		03/01/2022	Paydown		545,251	545,251	571,832	419,578	.0	125,672	.0	125,672	.0	545,251	.0	.0	.0	(79,769)	05/01/2048	1.A
3140J9-P8-7	FN BM4754 - RMBS		03/01/2022	Paydown		239,362	239,362	247,553	161,085	.0	78,277	.0	78,277	.0	239,362	.0	.0	.0	(52,173)	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS		03/01/2022	Paydown		168,369	168,369	171,170	157,661	.0	10,707	.0	10,707	.0	168,369	.0	.0	.0	(20,488)	10/01/2048	1.A
3140O9-2N-2	FN CA2580 - RMBS		03/01/2022	Various		5,434,780	5,058,932	5,256,744	5,164,425	.0	62,817	.0	62,817	.0	5,227,242	.0	207,537	207,537	(4,684)	11/01/2048	1.A
3140OE-CJ-9	FN CA6372 - RMBS		03/01/2022	Paydown		62,643	62,643	68,731	68,358	.0	(5,715)	.0	(5,715)	.0	62,643	.0	.0	.0	296	07/01/2050	1.A
3140OM-AC-8	FN CB1802 - RMBS		03/01/2022	Paydown		127,823	127,823	128,831	128,813	.0	(990)	.0	(990)	.0	127,823	.0	.0	.0	492	10/01/2051	1.A
3140X5-NG-4	FN FM2190 - RMBS		03/01/2022	Paydown		213,457	213,457	220,794	30,999	.0	182,458	.0	182,458	.0	213,457	.0	.0	.0	(100,070)	02/01/2049	1.A
3140X7-PU-7	FN FMA034 - RMBS		03/01/2022	Paydown		124,738	124,738	131,754	131,690	.0	(6,952)	.0	(6,952)	.0	124,738	.0	.0	.0	408	08/01/2035	1.A
3140X7-PII-3	FN FMA036 - RMBS		03/01/2022	Paydown		180,084	180,084	188,441	167,237	.0	12,848	.0	12,848	.0	180,084	.0	.0	.0	(1,306)	12/01/2033	1.A
3140X9-OJ-2	FN FMS866 - RMBS		03/01/2022	Paydown		588,993	588,993	628,566	628,552	.0	(39,559)	.0	(39,559)	.0	588,993	.0	.0	.0	3,324	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS		03/01/2022	Paydown		524,685	524,685	559,363	559,342	.0	(34,658)	.0	(34,658)	.0	524,685	.0	.0	.0	2,965	06/01/2049	1.A
3140XD-CK-0	FN FM9073 - RMBS		03/01/2022	Paydown		24,531	24,531	25,305	25,288	.0	(757)	.0	(757)	.0	24,531	.0	.0	.0	100	10/01/2051	1.A
31412N-3T-1	FN 930610 - RMBS		03/01/2022	Paydown		7,697	7,697	8,370	2,846	.0	4,851	.0	4,851	.0	7,697	.0	.0	.0	(1,591)	02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		03/01/2022	Paydown		4,542	4,542	4,714	3,790	.0	752	.0	752	.0	4,542	.0	.0	.0	(875)	05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		03/01/2022	Paydown		31,025	31,025	32,261	27,717	.0	3,308	.0	3,308	.0	31,025	.0	.0	.0	(2,762)	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS		03/01/2022	Paydown		22,817	22,817	24,129	16,493	.0	6,324	.0	6,324	.0	22,817	.0	.0	.0	(3,353)	10/01/2042	1.A

STATEMENT AS OF MARCH 31, 2022 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
31418C-A8-7	FN MA2730 - RMBS		02/18/2022	Various		1,412,142	1,423,060	1,333,452	1,310,855	.0	3,250	.0	3,250	.0	1,314,105	.0	98,037	98,037	7,782	08/01/2046	1.A
31418C-E4-2	FN MA2854 - RMBS		02/18/2022	Various		1,103,675	1,112,474	1,062,587	1,065,359	.0	1,317	.0	1,317	.0	1,066,675	.0	37,000	37,000	6,210	12/01/2046	1.A
31418D-HD-7	FN MA3827 - RMBS		03/01/2022	Paydown		116,065	122,804	121,034	122,804	.0	(6,739)	.0	(6,739)	.0	116,065	.0	.0	.0	466	11/01/2034	1.A
31418D-KV-3	FN MA3907 - RMBS		03/01/2022	Paydown		68,977	68,977	72,285	30,800	.0	38,176	.0	38,176	.0	68,977	.0	.0	.0	(21,260)	01/01/2050	1.A
31418D-LU-4	FN MA3938 - RMBS		03/01/2022	Paydown		62,210	62,210	65,311	25,713	.0	36,498	.0	36,498	.0	62,210	.0	.0	.0	(20,902)	02/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS		03/01/2022	Paydown		152,855	152,855	158,229	153,325	.0	(470)	.0	(470)	.0	152,855	.0	.0	.0	(241)	08/01/2050	1.A
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		03/01/2022	Paydown		258,814	258,814	273,089	275,409	.0	(16,596)	.0	(16,596)	.0	258,814	.0	.0	.0	1,145	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		03/01/2022	Paydown		239,190	239,190	251,748	251,674	.0	(12,484)	.0	(12,484)	.0	239,190	.0	.0	.0	995	01/01/2036	1.A
419794-ZZ-8	HAWAII ST ARPTS SYS REV		02/23/2022	BARCLAYS CAPITAL		3,160,782	2,725,000	3,059,521	2,964,069	.0	(5,028)	.0	(5,028)	.0	2,969,041	.0	201,741	201,741	88,563	07/01/2036	1.E FE
44244C-ST-5	HOUSTON TEX UTIL SYS REV		02/24/2022	PERSHING LLC		2,419,260	2,000,000	2,340,500	2,239,928	.0	(5,052)	.0	(5,052)	.0	2,234,876	.0	184,384	184,384	28,611	11/15/2035	1.C FE
44244C-SV-0	HOUSTON TEX UTIL SYS REV		02/24/2022	Various		1,295,146	1,080,000	1,227,384	1,185,867	.0	(2,110)	.0	(2,110)	.0	1,183,756	.0	111,389	111,389	15,067	11/15/2035	1.C FE
45203H-4V-1	ILLINOIS FIN AUTH REV		02/24/2022	Barclays Capital		1,113,670	1,000,000	1,125,120	1,053,065	.0	(2,061)	.0	(2,061)	.0	1,051,004	.0	62,666	62,666	14,306	11/15/2027	1.G FE
452281-JD-1	ILSSTD 2010-1 A3 - ABS		01/25/2022	Paydown		82,026	82,026	81,985	81,867	.0	159	.0	159	.0	82,026	.0	.0	.0	(3,504)	07/25/2045	1.A FE
45528U-XJ-5	INDIANAPOLIS IND LOC PUB IMPT BD BK		02/24/2022	J.P. MORGAN CHASE BANK		2,179,063	1,835,000	2,190,531	2,059,771	.0	(5,559)	.0	(5,559)	.0	2,054,213	.0	124,850	124,850	60,402	01/01/2030	1.C FE
462467-Q2-0	IOWA FIN AUTH SINGLE FAMILY MTG REV		01/25/2022	Call @ 100.00		10,000	10,000	11,134	11,105	.0	(8)	.0	(8)	.0	11,098	.0	(1,098)	(1,098)	.77	07/01/2051	1.A FE
46874T-DB-5	JACKSON TENN HOSP REV		01/28/2022	Adjustment		1,349,866	1,285,000	1,467,663	1,351,303	.0	(1,437)	.0	(1,437)	.0	1,349,866	.0	.0	.0	20,881	04/01/2030	1.G FE
534272-DA-8	LINCOLN NEB ELEC SYS REV		02/23/2022	BARCLAYS BANK PLC		1,122,370	1,000,000	1,183,660	1,070,960	.0	(2,782)	.0	(2,782)	.0	1,068,177	.0	54,193	54,193	24,167	09/01/2030	1.C FE
57584X-80-7	MASSACHUSETTS ST DEV FIN AGY REV		02/17/2022	NATIONAL FINANCIAL		2,298,103	1,955,000	2,205,787	2,127,901	.0	(3,771)	.0	(3,771)	.0	2,124,130	.0	173,973	173,973	62,723	07/01/2033	1.D FE
59324P-DS-5	MIAMI BEACH FLA STORMWATER REV		02/23/2022	SECURITIES CORP		3,533,220	3,000,000	3,607,500	3,373,319	.0	(9,276)	.0	(9,276)	.0	3,364,041	.0	169,176	169,176	72,500	09/01/2029	1.D FE
59447P-GN-6	MICHIGAN FIN AUTH REV		01/25/2022	PERSHING LLC		1,712,966	1,665,000	1,815,316	1,714,141	.0	(1,175)	.0	(1,175)	.0	1,712,966	.0	.0	.0	40,238	08/01/2033	1.E FE
59447P-ZM-6	MICHIGAN FIN AUTH REV		02/25/2022	Unknown		542,035	500,000	529,830	508,787	.0	(540)	.0	(540)	.0	508,248	.0	33,787	33,787	16,458	07/01/2030	1.E FE
59447T-SE-4	MICHIGAN FIN AUTH REV		02/24/2022	First Tennessee Bank		906,728	750,000	866,738	832,191	.0	(1,731)	.0	(1,731)	.0	830,460	.0	76,267	76,267	12,188	11/01/2032	1.D FE
59447T-SG-9	MICHIGAN FIN AUTH REV		02/24/2022	TRADE WEB DIRECT		101,856	85,000	97,195	93,603	.0	(180)	.0	(180)	.0	93,422	.0	8,433	8,433	1,381	11/01/2034	1.D FE
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		01/03/2022	TRADE WEB DIRECT		5,000	5,000	5,527	5,450	.0	.0	.0	.0	.0	5,450	.0	(450)	(450)	.0	12/01/2050	1.A FE
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2022	Call @ 100.00		75,000	75,000	80,196	78,588	.0	316	.0	316	.0	78,903	.0	(3,903)	(3,903)	(2,197)	09/01/2049	1.B FE
64971W-R5-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		02/23/2022	Call @ 100.00		1,653,725	1,450,000	1,677,346	1,569,451	.0	(3,662)	.0	(3,662)	.0	1,565,788	.0	87,937	87,937	41,083	08/01/2031	1.A FE
64971X-BM-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		02/23/2022	Bank of America		1,123,800	1,085,000	1,042,815	1,057,141	.0	681	.0	681	.0	1,057,822	.0	65,978	65,978	18,691	08/01/2027	1.A FE
650117-AA-2	NEW YORK TRANS DEV CORP LEASE REV		02/01/2022	J.P. MORGAN CHASE BANK		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(2,327)	09/01/2035	1.E FE
677561-KK-7	OHIO ST HOSP FAC REV		02/17/2022	Adjustment		2,012,753	1,705,000	1,929,293	1,859,663	.0	(3,377)	.0	(3,377)	.0	1,856,287	.0	156,466	156,466	54,702	01/01/2033	1.C FE
686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		01/03/2022	Call @ 100.00		5,000	5,000	5,521	5,502	.0	.0	.0	.0	.0	5,502	.0	(502)	(502)	.50	07/01/2052	1.C FE
70870J-BL-1	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		02/17/2022	J.P. Morgan Securities		1,709,106	1,645,000	1,574,791	1,597,732	.0	1,040	.0	1,040	.0	1,598,772	.0	110,334	110,334	14,188	11/15/2027	1.F FE
709224-K3-2	PENNSYLVANIA ST TPK COMM TPK REV		02/28/2022	LLC		2,371,320	2,000,000	2,284,440	2,199,495	.0	(4,251)	.0	(4,251)	.0	2,195,244	.0	176,076	176,076	25,278	12/01/2038	1.E FE
795576-FS-1	SALT LAKE CITY UTAH ARPT REV		02/28/2022	BARCLAYS BANK PLC		2,613,168	2,300,000	2,524,779	2,451,092	.0	(4,151)	.0	(4,151)	.0	2,446,942	.0	166,227	166,227	76,986	07/01/2033	1.F FE
796839-BP-2	SAN BERNARDINO CNTY CALIF PENSION OBLIG		02/01/2022	STIFEL NICHOLAUS & CO,		.0	.0	.0	.0	.0	(1,395)	.0	(1,395)	.0	.0	.0	.0	.0	(9,331)	08/01/2023	1.D FE
83703F-LK-6	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		02/23/2022	Adjustment		2,905,353	2,495,000	2,670,698	2,620,367	.0	(2,648)	.0	(2,648)	.0	2,617,719	.0	287,634	287,634	39,504	05/01/2036	1.G FE
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/03/2022	Unknown		10,000	10,000	11,060	11,030	.0	(1)	.0	(1)	.0	11,029	.0	(1,029)	(1,029)	93	01/01/2052	1.A FE
83756C-D3-6	SOUTH DAKOTA HSG DEV AUTH		02/10/2022	Call @ 100.00		100,000	100,000	112,143	110,344	.0	(145)	.0	(145)	.0	110,199	.0	(10,199)	(10,199)	39	05/01/2051	1.A FE
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		02/10/2022	Call @ 100.00		30,000	30,000	32,210	30,303	.0	165	.0	165	.0	30,467	.0	(467)	(467)	(699)	11/01/2044	1.A FE
898526-EV-6	TSASC INC N Y REV		02/24/2022	Call @ 100.00		2,300,140	2,000,000	2,268,160	2,151,810	.0	(4,090)	.0	(4,090)	.0	2,147,720	.0	152,420	152,420	24,167	06/01/2027	1.F FE
915260-DB-6	UNIVERSITY WIS HOSPS & CLINICS AUTH REV		02/25/2022	FOX-PITT KELTON INC		2,312,098	1,940,000	2,152,081	2,092,835	.0	(3,146)	.0	(3,146)	.0	2,089,690	.0	222,408	222,408	39,417	04/01/2034	1.D FE
924190-GP-0	VERMONT HSG FIN AGY		02/01/2022	Various		.0	.0	.0	(468)	.0	468	.0	468	.0	.0	.0	.0	.0	(2,800)	11/01/2044	1.C FE
928077-GY-6	VIRGINIA PORT AUTH PORT FAC REV		02/23/2022	Adjustment		1,388,913	1,250,000	1,428,100	1,317,535	.0	(2,788)	.0	(2,788)	.0	1,314,748	.0	74,165	74,165	40,625	07/01/2030	1.F FE
95648X-BW-4	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER		02/23/2022	Morgan Stanley		969,918	810,000	936,198	899,007	.0	(1,893)	.0	(1,893)	.0	897,114	.0	72,804	72,804	26,325	07/01/2030	1.E FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						102,349,731	93,960,110	100,914,779	95,653,902	.0	1,974,907	.0	1,974,907	.0	97,628,809	.0	4,720,922	4,720,922	283,786	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		03/16/2022	Paydown		9,966	9,966	9,863	9,864	.0	102	.0	102	.0	9,966	.0	.0	.0	49	11/16/2041	1.F FE
00206R-GL-0	AT&T INC		02/23/2022	MERRILL LYNCH PIERCE		3,514,302	3,300,000	3,228,914	3,249,741	.0	1,066	.0	1,066	.0	3,250,807	.0	263,495	263,495	71,408	02/15/2028	2.B FE
00206R-HJ-4	AT&T INC		02/17/2022	FENNER & SMITH INC.		487,062	450,000	447,786	448,330	.0	28	.0	28	.0	448,358	.0	38,704	38,704	9,298	03/01/2029	2.B FE
00258B-AB-0	AASET 212 B - ABS		03/15/2022	MARKETAXESS CORPORATION		12,968	12,968	12,965	12,965	.0	3	.0	3	.0	12,968	.0	.0	.0	90	01/15/2047	2.B FE
023135-BC-9	AMAZON.COM INC		02/18/2022	Paydown		2,185,260	2,100,000	2,027,970	2,054,499	.0	1,046	.0	1,046	.0	2,055,545	.0	129,715	129,715	33,259	08/22/2027	1.E FE

STATEMENT AS OF MARCH 31, 2022 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	
.03465H-AC-8	ACMT 215 A3 - CMO/RMBS		03/25/2022	Paydown		105,957	105,957	105,955	105,955	.0	.2	.0	.2	.0	105,957	.0	.0	.0	.201	07/26/2066	1.F FE	
.03465J-AC-4	ACMT 216 A3 - CMO/RMBS		03/01/2022	Paydown		67,169	67,169	67,153	67,153	.0	.16	.0	.16	.0	67,169	.0	.0	.0	.191	09/25/2066	1.F FE	
.035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/18/2022	Bank of America		1,327,700	1,250,000	1,240,200	1,243,414	.0	.134	.0	.134	.0	1,243,548	.0	84,152	84,152	.18	056	04/13/2028	2.B FE
.035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/18/2022	Deutsche Bank		2,584,214	2,325,000	2,317,676	2,319,483	.0	.96	.0	.96	.0	2,319,579	.0	264,635	264,635	.64	422	01/23/2029	2.B FE
.037833-CJ-7	APPLE INC		02/23/2022	Bank of America		2,039,700	1,950,000	1,950,000	1,950,000	.0	.0	.0	.0	.0	1,950,000	.0	89,700	89,700	.35	566	02/09/2027	1.B FE
.03882K-AN-2	AMMST 21MF3 XA - CMBS		03/15/2022	Paydown		685	1,784	.100	.139	.0	1,684	.0	1,684	.0	1,823	.0	(1,138)	(1,138)	.2	105	10/15/2054	1.A FE
.04942J-AC-5	ATCLO 10 A - CDO	C	02/01/2022	Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.186	015	01/15/2031	1.A FE
.04968H-AE-6	ATRM XIII B - CDO	C	02/22/2022	J.P. MORGAN CHASE BANK		2,159,993	2,175,000	2,165,484	2,143,955	.0	.726	.0	.726	.0	2,144,682	.0	15,311	15,311	.12	222	11/21/2030	1.C FE
.05586A-AA-6	BSPRT 2018-FL4 A - CMBS		03/15/2022	Paydown		1,300,042	1,300,042	1,300,042	1,300,042	.0	.0	.0	.0	.0	1,300,042	.0	.0	.0	.2	483	09/17/2035	1.A FE
.05607Q-AA-6	BX 2020-BXLP A - CMBS		02/15/2022	Paydown		688,909	688,909	688,909	688,909	.0	.0	.0	.0	.0	688,909	.0	.0	.0	.1	069	12/15/2036	1.A
.05607Q-AR-9	BX 2020-BXLP D - CMBS		02/15/2022	Paydown		1,503,074	1,503,074	1,472,543	1,489,599	.0	13,475	.0	13,475	.0	1,503,074	.0	.0	.0	.3	488	12/15/2036	1.A
.06761C-AA-7	BABSN 2016-11 AR - CDO	C	01/01/2022	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.1	018	07/20/2028	1.A FE
.07274N-AL-7	BAYER US FINANCE 11 LLC		02/18/2022	GOLDMAN SACHS		1,096,590	1,030,000	1,022,491	1,024,630	.0	.97	.0	.97	.0	1,024,727	.0	71,863	71,863	.8	512	12/15/2028	2.B FE
				J.P. Morgan Securities																		
.08162T-BA-0	BMARK 2018-B7 A3 - CMBS		02/23/2022	LLC		5,890,801	5,500,000	5,554,770	5,535,277	.0	(1,044)	.0	(1,044)	.0	5,534,233	.0	356,568	356,568	.54	426	05/16/2053	1.A
.08163G-AZ-3	BMARK 2021-B28 XA - CMBS		03/01/2022	Direct		.0	.0	1,306	(8,484)	.0	8,484	.0	8,484	.0	.0	.0	.0	.0	.0	.0	08/17/2054	1.A FE
.08186U-AA-0	BSP 22 A1 - CDO	C	03/25/2022	Various		1,645,000	1,645,000	1,645,000	1,645,000	.0	.0	.0	.0	.0	1,645,000	.0	.0	.0	.10	277	01/20/2032	1.A FE
.08186U-AE-2	BSP 22 B - CDO	C	03/25/2022	Various		965,000	965,000	965,000	965,000	.0	.0	.0	.0	.0	965,000	.0	.0	.0	.7	242	01/20/2032	1.C FE
.12433A-AE-9	BX 2020-FOX C - CMBS		03/15/2022	Paydown		1,703	1,703	1,703	1,703	.0	.0	.0	.0	.0	1,703	.0	.0	.0	.0	.0	11/15/2032	1.G FE
.12514M-BB-0	CD 2016-CD1 A3 - CMBS		01/01/2022	Paydown		132,300	132,300	125,318	128,373	.0	3,927	.0	3,927	.0	132,300	.0	.0	.0	.271	.08	12/2049	1.A
.12514M-BD-6	CD 2016-CD1 XA - CMBS		01/01/2022	Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	08/12/2049	1.A FE
.12529M-AG-3	CF 2019-CF1 XA - CMBS		03/01/2022	Direct		.0	.0	1,585	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	05/17/2052	1.A FE
.12530M-AA-3	SORT 2020-1 A1 - ABS		02/01/2022	Paydown		.0	.0	.0	.7	.0	(7)	.0	(7)	.0	.0	.0	.0	.0	.263	.07	15/2060	1.D FE
.12530M-AC-9	SORT 2020-1 B1 - ABS		02/01/2022	Paydown		.0	.0	.0	.2	.0	(2)	.0	(2)	.0	.0	.0	.0	.0	.30	.07	15/2060	1.G FE
.125523-AG-5	CIGNA CORP		02/18/2022	Morgan Stanley		2,240,239	2,125,000	2,123,236	2,124,163	.0	.29	.0	.29	.0	2,124,192	.0	116,047	116,047	.23	862	11/15/2025	2.A FE
				Credit Suisse Securities (USA), LLC																		
.12592T-AA-3	COMM 2015-3BP A - CMBS		03/28/2022	(USA), LLC		1,311,377	1,335,000	1,335,015	1,334,532	.0	(44)	.0	(44)	.0	1,334,488	.0	(23,111)	(23,111)	.14	024	02/12/2035	1.A
.12596E-AC-8	CNH 2018-B A3 - ABS		03/15/2022	Paydown		90,741	90,741	90,729	90,767	.0	(26)	.0	(26)	.0	90,741	.0	.0	.0	.8	295	11/15/2023	1.A FE
.126192-AF-0	COMM 2012-LC4 B - CMBS		03/01/2022	Paydown		497,972	497,972	501,645	498,486	.0	(514)	.0	(514)	.0	497,972	.0	.0	.0	.6	142	12/12/2044	1.A FM
.12624K-AJ-5	COMM 2012-CORE2 A3 - CMBS		03/17/2022	Paydown		1,519,689	1,519,690	1,503,721	1,516,750	.0	2,940	.0	2,940	.0	1,519,690	.0	.0	.0	.9	579	08/17/2045	1.A FM
.12624U-AC-8	COMM 2013-GAM A2 - CMBS		03/01/2022	Paydown		14,425	14,425	14,471	14,425	.0	.0	.0	.0	.0	14,425	.0	.0	.0	.82	.02	11/2028	1.C FE
.126650-BC-3	CVSPAS 5 CTF - CMBS		03/10/2022	Paydown		5,004	5,004	5,536	4,075	.0	928	.0	928	.0	5,004	.0	.0	.0	.536	.01	10/2028	2.B
.126650-BP-4	CVSPAS 06 CRT - ABS		03/10/2022	Paydown		5,343	5,343	6,024	3,939	.0	1,404	.0	1,404	.0	5,343	.0	.0	.0	.586	.12	10/2028	2.B FE
				MERRILL LYNCH PIERCE																		
.126650-CW-8	CVS HEALTH CORP		02/18/2022	FENNER & SMITH INC.		3,355,328	3,200,000	3,168,672	3,184,519	.0	.655	.0	.655	.0	3,185,174	.0	170,154	170,154	.53	938	03/25/2025	2.B FE
.126650-CX-6	CVS HEALTH CORP		02/23/2022	GOLDMAN SACHS		1,013,973	.950,000	936,643	941,048	.0	.189	.0	.189	.0	941,238	.0	72,735	72,735	.17	021	03/25/2028	2.B FE
.14314A-AE-9	CARMX 2018-1 B - ABS		03/15/2022	Various		730,000	730,000	729,939	729,991	.0	.9	.0	.9	.0	730,000	.0	.0	.0	.5	165	09/15/2023	1.A FE
.14315X-AC-2	CARMX 2020-1 A3 - ABS		03/15/2022	Paydown		129,251	129,251	129,226	129,243	.0	.9	.0	.9	.0	129,251	.0	.0	.0	.0	.0	12/16/2024	1.A FE
.14316L-AC-7	CARMX 2019-2 A3 - ABS		03/15/2022	Paydown		202,034	202,034	205,459	203,033	.0	(999)	.0	(999)	.0	202,034	.0	.0	.0	.889	.03	15/2024	1.A FE
.14856J-AA-2	CLAST 171R A - ABS		03/15/2022	Paydown		34,610	34,610	34,609	34,609	.0	.0	.0	.0	.0	34,610	.0	.0	.0	.154	.12	31/2041	1.F FE
.166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		02/22/2022	PERSHING LLC		4,447,073	4,250,000	4,232,618	4,238,223	.0	.243	.0	.243	.0	4,238,466	.0	208,606	208,606	.36	255	06/01/2028	1.G FE
.172967-LP-4	CITIGROUP INC		02/23/2022	Jane Street		1,536,945	1,500,000	1,431,795	1,452,765	.0	.951	.0	.951	.0	1,453,716	.0	83,229	83,229	.32	248	07/24/2028	1.G FE
.172967-MP-3	CITIGROUP INC		02/23/2022	Barclays Capital		1,881,106	1,760,000	1,760,000	1,760,000	.0	.0	.0	.0	.0	1,760,000	.0	121,106	121,106	.31	276	03/31/2031	1.G FE
.17305E-GS-8	CCOIT 2018-A7 A7 - ABS		02/17/2022	Wells Fargo Bank		2,087,773	1,900,000	1,898,449	1,898,872	.0	.20	.0	.20	.0	1,898,893	.0	188,881	188,881	.26	961	10/15/2030	1.A FE
.19685W-AC-5																						

STATEMENT AS OF MARCH 31, 2022 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-ign	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
28137R-AA-5	EDUSA 5 A - ABS		03/25/2022	Paydown		31,633	31,633	31,327	30,072	.0	1,561	.0	1,561	.0	31,633	.0	.0	.0	(1,249)	02/25/2039	1.A FE
28416L-AC-6	EHGVT 21A C - RMBS		03/21/2022	Paydown		14,167	14,167	14,166	14,166	.0	.1	.0	.1	.0	14,167	.0	.0	.0	45	08/27/2035	2.B FE
29278D-AA-3	ENEL CHILE SA	C	03/29/2022	Various		2,439,755	2,350,000	2,758,900	2,709,287	.0	(12,037)	.0	(12,037)	.0	2,697,250	.0	(257,495)	(257,495)	31,931	06/12/2028	2.B FE
29374A-AB-0	EFF 2019-1 A2 - ABS		03/20/2022	Paydown		182,365	182,365	184,445	173,498	.0	8,867	.0	8,867	.0	182,365	.0	.0	.0	(18,576)	10/21/2024	1.A FE
29374W-AB-2	EFF 2019-3 A2 - ABS		03/20/2022	Paydown		58,916	58,916	59,141	58,570	.0	346	.0	346	.0	58,916	.0	.0	.0	(1,477)	05/20/2025	1.A FE
30290M-AN-7	FREMF 2012-K19 B - CMBS		03/25/2022	Paydown		1,300,000	1,300,000	1,367,590	1,300,020	.0	(20)	.0	(20)	.0	1,300,000	.0	.0	.0	11,039	05/25/2025	1.A FM
30305E-AE-8	FREMF 2017-K68 B - CMBS		02/01/2022			.0	.0	.0	(35,416)	.0	35,416	.0	35,416	.0	.0	.0	.0	.0	(77,962)	10/25/2049	1.A
313760-GW-3	STACR 2015-DNA3 M3 - CMO/RMBS		02/09/2022	Paydown		911,325	878,040	1,027,306	963,431	.0	(19,035)	.0	(19,035)	.0	944,396	.0	(33,072)	(33,072)	9,059	04/25/2028	1.D
313760-JU-4	STACR 2016-DNA2 M3 - CDO/CMO/RMBS		02/09/2022	Paydown		1,399,650	1,343,486	1,446,609	1,455,785	.0	(6,790)	.0	(6,790)	.0	1,448,995	.0	(49,345)	(49,345)	7,670	10/25/2029	1.D
313760-LJ-6	STACR 2016-DNA4 M3 - CDO/CMO/RMBS		02/09/2022	Paydown		1,668,043	1,603,829	1,772,022	1,678,082	.0	(4,339)	.0	(4,339)	.0	1,673,744	.0	(5,701)	(5,701)	7,523	03/25/2029	1.D
316773-CL-2	FIFTH THIRD BANCORP		02/14/2022	Call @ 100.00		300,000	300,000	297,255	299,923	.0	.46	.0	.46	.0	299,969	.0	31	31	4,317	03/15/2022	2.A FE
337738-AR-9	FISERV INC		02/18/2022	Barclays Bank		1,621,746	1,525,000	1,522,026	1,522,026	.0	.40	.0	.40	.0	1,522,912	.0	98,834	98,834	25,264	10/01/2028	2.B FE
34529S-AA-7	FORDR 2017-REV2 A - ABS		03/08/2022	SMBC Nikko		2,461,484	2,450,000	2,380,768	2,439,276	.0	2,855	.0	2,855	.0	2,442,132	.0	19,353	19,353	13,652	03/15/2029	1.A FE
34532R-AA-4	FORDR 2018-REV1 A - ABS		03/08/2022	JP MORGAN		744,372	730,000	729,744	729,881	.0	.7	.0	.7	.0	732,888	.0	14,484	14,484	5,498	07/15/2031	1.A FE
34533F-AD-3	FORDO 2019-A A3 - ABS		03/15/2022	Paydown		338,659	338,659	344,678	339,847	.0	(1,187)	.0	(1,187)	.0	338,659	.0	.0	.0	1,535	09/15/2023	1.A FE
36192K-AT-4	GSMS 2012-GCJ7 A4 - CMBS		02/11/2022	Paydown		11,850	11,850	11,959	11,842	.0	.8	.0	.8	.0	11,850	.0	.0	.0	48	05/12/2045	1.A FM
36255J-AD-6	GMICAR 2018-3 A3 - ABS		03/16/2022	Paydown		101,722	101,722	101,699	101,721	.0	.1	.0	.1	.0	101,722	.0	.0	.0	800	05/16/2023	1.A FE
36262W-BL-9	GSMS 21PJ8 B2 - CMO/RMBS		03/25/2022	Paydown		9,659	9,659	9,838	9,836	.0	(177)	.0	(177)	.0	9,659	.0	.0	.0	45	01/25/2052	1.F FE
378272-AN-8	GLENCORE FUNDING LLC		02/23/2022	Merrill Lynch		2,560,561	2,475,000	2,450,052	2,459,657	.0	399	.0	399	.0	2,460,057	.0	100,504	100,504	40,700	03/27/2027	2.A FE
378272-AQ-1	GLENCORE FUNDING LLC		02/17/2022	PERSHING LLC		1,031,080	1,000,000	938,780	958,974	.0	881	.0	881	.0	959,855	.0	71,225	71,225	12,378	10/27/2022	2.A FE
38013T-AF-8	GIALT 2019-3 B - ABS		01/20/2022	Paydown		468,938	468,938	468,892	468,936	.0	.2	.0	.2	.0	468,938	.0	.0	.0	.844	07/20/2023	1.B FE
38013T-AG-6	GIALT 2019-3 C - ABS		01/20/2022	Paydown		1,140,000	1,140,000	1,139,987	1,139,999	.0	.1	.0	.1	.0	1,140,000	.0	.0	.0	2,233	07/20/2023	1.E FE
38021E-AA-2	GOAL 2010-1 NTS - ABS		02/25/2022	Paydown		153,425	153,425	151,983	154,471	.0	(1,047)	.0	(1,047)	.0	153,425	.0	.0	.0	(4,254)	08/25/2048	1.A FE
38141G-ES-9	GOLDMAN SACHS GROUP INC		02/18/2022	FENNER & SMITH INC.		791,077	700,000	794,871	750,343	.0	(1,314)	.0	(1,314)	.0	749,029	.0	42,048	42,048	25,221	01/15/2027	2.B FE
38141G-VL-4	GOLDMAN SACHS GROUP INC		02/18/2022	CitiGroup		1,211,167	1,175,000	1,120,880	1,137,749	.0	.743	.0	.743	.0	1,138,491	.0	72,675	72,675	9,397	06/05/2028	2.A FE
406216-BG-5	HALLIBURTON CO		02/23/2022	Call @ 100.00		1,164,008	1,100,000	1,120,702	1,109,639	.0	(365)	.0	(365)	.0	1,109,273	.0	(9,273)	(9,273)	45,439	11/15/2025	2.A FE
411707-AK-8	HNGRY 2021-1 A2 - RMBS		03/20/2022	Paydown		2,500	2,500	2,525	2,524	.0	(24)	.0	(24)	.0	2,500	.0	.0	.0	.0	06/20/2051	2.B FE
429827-AY-4	HEF 2014-1 NTS - ABS		02/25/2022	Paydown		304,181	304,181	304,252	300,748	.0	3,433	.0	3,433	.0	304,181	.0	.0	.0	(7,704)	05/25/2034	1.A FE
437076-BV-3	HOME DEPOT INC		03/01/2022	Maturity @ 100.00		4,500,000	4,500,000	4,510,617	4,500,555	.0	(555)	.0	(555)	.0	4,500,000	.0	.0	.0	73,125	03/01/2022	1.F FE
437300-AJ-5	HPA 211 E - CMBS		03/19/2022	Paydown		17,093	17,093	17,092	17,092	.0	.1	.0	.1	.0	17,093	.0	.0	.0	.62	09/19/2041	2.C FE
456837-AG-8	ING GROEP NV	C	03/29/2022	Maturity @ 100.00		2,075,000	2,075,000	2,060,262	2,074,034	.0	966	.0	966	.0	2,075,000	.0	.0	.0	32,681	03/29/2022	1.G FE
45783N-AA-5	INSTR 2021-1 A - RMBS		03/15/2022	Paydown		19,807	19,807	19,800	19,800	.0	.7	.0	.7	.0	19,807	.0	.0	.0	.81	02/16/2054	1.F FE
46638U-AC-0	JPMCC 2012-C8 A3 - CMBS		03/01/2022	Paydown		141,217	141,217	135,403	140,968	.0	249	.0	249	.0	141,217	.0	.0	.0	887	10/17/2045	1.A FM
46653L-CG-9	JPMIT 20LTV2 B3 - CMO/RMBS		03/01/2022	Paydown		9,130	9,130	9,600	9,091	.0	39	.0	39	.0	9,130	.0	.0	.0	.2	11/25/2050	1.A
46654A-BZ-1	JPMIT 2110 B2 - CMO/RMBS		03/01/2022	Paydown		14,548	14,548	14,833	14,830	.0	(282)	.0	(282)	.0	14,548	.0	.0	.0	80	12/25/2051	1.G FE
55292R-AA-9	MAPSL 211 A - ABS		03/15/2022	Paydown		16,128	16,128	16,249	16,243	.0	(115)	.0	(115)	.0	16,128	.0	.0	.0	68	06/15/2046	1.F FE
58013M-EM-2	MCDONALD'S CORP		01/15/2022	Maturity @ 100.00		4,225,000	4,225,000	4,281,826	4,225,950	.0	(950)	.0	(950)	.0	4,225,000	.0	.0	.0	55,453	01/15/2022	2.A FE
58505S-BS-4	MEDTRONIC INC		02/01/2022	Adjustment		.0	.0	.0	279	.0	(279)	.0	(279)	.0	.0	.0	.0	.0	(53,875)	03/15/2025	1.G FE
61773P-AG-6	MSC 21PLZA C - CMBS		03/01/2022			.0	.0	.0	35	.0	(35)	.0	(35)	.0	.0	.0	.0	.0	(2,342)	11/09/2031	1.F FE
61977K-AG-1	MOTEL 2021-MTL6 C - CMBS		03/15/2022	Paydown		81,089	81,089	81,089	81,089	.0	.0	.0	.0	.0	81,089	.0	.0	.0	304	09/15/2038	1.G FE
61977K-AJ-5	MOTEL 2021-MTL6 D - CMBS		03/15/2022	Paydown		82,565	82,565	81,391	.0	.0	1,174	.0	1,174	.0	82,565	.0	.0	.0	147	09/15/2038	2.C FE
62917J-AC-4	NLT 211NV2 A3 - CMO/RMBS		03/01/2022	Paydown		39,077	39,077	39,077	39,077	.0	.0	.0	.0	.0	39,077	.0	.0	.0	80	08/25/2056	1.F FE
63940F-AB-3	NAVSL 2016-2 A2 - ABS		03/25/2022	Paydown		110,095	110,095	110,095	110,095	.0	.0	.0	.0	.0	110,095	.0	.0	.0	(5,806)	06/25/2065	1.A FE
63943B-AA-1	NAVTR 21A A - ABS	C	03/15/2022	Paydown		14,375	14,375	14,374	14,374	.0	.1	.0	.1	.0	14,375	.0	.0	.0	60	11/15/2046	1.F FE
63943B-AB-9	NAVTR 211 B - ABS	C	03/15/2022	Paydown		15,625	15,625	15,599	15,599	.0	.26	.0	.26	.0	15,625	.0	.0	.0	84	11/15/2046	2.B FE
641062-AF-1	NESTLE HOLDINGS INC		02/18/2022	Bank of America		3,176,970	3,000,000	2,989,540	2,989,708	.0	198	.0	198	.0	2,989,905	.0	187,065	187,065	45,010	09/24/2028	1.D FE
65339K-BG-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/01/2022	Call @ 100.00		.5	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.5	04/01/2024	2.A FE
65478N-AD-7	NAROT 2018-C A3 - ABS		03/15/2022	Paydown		140,805	140,805	140,778	140,860	.0	(55)	.0	(55)	.0	140,805	.0	.0	.0	(13,858)	06/15/2023	1.A FE
666807-BN-1	NORTHROP GRUMMAN CORP		02/18/2022	Southwest Securities		1,537,710	1,500,000	1,410,345	1,439,718	.0	1,296	.0	1,296	.0	1,441,014	.0	96,696	96,696	29,521	01/15/2028	2.A FE
67090U-AQ-8	OAKC 6R BR - CDO	C	01/01/2022	Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(1)	07/20/2034	1.C FE
68233J-AR-5	ONCOR ELECTRIC DELIVERY COMPANY LLC		03/01/2022	Call @ 100.00		250,000	250,000	269,189	250,454	.0	(454)	.0	(454)	.0	250,000	.0	.0	.0	2,563	06/01/2022	1.F FE
72703P-AC-7	PLNT 191 A2 - ABS		03/05/2022	Paydown		350	350	351	351	.0	(1)	.0	(1)	.0	350	.0	.0	.0	.3	12/05/2049	2.C FE
741503-AZ-9	BOOKING HOLDINGS INC		02/23/2022	J.P. MORGAN CHASE BANK		1,015,667	975,000	973,118	974,091	.0	29	.0	29	.0	974,120	.0	41,547	41,547	8,190	06/01/2026	1.G FE

STATEMENT AS OF MARCH 31, 2022 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
74340X-BH-3	PROLOGIS LP		02/17/2022	Bank of America		4,876,447	4,575,000	4,543,890	4,553,108	0	.410	0	.410	0	4,553,518	0	322,929	322,929	77,314	09/15/2028	1.G FE
74980E-AG-3	RRAM 7 A2 - CDO	C	02/15/2022	Various		4,000,000	4,000,000	4,004,676	4,004,510	0	(4,510)	0	(4,510)	0	4,000,000	0	0	0	29,141	01/15/2033	1.C FE
756109-AR-5	REALTY INCOME CORP		02/23/2022	WELLS FARGO BANK N.A		3,167,790	3,000,000	3,089,310	3,047,360	0	(1,447)	0	(1,447)	0	3,045,913	0	121,877	121,877	44,688	10/15/2026	1.G FE
756109-AU-8	REALTY INCOME CORP		02/17/2022	U.S. BANK, N.A.		1,562,520	1,500,000	1,435,815	1,456,720	0	.908	0	.908	0	1,457,628	0	104,892	104,892	33,002	01/15/2028	1.G FE
784330-AC-9	SGR 221 A3 - CMO/RMBS		03/25/2022	Paydown		2,355	2,355	2,354	0	0	.1	0	.1	0	2,355	0	0	0	0	03/27/2062	1.F FE
80290C-AE-4	SBCLN 2021-1 B - ABS		03/15/2022	Paydown		83,901	83,901	83,901	83,901	0	0	0	0	0	83,901	0	0	0	228	12/15/2031	2.B FE
81761T-AG-0	SERV 211 A22 - RMBS		02/01/2022	Paydown		1,738	1,738	1,738	1,738	0	0	0	0	0	1,738	0	0	0	14	07/30/2051	2.C FE
81881G-AC-2	SHACK 146RR A - CDO		02/14/2022	Various		515,506	515,506	514,990	508,309	0	7,197	0	7,197	0	515,506	0	0	0	1,860	07/17/2028	1.A FE
83438L-AB-7	SOLRR 211 B - ABS	C	03/20/2022	Paydown		61,938	61,938	61,938	61,938	0	.1	0	.1	0	61,938	0	0	0	354	10/15/2046	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		03/20/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	16	08/21/2051	2.B FE
	BNP PARIBAS SECURITIES																				
855244-AQ-2	STARBUCKS CORP		02/23/2022	CORP.		5,156,861	4,950,000	4,945,446	4,947,512	0	.96	0	.96	0	4,947,608	0	209,252	209,252	99,275	08/15/2025	2.A FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		02/25/2022	Paydown		2,250	2,250	2,177	.489	0	.73	0	.73	0	2,250	0	0	0	11	08/25/2051	2.B FE
87342R-AJ-3	BELL 2021-1 A23 - RMBS		02/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	16	08/25/2051	2.B FE
88034Q-AC-1	TENGIZCHEVROIL FINANCE COMPANY INTERNATI	C	03/17/2022	Bank of America		983,075	1,200,000	1,263,780	1,258,052	0	(1,286)	0	(1,286)	0	1,256,766	0	(273,691)	(273,691)	23,297	08/15/2030	2.C FE
88315L-AL-2	TMCL 211 A - RMBS	C	03/20/2022	Paydown		17,200	17,200	17,195	17,305	0	(105)	0	(105)	0	17,200	0	0	0	48	02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	C	03/20/2022	Paydown		89,000	89,000	88,984	88,984	0	.16	0	.16	0	89,000	0	0	0	331	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	03/20/2022	Paydown		14,200	14,200	14,198	14,198	0	.2	0	.2	0	14,200	0	0	0	46	08/20/2046	1.F FE
88315L-AT-5	TMCL 2021-3 B - RMBS	C	03/20/2022	Paydown		40,000	40,000	39,981	39,982	0	.18	0	.18	0	40,000	0	0	0	108	08/20/2046	2.B FE
89233M-AD-5	TAOT 2019-D A3 - ABS		03/15/2022	Paydown		264,626	264,626	265,908	264,964	0	(338)	0	(338)	0	264,626	0	0	0	828	01/16/2024	1.A FE
89621A-AT-6	TCTT 201 B - ABS	A	03/01/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(135)	12/27/2024	1.F FE
89656G-AA-2	TRL 211 A - RMBS		03/19/2022	Paydown		11,500	11,500	11,499	11,499	0	.1	0	.1	0	11,500	0	0	0	43	07/19/2051	1.F FE
89680H-AE-2	TOF 211 A - RMBS		03/20/2022	Paydown		30,812	30,813	30,754	30,756	0	.57	0	.57	0	30,813	0	0	0	96	03/20/2046	1.F FE
90270Y-AC-3	UBSBB 2013-C5 XA - CMBS		01/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2)	03/12/2046	1.A FE
90276C-AF-8	UBSCM 2017-C2 XA - CMBS		03/01/2022	Direct		(371,353)	0	(644,241)	(371,353)	0	0	0	0	0	(371,353)	0	0	0	(1,585)	08/17/2050	1.A FE
90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		03/01/2022	Paydown		592,569	592,569	601,146	592,569	0	(8,577)	0	(8,577)	0	5,096	0	0	0	5,096	04/17/2052	1.A FE
90781E-EY-0	UNION PACIFIC CORP		02/17/2022	Bank of America		1,606,005	1,500,000	1,499,655	1,499,714	0	.5	0	.5	0	1,499,719	0	106,286	106,286	26,663	09/10/2028	2.A FE
92343V-DY-7	VERIZON COMMUNICATIONS INC		02/17/2022	PERSHING LLC		1,601,880	1,500,000	1,488,915	1,492,985	0	.173	0	.173	0	1,493,158	0	108,722	108,722	26,813	03/16/2027	2.A FE
92343V-ER-1	VERIZON COMMUNICATIONS INC		02/17/2022	PERSHING LLC		3,712,619	3,426,000	3,380,003	3,394,331	0	.580	0	.580	0	3,394,911	0	317,708	317,708	62,208	09/21/2028	2.A FE
92343V-EU-4	VERIZON COMMUNICATIONS INC		02/17/2022	BARCLAYS BANK PLC		488,532	459,000	454,343	455,381	0	.56	0	.56	0	455,437	0	33,095	33,095	4,045	12/03/2029	2.A FE
92538H-AC-4	VERUS 214 A3 - CMO/RMBS		03/01/2022	Paydown		57,317	57,317	57,317	57,316	0	.1	0	.1	0	57,317	0	0	0	107	07/25/2066	1.G FE
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		03/01/2022	Paydown		25,856	25,856	25,856	25,857	0	(1)	0	(1)	0	25,856	0	0	0	58	09/25/2066	1.F FE
	BNP PARIBAS SECURITIES																				
92857W-BK-5	VODAFONE GROUP PLC	C	02/17/2022	CORP.		1,613,070	1,500,000	1,482,795	1,488,092	0	.232	0	.232	0	1,488,324	0	124,746	124,746	14,948	05/30/2028	2.B FE
92869B-AE-2	VALET 2018-2 A4 - ABS		03/20/2022	Paydown		257,726	257,726	266,636	260,051	0	(2,325)	0	(2,325)	0	257,726	0	0	0	2,146	02/20/2025	1.A FE
92914R-AY-8	VOYA 144RR A1A - CDO		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(264)	07/14/2031	1.A FE
92916X-AJ-6	INGIM 2013-3 TRR - CDO		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(63)	10/20/2031	1.A FE
92930R-BB-7	WFRBS 2012-C9 A3 - CMBS		03/01/2022	Paydown		26,685	26,685	25,847	26,578	0	.107	0	.107	0	26,685	0	0	0	149	11/17/2045	1.A FM
92936Q-AS-7	WFRBS 2012-C6 D - CMBS		03/17/2022	Paydown		985,000	985,000	996,406	126,804	0	(6,724)	0	(6,724)	0	985,000	0	0	0	13,988	04/17/2045	1.A FM
92936T-AB-8	WFRBS 2012-C7 A2 - CMBS		03/01/2022	Paydown		387,273	387,273	391,902	387,045	0	.227	0	.227	0	387,273	0	0	0	2,782	06/16/2045	1.A FM
92936Y-AC-5	WFRBS 2012-C8 A3 - CMBS		03/01/2022	Paydown		123,930	123,930	120,827	123,585	0	.345	0	.345	0	123,930	0	0	0	801	08/17/2045	1.A FM
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		02/18/2022	Citigroup		2,175,075	2,100,000	2,011,275	2,049,206	0	1,542	0	1,542	0	2,050,748	0	124,327	124,327	16,503	06/01/2026	2.B FE
95003A-BH-6	WMBS 211 B2 - CMO/RMBS		03/01/2022	Paydown		1,897	1,897	1,897	1,897	0	.1	0	.1	0	1,897	0	0	0	10	12/26/2050	1.A FE
95058X-AL-2	WEN 211 A21 - RMBS		03/15/2022	Paydown		350	350	.359	.359	0	(9)	0	(9)	0	.350	0	0	0	.2	06/15/2051	2.B FE
984851-AF-2	YARA INTERNATIONAL ASA	C	03/24/2022	Various		1,170,50															

STATEMENT AS OF MARCH 31, 2022 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
.86200K-AD-4	Stonewall Intermediate Holdco, Inc. - Cl		01/20/2022	Call @ 100.00		1,381	1,381	1,381	1,381	.0	.0	.0	.0	.0	1,381	.0	.0	.0	.0	07/31/2025	3.C PL
.05622*-AC-1	BCM One, Inc. - Initial Term Loan		03/31/2022	Call @ 100.00		2,950	2,950	2,950	2,950	.0	.0	.0	.0	.0	2,950	.0	.0	.0	.41	11/17/2027	3.C PL
.05622*-AA-5	BCM One, Inc. - Revolving Credit		03/31/2022	Call @ 100.00		21,452	21,452	21,452	21,452	.0	.0	.0	.0	.0	21,452	.0	.0	.0	.404	11/17/2027	3.C PL
.12751@-AB-0	CPC Millennium Acquisition LLC - Initial		03/31/2022	Call @ 100.00		3,189	3,189	3,189	3,189	.0	.0	.0	.0	.0	3,189	.0	.0	.0	.59	11/30/2027	2.C PL
.12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		03/30/2022	Call @ 100.00		134,797	134,797	134,797	.0	.0	.0	.0	.0	.0	134,797	.0	.0	.0	.0	11/30/2026	2.C PL
.75989#-AA-1	Rensa Filtration, Inc. - Term Loan		01/01/2022	Call @ 100.00		4,076	4,076	4,076	4,076	.0	.0	.0	.0	.0	4,076	.0	.0	.0	.0	07/30/2026	3.C PL
.69431@-AB-8	PF, LLC - Term A Loan		03/31/2022	Call @ 100.00		3,748	3,748	3,748	.0	.0	.0	.0	.0	.0	3,748	.0	.0	.0	.10	12/15/2026	3.C PL
.90381@-AB-4	US Fertility Enterprises, LLC - Initial		03/31/2022	Call @ 100.00		2,542	2,542	2,542	.0	.0	.0	.0	.0	.0	2,542	.0	.0	.0	.27	12/21/2027	1.C PL
.91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa		03/31/2022	Call @ 100.00		3,850	3,850	3,850	.0	.0	.0	.0	.0	.0	3,850	.0	.0	.0	.49	12/31/2027	3.C PL
.90381@-AC-2	US Fertility Enterprises, LLC - Closing		03/31/2022	Call @ 100.00		1,096	1,096	.0	.0	.0	.0	.0	.0	.0	1,096	.0	.0	.0	.14	12/21/2027	1.C PL
.02155U-AC-6	Alternate Solutions Health Network, LLC-		03/31/2022	Call @ 100.00		6,385	6,385	6,337	6,321	31	.4	.0	.35	.0	6,356	.0	29	29	.58	12/31/2023	4.C PL
.03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		03/31/2022	Call @ 100.00		2,620	2,620	2,620	.0	.0	.0	.0	.0	.0	2,620	.0	.0	.0	.41	06/29/2024	2.A PL
.03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		03/31/2022	Call @ 100.00		748	748	748	748	.0	.0	.0	.0	.0	748	.0	.0	.0	.12	06/29/2024	2.A PL
.04368@-AE-6	ASGARD BUYER LLC		01/04/2022	Call @ 100.00		130	130	130	130	.0	.0	.0	.0	.0	130	.0	.0	.0	.0	03/01/2027	2.B PL
.04368@-AE-6	ASGARD BUYER LLC		03/31/2022	Call @ 100.00		298	298	298	298	.0	.0	.0	.0	.0	298	.0	.0	.0	.4	03/01/2027	2.B PL
.04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC		01/04/2022	Call @ 100.00		1,386	1,386	1,372	1,375	.0	.0	.0	.0	.0	1,375	.0	10	10	.6	05/01/2024	2.B PL
.04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC		01/04/2022	Call @ 100.00		141	141	140	140	.0	.0	.0	.0	.0	140	.0	.1	.1	.0	05/01/2024	2.B PL
.05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		01/19/2022	Call @ 100.00		4,076	4,076	4,076	4,076	.0	.0	.0	.0	.0	4,076	.0	.0	.0	.0	07/27/2026	2.C PL
.05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		03/31/2022	Call @ 100.00		4,076	4,076	4,076	4,076	.0	.0	.0	.0	.0	4,076	.0	.0	.0	.28	07/27/2026	2.C PL
.08658D-AF-6	BESTOP, INC.		03/31/2022	Call @ 100.00		5,941	5,941	5,882	5,763	178	.0	.0	178	.0	5,941	.0	.0	.0	.93	01/31/2025	4.C
.09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		03/31/2022	Call @ 100.00		2,168	2,168	2,146	2,146	33	(1)	.0	.32	.0	2,178	.0	(11)	(11)	.59	09/17/2024	3.C PL
.09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		03/09/2022	Call @ 100.00		136,911	136,911	136,911	.0	.0	.0	.0	.0	.0	136,911	.0	.0	.0	1,231	09/17/2024	3.C PL
.10153K-AC-3	Boulder Scientific Company, LLC -Initial		01/25/2022	Call @ 100.00		36,729	36,729	36,362	36,432	.0	.5	.0	.5	.0	36,437	.0	293	293	.0	12/28/2025	2.C PL
.10153K-AD-1	Boulder Scientific Company, LLC - DDTL		01/25/2022	Call @ 100.00		2,158	2,158	2,158	2,043	.0	.2	.0	.2	.0	2,045	.0	113	113	.89	12/28/2025	2.C PL
.15706U-AC-2	Certified Power, Inc - Term Loan		01/03/2022	Call @ 100.00		1,589	1,589	1,577	1,577	.5	.0	.0	.5	.0	1,582	.0	.7	.7	.0	03/20/2023	4.B PL
.23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		03/31/2022	Call @ 100.00		2,386	2,386	2,362	2,284	91	.1	.0	.92	.0	2,376	.0	.9	.9	.29	11/13/2024	4.A PL
.23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		02/08/2022	Call @ 100.00		40,473	40,473	38,753	38,753	1,720	.0	.0	1,720	.0	40,473	.0	.0	.0	.71	11/13/2024	4.A PL
.23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter		03/31/2022	Call @ 100.00		255	255	255	244	.11	.0	.0	.11	.0	255	.0	.0	.0	.4	11/13/2024	4.A PL
.29916C-AB-1	Evans Food Group Ltd. - Term Loan		03/31/2022	Call @ 100.00		2,788	2,788	2,760	2,662	103	.2	.0	105	.0	2,767	.0	21	21	.65	08/02/2025	4.B PL
.29916C-AC-9	EVANS FOOD GROUP LTD.		03/01/2022	Call @ 100.00		33,452	33,452	33,452	32,281	1,171	.0	.0	1,171	.0	33,452	.0	.0	.0	.284	08/02/2025	4.B
.34960#-AA-1	Fortis Payment Systems, LLC - Amendment		03/31/2022	Call @ 100.00		870	870	870	870	.0	.0	.0	.0	.0	870	.0	.0	.0	.14	02/13/2026	3.B PL
.38120#-AA-9	Golden State Dermatology Managment, LLC		01/19/2022	Call @ 100.00		2,614	2,614	2,614	2,614	.0	.0	.0	.0	.0	2,614	.0	.0	.0	.0	04/13/2024	2.C PL
.38120#-AA-9	Golden State Dermatology Managment, LLC		03/31/2022	Call @ 100.00		2,614	2,614	2,614	2,614	.0	.0	.0	.0	.0	2,614	.0	.0	.0	.38	04/13/2024	2.C PL
.38120#-AB-7	Golden State Dermatology Managment, LLC		03/31/2022	Call @ 100.00		583	583	583	583	.0	.0	.0	.0	.0	583	.0	.0	.0	.10	04/13/2024	2.C PL
.421933-BI-8	HEALTH MANAGEMENT ASSOCIATES INC.		01/04/2022	Call @ 100.00		3,301	3,301	3,301	3,301	.0	.0	.0	.0	.0	3,301	.0	.0	.0	.51	09/24/2026	2.C PL
.45619@-AA-4	Reliance Label Solutions, LLC - Revolvin		02/25/2022	Unknown		24,290	24,290	24,290	24,290	.0	.0	.0	.0	.0	24,290	.0	.0	.0	.0	06/30/2027	3.C PL
.45619@-AB-2	INDUSTRIAL LABELS ACQUISITIONS INC.		01/19/2022	Call @ 100.00		2,788	2,788	2,788	2,788	.0	.0	.0	.0	.0	2,788	.0	.0	.0	.0	06/30/2027	3.C PL
.51945#-AB-3	Lavie Group, Inc. - Initial Term Loan		03/31/2022	Call @ 100.00		2,700	2,700	2,700	2,700	.0	.0	.0	.0	.0	2,700	.0	.0	.0	.80	10/12/2027	3.A PL
.62931*-AA-2	NMC Skincare Intermediate Holdings - Ini		03/31/2022	Call @ 100.00		385	385	377	378	.1	.1	.0	.1	.0	380	.0	.5	.5	.4	10/31/2024	3.B PL
.62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		03/31/2022	Call @ 100.00		128	128	126	126	.1	.0	.0	.1	.0	127	.0	.1	.1	.1	10/31/2024	3.B PL
.67098*-AA-0	OIA Acquisition, LLC - Effective Date Te		03/31/2022	Call @ 100.00		3,051	3,051	3,051	3,051	.0	.0	.0	.0	.0	3,051	.0	.0	.0	.83	10/19/2027	2.C PL
.70614#-AB-3	Peloton Echelon LLC - Term Loan		03/31/2022	Call @ 100.00		1,081	1,081	1,081	1,081	.0	.0	.0	.0	.0	1,081	.0	.0	.0	.16	12/04/2025	2.B PL
.70614#-AC-1	Peloton Echelon LLC - Delayed Draw Tem L		03/31/2022	Call @ 100.00		1,149	1,149	1,149	1,149	.0	.0	.0	.0	.0	1,149	.0	.0	.0	.17	12/04/2025	2.B PL
.74056T-AB-0	Premier Research Acquisition Corp. - Ini		01/04/2022	Call @ 100.00		1,556	1,556	1,540	1,525	20	.0	.0	.20	.0	1,545	.0	11	11	.0	07/25/2024	4.C PL
.74056T-AB-0	Premier Research Acquisition Corp. - Ini		03/31/2022	Call @ 100.00		1,556	1,556	1,540	1,525	20	.1	.0	.21	.0	1,546	.0	10	10	.20	07/25/2024	4.B
.74274B-AG-4	Process Equipment, Inc. - Revolving Loan		02/03/2022	Call @ 100.00		7,826	7,826	7,826	7,591	235	.0	.0	235	.0	7,826	.0	.0	.0	.0	03/06/2025	3.A PL
.75002@-AA-6	RMS BUYER, INC.		03/24/2022	Call @ 100.00		5,341	5,341	5,288	5,294	.0	.3	.0	.3	.0	5,297	.0	44	44	.0	06/10/2025	2.C PL
.76118S-AF-4	Resolute Industrial, LLC - Initial Term		03/31/2022	Call @ 100.00		1,218	1,218	1,193	1,193	.6	.1	.0	.7	.0	1,200	.0	17	17	.37	03/07/2025	4.B PL
.87546@-AA-4	Tangent Technologies Acquisition, LLC -		03/31/2022	Call @ 100.00		866	866	858	855	.6	.0	.0	.6	.0	862	.0	.5	.5	.14	11/30/2027	4.C
.87546@-AB-2	Tangent Technologies Acquisition, LLC -		02/14/2022	Call @ 100.00		85,757	85,757	85,757	83,399	2,358	.0	.0	2,358	.0	85,757	.0	.0	.0	.694	11/30/2026	4.B
.91727J-AD-1	Urology Management Holdings, Inc. - Term		01/01/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/15/2026	2.B
.91865F-AG-4	Vaco Holdings, LLC		01/21/2022	Call @ 100.00		653,750	653,750	639,041	643,332	.0	308	.0	308	.0	643,639	.0	10,111	10,111	.12,203	11/09/2023	2.C PL
.98157*-AA-3	Worldwide Clinical Trials Holdings, Inc.		03/31/2022	Call @ 100.00		4,076	4,076	4,076	4,065	.11	.0	.0	.11	.0	4,076	.0	.0	.0	.94	12/05/2024	4.B
.000000-00-0	Rensa Filtration, Inc. - Term Loan		01/01/2022	Unknown		1,023,399	1,023,399	1,023,399	1,023,399	.0	.0	.0	.0	.0	1,023,399	.0	.0	.0	.0	07/31/2025	3.C PL

STATEMENT AS OF MARCH 31, 2022 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 Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					2,300,234	2,300,234	2,284,825	2,000,286	6,001	326	0	6,328	0	2,289,558	0	10,677	10,677	14,369	XXX	XXX
2509999997	Total - Bonds - Part 4					272,522,464	256,594,720	265,693,901	257,158,834	6,001	3,114,966	0	3,120,967	0	261,515,340	0	10,943,111	10,943,111	1,836,771	XXX	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999	Total - Bonds					272,522,464	256,594,720	265,693,901	257,158,834	6,001	3,114,966	0	3,120,967	0	261,515,340	0	10,943,111	10,943,111	1,836,771	XXX	XXX
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999	Totals					272,522,464	XXX	265,693,901	257,158,834	6,001	3,114,966	0	3,120,967	0	261,515,340	0	10,943,111	10,943,111	1,836,771	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				*
BB&T North Carolina .....	.0	0.000	0	0	2,281,337	1,795,682	580,533	XXX
Citizens Bank Rhode Island .....	.0	0.000	0	0	53,480,129	91,024,335	112,621,424	XXX
Barrington Bank Illinois .....	.0	0.000	0	0	1,031,286	1,031,505	1,031,703	XXX
U.S. Bank Ohio .....	.0	0.000	58	0	2,500,596	2,500,607	2,500,617	XXX
Huntington National Bank Ohio .....	.0	0.000	0	0	2,471,005	2,471,021	2,471,039	XXX
KeyBank Ohio .....	.0	0.249	636	2,254	2,498,778	2,498,970	2,499,182	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	2,880,386	2,886,601	2,878,349	XXX
0199999. Totals - Open Depositories	XXX	XXX	694	2,254	67,143,517	104,208,721	124,582,847	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	694	2,254	67,143,517	104,208,721	124,582,847	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	694	2,254	67,143,517	104,208,721	124,582,847	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]