



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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, Radnor, PA, US 19087 (Street and Number) (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, Radnor, PA, US 19087 (Street and Number) (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, 610-230-0569 (Name) (Area Code) (Telephone Number) David.Weinstock@essent.us, 610-386-2396 (E-mail Address) (FAX Number)

OFFICERS

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

President Christopher Gerard Curran # CAO/Interim CFO David Bruce Weinstock #

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

Douglas John Pauls

State of Pennsylvania

County of Philadelphia

SS:

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

Christopher Gerard Curran President

Mary Lourdes Gibbons SVP/CLO/Secretary

David Bruce Weinstock CAO/Interim CFO

Subscribed and sworn to before me this 8th day of August 2022

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

b. If no,

1. State the amendment number.....

2. Date filed .....

3. Number of pages attached.....

Lois A. Chapla Notary Public 06/11/2023

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	2,989,832,589		2,989,832,589	3,034,059,987
2. Stocks:				
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....	868,877	228,377	640,500	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) .....			0	0
5. Cash (\$ .....59,381,885 ), cash equivalents (\$ .....69,910,147 ) and short-term investments (\$ .....14,008,998 ) .....	143,301,030		143,301,030	174,795,037
6. Contract loans (including \$ ..... premium notes) .....			0	0
7. Derivatives .....			0	0
8. Other invested assets .....	102,906,455	0	102,906,455	81,389,854
9. Receivables for securities .....	204,527		204,527	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) .....	3,237,113,478	228,377	3,236,885,101	3,290,908,968
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	19,052,732		19,052,732	18,855,613
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	39,797,768		39,797,768	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 .....	47,392,747	20,254,594	27,138,153	25,958,463
19. Guaranty funds receivable or on deposit .....			0	0
20. Electronic data processing equipment and software .....	3,568,876	3,073,369	495,507	692,485
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	1,181,513	1,181,513	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....	462,522	423,655	38,867	55,900
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other than invested assets .....	83,370,023	82,945,023	425,000	425,000
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	3,431,939,659	108,106,531	3,323,833,128	3,374,858,531
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27)	3,431,939,659	108,106,531	3,323,833,128	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 .....	82,945,023	82,945,023	0	0
2502. Accounts receivable .....	425,000		425,000	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)	83,370,023	82,945,023	425,000	425,000

STATEMENT AS OF JUNE 30, 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 \$ 28,633,247 )	139,773,505	276,244,439
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	1,288,443	1,746,954
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	29,843,475	35,775,327
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	960,870	1,394,618
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))	8,705,123	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 \$ 46,987,340 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)	121,129,031	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)	65,885,714	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	35,176	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	5,687,412	4,366,288
20. Derivatives	0	0
21. Payable for securities	2,902,959	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	1,928,826,606	1,792,671,074
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,305,038,314	2,330,992,212
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	2,305,038,314	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)	313,484,814	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)	1,018,794,814	1,043,866,319
38. Totals (Page 2, Line 28, Col. 3)	3,323,833,128	3,374,858,531
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,928,826,606	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)	1,928,826,606	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 \$ 427,775,921 )	445,044,242	469,546,605	935,906,891
1.2 Assumed (written \$ )			0
1.3 Ceded (written \$ 157,266,994 )	160,130,731	170,450,935	342,468,430
1.4 Net (written \$ 270,508,927 )	284,913,511	299,095,670	593,438,461
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 28,672,434 ):			
2.1 Direct	(193,659,214)	50,886,470	39,733,532
2.2 Assumed			0
2.3 Ceded	(58,672,485)	21,341,675	18,515,344
2.4 Net	(134,986,729)	29,544,795	21,218,188
3. Loss adjustment expenses incurred	(358,145)	(768,252)	(1,576,715)
4. Other underwriting expenses incurred	46,978,174	46,554,556	93,096,933
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	(88,366,700)	75,331,099	112,738,406
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	373,280,211	223,764,571	480,700,055
INVESTMENT INCOME			
9. Net investment income earned	43,168,964	31,140,783	65,076,189
10. Net realized capital gains (losses) less capital gains tax of \$ 803,923	2,905,920	(124,619)	76,380
11. Net investment gain (loss) (Lines 9 + 10)	46,074,884	31,016,164	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	2,625,000	3,229,066	6,355,387
15. Total other income (Lines 12 through 14)	2,625,000	3,229,066	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)	421,980,095	258,009,801	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)	421,980,095	258,009,801	552,208,011
19. Federal and foreign income taxes incurred	54,697,361	23,655,680	54,556,435
20. Net income (Line 18 minus Line 19)(to Line 22)	367,282,734	234,354,121	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)	367,282,734	234,354,121	497,651,576
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$	10,486,622	15,284,348	37,591,328
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	1,273,565	158,599	(9,511,696)
27. Change in nonadmitted assets	(67,958,894)	(1,738,473)	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	(200,000,000)	(100,000,000)	(247,208,031)
36. Change in treasury stock			0
37. Aggregate write-ins for gains and losses in surplus	(136,155,532)	(148,602,220)	(292,889,506)
38. Change in surplus as regards policyholders (Lines 22 through 37)	(25,071,505)	(543,625)	(5,012,066)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,018,794,814	1,048,334,760	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	2,625,000	3,229,066	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)	2,625,000	3,229,066	6,355,387
3701. Increase in contingency reserves	(136,155,532)	(148,602,220)	(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)	(136,155,532)	(148,602,220)	(292,889,506)

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 .....	260,419,513	287,590,884	552,661,763
2. Net investment income .....	43,710,544	39,350,259	83,447,272
3. Miscellaneous income .....	2,625,000	3,212,468	6,445,933
4. Total (Lines 1 to 3) .....	306,755,057	330,153,611	642,554,968
5. Benefit and loss related payments .....	1,484,205	2,358,667	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 .....	53,281,655	55,916,988	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) .....	48,651,825	19,798,480	50,015,671
10. Total (Lines 5 through 9) .....	103,417,685	78,074,135	150,145,223
11. Net cash from operations (Line 4 minus Line 10) .....	203,337,372	252,079,476	492,409,745
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	332,913,773	155,429,792	634,252,964
12.2 Stocks .....	16,000	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	342,805	1,000,162	2,017,422
12.5 Other invested assets .....	7,155,455	8,659,838	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	18,056,505	1,641,428
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	340,428,033	183,146,297	718,251,594
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	292,676,955	536,023,647	1,147,995,807
13.2 Stocks .....	0	33,200	33,200
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	342,805	1,263,870	1,263,870
13.5 Other invested assets .....	9,311,187	22,537,138	37,487,189
13.6 Miscellaneous applications .....	4,518,662	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	306,849,609	559,857,855	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) .....	33,578,424	(376,711,558)	(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 .....	200,000,000	100,000,000	247,208,031
16.6 Other cash provided (applied) .....	(68,409,803)	(2,683,830)	(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) .....	(268,409,803)	(102,683,830)	(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) ..	(31,494,007)	(227,315,912)	(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) .....	143,301,030	173,666,392	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	\$ 367,282,734	\$ 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	\$ 367,282,734	\$ 497,651,576
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,018,794,814	\$ 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	\$ 1,018,794,814	\$ 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: \$38,960,203

2. 12 Months or longer: \$10,803,814

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: \$651,667,521

2. 12 Months or longer: \$119,840,559
- (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 June 30, 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, and on June 23, 2022, Essent Guaranty paid to 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 \$830,958,282. The Company calculated this amount as 25% of admitted assets as of June 30, 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	\$640,500	\$640,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	\$640,500	\$640,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$830,958,282	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 \$640,500 \$640,500 — — — —

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) The Company has not pledged any collateral to the FHLB as of June 30, 2022.

(4) The Company has not borrowed any funds from the FHLB as of June 30, 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 June 30, 2022:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All Other Governments	\$ —	\$ 474,275	\$ —	\$ 474,275
Industrial & Miscellaneous	—	8,699,279	—	8,699,279
Bank Loans Unaffiliated	—	21,879,158	—	21,879,158
Total Bonds	—	31,052,712	—	31,052,712
Cash Equivalents				
Exempt Money Market Mutual Funds	\$ 8,633,340	\$ —	\$ —	\$ 8,633,340
Other Money Market Mutual Funds	61,276,807	—	—	61,276,807
Total Cash Equivalents	69,910,147	—	—	69,910,147
Total Assets at Fair Value	\$ 69,910,147	\$ 31,052,712	\$ —	\$100,962,859

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

June 30, 2022

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	\$2,792,626,841	\$2,989,832,589	\$ 469,915,012	\$2,322,711,828	\$ —	\$ —
Cash equivalents	69,910,147	69,910,147	69,910,147	—	—	—
Common stocks	640,500	640,500	—	640,500	—	—
Short-term investments	14,008,998	14,008,998	14,008,998	—	—	—

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		\$ 2,179,705,477
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

Type II -

On August 3, 2022, the Company's shareholder elected Anu Karna to fill a vacancy on the Board.

The Company has considered subsequent events through August 8, 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 June 30, 2022, \$1,526,856 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$111,600,348 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$164,864,189 favorable prior-year development during the period of December 31, 2021 to June 30, 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

NOTES TO FINANCIAL STATEMENTS

to modify their loans at which time the mortgage will be removed from delinquency status. We believe that the forbearance process could have a favorable effect on the frequency of claims that we ultimately pay.

Based on the fiscal stimulus, forbearance programs and the foreclosure moratoriums put in place and the credit characteristics of the defaulted loans, we expected the ultimate number of 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 had reached the end of their forbearance periods. During the first quarter of 2022, the Early COVID Defaults cured at elevated levels, and the cumulative cure rate for the Early COVID Defaults at March 31, 2022 exceeded our initial estimated cure rate implied by our 7% estimate of ultimate loss for these defaults. Based on cure activity through March 31, 2022 and our expectations for future cure activity, we lowered our estimate of ultimate loss for the Early COVID Defaults from 7% to 4% of the initial risk in force. During the three months ended June 30, 2022, Early COVID Defaults cured at levels that exceeded our estimate as of March 31, 2022, and we further lowered our estimate of loss for these defaults as of June 30, 2022 to 2% of the initial risk in force. These revisions to our estimate of ultimate loss for the Early COVID Defaults resulted in a benefit recorded to the provision for losses of \$119.9 million for the six months ended June 30, 2022. The reserve for losses and LAE at June 30, 2022 includes \$51.2 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 June 30, 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.

STATEMENT AS OF JUNE 30, 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [ ] No [ X ]
- 1.2

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

Yes [ ] No [ ]
- 2.1

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

Yes [ ] No [ X ]
- 2.2

If yes, date of change: .....
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .....

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]
- 3.2

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

Yes [ ] No [ X ]
- 3.3

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

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

Yes [ X ] No [ ]
- 3.5

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

0001448893
- 4.1

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

Yes [ ] No [ X ]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- |                |                   |                   |
|----------------|-------------------|-------------------|
| 1              | 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 [ X ] N/A [ ]
- 6.1

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

12/31/2018
- 6.2

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

12/31/2018
- 6.3

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

05/18/2020
- 6.4

By what department or departments?  
Pennsylvania Insurance Department
- 6.5

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

Yes [ ] No [ ] N/A [ X ]
- 6.6

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

Yes [ ] No [ ] N/A [ X ]
- 7.1

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

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

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

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [ ] No [ X ]
- 8.4

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

1	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	\$ .....228,377
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	\$ .....228,377
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 JUNE 30, 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 JUNE 30, 2022 OF THE ESSENT GUARANTY, INC.

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF JUNE 30, 2022 OF THE ESSENT GUARANTY, INC.

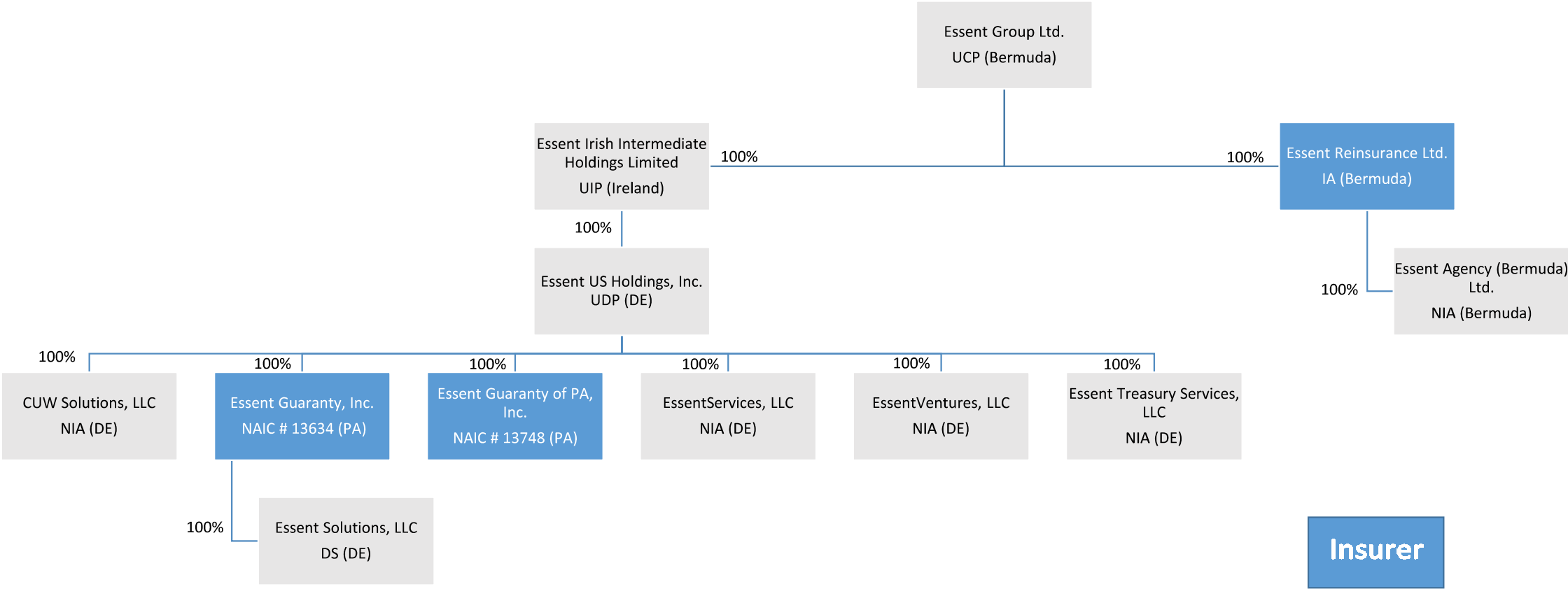
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

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	4,575,459	4,526,655	75,374	61,655	2,229,199	3,182,177
2. Alaska.....AK	L	1,245,439	1,604,656	64,501		792,940	1,551,360
3. Arizona.....AZ	L	14,205,143	15,402,780		121	4,078,527	9,810,757
4. Arkansas.....AR	L	5,368,841	5,880,037	14,782	30,914	1,556,774	2,756,940
5. California.....CA	L	48,384,508	47,686,564	62,576	111,218	37,347,226	75,190,755
6. Colorado.....CO	L	15,696,852	15,914,116	(31,662)		5,566,921	11,226,394
7. Connecticut.....CT	L	4,439,759	4,834,755	78,495	19,439	2,613,426	5,153,471
8. Delaware.....DE	L	1,279,226	1,378,126			584,051	1,048,811
9. District of Columbia.....DC	L	921,595	832,010			1,252,948	1,353,891
10. Florida.....FL	L	46,856,359	45,472,197	60,419	453,745	21,970,084	50,862,829
11. Georgia.....GA	L	14,248,958	13,953,774	90,193	33,101	6,784,723	14,124,171
12. Hawaii.....HI	L	977,709	1,400,733		26,328	955,985	2,479,322
13. Idaho.....ID	L	3,541,396	3,293,784		47,883	508,656	1,138,787
14. Illinois.....IL	L	14,316,247	14,710,240	430,933	385,555	7,638,007	13,885,489
15. Indiana.....IN	L	6,131,034	6,108,572	26,492	46,504	2,346,139	3,643,662
16. Iowa.....IA	L	2,358,830	2,646,913	53,277	85,921	858,370	1,440,408
17. Kansas.....KS	L	2,024,325	1,992,955	10,856	54,396	659,224	1,296,860
18. Kentucky.....KY	L	3,620,033	3,627,829	26,492	31,509	1,427,083	2,243,182
19. Louisiana.....LA	L	5,020,319	4,780,445	139,015	119,860	3,239,152	4,803,359
20. Maine.....ME	L	961,817	1,056,988			424,929	785,757
21. Maryland.....MD	L	12,135,262	12,196,424	71,211	100,442	7,575,833	13,102,117
22. Massachusetts.....MA	L	5,870,055	6,145,791	5,333		3,340,733	5,906,343
23. Michigan.....MI	L	10,450,285	10,076,489	60,711	159,620	4,411,813	7,493,946
24. Minnesota.....MN	L	9,299,339	10,015,093	71,093		2,891,257	6,105,184
25. Mississippi.....MS	L	1,473,781	1,489,131	4,351	7,203	951,994	1,733,050
26. Missouri.....MO	L	6,809,126	6,807,493	92,261	66,089	2,300,029	3,153,409
27. Montana.....MT	L	935,006	1,011,022		17,786	375,694	718,935
28. Nebraska.....NE	L	1,931,047	2,104,725	19,894	46,190	590,563	1,057,843
29. Nevada.....NV	L	8,683,025	9,015,678		71,449	3,905,387	14,077,678
30. New Hampshire.....NH	L	1,438,317	1,540,837	42,667		508,170	1,064,607
31. New Jersey.....NJ	L	13,008,584	13,786,117		98,695	8,518,807	17,794,894
32. New Mexico.....NM	L	2,017,785	2,306,693		113,062	1,203,714	1,838,552
33. New York.....NY	L	11,162,502	11,838,283	29,258	66,570	10,338,640	17,917,263
34. North Carolina.....NC	L	11,401,831	12,395,518		41,179	3,703,145	8,187,918
35. North Dakota.....ND	L	519,199	489,047			570,111	559,837
36. Ohio.....OH	L	12,087,609	14,225,294	101,927	126,683	4,511,867	7,416,424
37. Oklahoma.....OK	L	4,690,226	4,760,690	55,986	186,144	2,451,985	3,220,225
38. Oregon.....OR	L	5,768,479	5,958,085			2,030,453	3,777,940
39. Pennsylvania.....PA	L	10,762,094	10,941,002	50,482	4,998	4,701,398	7,967,783
40. Rhode Island.....RI	L	783,268	879,273			303,306	636,247
41. South Carolina.....SC	L	5,937,029	6,437,215		(51,764)	2,341,850	4,659,614
42. South Dakota.....SD	L	508,781	567,307		45,653	134,899	250,325
43. Tennessee.....TN	L	7,339,489	6,886,065	31,644	(10,963)	2,099,107	4,527,384
44. Texas.....TX	L	47,363,204	47,724,574	188,725	329,064	21,913,159	46,552,824
45. Utah.....UT	L	7,238,866	6,989,667		91,070	2,206,702	4,238,933
46. Vermont.....VT	L	450,826	494,482			210,586	302,879
47. Virginia.....VA	L	11,940,966	11,793,314		81,354	4,724,510	10,114,307
48. Washington.....WA	L	13,478,579	16,991,798		19,206	4,401,028	10,635,614
49. West Virginia.....WV	L	944,142	1,042,826	10,810		393,049	618,969
50. Wisconsin.....WI	L	4,584,738	5,044,949	31,574	21,813	1,395,932	2,965,239
51. Wyoming.....WY	L	588,632	632,068		16,361	82,348	192,383
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	427,775,921	439,691,079	1,969,670	3,156,053	207,922,433	416,767,048
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 JUNE 30, 2022 OF THE ESSENT GUARANTY, INC.

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

# NONE

Asterisk	

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	
2.2	Multiple peril crop .....			0.0	
2.3	Federal flood .....			0.0	
2.4	Private crop .....			0.0	
2.5	Private flood .....			0.0	
3.	Farmowners multiple peril .....			0.0	0.0
4.	Homeowners multiple peril .....			0.0	0.0
5.	Commercial multiple peril .....			0.0	0.0
6.	Mortgage guaranty .....	445,044,242	(193,659,214)	(43.5)	10.8
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	
13.2	Comprehensive (hospital and medical) group .....			0.0	
14.	Credit accident and health .....			0.0	0.0
15.1	Vision only .....			0.0	
15.2	Dental only .....			0.0	
15.3	Disability income .....			0.0	
15.4	Medicare supplement .....			0.0	
15.5	Medicaid Title XIX .....			0.0	
15.6	Medicare Title XVIII .....			0.0	
15.7	Long-term care .....			0.0	
15.8	Federal employees health benefits plan .....			0.0	
15.9	Other health .....			0.0	
16.	Workers' compensation .....			0.0	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	
19.2	Other private passenger auto liability .....			0.0	
19.3	Commercial auto no-fault (personal injury protection) .....			0.0	
19.4	Other commercial auto liability .....			0.0	
21.1	Private passenger auto physical damage .....			0.0	
21.2	Commercial auto physical damage .....			0.0	
22.	Aircraft (all perils) .....			0.0	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	445,044,242	(193,659,214)	(43.5)	10.8
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 .....	219,539,979	427,775,921	439,691,079
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	219,539,979	427,775,921	439,691,079
DETAILS OF WRITE-INS				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF JUNE 30, 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	929		929	8,921		664	9,585	(2,749)	(274)	(3,023)											
2. 2020 .....	182,595	13,643	196,238	496		496	56,462		4,216	60,678	(125,638)	(9,427)	(135,065)											
3. Subtotals 2020 + Prior .....	195,194	14,581	209,775	1,425	0	1,425	65,383	0	4,880	70,263	(128,386)	(9,701)	(138,087)											
4. 2021 .....	63,524	4,692	68,216	102		102	38,479		2,858	41,337	(24,943)	(1,834)	(26,777)											
5. Subtotals 2021 + Prior .....	258,718	19,273	277,991	1,527	0	1,527	103,862	0	7,738	111,600	(153,329)	(11,535)	(164,864)											
6. 2022 .....	XXX	XXX	XXX	XXX	58	58	XXX	27,449	2,013	29,462	XXX	XXX	XXX											
7. Totals .....	258,718	19,273	277,991	1,527	58	1,585	103,862	27,449	9,751	141,062	(153,329)	(11,535)	(164,864)											
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. (59.3)	2. (59.9)	3. (59.3)										
													Col. 13, Line 7 As a % of Col. 1 Line 8	4. (15.8)										

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.

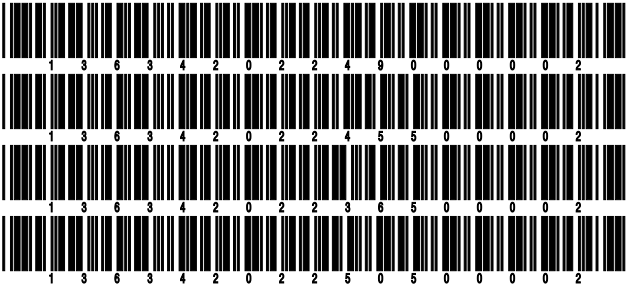
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed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

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 .....	80,850	442,558
5. Deduct amounts received on disposals .....	423,655	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) .....	0	0
10. Deduct total nonadmitted amounts .....		0
11. Statement value at end of current period (Line 9 minus Line 10) .....	0	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 points and commitment fees .....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....		
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....		
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....		

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 .....	9,311,187	29,176,302
3. Capitalized deferred interest and other .....	0	
4. Accrual of discount .....	0	
5. Unrealized valuation increase (decrease) .....	19,360,869	37,772,036
6. Total gain (loss) on disposals .....	0	
7. Deduct amounts received on disposals .....	7,155,455	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) .....	102,906,455	81,389,854
12. Deduct total nonadmitted amounts .....	0	
13. Statement value at end of current period (Line 11 minus Line 12) .....	102,906,455	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 .....	292,676,955	1,148,029,007
3. Accrual of discount .....	1,678,241	3,598,079
4. Unrealized valuation increase (decrease) .....	(1,025,152)	(218,747)
5. Total gain (loss) on disposals .....	11,013,085	116,518
6. Deduct consideration for bonds and stocks disposed of .....	333,042,333	635,789,951
7. Deduct amortization of premium .....	8,351,629	25,009,099
8. Total foreign exchange change in book/adjusted carrying value .....	0	
9. Deduct current year's other than temporary impairment recognized .....	7,306,162	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	112,560	1,536,988
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	2,990,701,466	3,034,945,901
12. Deduct total nonadmitted amounts .....	228,377	229,414
13. Statement value at end of current period (Line 11 minus Line 12) .....	2,990,473,089	3,034,716,487

STATEMENT AS OF JUNE 30, 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) .....	2,277,893,901	112,749,865	46,588,115	(12,214,953)	2,277,893,901	2,331,840,699	0	2,428,587,395
2. NAIC 2 (a) .....	582,390,384	75,191,956	19,480,129	5,792,866	582,390,384	643,895,078	0	609,575,569
3. NAIC 3 (a) .....	10,185,269	3,720,592	2,152,507	4,893,263	10,185,269	16,646,617	0	8,332,867
4. NAIC 4 (a) .....	8,467,220	2,099,061	289,597	208,037	8,467,220	10,484,722	0	8,471,998
5. NAIC 5 (a) .....	1,933,266	0	0	(958,795)	1,933,266	974,471	0	1,241,424
6. NAIC 6 (a) .....	1,057,700	0	0	(1,057,700)	1,057,700	0	0	
7. Total Bonds	2,881,927,740	193,761,475	68,510,347	(3,337,281)	2,881,927,740	3,003,841,587	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	2,881,927,740	193,761,475	68,510,347	(3,337,281)	2,881,927,740	3,003,841,587	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 \$ .....14,008,998 ; 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	14,008,998	xxx	14,001,180	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 .....	15,842	4,586
4. Unrealized valuation increase (decrease) .....	0	
5. Total gain (loss) on disposals .....	2,868	(1,844)
6. Deduct consideration received on disposals .....	17,971,503	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) .....	14,008,998	22,149,266
11. Deduct total nonadmitted amounts .....	0	
12. Statement value at end of current period (Line 10 minus Line 11)	14,008,998	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 .....	563,572,146	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 .....	592,992,230	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) .....	69,910,147	99,330,231
11. Deduct total nonadmitted amounts .....	0	
12. Statement value at end of current period (Line 10 minus Line 11)	69,910,147	99,330,231

STATEMENT AS OF JUNE 30, 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
Description of Property	2 City	3 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
<div style="font-size: 100px; font-weight: bold; opacity: 0.5;">NONE</div>								
03999999 - Totals								

## 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
6199 PONTIAC STREET	COMMERCE CITY	CO	06/28/2022	SALVADOR ACEVEDO CASAS	342,805	0	0	0	0	0	0	0	0	423,655	0	80,850	80,850	0	49,187
0199999. Property Disposed						342,805	0	0	0	0	0	0	0	423,655	0	80,850	80,850	0	49,187
0399999 - Totals					342,805	0	0	0	0	0	0	0	0	423,655	0	80,850	80,850	0	49,187

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**

STATEMENT AS OF JUNE 30, 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol								
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
000000-00-0 .....	AQUILINE FINANCIAL SERVICES FUND IV L.P. ....	New York .....	NY.....	Aquiline Capital Partners LLC .....		12/20/2019 .....			266,676 .....	0 .....	604,761 .....	0.200 .....	
000000-00-0 .....	Gallatin Point Capital Partners LP .....	Greenwich .....	CT.....	Gallatin Point Capital Partners LP .....		11/16/2018 .....			215,458 .....	0 .....	4,475,786 .....	9.600 .....	
000000-00-0 .....	Gallatin Point Capital Partners II LP .....	Greenwich .....	CT.....	Gallatin Point Capital Partners LP .....		12/29/2021 .....			220,674 .....	0 .....	38,186,554 .....	3.800 .....	
1999999. Joint Venture Interests - Common Stock - Unaffiliated									0	702,808	0	43,267,101	XXX
000000-00-0 .....	BlackRock US Real Estate Senior Mezzanine Debt Fund LP .....	New York .....	NY.....	BlackRock US Real Estate Senior Mezzanine Debt GP LLC .....		04/30/2019 .....			1,312,838 .....	0 .....	2,830,732 .....	3.000 .....	
000000-00-0 .....	Blackstone Property Partners L.P. ....	New York .....	NY.....	Blackstone Property Associates L.P. ....		06/25/2019 .....			122,488 .....	0 .....	0 .....	0.100 .....	
000000-00-0 .....	U.S. Real Property Income Fund, L.P. ....	New York .....	NY.....	U.S. Real Property Income Fund Advisors, LLC .....		04/01/2019 .....			74,381 .....	0 .....	0 .....	0.544 .....	
2199999. Joint Venture Interests - Real Estate - Unaffiliated									0	1,509,707	0	2,830,732	XXX
4899999. Total - Unaffiliated									0	2,212,515	0	46,097,833	XXX
4999999. Total - Affiliated									0	0	0	0	XXX
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
5099999 - Totals									0	2,212,515	0	46,097,833	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0 .....	Gallatin Point Capital Partners LP .....	Greenwich .....	CT.....	Gallatin Point Capital Partners LP .....	11/16/2018 .....	.....	1,216,090 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	1,216,090 .....	1,216,090 .....	0 .....	0 .....	0 .....	0 .....
000000-00-0 .....	Gallatin Point Capital Partners II LP .....	Greenwich .....	CT.....	Gallatin Point Capital Partners II LP .....	12/29/2021 .....	.....	768,584 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	768,584 .....	768,584 .....	0 .....	0 .....	0 .....	0 .....
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	0	1,984,674	1,984,674	0	0	0	0
000000-00-0 .....	BlackRock US Real Estate Senior Mezzanine Debt Fund LP .....	New York .....	NY.....	BlackRock US Real Estate Senior Mezzanine Debt Fund LP .....	04/30/2019 .....	.....	163,894 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	163,894 .....	163,894 .....	0 .....	0 .....	0 .....	0 .....
000000-00-0 .....	Blackstone Property Partners L.P. ....	New York .....	NY.....	Blackstone Property Partners L.P. ....	06/25/2019 .....	.....	122,488 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	122,488 .....	122,488 .....	0 .....	0 .....	0 .....	0 .....
000000-00-0 .....	U.S. Real Property Income Fund, L.P. ....	New York .....	NY.....	U.S. Real Property Income Fund, L.P. ....	04/01/2019 .....	.....	74,381 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	74,381 .....	74,381 .....	0 .....	0 .....	0 .....	0 .....
000000-00-0 .....	Pretium Residential Real Estate Fund II, L.P. ....	New York .....	NY.....	Pretium Residential Real Estate Fund II, L.P. ....	07/13/2018 .....	.....	357,888 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	357,888 .....	357,888 .....	0 .....	0 .....	0 .....	0 .....
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	0	0	0	0	0	718,651	718,651	0	0	0	0
4899999. Total - Unaffiliated								0	0	0	0	0	0	2,703,325	2,703,325	0	0	0	0

STATEMENT AS OF JUNE 30, 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals								2,703,325	0	0	0	0	0	2,703,325	2,703,325	0	0	0	0

STATEMENT AS OF JUNE 30, 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
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		06/14/2022	U.S. DEPARTMENT OF TREASURY		31,000,000	31,000,000	0	1
0109999999	Subtotal - Bonds - U.S. Governments					31,000,000	31,000,000	0	XXX
13063D-YT-9	CALIFORNIA ST		06/16/2022	CITIGROUPGLOBAL		1,959,731	2,375,000	5,773	1.C FE
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions					1,959,731	2,375,000	5,773	XXX
15722T-JS-1	CHABOT-LAS POSITAS CALIF CMNTY COLLEGE D		04/22/2022	J.P. MORGAN SECURITIES INC.		2,610,859	2,935,000	8,919	1.C FE
346832-CF-3	FORT BEND TEX GRAND PKWY TOLL RD AUTH LT		05/20/2022	RBC CAPITAL MARKETS, LLC		869,950	1,000,000	6,917	1.B FE
64966Q-B5-8	NEW YORK N Y		05/19/2022	BANK OF AMERICA CORP		2,741,075	2,500,000	0	1.C FE
64966Q-GY-0	NEW YORK N Y		05/20/2022	MORGAN STANLEY AND CO INC		1,934,123	1,730,000	27,151	1.C FE
64966Q-RM-4	NEW YORK N Y		04/21/2022	Citigroup Global Markets, Inc.		989,748	1,140,000	4,317	1.C FE
914233-3J-8	UNIVERSITY CONN		05/20/2022	MORGAN STANLEY & CO. LLC		2,121,533	1,910,000	10,876	1.E FE
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					11,267,287	11,215,000	58,180	XXX
052398-HT-4	AUSTIN TEX ARPT SYS REV		05/19/2022	JEFFERIES LLC. [GOVT/EQUITY]		1,838,832	1,740,000	1,208	1.E FE
07244R-BC-4	BAY LAUREL CTR CMNTY DEV DIST FLA WTR &		05/19/2022	JEFFERIES LLC. [GOVT/EQUITY]		1,325,000	1,325,000	0	1.C FE
13032U-XN-3	CALIFORNIA HEALTH FACS FING AUTH REV		04/22/2022	J.P. MORGAN CHASE BANK		2,014,128	2,210,000	10,397	1.D FE
167593-T6-9	CHICAGO ILL O HARE INTL ARPT REV		06/16/2022	MARKETAXESS		463,826	550,000	6,613	1.F FE
249218-AJ-7	DENVER COLO PUB SCHS CTFIS PARTN		06/15/2022	Direct		0	0	0	1.D FE
3137FT-G2-7	FHMS K-109 X1 - CMBS		04/01/2022	Northern Trust		(2,173)	0	2,523	1.A
546395-V6-8	LOUISIANA PUB FACS AUTH HOSP REV		06/16/2022	J.P. MORGAN CHASE BANK		2,960,090	3,500,000	4,437	1.C FE
546475-VA-9	LOUISIANA ST GAS & FUELS TAX REV		05/20/2022	WELLS FARGO BANK N.A		1,915,683	2,310,000	4,428	1.D FE
603827-XW-1	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		04/29/2022	Citi Bank		148,722	150,000	1,803	1.F FE
646140-DT-7	NEW JERSEY ST TPK AUTH TPK REV		06/14/2022	PERSHING LLC		479,871	590,000	4,903	1.E FE
64990F-DB-4	NEW YORK STATE DORMITORY AUTHORITY		04/21/2022	MORGAN STANLEY CO		1,754,120	2,000,000	4,338	1.B FE
64990G-UB-6	NEW YORK STATE DORMITORY AUTHORITY		06/17/2022	Wells Fargo		2,206,439	2,545,000	34,260	1.E FE
66285W-ES-1	NORTH TEX TWY AUTH REV		05/03/2022	RAYMOND JAMES & ASSOCIATES		1,955,028	2,450,000	25,409	1.E FE
677525-WV-5	OHIO ST AIR QUALITY DEV AUTH REV		05/20/2022	MORGAN STANLEY AND CO INC		475,000	475,000	0	2.B FE
73358X-FL-1	PORT AUTH N Y & N J		05/23/2022	BANK OF AMERICA CORP		1,304,907	1,205,000	1,004	1.D FE
735000-TP-6	PORT OAKLAND CALIF REV		04/22/2022	PERSHING LLC		1,362,180	1,500,000	12,155	1.E FE
735000-TU-5	PORT OAKLAND CALIF REV		06/14/2022	RBC Dain Rauscher (US)		1,012,850	1,250,000	3,592	1.E FE
783186-RB-7	RUTGERS ST UNIV N J		04/26/2022	J.P. MORGAN CHASE BANK		2,518,750	2,500,000	48,282	1.E FE
79467B-DH-5	SALES TAX SECURITIZATION CORP ILL		06/16/2022	CitiGroup		1,345,632	1,600,000	23,097	1.D FE
79766D-TC-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		05/19/2022	Barclays Bank		1,959,510	1,860,000	5,683	1.E FE
89602H-BB-2	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		05/20/2022	JEFFERIES LLC. [GOVT/EQUITY]		2,054,042	1,855,000	2,319	1.B FE
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV		04/28/2022	Various		1,360,534	1,360,000	0	1.D FE
91412H-JM-6	UNIVERSITY CALIF REVS		04/22/2022	J.P. MORGAN CHASE BANK		1,230,002	1,365,000	5,311	1.C FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					31,682,970	34,340,000	201,761	XXX
00834W-AD-3	AFFRM 22A D - ABS		04/27/2022	Barclays Bank		254,968	255,000	0	2.B FE
030360-AB-7	AMERICAN UNIVERSITY		04/25/2022	JEFFERIES LLC. [GOVT/EQUITY]		439,143	455,000	1,026	1.E FE
05369L-AA-5	AVID AUTOMOBILE RECEIVABLES TRUST 2021-1		04/08/2022	The Seaport Group		459,298	466,293	213	. Z
05377R-DA-9	AESOP 2018-1 C - ABS		04/07/2022	DEUTSCHE BANK ALEX BROWN		513,247	510,000	1,407	2.B FE
05377R-EX-8	AESOP 181D D - ABS		05/24/2022	SALOMON BROTHERS INC		465,000	465,000	0	2.C FE
05609W-AA-1	BX 22IND A - CMBS		04/08/2022	Morgan Stanley		648,152	650,000	0	1.A FE
06654D-AF-4	BANNER HEALTH		06/16/2022	JP Morgan		1,679,180	2,000,000	23,422	1.D FE
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		04/08/2022	DONALDSON LUFKIN & JENRETTE		166,600	170,000	177	1.A FM
12661P-AB-5	CSL FINANCE PLC		04/21/2022	Various		2,507,635	2,510,000	0	1.G FE
126650-CL-2	CVS HEALTH CORP		04/21/2022	MARKETAXESS CORP		2,997,283	2,975,000	30,421	2.B FE
14317H-AG-6	CARMX 222 D - ABS		04/21/2022	Montgomery		519,951	520,000	0	2.B FE
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC		04/22/2022	PERSHING LLC		3,055,380	3,000,000	38,037	2.C FE
17108J-AA-1	CHRISTUS HEALTH		04/25/2022	J.P. Morgan Securities LLC		2,988,475	2,960,000	41,403	1.E FE
17320D-AQ-1	CGOMT 2013-GCJ11 B - CMBS		04/11/2022	DONALDSON LUFKIN & JENRETTE		935,114	931,000	1,070	1.C FE
212015-AU-5	CONTINENTAL RESOURCES INC		04/21/2022	Barclays Bank		4,776,068	5,225,000	50,364	2.C FE
21871X-AC-3	COREBRIDGE FINANCIAL INC		04/21/2022	MORGAN STANLEY CO		4,762,680	4,875,000	9,885	2.A FE
23345A-AG-8	DTAOT 222 D - ABS		05/12/2022	DEUTSCHE BANK ALEX BROWN		469,875	470,000	0	2.B FE
25278X-AM-1	DIAMONDBACK ENERGY INC		04/21/2022	MORGAN STANLEY CO		4,787,741	4,900,000	63,700	2.C FE
313760-UD-9	STACR 2018-HQA1 M2 - CMO/RMBS		04/22/2022	Montgomery		2,090,239	2,074,691	171	3.A FE
35564K-QC-6	STACR 2022-DNA1 M2 - CMO/RMBS		04/22/2022	FC Stone X		950,000	1,000,000	77	3.B FE

STATEMENT AS OF JUNE 30, 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
35564K-TJ-8	STACR 2022-HQA1 M2 - CMO/RMBS		.04/22/2022	Montgomery		2,052,500	2,000,000	.308	4.A FE
36264N-AA-2	GSK CONSUMER HEALTHCARE CAPITAL UK PLC	C	.04/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.		4,774,583	4,850,000	13,051	2.A FE
37045X-DU-7	GENERAL MOTORS FINANCIAL COMPANY INC		.04/21/2022	BARCLAY INVESTMENTS, INC.		3,578,904	3,600,000	6,840	2.C FE
43283B-AC-7	HGVT 221D C - RMBS		.04/12/2022	DEUTSCHE BANK ALEX BROWN		249,966	250,000	.0	2.B FE
44422P-BN-1	HBCT 2015-HBS A10 - CMBS		.04/05/2022	DONALDSON LUFKIN & JENNETTE		966,875	1,050,000	727	1.C FE
548661-DM-6	LOWE'S COMPANIES INC		.04/21/2022	Merrill Lynch		4,787,700	5,000,000	3,472	2.A FE
55903V-AE-3	WARNERMEDIA HOLDINGS INC		.04/21/2022	BARCLAYS BANK PLC		4,775,978	4,825,000	19,504	2.C FE
61762T-AE-6	MSBAM 2013-C11 A4 - CMBS		.04/12/2022	DEUTSCHE BANK ALEX BROWN		958,619	955,000	1,431	1.C FE
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESELLSCHA	C	.05/18/2022	CITIGROUP GLOBAL MARKETS INC.		2,400,000	2,400,000	.0	1.F FE
64932Z-AG-9	NEW YORK AND PRESBYTERIAN HOSPITAL		.06/16/2022	J.P. Morgan Securities LLC		2,751,382	3,400,000	21,830	1.C FE
664675-AM-7	NORTHEASTERN UNIVERSITY		.04/25/2022	JEFFERIES & COMPANY, INC.		2,442,459	2,285,000	18,785	1.E FE
68233J-CE-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		.05/18/2022	Various		2,488,373	2,490,000	.0	1.F FE
68267D-AB-2	CMFIT 2019-1 B - ABS		.04/13/2022	RBC Dain Rauscher (US)		901,266	900,000	379	1.C FE
68267H-AD-9	CMFIT 22S1 D - ABS		.04/21/2022	SALOMON BROTHERS INC		509,934	510,000	.0	2.C FE
68902V-AH-0	OTIS WORLDWIDE CORP		.04/22/2022	Merrill Lynch		4,062,065	4,250,000	5,097	2.B FE
69334Z-AB-3	POG 2022-A A2 - ABS		.05/03/2022	CitiGroup		1,369,961	1,370,000	.0	1.A FE
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		.04/26/2022	Wells Fargo		2,616,720	3,000,000	11,842	1.D FE
74368C-BP-8	PROTECTIVE LIFE GLOBAL FUNDING		.06/28/2022	Wells Fargo		1,000,000	1,000,000	.0	1.D FE
775109-CB-5	ROGERS COMMUNICATIONS INC	C	.04/21/2022	Morgan Stanley & Co		4,771,025	4,975,000	19,458	2.A FE
78409V-AZ-7	S&P GLOBAL INC		.04/26/2022	LOOP CAPITAL MARKETS L.L.C.		2,550,300	2,500,000	52,240	1.G FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		.03/02/2022	Morgan Stanley		212	.0	(212)	1.F FE
78559Z-AM-8	SABINE PASS LIQUEFACTION LLC		.04/21/2022	MITSUBISHI		4,769,300	4,575,000	38,602	2.C FE
80284N-AH-1	SRT 19C D - ABS		.04/29/2022	BNP Paribas		949,666	950,000	988	1.F FE
80290C-AS-3	SBCLN 22A B - ABS		.05/24/2022	CHASE SECURITIES INC		460,000	460,000	.0	2.B FE
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL		.04/21/2022	PERSHING LLC		173,372	200,000	161	1.C FE
85571R-AC-4	STAR 223 A3 - CMO/RMBS		.04/28/2022	Not Available		896	.0	(896)	1.F FE
85571R-AC-4	STAR 223 A3 - CMO/RMBS		.04/28/2022	Not Available		1,514,719	1,550,000	1,254	. Z
85855C-AA-8	STELLANTIS FINANCE US INC		.04/21/2022	RBC Dain Rauscher (US)		4,785,361	5,350,000	21,868	2.C FE
87264A-BD-6	T-MOBILE USA INC		.04/21/2022	Citigroup Global Markets, Inc.		3,584,665	3,650,000	3,802	2.C FE
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC		.04/21/2022	RBC CAPITAL MARKETS		4,772,928	4,800,000	5,207	2.B FE
87666Y-AA-5	TCO 22DPM A - CMBS		.05/02/2022	FIRST UNION CAPITAL		470,243	475,000	.0	1.A FE
89656R-AA-8	TRL 221 A - RMBS		.04/20/2022	First Boston Corp		404,983	405,000	.0	1.F FE
92538N-AC-1	VERUS 224 A3 - CMO/RMBS		.04/22/2022	First Boston Corp		1,482,357	1,500,000	5,333	1.F FE
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		.05/31/2022	Morgan Stanley & Co		1,293,317	1,295,000	.0	2.A FE
97064G-AA-1	WESTF 2021-A A - ABS		.06/29/2022	First Boston Corp		757,955	958,299	1,322	1.F FE
98138H-AG-6	WORKDAY INC		.04/21/2022	JP MORGAN		4,779,158	4,875,000	11,375	2.B FE
11099999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						115,673,769	119,065,283	525,141	XXX
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		.06/13/2022	Unknown		82,083	82,083	.0	2.C PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		.06/30/2022	GOLDMAN SACHS		56,609	56,609	.0	2.C PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		.01/13/2022	Unknown		(15,212)	(15,212)	.0	3.C PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		.04/19/2022	Unknown		120,608	120,608	.0	2.B PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		.06/21/2022	GOLDMAN SACHS		103,274	103,274	.0	2.B PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		.04/01/2022	Unknown		6,745	6,745	.0	4.A PL
34960#-AB-9	Fortis Payment Systems, LLC - Amendment		.06/06/2022	Unknown		650,301	650,301	.0	3.B PL
421933-B*-2	HEALTH MANAGEMENT ASSOCIATES INC.		.06/01/2022	DIRECT		37,134	37,134	.0	2.C PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		.04/19/2022	Unknown		3,079	3,079	.0	3.C PL
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		.06/01/2022	DIRECT		26,086	26,086	.0	3.A PL
75989#-AA-1	Rensa Filtration, Inc. - Term Loan		.06/01/2022	Unknown		4,076	4,076	.0	3.A PL
87546@-AB-2	Tangent Technologies Acquisition, LLC -		.05/02/2022	Unknown		39,816	39,816	.0	4.B
90381@-AC-2	US Fertility Enterprises, LLC - Closing		.06/15/2022	Unknown		927	927	.0	1.G PL
91860#-AC-8	VPET USA, LLC - Revolving Loan		.05/09/2022	DIRECT		18,035	18,035	.0	. Z
91860#-AC-8	VPET USA, LLC - Revolving Loan		.06/01/2022	DIRECT		12,023	12,023	.0	3.A PL
19099999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,145,583	1,145,583	.0	XXX
000000-00-0	Barrington Bank & Trust Company, N.A.		.05/16/2022	DIRECT		1,032,134	1,032,134	.0	1.G FE
20199999999. Subtotal - Bonds - Unaffiliated Certificates of Deposit						1,032,134	1,032,134	.0	XXX

STATEMENT AS OF JUNE 30, 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 Admini- strative Symbol
2509999997. Total - Bonds - Part 3						193,761,475	200,173,000	790,856	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						193,761,475	200,173,000	790,856	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						193,761,475	XXX	790,856	XXX

STATEMENT AS OF JUNE 30, 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
36179N-G5-0	G2 MA1376 - RMBS		06/01/2022	Paydown		116,512	116,512	125,724	127,776	0	(11,264)	0	(11,264)	0	116,512	0	0	0	1,886	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		06/01/2022	Paydown		1,079	1,079	1,147	1,155	0	(76)	0	(76)	0	1,079	0	0	0	17	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		06/01/2022	Paydown		201,618	201,618	216,503	219,072	0	(17,454)	0	(17,454)	0	201,618	0	0	0	3,275	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		06/01/2022	Paydown		165,917	165,917	176,248	179,733	0	(13,815)	0	(13,815)	0	165,917	0	0	0	2,666	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		06/01/2022	Paydown		129,190	129,190	136,053	139,389	0	(10,199)	0	(10,199)	0	129,190	0	0	0	2,379	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		06/01/2022	Paydown		176,306	176,306	187,063	193,005	0	(16,699)	0	(16,699)	0	176,306	0	0	0	3,186	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		06/01/2022	Paydown		215,525	215,525	227,345	237,536	0	(22,011)	0	(22,011)	0	215,525	0	0	0	4,677	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		06/01/2022	Paydown		363,665	363,666	377,559	389,869	0	(26,204)	0	(26,204)	0	363,666	0	0	0	5,809	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		06/01/2022	Paydown		46,041	46,041	48,433	48,555	0	(2,514)	0	(2,514)	0	46,041	0	0	0	470	12/20/2050	1.A
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS		06/16/2022	Paydown		6,151	6,151	6,162	5,965	0	186	0	186	0	6,151	0	0	0	18	07/16/2041	1.A
0109999999 Subtotal - Bonds - U.S. Governments						1,422,005	1,422,005	1,502,237	1,542,056	0	(120,050)	0	(120,050)	0	1,422,005	0	0	0	24,384	XXX	XXX
195325-BQ-7	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	04/12/2022	PERSHING LLC		937,189	940,000	941,449	965,696	187	(3,303)	21,159	(24,274)	0	941,422	0	(4,232)	(4,232)	23,813	02/26/2024	3.A FE
195325-DQ-5	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	04/12/2022	PERSHING LLC		652,680	800,000	682,133	735,759	225,254	(765)	278,038	(53,549)	0	682,211	0	(29,531)	(29,531)	17,218	05/15/2049	3.A FE
0309999999 Subtotal - Bonds - All Other Governments						1,589,869	1,740,000	1,623,582	1,701,455	225,441	(4,067)	299,197	(77,823)	0	1,623,632	0	(33,763)	(33,763)	41,031	XXX	XXX
01170R-KQ-4	ALASKA HOUSING FINANCE CORPORATION		06/01/2022	Call @ 100.00		250,000	250,000	275,765	272,211	0	(1,159)	0	(1,159)	0	271,053	0	(21,053)	(21,053)	4,063	12/01/2044	1.B FE
10620N-CG-1	BRHEA 2011-1 A2 - ABS		05/25/2022	Paydown		113,367	113,367	114,359	112,326	0	1,042	0	1,042	0	113,367	0	0	0	644	02/25/2030	1.A FE
10623P-DU-1	BRAZO 2010-1 A1 - ABS		06/27/2022	Paydown		14,145	14,145	13,720	14,025	0	120	0	120	0	14,145	0	0	0	108	06/25/2035	1.A FE
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG		06/13/2022	Call @ 100.00		20,000	20,000	21,581	20,346	0	(81)	0	(81)	0	20,265	0	(265)	(265)	512	11/15/2044	1.A FE
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2022	Call @ 100.00		75,000	75,000	82,843	81,976	0	(286)	0	(286)	0	81,691	0	(6,691)	(6,691)	1,262	05/15/2044	1.A FE
30711X-BD-5	CAS 2015-C03 2M2 - CMO/RMBS		04/25/2022	Paydown		5,821	4,093	4,538	58,808	0	(54,715)	0	(54,715)	0	4,093	0	1,728	1,728	19,554	07/25/2025	1.D
30711X-BM-5	CAS 2016-C01 1M2 - CMO/RMBS		06/27/2022	Paydown		33,607	33,607	39,362	37,292	0	(3,685)	0	(3,685)	0	33,607	0	0	0	972	08/25/2028	1.D
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		06/01/2022	Paydown		54,760	54,760	55,787	56,036	0	(1,275)	0	(1,275)	0	54,760	0	0	0	668	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS		06/01/2022	Paydown		18,718	18,718	19,815	19,629	0	(911)	0	(911)	0	18,718	0	0	0	335	10/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS		06/01/2022	Paydown		68,555	68,555	70,861	73,539	0	(4,984)	0	(4,984)	0	68,555	0	0	0	1,100	12/01/2048	1.A
3128MJ-ZQ-6	FH G08750 - RMBS		06/01/2022	Paydown		27,515	27,515	27,416	27,417	0	98	0	98	0	27,515	0	0	0	337	03/01/2047	1.A
3128OL-RN-3	FH 1H2593 - RMBS		06/01/2022	Paydown		32,067	32,067	33,289	32,357	0	(290)	0	(290)	0	32,067	0	0	0	244	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS		06/01/2022	Paydown		38,910	38,910	41,195	41,305	0	(2,285)	0	(2,285)	0	38,910	0	0	0	535	02/01/2042	1.A
3131XX-TG-0	FH ZM4495 - RMBS		06/01/2022	Paydown		125,719	125,719	134,617	139,483	0	(13,764)	0	(13,764)	0	125,719	0	0	0	2,005	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS		06/01/2022	Paydown		31,107	31,107	33,430	34,098	0	(2,991)	0	(2,991)	0	31,107	0	0	0	576	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS		06/01/2022	Paydown		381,362	381,362	406,866	406,873	0	(25,510)	0	(25,510)	0	381,362	0	0	0	5,458	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		06/01/2022	Paydown		200,623	200,623	217,958	221,291	0	(20,668)	0	(20,668)	0	200,623	0	0	0	2,854	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS		06/01/2022	Paydown		637,985	637,985	680,302	688,027	0	(50,042)	0	(50,042)	0	637,985	0	0	0	10,508	11/01/2048	1.A
3132D5-BF-4	FH SB8070 - RMBS		06/01/2022	Paydown		64,197	64,197	67,347	67,881	0	(3,683)	0	(3,683)	0	64,197	0	0	0	655	10/01/2035	1.A
3132DM-KC-8	FH SD0291 - RMBS		06/01/2022	Paydown		419,574	419,574	454,648	473,953	0	(54,379)	0	(54,379)	0	419,574	0	0	0	8,558	03/01/2050	1.A
3132DV-3L-7	FH SD8003 - RMBS		06/01/2022	Paydown		141,182	141,182	146,173	150,309	0	(9,126)	0	(9,126)	0	141,182	0	0	0	2,265	07/01/2049	1.A
3132DV-7D-1	FH SD8092 - RMBS		06/01/2022	Paydown		146,864	146,864	155,022	157,423	0	(10,559)	0	(10,559)	0	146,864	0	0	0	1,769	09/01/2050	1.A
3132DV-K7-9	FH SD7518 - RMBS		06/01/2022	Paydown		134,046	134,046	143,639	144,416	0	(10,369)	0	(10,369)	0	134,046	0	0	0	1,633	06/01/2050	1.A
3132DW-BK-8	FH SD8142 - RMBS		06/01/2022	Paydown		130,173	130,173	137,048	137,407	0	(7,234)	0	(7,234)	0	130,173	0	0	0	1,550	04/01/2051	1.A
3132GJ-BR-5	FH Q03880 - RMBS		06/01/2022	Paydown		6,297	6,297	6,532	6,474	0	(177)	0	(177)	0	6,297	0	0	0	105	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		06/01/2022	Paydown		4,792	4,792	4,971	4,952	0	(160)	0	(160)	0	4,792	0	0	0	80	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		06/01/2022	Paydown		968	968	1,004	1,002	0	(33)	0	(33)	0	968	0	0	0	16	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		06/01/2022	Paydown		7,178	7,178	7,588	7,625	0	(447)	0	(447)	0	7,178	0	0	0	106	11/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS		06/01/2022	Paydown		46,520	46,520	48,368	47,867	0	(1,347)	0	(1,347)	0	46,520	0	0	0	552	11/01/2042	1.A</

STATEMENT AS OF JUNE 30, 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
31335C-E5-9	FH G61956 - RMBS		06/01/2022	Paydown		237,461	237,461	253,805	256,767	.0	(19,305)	.0	(19,305)	.0	237,461	.0	.0	.0	4,100	04/01/2049	1.A
3133A3-YM-4	FH QAB816 - RMBS		06/01/2022	Paydown		87,365	87,365	90,860	92,564	.0	(5,199)	.0	(5,199)	.0	87,365	.0	.0	.0	942	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS		06/01/2022	Paydown		104,866	104,866	106,496	106,648	.0	(1,782)	.0	(1,782)	.0	104,866	.0	.0	.0	1,212	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS		06/01/2022	Paydown		77,604	77,604	81,290	81,151	.0	(3,547)	.0	(3,547)	.0	77,604	.0	.0	.0	815	05/01/2050	1.A
3133KJ-6P-2	FH RA3578 - RMBS		06/01/2022	Paydown		116,814	116,814	121,414	121,622	.0	(4,808)	.0	(4,808)	.0	116,814	.0	.0	.0	970	09/01/2050	1.A
3133KJ-JE-8	FH RA3089 - RMBS		06/01/2022	Paydown		112,164	112,164	118,157	118,168	.0	(6,004)	.0	(6,004)	.0	112,164	.0	.0	.0	1,131	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS		06/01/2022	Paydown		83,163	83,163	86,158	86,171	.0	(3,008)	.0	(3,008)	.0	83,163	.0	.0	.0	662	02/01/2051	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		06/01/2022	Paydown		124,154	124,154	128,325	127,354	.0	(3,200)	.0	(3,200)	.0	124,154	.0	.0	.0	1,980	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		06/01/2022	Paydown		280,602	280,602	292,286	289,677	.0	(9,075)	.0	(9,075)	.0	280,602	.0	.0	.0	3,450	07/25/2045	1.A
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS		06/01/2022	Paydown		116,902	116,902	114,930	115,479	.0	1,423	.0	1,423	.0	116,902	.0	.0	.0	1,423	10/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		06/01/2022	Paydown		174,725	174,725	177,455	178,020	.0	(3,295)	.0	(3,295)	.0	174,725	.0	.0	.0	2,083	07/25/2050	1.A
3137AV-XN-2	FHMS K-022 A2 - CMBS		06/01/2022	Paydown		1,333,796	1,333,796	1,360,396	1,333,328	.0	469	.0	469	.0	1,333,796	.0	.0	.0	14,228	07/25/2022	1.A FE
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		06/01/2022	Paydown		52,610	52,610	50,670	50,564	.0	2,046	.0	2,046	.0	52,610	.0	.0	.0	487	04/15/2033	1.A
3137BH-XJ-1	FHMS K-045 A2 - CMBS		06/01/2022	Paydown		312,651	312,651	317,054	314,772	.0	(2,121)	.0	(2,121)	.0	312,651	.0	.0	.0	3,393	01/25/2025	1.A FE
3137BL-6T-0	FHR 4504 CA - CMO/RMBS		06/01/2022	Paydown		15,271	15,271	14,944	15,029	.0	242	.0	242	.0	15,271	.0	.0	.0	191	08/15/2045	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		06/01/2022	Paydown		60,701	60,701	59,743	59,942	.0	760	.0	760	.0	60,701	.0	.0	.0	745	07/15/2046	1.A
3137FJ-JHI-2	FHR 4839 LA - CMO/RMBS		06/01/2022	Paydown		495,797	495,797	520,199	518,295	.0	(22,499)	.0	(22,499)	.0	495,797	.0	.0	.0	7,884	05/15/2050	1.A
3137FT-62-7	FHMS K-109 X1 - CMBS		06/01/2022	Direct		.0	.0	980	(100,952)	.0	100,952	.0	100,952	.0	.0	.0	.0	.0	(121,981)	04/25/2030	1.A
3138E0-6H-7	FN AJ8071 - RMBS		06/01/2022	Paydown		2,199	2,199	2,310	2,294	.0	(95)	.0	(95)	.0	2,199	.0	.0	.0	36	12/01/2041	1.A
3138E0-BA-9	FN AL7232 - RMBS		06/01/2022	Paydown		13,109	13,109	14,043	13,866	.0	(757)	.0	(757)	.0	13,109	.0	.0	.0	188	09/01/2045	1.A
3138E0-KH-4	FN AL7495 - RMBS		06/01/2022	Paydown		12,992	12,992	13,917	13,716	.0	(724)	.0	(724)	.0	12,992	.0	.0	.0	186	10/01/2045	1.A
3138E0-ZR-6	FN AL7951 - RMBS		06/01/2022	Paydown		7,901	7,901	8,464	8,324	.0	(423)	.0	(423)	.0	7,901	.0	.0	.0	114	01/01/2046	1.A
3138LD-5G-4	FN AN1746 - CMBS/RMBS		06/01/2022	Paydown		20,075	20,075	19,705	19,945	.0	129	.0	129	.0	20,075	.0	.0	.0	195	09/01/2023	1.A
3138ML-XD-1	FN A05175 - RMBS		06/01/2022	Paydown		54,491	54,491	54,678	54,663	.0	(172)	.0	(172)	.0	54,491	.0	.0	.0	675	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		06/01/2022	Paydown		123	123	132	131	.0	(8)	.0	(8)	.0	123	.0	.0	.0	2	02/01/2045	1.A
3138YH-5L-0	FN AY4450 - RMBS		06/01/2022	Paydown		104	104	111	110	.0	(6)	.0	(6)	.0	104	.0	.0	.0	2	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS		06/01/2022	Paydown		3,776	3,776	4,045	3,990	.0	(215)	.0	(215)	.0	3,776	.0	.0	.0	58	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		06/01/2022	Paydown		2,880	2,880	3,085	3,029	.0	(148)	.0	(148)	.0	2,880	.0	.0	.0	43	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		06/01/2022	Paydown		550	550	590	576	.0	(25)	.0	(25)	.0	550	.0	.0	.0	7	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		06/01/2022	Paydown		1,410	1,410	1,510	1,497	.0	(87)	.0	(87)	.0	1,410	.0	.0	.0	20	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		06/01/2022	Paydown		221	221	237	234	.0	(13)	.0	(13)	.0	221	.0	.0	.0	3	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		06/01/2022	Paydown		1,332	1,332	1,427	1,412	.0	(80)	.0	(80)	.0	1,332	.0	.0	.0	19	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		06/01/2022	Paydown		429	429	459	447	.0	(19)	.0	(19)	.0	429	.0	.0	.0	6	11/01/2045	1.A
3140FP-F0-7	FN BE3774 - RMBS		06/01/2022	Paydown		54,474	54,474	54,636	54,721	.0	(247)	.0	(247)	.0	54,474	.0	.0	.0	846	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS		06/01/2022	Paydown		926,940	926,940	962,786	961,473	.0	(34,534)	.0	(34,534)	.0	926,940	.0	.0	.0	13,224	01/01/2058	1.A
3140HT-WJ-4	FN BL2448 - CMBS/RMBS		06/01/2022	Paydown		4,805	4,805	5,044	4,987	.0	(182)	.0	(182)	.0	4,805	.0	.0	.0	82	05/01/2031	1.A
3140HX-G4-6	FN BL5618 - CMBS/RMBS		06/01/2022	Paydown		10,744	10,744	11,244	11,185	.0	(441)	.0	(441)	.0	10,744	.0	.0	.0	124	01/01/2035	1.A
3140J5-G7-8	FN BM1121 - RMBS		06/01/2022	Paydown		10,113	10,113	10,508	10,452	.0	(339)	.0	(339)	.0	10,113	.0	.0	.0	144	12/01/2046	1.A
3140J5-QM-4	FN BM1359 - RMBS		06/01/2022	Paydown		22,810	22,810	23,712	23,582	.0	(771)	.0	(771)	.0	22,810	.0	.0	.0	314	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS		06/01/2022	Paydown		501,447	501,447	525,892	524,690	.0	(23,243)	.0	(23,243)	.0	501,447	.0	.0	.0	8,971	05/01/2048	1.A
3140J9-H8-7	FN BM4754 - RMBS		06/01/2022	Paydown		155,972	155,972	161,309	163,566	.0	(7,594)	.0	(7,594)	.0	155,972	.0	.0	.0	2,197	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS		06/01/2022	Paydown		147,395	147,395	149,848	149,640	.0	(2,244)	.0	(2,244)	.0	147,395	.0	.0	.0	2,450	10/01/2048	1.A
3140JE-CJ-9	FN CA6372 - RMBS		06/01/2022	Paydown		39,334	39,334	43,157	42,922	.0	(3,588)	.0	(3,588)	.0	39,334	.0	.0	.0	568	07/01/2050	1.A
3140JM-AC-8	FN CB1802 - RMBS		06/01/2022	Paydown		179,290	179,290	180,705	180,679	.0	(1,389)	.0	(1,389)	.0	179,290	.0	.0	.0	1,568	10/01/2051	1.A
3140X5-NG-4	FN FM2190 - RMBS		06/01/2022	Paydown		167,631	167,631	173,393	181,101	.0	(13,470)	.0	(13,470)	.0	167,631	.0	.0	.0	2,337	02/01/2049	1.A
3140X7-PU-7	FN FM4034 - RMBS		06/01/2022	Paydown		85,855	85,855	90,685	90,640	.0	(4,785)	.0	(4,785)	.0	85,855	.0	.0	.0	964	08/01/2035	1.A
3140X7-PW-3	FN FM4036 - RMBS		06/01/2022	Paydown		149,206	149,206	156,130	157,302	.0	(8,096)	.0	(8,096)	.0	149,206	.0	.0	.0	1,526	12/01/2033	1.A
3140X9-OU-2	FN FMS866 - RMBS		06/01/2022	Paydown		356,253	356,253	380,189	380,181	.0	(23,928)	.0	(23,928)	.0	356,253	.0	.0	.0	4,999	06/01/2049	1.A
3140X9-WD-3	FN FM6043 - RMBS		06/01/2022	Paydown		330,230	330,230	352,056	352,043	.0	(21,813)	.0	(21,813)	.0	330,230	.0	.0	.0	4,689	06/01/2049	1.A
3140XD-CK-0	FN FM9073 - RMBS		06/01/2022	Paydown		44,952	44,952	46,370	46,340	.0	(1,388)	.0	(1,388)	.0	44,952	.0	.0	.0	474	10/01/2051	1.A
31412N-3T-1	FN 930610 - RMBS		06/01/2022	Paydown		8,927	8,927	9,708	9,705	.0	(778)	.0	(778)	.0	8,927	.0	.0	.0	176	02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		06/01/2022	Paydown		5,229	5,229	5,428	5,229	.0	(43)	.0	(43)	.0	5,229	.0	.0	.0	87	05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		06/01/2022	Paydown		26,543	26,543	27,600	26,963	.0	(420)	.0	(420)	.0	26,543	.0	.0	.0	329	01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS		06/01/2022	Paydown		12,453	12,453	13,170	12,942	.0	(489)	.0	(489)	.0	12,453	.0	.0	.0	169	10/01/2042	1.A

STATEMENT AS OF JUNE 30, 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
31418D-HD-7	FN MA3827 - RMBS		06/01/2022	Paydown		64,601	64,601	67,367	68,352	.0	(3,751)	.0	(3,751)	.0	64,601	.0	.0	.0	645	11/01/2034	1.A
31418D-KV-3	FN MA3907 - RMBS		06/01/2022	Paydown		43,690	43,690	45,786	46,986	.0	(3,295)	.0	(3,295)	.0	43,690	.0	.0	.0	702	01/01/2050	1.A
31418D-LU-4	FN MA3938 - RMBS		06/01/2022	Paydown		40,908	40,908	42,947	43,734	.0	(2,825)	.0	(2,825)	.0	40,908	.0	.0	.0	664	02/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS		06/01/2022	Paydown		104,109	104,109	107,769	108,134	.0	(4,024)	.0	(4,024)	.0	104,109	.0	.0	.0	850	08/01/2050	1.A
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		06/01/2022	Paydown		150,297	150,297	158,587	159,934	.0	(9,637)	.0	(9,637)	.0	150,297	.0	.0	.0	1,777	12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		06/01/2022	Paydown		152,462	152,462	160,466	160,419	.0	(7,958)	.0	(7,958)	.0	152,462	.0	.0	.0	1,512	01/01/2036	1.A
452281-JD-1	ILSSTD 2010-1 A3 - ABS		04/25/2022	Paydown		74,234	74,234	74,197	73,931	.0	303	.0	303	.0	74,234	.0	.0	.0	409	07/25/2045	1.A FE
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/01/2022	Call @ 100.00		30,000	30,000	33,160	32,702	.0	(117)	.0	(117)	.0	32,584	.0	(2,584)	(2,584)	252	12/01/2050	1.A FE
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		06/01/2022	Call @ 100.00		70,000	70,000	74,850	73,682	.0	(148)	.0	(148)	.0	73,533	.0	(3,533)	(3,533)	1,452	09/01/2049	1.B FE
64613A-CX-8	NEW JERSEY ST HSG & MTG FIN AGY REV		04/01/2022	Call @ 100.00		80,000	80,000	88,870	87,846	.0	(185)	.0	(185)	.0	87,662	.0	(7,662)	(7,662)	1,400	04/01/2051	1.C FE
686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Call @ 100.00		20,000	20,000	22,082	22,008	.0	(83)	.0	(83)	.0	21,925	.0	(1,925)	(1,925)	205	07/01/2052	1.C FE
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2022	Call @ 100.00		25,000	25,000	27,651	27,574	.0	(61)	.0	(61)	.0	27,513	.0	(2,513)	(2,513)	235	01/01/2052	1.A FE
83756C-D3-6	SOUTH DAKOTA HSG DEV AUTH		06/24/2022	Call @ 100.00		140,000	140,000	157,000	154,482	.0	(882)	.0	(882)	.0	153,600	.0	(13,600)	(13,600)	2,546	05/01/2051	1.A FE
924190-9P-0	VERMONT HSG FIN AGY		05/02/2022	Call @ 100.00		30,000	30,000	32,315	30,513	.0	(91)	.0	(91)	.0	30,422	.0	(422)	(422)	600	11/01/2044	1.C FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						12,069,356	12,067,628	12,629,179	12,591,164	0	(463,290)	0	(463,290)	0	12,127,874	0	(58,519)	(58,519)	64,469	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		06/16/2022	Paydown		19,315	19,315	19,116	19,117	.0	197	.0	197	.0	19,315	.0	.0	.0	261	11/16/2041	1.G FE
00206R-CN-0	AT&T INC		05/11/2022	Call @ 100.53		2,286,994	2,275,000	2,239,488	2,256,265	.0	1,835	.0	1,835	.0	2,258,100	.0	28,894	28,894	37,816	05/15/2025	2.B FE
00258B-AB-0	AASET 212 B - ABS		06/15/2022	Paydown		13,255	13,255	13,252	13,252	.0	3	.0	3	.0	13,255	.0	.0	.0	208	01/15/2047	2.B FE
03465H-AC-8	AOIT 215 A3 - CMO/RMBS		06/25/2022	Paydown		70,753	70,753	70,752	70,752	.0	1	.0	1	.0	70,753	.0	.0	.0	367	07/26/2066	1.F FE
03465J-AC-4	AOIT 216 A3 - CMO/RMBS		06/01/2022	Paydown		49,654	49,654	49,642	49,642	.0	12	.0	12	.0	49,654	.0	.0	.0	342	09/25/2066	1.F FE
03882K-AN-2	AIMST 21MF3 XA - CMBS		04/15/2022	Paydown		556	556	31	31	.0	525	.0	525	.0	556	.0	.0	.0	1	10/15/2054	1.A FE
03882K-AN-2	AIMST 21MF3 XA - CMBS		04/15/2022	Paydown		(2,342)	0	(195)	0	.0	(3,285)	.0	(3,285)	.0	(3,480)	.0	1,138	1,138	(4)	10/15/2054	1.A FE
04033B-AC-2	ARIFL 18B A3 - ABS		06/15/2022	Paydown		147,217	147,217	147,195	147,213	.0	4	.0	4	.0	147,217	.0	.0	.0	2,154	08/16/2027	1.A FE
05369L-AA-5	AVID AUTOMOBILE RECEIVABLES TRUST 2021-1		06/15/2022	Paydown		149,989	149,989	147,739	0	.0	2,250	.0	2,250	.0	149,989	.0	.0	.0	146	01/15/2025	1.A FE
05490A-AA-1	BBUS 2012-TFT A - CMBS		06/01/2022	Paydown		1,951	1,951	1,945	1,951	.0	0	.0	0	.0	1,951	.0	.0	.0	28	06/07/2030	1.A FM
05565Q-CP-1	BP CAPITAL MARKETS PLC	C	06/30/2022	Call @ 100.84		428,583	425,000	441,023	429,086	.0	(935)	.0	(935)	.0	428,151	.0	432	432	14,408	02/10/2024	1.G FE
05583J-AA-0	BPCE SA	C	05/22/2022	Maturity @ 100.00		3,050,000	3,050,000	3,031,090	3,048,422	.0	1,578	.0	1,578	.0	3,050,000	.0	.0	.0	45,750	05/22/2022	2.A FE
09630K-AS-3	BLUEM 29R D1R - CDO	C	04/05/2022	GOLDMAN		498,550	500,000	485,604	500,000	.0	21	14,396	(14,375)	.0	485,625	.0	12,925	12,925	7,591	07/25/2034	2.A FE
09659W-2A-1	BNP PARIBAS SA	C	05/23/2022	Maturity @ 100.00		385,000	385,000	384,519	384,960	.0	40	.0	40	.0	385,000	.0	.0	.0	5,679	05/23/2022	1.G FE
12433A-AE-9	BX 2020-FOX C - CMBS		04/18/2022	Paydown		103,647	103,647	103,647	103,647	.0	0	.0	0	.0	103,647	.0	.0	.0	610	11/15/2032	1.G FE
12530M-AE-5	SORT 2021-1 A1 - ABS		06/15/2022	Paydown		0	0	0	0	.0	0	.0	0	.0	0	.0	.0	.0	0	03/15/2061	1.D FE
12550L-AW-2	C1FC 152RR CR2 - CDO	C	05/27/2022	Paydown		750,000	750,000	750,000	750,000	.0	0	.0	0	.0	750,000	.0	.0	.0	10,866	04/15/2030	1.E FE
12596E-AC-8	CNH 2018-B A3 - ABS		06/15/2022	Paydown		156,194	156,194	156,173	156,163	.0	31	.0	31	.0	156,194	.0	.0	.0	10,838	11/15/2023	1.A FE
126192-AF-0	COMM 2012-LC4 B - CMBS		06/01/2022	Paydown		47,820	47,820	48,173	47,870	.0	(49)	.0	(49)	.0	47,820	.0	.0	.0	910	12/12/2044	1.A FM
12624U-AC-8	COMM 2013-GAM A2 - CMBS		06/01/2022	Paydown		14,252	14,252	14,296	14,252	.0	0	.0	0	.0	14,252	.0	.0	.0	200	02/11/2028	1.C FE
126650-BC-3	CVSPAS 5 CTF - CMBS		05/10/2022	Paydown		3,377	3,377	3,736	3,543	.0	(166)	.0	(166)	.0	3,377	.0	.0	.0	74	01/10/2028	2.B
126650-BC-3	CVSPAS 5 CTF - CMBS		06/10/2022	Paydown		1,701	1,701	1,882	1,784	.0	(84)	.0	(84)	.0	1,701	.0	.0	.0	50	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - ABS		06/10/2022	Paydown		5,424	5,424	6,116	5,424	.0	(392)	.0	(392)	.0	5,424	.0	.0	.0	137	12/10/2028	2.B FE
14315X-AC-2	CARMX 2020-1 A3 - ABS		06/15/2022	Paydown		120,868	120,868	120,844	120,860	.0	8	.0	8	.0	120,868	.0	.0	.0	941	12/16/2024	1.A FE
14316L-AC-7	CARMX 2019-2 A3 - ABS		06/15/2022	Paydown		189,700	189,700	192,916	190,638	.0	(938)	.0	(938)	.0	189,700	.0	.0	.0	2,096	03/15/2024	1.A FE
14856J-AA-2	CLAST 171R A - ABS		05/15/2022	Paydown		90,502	90,502	90,501	90,501	.0	1	.0	1	.0	90,502	.0	.0	.0	853	12/31/2041	1.F FE
14856J-AA-2	CLAST 171R A - ABS		06/15/2022	Paydown		47,280	47,280	47,279	47,279	.0	0	.0	0	.0	47,280	.0	.0	.0	648	12/31/2041	2.C FE
14987V-AA-7	CBAM 199 A - CDO	C	04/15/2022	Paydown		98,516	98,516	98,516	98,516	.0	0	.0	0	.0	98,516	.0	.0	.0	727	02/12/2030	1.A FE
172967-LG-4	CITIGROUP INC		04/25/2022	Maturity @ 100.00		550,000	550,000	549,615	549,974	.0	26	.0	26	.0	550,000	.0	.0	.0	7,563	04/25/2052	1.G FE
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		06/01/2022	Paydown		74,653	74,653	74,652	74,651	.0	2	.0	2	.0	74,653	.0	.0	.0	394	08/25/2066	1.F FE
19688F-AC-9	COLT 213 A3 - CMO/RMBS		06/25/2022	Paydown		103,764	103,764	103,764	103,763	.0	1	.0	1	.0	103,764	.0	.0	.0	593	09/27/2066	1.F FE
233046-AS-0	DNKN 211 A23 - RMBS		05/20/2022	Paydown		2,500	2,500	2,500	2,500	.0	0	.0	0	.0	2,500	.0	.0	.0	41	11/20/2051	2.B FE
234064-AB-9	DAIWA SECURITIES GROUP INC	C	04/19/2022	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	.0	0	.0	0	.0	2,500,000	.0	.0	.0	39,113	04/19/2022	2.A FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		04/25/2022	Paydown		1,738	1,738	1,811	553	.0	(73)	.0	(73)	.0	1,738	.0	.0	.0	32	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 A1 - RMBS		04/25/2022	Paydown		1,538	1,538	1,536	552	.0	1	.0	1	.0	1,538	.0	.0	.0	20	04/25/2051	2.A FE
28137R-AA-5	EDUSA 5 A - ABS		06/27/2022	Paydown		20,749	20,749	20,548	20,794	.0	(45)	.0	(45)	.0	20,749	.0	.0	.0	93	02/25/2039	1.A FE
28416L-AC-6	EHGVT 21A C - RMBS		06/21/2022	Paydown		11,077	11,077	11,077	11,077	.0	1	.0	1	.0	11,078	.0	(1)	(1)	95	08/27/2035	2.B FE
29374A-AB-0	EFF 2019-1 A2 - ABS		05/20/2022	Paydown		90,830	90,830	91,866	100,104	.0	(9,274)	.0	(9,274)	.0	90,830	.0	.0	.0	20,393	10/21/2024	1.A FE
29374W-AB-2	EFF 2019-3 A2 - ABS		06/20/2022	Paydown		72,711	72,711	72,989	72,792	.0	(81)	.0	(81)	.0	72,711	.0	.0	.0	637	05/20/2025	1.A FE

STATEMENT AS OF JUNE 30, 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
30290Q-AG-3	FREMF 2012-K20 B - CMBS		04/25/2022	Paydown		1,630,000	1,630,000	1,689,915	1,638,683	.0	(8,683)	.0	(8,683)	.0	1,630,000	.0	.0	.0	21,477	.05/25/2045	1.A FM
30290T-AN-2	FREMF 2012-K21 B - CMBS		06/25/2022	Paydown		700,000	700,000	716,570	700,866	.0	(866)	.0	(866)	.0	700,000	.0	.0	.0	12,688	.07/25/2045	1.A FM
313700-UD-9	STACR 2018-HQA1 M2 - CMO/RMBS		06/27/2022	Paydown		12,446	12,446	12,540	.0	.0	(93)	.0	(93)	.0	12,446	.0	.0	.0	50	.09/25/2030	1.D
34533F-AD-3	FORDO 2019-A A3 - ABS		06/15/2022	Paydown		306,444	306,444	311,891	307,518	.0	(1,074)	.0	(1,074)	.0	306,444	.0	.0	.0	3,520	.09/15/2023	1.A FE
36262W-BL-9	GSMB5 21PJ8 B2 - CMO/RMBS		06/01/2022	Paydown		9,755	9,755	9,935	9,934	.0	(179)	.0	(179)	.0	9,755	.0	.0	.0	105	.01/25/2052	1.F FE
38021E-AA-2	GOAL 2010-1 NTS - ABS		05/25/2022	Paydown		120,121	120,121	118,992	118,777	.0	1,345	.0	1,345	.0	120,121	.0	.0	.0	622	.08/25/2048	1.A FE
411707-AK-8	HNGRY 2021-1 A2 - RMBS		06/20/2022	Paydown		2,500	2,500	2,525	2,524	.0	(24)	.0	(24)	.0	2,500	.0	.0	.0	36	.06/20/2051	2.B FE
429827-AY-4	HEF 2014-1 NTS - ABS		05/25/2022	Paydown		293,531	293,531	293,599	291,461	.0	2,070	.0	2,070	.0	293,531	.0	.0	.0	2,034	.05/25/2034	1.A FE
43283B-AC-7	HGVT 221D C - RMBS		06/20/2022	Paydown		22,847	22,847	22,844	.0	.0	.3	.0	.3	.0	22,847	.0	.0	.0	123	.06/20/2034	2.B FE
437300-AJ-5	HPA 211 E - CMBS		06/19/2022	Paydown		14,989	14,988	14,989	14,988	.0	.1	.0	.1	.0	14,989	.0	.0	.0	155	.09/19/2041	2.C FE
45783N-AA-5	INSTR 2021-1 A - RMBS		06/15/2022	Paydown		23,249	23,249	23,240	23,241	.0	.9	.0	.9	.0	23,249	.0	.0	.0	208	.02/16/2054	1.F FE
466365-AE-3	JACK 221 A22 - RMBS		05/25/2022	Paydown		3,500	3,500	3,500	.0	.0	.0	.0	.0	.0	3,500	.0	.0	.0	42	.02/26/2052	2.B FE
46638U-AO-0	JPMCC 2012-C8 A3 - CMBS		06/01/2022	Paydown		220,771	220,771	211,682	219,785	.0	.987	.0	.987	.0	220,771	.0	.0	.0	2,978	.10/17/2045	1.A FM
46653L-CG-9	JPMIT 20LTV2 B3 - CMO/RMBS		06/01/2022	Paydown		9,307	9,307	9,786	9,714	.0	(407)	.0	(407)	.0	9,307	.0	.0	.0	159	.11/25/2050	1.A
46654A-BZ-1	JPMIT 2110 B2 - CMO/RMBS		06/01/2022	Paydown		14,684	14,684	14,971	14,969	.0	(285)	.0	(285)	.0	14,684	.0	.0	.0	207	.12/25/2051	1.G FE
48305Q-AA-1	KAISER FOUNDATION HOSPITALS		04/01/2022	Maturity @ 100.00		385,000	385,000	391,243	385,228	.0	(228)	.0	(228)	.0	385,000	.0	.0	.0	6,738	.04/01/2022	1.D FE
55292R-AA-0	MAPSL 211 A - ABS		06/15/2022	Paydown		16,128	16,128	16,249	.0	.0	(115)	.0	(115)	.0	16,128	.0	.0	.0	169	.06/15/2046	1.F FE
585055-BS-4	MEDTRONIC INC		06/01/2022	Call @ 101.67		1,706,056	1,678,000	1,672,463	1,674,900	.0	626	.0	626	.0	1,675,526	.0	30,530	30,530	95,639	.03/15/2025	1.G FE
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS		06/01/2022	Paydown		13,107	13,107	13,209	13,154	.0	(47)	.0	(47)	.0	13,107	.0	.0	.0	220	.11/15/2052	1.A
61977K-AG-1	MOTEL 2021-MTL6 C - CMBS		06/16/2022	Paydown		428,911	428,911	428,911	428,911	.0	.0	.0	.0	.0	428,911	.0	.0	.0	5,224	.09/15/2038	1.G FE
61977K-AJ-5	MOTEL 2021-MTL6 D - CMBS		06/16/2022	Paydown		588,701	588,701	580,331	.0	.0	8,371	.0	8,371	.0	588,701	.0	.0	.0	7,305	.09/15/2038	2.C FE
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESELLSCHA	C	06/03/2022	INC.		2,493,432	2,400,000	2,400,000	.0	.0	.0	.0	.0	.0	2,400,000	.0	93,432	93,432	5,483	.05/23/2042	1.F FE
62917J-AC-4	NLT 211NV2 A3 - CMO/RMBS		06/01/2022	Paydown		25,005	25,005	25,005	25,004	.0	.0	.0	.0	.0	25,005	.0	.0	.0	154	.08/25/2056	1.F FE
631103-AF-5	NASDAQ INC		04/06/2022	Call @ 100.00		1,698,546	1,650,000	1,665,659	1,656,720	.0	(771)	.0	(771)	.0	1,655,949	.0	(5,949)	(5,949)	72,895	.06/01/2024	2.B FE
631709-AA-0	NCC 2017-II AL - CDO	C	04/15/2022	Paydown		8,642	8,642	8,642	.0	.0	.0	.0	.0	.0	8,642	.0	.0	.0	62	.01/15/2030	1.A FE
63940F-AB-3	NAVSL 2016-2 A2 - ABS		04/25/2022	Paydown		56,061	56,061	56,061	56,061	.0	.0	.0	.0	.0	56,061	.0	.0	.0	6,226	.06/25/2065	1.A FE
63943B-AA-1	NAVTR 21A A - ABS	C	06/15/2022	Paydown		16,429	16,429	16,428	.0	.0	.1	.0	.1	.0	16,429	.0	.0	.0	168	.11/15/2046	1.F FE
63943B-AB-9	NAVTR 211 B - ABS	C	06/15/2022	Paydown		17,857	17,857	17,827	17,827	.0	.30	.0	.30	.0	17,857	.0	.0	.0	235	.11/15/2046	2.B FE
65478N-AD-7	NAROT 2018-C A3 - ABS		06/15/2022	Paydown		92,639	92,639	92,621	92,579	.0	.60	.0	.60	.0	92,639	.0	.0	.0	15,707	.06/15/2023	1.A FE
68267D-AB-2	OMFIT 2019-1 B - ABS		06/14/2022	Paydown		521,155	521,155	521,888	.0	.0	(733)	.0	(733)	.0	521,155	.0	.0	.0	2,554	.02/14/2031	1.A FE
68268L-AC-1	OMFIT 2015-3 C - ABS		06/18/2022	Paydown		225,474	225,474	225,537	225,512	.0	(38)	.0	(38)	.0	225,474	.0	.0	.0	5,598	.11/18/2028	1.A FE
72703P-AC-7	PLNT 191 A2 - ABS		06/05/2022	Paydown		350	350	351	351	.0	(1)	.0	(1)	.0	350	.0	.0	.0	7	.12/05/2049	2.C FE
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICES PLC	C	05/24/2022	Call @ 100.00		1,300,000	1,300,000	1,298,778	1,299,877	.0	101	.0	101	.0	1,299,978	.0	22	22	12,865	.06/24/2022	1.G FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		06/25/2022	Paydown		28,291	28,291	28,291	.0	.0	.0	.0	.0	.0	28,291	.0	.0	.0	274	.03/27/2062	1.F FE
80290C-AE-4	SBCLN 2021-1 B - ABS		06/15/2022	Paydown		78,294	78,294	78,294	78,294	.0	.0	.0	.0	.0	78,294	.0	.0	.0	572	.12/15/2031	2.B FE
80290C-AS-3	SBCLN 22A B - ABS		06/15/2022	Paydown		21,812	21,812	21,812	.0	.0	.0	.0	.0	.0	21,812	.0	.0	.0	42	.05/17/2032	2.B FE
81761T-AG-0	SERV 211 A22 - RMBS		05/01/2022	Paydown		1,738	1,738	1,738	1,738	.0	.0	.0	.0	.0	1,738	.0	.0	.0	27	.07/30/2051	2.C FE
83438L-AB-7	SOLRR 211 B - ABS	C	06/20/2022	Paydown		14,572	14,572	14,572	.0	.0	.0	.0	.0	.0	14,572	.0	.0	.0	209	.10/15/2046	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		06/20/2022	Paydown		3,750	3,750	3,750	.0	.0	.0	.0	.0	.0	3,750	.0	.0	.0	41	.08/21/2051	2.B FE
85571R-AC-4	STAR 223 A3 - CMO/RMBS		06/25/2022	Paydown		32,940	32,940	32,210	.0	.0	731	.0	731	.0	32,940	.0	.0	.0	191	.03/25/2067	1.F FE
86803U-AC-5	SUNTORY HOLDINGS LTD	C	06/28/2022	Maturity @ 100.00		4,000,000	4,000,000	3,993,280	3,999,304	.0	696	.0	696	.0	4,000,000	.0	.0	.0	51,000	.06/28/2022	2.B FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		05/25/2022	Paydown		2,250	2,250	2,177	2,489	.0	73	.0	73	.0	2,250	.0	.0	.0	22	.08/25/2051	2.B FE
87342R-AJ-3	BELL 2021-1 A23 - RMBS		05/25/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	32	.08/25/2051	2.B FE
88315L-AL-2	TMCL 211 A - RMBS	C	06/20/2022	Paydown		17,200	17,200	17,195	17,305	.0	(105)	.0	(105)	.0	17,200	.0	.0	.0	120	.02/20/2046	1.F FE
88315L-AQ-1	TMCL 212 A - ABS	C	06/20/2022	Paydown		89,000	89,000	88,984	88,984	.0	.16	.0	.16	.0	89,000	.0	.0	.0	827	.04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	06/20/2022	Paydown		14,200	14,200	14,198	.0	.0	.2	.0	.2	.0	14,200	.0	.0	.0	115	.08/20/2046	1.F FE
88315L-AT-5	TMCL 2019-3 B - RMBS	C	06/20/2022	Paydown		40,000	40,000	39,981	39,982	.0	.18	.0	.18	.0	40,000	.0	.0	.0	406	.08/20/2046	2.B FE
89233M-AD-5	TAOT 2019-D A3 - ABS		06/15/2022	Paydown		244,413	244,413	245,597	244,726	.0	(313)	.0	(313)	.0	244,413	.0	.0	.0	1,930	.01/16/2024	1.A FE
89656G-AA-2	TBL 211 A - RMBS		06/19/2022	Paydown		11,089	11,089	11,088	.0	.0	.1	.0	.1	.0	11,089	.0	.0	.0	104	.07/19/2051	1.F FE
89680H-AE-2	TGF 211 A - RMBS		06/20/2022	Paydown		30,812	30,813	30,754	30,756	.0	.57	.0	.57	.0	30,813	.0	.0	.0	239	.03/20/2046	1.F FE
90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		06/01/2022	Paydown		39,713	40,904	40,904	.0	.0	(575)	.0	(575)	.0	39,713	.0	.0	.0	570	.04/17/2052	1.A
90352J-AA-1	UBS GROUP AG	C	05/24/2022	Call @ 100.00		3,425,000	3,425,000	3,453,917	3,429,003	.0	(3,988)	.0	(3,988)	.0	3,425,015	.0	(15)	(15)	59,783	.05/23/2023	1.G FE
904678-AA-7	UNICREDIT SPA	C	04/12/2022	Maturity @ 100.00		4,400,000	4,400,000	4,387,610	4,399,253	.0	747	.0	747	.0	4,400,000	.0	.0	.0	82,500	.04/12/2022	2.B FE

STATEMENT AS OF JUNE 30, 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
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS		06/01/2022	Paydown		31,182	31,182	31,181	31,181	.0	.1	.0	.1	.0	31,182	.0	.0	.0	.180	07/26/2066	1.G FE
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		06/01/2022	Paydown		40,837	40,837	40,837	40,838	.0	(.1)	.0	(.1)	.0	40,837	.0	.0	.0	.216	09/25/2066	1.F FE
92538N-AC-1	VERUS 224 A3 - CMO/RMBS		06/01/2022	Paydown		67,245	67,245	66,454	.0	.0	.791	.0	.791	.0	67,245	.0	.0	.0	.386	04/25/2067	1.F FE
92869B-AE-2	VALET 2018-2 A4 - ABS		05/20/2022	Paydown		3,242,274	3,242,274	3,354,360	3,271,526	.0	(29,252)	.0	(29,252)	.0	3,242,274	.0	.0	.0	.43,988	02/20/2025	1.A FE
92930R-BB-7	WFRBS 2012-C9 A3 - CMBS		06/01/2022	Paydown		155,696	155,696	150,807	155,071	.0	.625	.0	.625	.0	155,696	.0	.0	.0	.1,966	11/17/2045	1.A FM
92936T-AB-8	WFRBS 2012-C7 A2 - CMBS		05/17/2022	Paydown		303,843	303,843	307,475	303,665	.0	.178	.0	.178	.0	303,843	.0	.0	.0	.3,977	06/16/2045	1.A FM
92936Y-AC-5	WFRBS 2012-C8 A3 - CMBS		06/17/2022	Paydown		312,955	312,955	305,119	312,083	.0	.872	.0	.872	.0	312,955	.0	.0	.0	.3,346	08/17/2045	1.A FM
95001L-AT-9	WFCM 2016-C43 A3 - CMBS		06/01/2022	Paydown		505,065	505,065	567,470	556,869	.0	(51,805)	.0	(51,805)	.0	505,065	.0	.0	.0	.17,777	03/17/2051	1.A
95003A-BH-6	WFMS 211 B2 - CMO/RMBS		06/25/2022	Paydown		2,711	1,805	1,805	1,805	.0	.906	.0	.906	.0	2,711	.0	.0	.0	.20	12/26/2050	1.A
95058X-AL-2	WEN 211 A21 - RMBS		06/15/2022	Paydown		350	350	359	359	.0	(.9)	.0	(.9)	.0	350	.0	.0	.0	.5	06/15/2051	2.B FE
98162G-AF-9	WOLS 2019-B B - ABS		05/15/2022	Paydown		890,000	890,000	889,873	889,987	.0	.13	.0	.13	.0	890,000	.0	.0	.0	.6,723	02/18/2025	1.C FE
P00173-AA-5	ATLANTICA TRANSMISSION SUR SA	D	04/30/2022	Paydown		2,556	2,556	3,118	3,070	.0	(514)	.0	(514)	.0	2,556	.0	.0	.0	.88	04/30/2043	2.B FE
P09252-AM-2	BANCO DE BOGOTA SA	D	04/06/2022	Not Available		466,648	490,000	469,209	503,348	3,449	(660)	.36,879	(34,091)	.0	469,257	.0	(2,609)	(2,609)	.18,222	08/03/2027	3.A FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					43,654,888	43,495,515	43,680,930	39,744,052	3,449	(90,220)	51,275	(138,047)	.0	43,447,543	.0	158,798	158,798	790,220	XXX	XXX
000000-00-0	Stonewall Intermediate Holdco, Inc. - Cl		03/15/2022	Call @ 100.00		1,023,399	1,023,399	1,023,399	1,023,399	.0	.0	.0	.0	.0	1,023,399	.0	.0	.0	.11,442	07/31/2025	3.C PL
000000-00-0	BCM One, Inc. - Revolving Credit		04/29/2022	Call @ 100.00		12,871	12,871	12,871	12,871	.0	.0	.0	.0	.0	12,871	.0	.0	.0	.391	11/17/2027	3.A PL
000000-00-0	BCM One, Inc. - Delayed Draw Term Loan		05/03/2022	Call @ 100.00		2,950	2,950	2,950	.0	.0	.0	.0	.0	.0	2,950	.0	.0	.0	.161	11/17/2027	3.A PL
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		06/30/2022	Call @ 100.00		2,620	2,620	2,620	2,620	.0	.0	.0	.0	.0	2,620	.0	.0	.0	.41	06/29/2024	2.A PL
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		06/30/2022	Call @ 100.00		748	748	748	748	.0	.0	.0	.0	.0	748	.0	.0	.0	.12	06/29/2024	2.A PL
04368#-AD-8	Asgard Buyer, LLC - First Amendment Term		06/30/2022	Call @ 100.00		1,475	1,475	1,475	1,475	.0	.0	.0	.0	.0	1,475	.0	.0	.0	.43	03/01/2027	2.B PL
04368#-AE-6	ASGARD BUYER LLC		06/30/2022	Call @ 100.00		298	298	298	298	.0	.0	.0	.0	.0	298	.0	.0	.0	.13	03/01/2027	2.B PL
04575X-AC-8	ASSOCIATED PATHOLOGISTS, LLC		05/12/2022	Call @ 100.00		62,361	62,361	61,737	61,890	.0	.75	.0	.75	.0	61,966	.0	.395	.395	.1,322	05/01/2024	2.B PL
04575X-AD-6	ASSOCIATED PATHOLOGISTS, LLC		05/12/2022	Call @ 100.00		54,848	54,848	54,300	54,420	.0	.49	.0	.49	.0	54,468	.0	.380	.380	.1,549	05/01/2025	2.B PL
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		05/11/2022	Call @ 100.00		23,582	23,582	23,582	23,582	.0	.0	.0	.0	.0	23,582	.0	.0	.0	.369	07/27/2026	2.C PL
05622*-AC-1	BCM One, Inc. - Initial Term Loan		03/31/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(.41)	11/17/2027	3.A PL
05622*-AC-1	BCM One, Inc. - Initial Term Loan		06/30/2022	Call @ 100.00		2,950	2,950	2,950	2,950	.0	.0	.0	.0	.0	2,950	.0	.0	.0	.0	.11/17/2027	3.A PL
08658D-AF-6	BESTOP, INC.		06/30/2022	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		06/30/2022	Call @ 100.00		2,168	2,168	2,146	2,146	.33	(.2)	.0	.31	.0	2,177	.0	(.9)	(.9)	.29	09/17/2024	3.C PL
10153K-AC-3	Boulder Scientific Company, LLC -Initial		04/01/2022	Call @ 100.00		1,662	1,662	1,645	1,648	.0	.1	.0	.1	.0	1,649	.0	.13	.13	.22	12/28/2025	2.C PL
10153K-AD-1	Boulder Scientific Company, LLC - DDTL		06/22/2022	Various		35,268	35,268	33,388	33,388	.0	.222	.0	.222	.0	33,610	.0	1,658	1,658	3,390	12/28/2025	2.C PL
12738X-AC-5	Cadent, LLC - Term Loan		05/02/2022	Call @ 100.00		23,669	23,669	23,550	23,550	.40	.16	.0	.55	.0	23,606	.0	.63	.63	.469	09/11/2023	4.C PL
12751#-AA-2	CPC Millennium Acquisition LLC - Revolvi		04/29/2022	Call @ 100.00		97,392	97,392	97,392	.0	.0	.0	.0	.0	.0	97,392	.0	.0	.0	.0	.11/30/2026	2.C PL
12751#-AB-0	CPC Millennium Acquisition LLC - Intial		06/30/2022	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
15706U-AC-2	Certified Power, Inc - Term Loan		05/06/2022	Call @ 100.00		15,022	15,022	14,910	14,910	.45	.19	.0	.64	.0	14,974	.0	.49	.49	.213	03/20/2023	4.B PL
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		06/30/2022	Call @ 100.00		2,386	2,386	2,362	2,284	.91	.2	.0	.93	.0	2,377	.0	.8	.8	.61	11/13/2024	4.A PL
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter		06/30/2022	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		05/06/2022	Call @ 100.00		76,849	76,849	76,081	73,391	2,850	.80	.0	2,909	.0	76,300	.0	.549	.549	.908	08/02/2025	4.B PL
29916C-AC-9	EVANS FOOD GROUP LTD.		03/01/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(.166)	08/02/2025	4.B
29916C-AC-9	EVANS FOOD GROUP LTD.		05/06/2022	Call @ 100.00		46,833	46,833	46,833	.0	.0	.0	.0	.0	.0	46,833	.0	.0	.0	.600	08/02/2025	4.B PL
33841#-AA-0	Flagship Intermediate Holdco, LLC - Dela		03/31/2022	Call @ 100.00		2,547	2,547	2,547	2,547	.0	.0	.0	.0	.0	2,547	.0	.0	.0	.6	08/09/2027	3.C PL
34960#-AA-1	Fortis Payment Systems, LLC - Amendment		06/30/2022	Call @ 100.00		.870	.870	.870	.870	.0	.0	.0	.0	.0	.870	.0	.0	.0	.14	02/13/2026	3.B PL
34960#-AB-9	Fortis Payment Systems, LLC - Amendment		06/30/2022	Call @ 100.00		2,702	2,702	2,702	2,702	.0	.0	.0	.0	.0	2,702	.0	.0	.0	.44	02/13/2026	3.B PL
38120#-AA-9	Golden State Dermatology Managment, LLC		06/30/2022	Call @ 100.00		2,614	2,614	2,614	2,614	.0	.0	.0	.0	.0	2,614	.0	.0	.0	.76	04/13/2024	2.C PL
38120#-AB-7	Golden State Dermatology Managment, LLC		06/30/2022	Call @ 100.00		583	583	583	583	.0	.0	.0	.0	.0	583	.0	.0	.0	.10	04/13/2024	2.C PL
38120#-AC-5	C.P. Converters, Inc. - Tenth Amendment		05/24/2022	Call @ 100.00		20,388	20,388	20,388	20,388	.0	.0	.0	.0	.0	20,388	.0	.0	.0	.591	06/18/2023	2.C PL
421933-B#-8	HEALTH MANAGEMENT ASSOCIATES INC.		04/01/2022	Call @ 100.00		3,301	3,301	3,301	3,301	.0	.0	.0	.0	.0	3,301	.0	.0	.0	.98	09/24/2026	2.C PL
45619#-AB-2	INDUSTRIAL LABELS ACQUISITIONS INC.		06/30/2022	Call @ 100.00		5,576	5,576	5,576	5,576	.0	.0	.0	.0	.0	5,576	.0	.0	.0	.87	06/30/2027	3.A PL
51945#-AB-3	Lavie Group, Inc. - Initial Term Loan		06/30/2022	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		06/30/2022	Call @ 100.00		384	384	376	377	.1	.1	.0	.2	.0	379	.0	.5	.5	.10	10/31/2024	3.B PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		06/23/2022	Call @ 100.00		20,837	20,837	20,837	14,345	.18	.51	.0	.69	.0	20,572	.0	.265	.265	.420	10/31/2024	3.C PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		06/30/2022	Call @ 100.00		128	128	128	126	.1	.0	.0	.1	.0	127	.0	.1	.1	.3	10/31/2024	3.B PL
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te		06/30/2022	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
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term		06/30/2022	Call @ 100.00		376	376	376	376	.0	.0	.0	.0	.0	376	.0	.0	.0	.15	10/19/2027	2.C PL
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen		06/30/2022	Call @ 100.00		2,063	2,063	2,063	2,063	.0	.0	.0	.0	.0	2,063	.0	.0	.0	.68	03/19/2027	3.A PL

STATEMENT AS OF JUNE 30, 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
694310-AB-8	PF, LLC - Term A Loan		03/31/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.35	12/15/2026	3.A PL
694310-AB-8	PF, LLC - Term A Loan		06/30/2022	Call @ 100.00		3,748	3,748	3,748	.0	.0	.0	.0	.0	.0	3,748	.0	.0	.0	.46	12/15/2026	3.A PL
70614#-AB-3	Peloton Echelon LLC - Term Loan		06/30/2022	Call @ 100.00		1,081	1,081	1,081	1,081	.0	.0	.0	.0	.0	1,081	.0	.0	.0	.31	12/04/2025	2.B PL
70614#-AC-1	Peloton Echelon LLC - Delayed Draw Tem L		06/30/2022	Call @ 100.00		1,149	1,149	1,149	1,149	.0	.0	.0	.0	.0	1,149	.0	.0	.0	.33	12/04/2025	2.B PL
74056T-AB-0	Premier Research Acquisition Corp. - Ini		06/30/2022	Call @ 100.00		1,556	1,540	1,525	1,540	20	.2	.0	.22	.0	1,547	.0	.9	.9	.34	07/25/2024	4.B
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		02/25/2022	Adjustment		7,826	7,826	7,826	7,826	.0	.0	.0	.0	.0	7,826	.0	.0	.0	(14)	03/06/2025	3.A PL
75989#-AA-1	Rensa Filtration, Inc. - Term Loan		03/31/2022	Call @ 100.00		4,076	4,076	4,076	4,076	.0	.0	.0	.0	.0	4,076	.0	.0	.0	.66	07/30/2026	3.A PL
75989#-AA-1	Rensa Filtration, Inc. - Term Loan		06/01/2022	Call @ 100.00		4,076	4,076	4,076	4,076	.0	.0	.0	.0	.0	4,076	.0	.0	.0	.134	07/30/2026	3.A PL
76118S-AF-4	Resolute Industrial, LLC - Initial Term		03/31/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	03/07/2025	4.B PL
76118S-AF-4	Resolute Industrial, LLC - Initial Term		06/30/2022	Call @ 100.00		1,218	1,218	1,193	1,193	.6	.3	.0	.8	.0	1,202	.0	.16	.16	.18	03/07/2025	4.B
875460-AA-4	Tangent Technologies Acquisition, LLC -		03/31/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	11/30/2027	4.C
875460-AB-2	Tangent Technologies Acquisition, LLC -		05/31/2022	Call @ 100.00		110,260	110,259	110,259	50,635	1,432	.0	.0	1,432	.0	110,259	.0	.1	.1	1,359	11/30/2026	4.B
90353C-AE-7	UBEO, LLC - Tranche B Term Loan		06/30/2022	Call @ 100.00		2,241	2,241	2,241	2,216	.9	.3	.0	.12	.0	2,228	.0	.13	.13	.29	04/03/2024	4.C PL
903810-AB-4	US Fertility Enterprises, LLC - Initial		06/30/2022	Call @ 100.00		2,542	2,542	2,542	.0	.0	.0	.0	.0	.0	2,542	.0	.0	.0	.0	12/21/2027	1.6 PL
91727J-AC-3	Urology Management Holdings, Inc. - Dela		06/30/2022	Call @ 100.00		2,315	2,315	2,315	2,315	.0	.0	.0	.0	.0	2,315	.0	.0	.0	.17	06/15/2026	2.B PL
91727J-AD-1	Urology Management Holdings, Inc. - Term		06/30/2022	Call @ 100.00		3,250	3,250	3,250	3,203	.0	.4	.0	.4	.0	3,207	.0	.43	.43	.51	06/15/2026	2.B PL
91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa		06/30/2022	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.A PL
91863F-AF-6	Vaco Holdings, LLC Revolving Credit		01/20/2022			.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(99)	11/09/2022	3.B
97143*-AA-2	Wilmar, LLC - Revolving Loan		04/12/2022	Call @ 100.00		42,974	42,974	42,974	.0	.0	.0	.0	.0	.0	42,974	.0	.0	.0	.216	12/30/2027	2.B PL
97143*-AB-0	Wilmar, LLC - Initial Term Loan		04/06/2022	Call @ 100.00		2,328	2,328	2,328	.0	.0	.0	.0	.0	.0	2,328	.0	.0	.0	.32	12/30/2027	2.B PL
97143*-AB-0	Wilmar, LLC - Initial Term Loan		06/30/2022	Call @ 100.00		2,328	2,328	2,328	.0	.0	.0	.0	.0	.0	2,328	.0	.0	.0	.32	12/30/2027	2.B PL
98157*-AA-3	Worldwide Clinical Trials Holdings, Inc.		06/30/2022	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
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,767,751	1,767,750	1,765,409	1,489,748	4,746	504	0	5,250	0	1,764,293	0	3,458	3,458	24,778	XXX	XXX
2509999997. Total - Bonds - Part 4						60,503,868	60,492,898	61,201,337	57,068,474	233,635	(677,124)	350,472	(793,960)	0	60,385,347	0	69,974	69,974	944,882	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						60,503,868	60,492,898	61,201,337	57,068,474	233,635	(677,124)	350,472	(793,960)	0	60,385,347	0	69,974	69,974	944,882	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
313380-10-6	Federal Home Loan Bank of Pittsburgh		04/06/2022	Federal Home Loan Bank of Pittsburgh	16,000,000	16,000		16,000	16,000	.0	.0	.0	.0	.0	16,000	.0	.0	.0	.0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						16,000	XXX	16,000	16,000	0	0	0	0	0	16,000	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						16,000	XXX	16,000	16,000	0	0	0	0	0	16,000	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						16,000	XXX	16,000	16,000	0	0	0	0	0	16,000	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						16,000	XXX	16,000	16,000	0	0	0	0	0	16,000	0	0	0	0	XXX	XXX
6009999999 - Totals						60,519,868	XXX	61,217,337	57,084,474	233,635	(677,124)	350,472	(793,960)	0	60,401,347	0	69,974	69,974	944,882	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	139,543	(1,475,050)	714,996	.XXX.
Citizens Bank ..... Rhode Island .....	.0	0.000	0	0	84,252,879	141,495,884	47,231,061	.XXX.
Barrington Bank ..... Illinois .....	.0	0.000	0	0	1,031,922	1,032,134	1,032,572	.XXX.
U.S. Bank ..... Ohio .....	.0	0.005	0	0	2,500,627	2,500,638	2,500,649	.XXX.
Huntington National Bank ..... Ohio .....	.0	0.009	62	0	2,471,056	2,471,074	2,471,091	.XXX.
KeyBank ..... Ohio .....	.0	0.100	0	0	2,499,388	2,499,600	2,499,806	.XXX.
0199998. Deposits in ... 9 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	2	2,901,734	2,926,367	2,931,710	XXX
0199999. Totals - Open Depositories	XXX	XXX	62	2	95,797,149	151,450,647	59,381,885	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	62	2	95,797,149	151,450,647	59,381,885	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	62	2	95,797,149	151,450,647	59,381,885	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]