



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 (Street and Number) Radnor, PA, US 19087 (City or Town, State, Country and Zip Code) 877-673-8190 (Area Code) (Telephone Number)

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

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

Internet Website Address www.essent.us

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

OFFICERS

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

President Christopher Gerard Curran # 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 Anu Karna #

Douglas John Pauls

State of Pennsylvania SS:

County of Philadelphia

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

Christopher Gerard Curran President

Mary Lourdes Gibbons SVP/CLO/Secretary

David Bruce Weinstock CAO/Interim CFO

Subscribed and sworn to before me this 7th day of November 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

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

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	3,048,937,636		3,048,937,636	3,034,059,987
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	868,242	227,742	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 (\$59,026,443), cash equivalents (\$50,765,507) and short-term investments (\$1,014,068)	110,806,017		110,806,017	174,795,037
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	146,714,962	0	146,714,962	81,389,854
9. Receivables for securities	1,110,061		1,110,061	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)	3,308,436,918	227,742	3,308,209,176	3,290,908,968
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	21,194,531		21,194,531	18,855,613
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	40,296,792		40,296,792	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	49,047,039	20,313,875	28,733,164	25,958,463
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	3,740,000	3,107,894	632,106	692,485
21. Furniture and equipment, including health care delivery assets (\$)	1,126,626	1,126,626	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	257,768		257,768	55,900
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	83,775,936	83,350,936	425,000	425,000
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,507,875,610	108,127,073	3,399,748,537	3,374,858,531
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	3,507,875,610	108,127,073	3,399,748,537	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	83,350,936	83,350,936	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)	83,775,936	83,350,936	425,000	425,000

STATEMENT AS OF SEPTEMBER 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 \$41,932,012)	141,600,432	276,244,439
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	1,250,490	1,746,954
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	34,349,160	35,775,327
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	729,869	1,394,618
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))	9,222,107	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 \$48,659,400 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)	120,753,702	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)	68,225,819	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	3,119	40,087
16. Provision for reinsurance (including \$ certified)		0
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	3,048,095	4,366,288
20. Derivatives	0	0
21. Payable for securities	6,589,799	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	1,990,536,264	1,792,671,074
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,376,308,856	2,330,992,212
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	2,376,308,856	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)	318,129,681	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)	1,023,439,681	1,043,866,319
38. Totals (Page 2, Line 28, Col. 3)	3,399,748,537	3,374,858,531
DETAILS OF WRITE-INS		
2501. Contingency reserve	1,990,536,264	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)	1,990,536,264	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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$653,886,374)	669,857,964	703,553,906	935,906,891
1.2 Assumed (written \$)			0
1.3 Ceded (written \$249,408,638)	250,600,314	256,210,071	342,468,430
1.4 Net (written \$404,477,736)	419,257,650	447,343,835	593,438,461
DEDUCTIONS:			
2. Losses incurred (current accident year \$41,971,199):			
2.1 Direct	(189,783,774)	43,726,992	39,733,532
2.2 Assumed			0
2.3 Ceded	(57,597,584)	19,641,496	18,515,344
2.4 Net	(132,186,190)	24,085,496	21,218,188
3. Loss adjustment expenses incurred	(358,186)	(1,249,506)	(1,576,715)
4. Other underwriting expenses incurred	69,351,838	70,762,346	93,096,933
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	(63,192,538)	93,598,336	112,738,406
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	482,450,188	353,745,499	480,700,055
INVESTMENT INCOME			
9. Net investment income earned	65,715,951	47,779,028	65,076,189
10. Net realized capital gains (losses) less capital gains tax of \$904,251	3,268,573	64,159	76,380
11. Net investment gain (loss) (Lines 9 + 10)	68,984,524	47,843,187	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	3,937,500	4,841,566	6,355,387
15. Total other income (Lines 12 through 14)	3,937,500	4,841,566	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)	555,372,212	406,430,252	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)	555,372,212	406,430,252	552,208,011
19. Federal and foreign income taxes incurred	75,983,684	41,776,579	54,556,435
20. Net income (Line 18 minus Line 19)(to Line 22)	479,388,528	364,653,673	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)	479,388,528	364,653,673	497,651,576
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$	23,102,239	32,938,555	37,591,328
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	2,927,857	3,132,433	(9,511,696)
27. Change in nonadmitted assets	(67,980,072)	1,581,224	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	(260,000,000)	(147,208,031)	(247,208,031)
36. Change in treasury stock			0
37. Aggregate write-ins for gains and losses in surplus	(197,865,190)	(221,642,031)	(292,889,506)
38. Change in surplus as regards policyholders (Lines 22 through 37)	(20,426,638)	33,455,823	(5,012,066)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,023,439,681	1,082,334,208	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	3,937,500	4,841,566	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)	3,937,500	4,841,566	6,355,387
3701. Increase in contingency reserves	(197,865,190)	(221,642,031)	(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)	(197,865,190)	(221,642,031)	(292,889,506)

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

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	396,229,404	420,909,344	552,661,763
2. Net investment income	65,770,920	62,228,559	83,447,272
3. Miscellaneous income	3,937,500	4,832,112	6,445,933
4. Total (Lines 1 to 3)	465,937,824	487,970,015	642,554,968
5. Benefit and loss related payments	2,457,817	3,164,332	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	71,354,874	75,403,670	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)	69,521,492	33,559,335	50,015,671
10. Total (Lines 5 through 9)	143,334,183	112,127,337	150,145,223
11. Net cash from operations (Line 4 minus Line 10)	322,603,641	375,842,678	492,409,745
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	388,662,531	279,985,641	634,252,964
12.2 Stocks	16,000	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	342,805	1,743,912	2,017,422
12.5 Other invested assets	8,417,905	64,354,626	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	25,565,714	1,641,428
12.8 Total investment proceeds (Lines 12.1 to 12.7)	397,439,241	371,649,893	718,251,594
13. Cost of investments acquired (long-term only):			
13.1 Bonds	408,771,875	788,541,611	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	39,901,047	28,308,478	37,487,189
13.6 Miscellaneous applications	1,737,356	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	450,753,083	818,147,159	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)	(53,313,842)	(446,497,266)	(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	260,000,000	147,208,031	247,208,031
16.6 Other cash provided (applied)	(73,278,819)	(1,977,957)	(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)	(333,278,819)	(149,185,988)	(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)	(63,989,020)	(219,840,576)	(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)	110,806,017	181,141,728	174,795,037

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

--	--	--	--

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	\$ 479,388,528	\$ 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	\$ 479,388,528	\$ 497,651,576
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,023,439,681	\$ 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	\$ 1,023,439,681	\$ 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	1,562,178	105,403	1,456,775
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	1,562,178	105,403	1,456,775
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		\$ 119,799	

- (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: \$67,969,974
2. 12 Months or longer: \$30,822,010

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: \$736,138,032
2. 12 Months or longer: \$204,033,863

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

NOTES TO FINANCIAL STATEMENTS

- 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 September 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, on June 23, 2022, Essent Guaranty paid to Essent US Holdings, Inc. a \$100 million dividend, and on September 28, 2022, Essent Guaranty paid to Essent US Holdings, Inc. a \$60 million dividend.
- C. - N.

No significant change from year-end 2021.

11. **Debt**

- A.

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

FHLB (Federal Home Loan Bank) Agreements

(1)

In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the “FHLBank”). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as \$849,937,134. The Company calculated this amount as 25% of admitted assets as of September 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 | \$849,937,134 | XXX | XXX |
- 6.2

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			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3	4	5	6
			Less than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	\$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 September 30, 2022.
- (4) The Company has not borrowed any funds from the FHLB as of September 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 September 30, 2022:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All Other Governments	\$ —	\$ 433,863	\$ —	\$ 433,863
Industrial & Miscellaneous	—	8,121,709	—	8,121,709
Bank Loans Unaffiliated	—	16,208,060	—	16,208,060
Total Bonds	—	24,763,632	—	24,763,632
Cash Equivalents				
Exempt Money Market Mutual Funds	\$ 8,661,162	\$ —	\$ —	\$ 8,661,162
Other Money Market Mutual Funds	42,104,344	—	—	42,104,344
Total Cash Equivalents	50,765,506	—	—	50,765,506
Total Assets at Fair Value	\$ 50,765,506	\$ 24,763,632	\$ —	\$ 75,529,138

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

September 30, 2022

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial Assets:						
Bonds	\$2,755,000,371	\$3,048,937,636	\$ 481,260,971	\$2,273,739,400	\$ —	\$ —
Cash equivalents	50,765,506	50,765,506	50,765,506	—	—	—
Common stocks	640,500	640,500	—	640,500	—	—
Short-term investments	1,024,786	1,014,068	1,024,786	—	—	—

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	\$ 2,226,205,190
c. ILS Contracts as Counterparty		\$ —
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		\$ —
b. ILS Contracts as Ceding Insurer		\$ —
c. ILS Contracts as Counterparty		\$ —

- H. No significant change from year-end 2021.

22. Events Subsequent

The Company has considered subsequent events through November 7, 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 September 30, 2022, \$2,520,507 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$99,754,688 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$175,716,198 favorable prior-year development during the period of December 31, 2021 to September 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 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

NOTES TO FINANCIAL STATEMENTS

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 nine months ended September 30, 2022. As of September 30, 2022, approximately 98% of the Early COVID Defaults had cured. Due to the level of Early COVID Defaults remaining in the default inventory, as of September 30, 2022, we resumed reserving for the Early COVID Defaults using our normal reserve methodology. The transition of defaults to foreclosure or claim has not returned to pre-pandemic levels. As a result, the level of defaults in the default inventory that have missed twelve or more payments is above pre-pandemic levels.

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

In September 2022, Hurricane Ian made landfall in Florida and caused property damage in certain counties. We expect to experience increased defaults in these areas beginning in the fourth quarter of 2022. We are currently unable to estimate how many claims we ultimately may have to pay associated with any defaults in the hurricane impacted areas. There are many factors contributing to the uncertainty surrounding these insured loans. Under our master policy, loan servicers are not required to notify us of a default until the borrower has missed two consecutive minimum payments. Also, the level of damage being reported in these areas varies significantly from region to region. Further, under our master policy, our exposure may be limited on hurricane-related claims. For example, we are permitted to exclude a claim entirely where damage to the property underlying a mortgage was the proximate cause of the default and adjust a claim where the property underlying a mortgage in default is subject to unrestored physical damage. These events have not materially affected our reserves as of September 30, 2022. The impact on our reserves in future periods will be dependent upon the amount of delinquent notices received from loan servicers and our expectations for the amount of ultimate losses on these delinquencies.

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 SEPTEMBER 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 [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

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

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

Yes [☒] No [☐]
- 3.5

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

0001448893
- 4.1

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

Yes [☐] No [☒]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

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

If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]
- 6.1

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

12/31/2018
- 6.2

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

12/31/2018
- 6.3

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

05/18/2020
- 6.4

By what department or departments?
Pennsylvania Insurance Department
- 6.5

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

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

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

Yes [☐] No [☒]
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes ☒ No ☐
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes ☒ No ☐
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
Essent's Code of Business Conduct and Ethics was amended in August 2022 to address changes in the law regarding workers' rights.
- 9.3

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

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☒ No ☐
- 10.2

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

\$0

INVESTMENT

- 11.1

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

Yes ☐ No ☒
- 11.2

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

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

\$0
13.

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

\$0
- 14.1

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

Yes ☒ No ☐
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$229,414	\$227,742
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	\$227,742
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes ☐ No ☒
- 15.2

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

Yes ☐ No ☐ N/A ☐
16.

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

16.1

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

\$0

16.2

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

\$0

16.3

Total payable for securities lending reported on the liability page.

\$0

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Goldman Sachs Asset Management, L.P.	U.....
Wellington Management Company, LLP	U.....
Loomis, Sayles & Company, L.P.	U.....
Paul Stephen Borgia	I.....
Joseph James Manion, Jr.	I.....

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

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	DS.....
106595	Wellington Management Company, LLP	549300YHP12TEZNL CX41	SEC	DS.....
103577	Loomis, Sayles & Company, L.P.	J1ZPN2RX3UMNOY1D1313	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]
- 7.2

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 []

SCHEDULE F - CEDED REINSURANCE

[illegible]

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

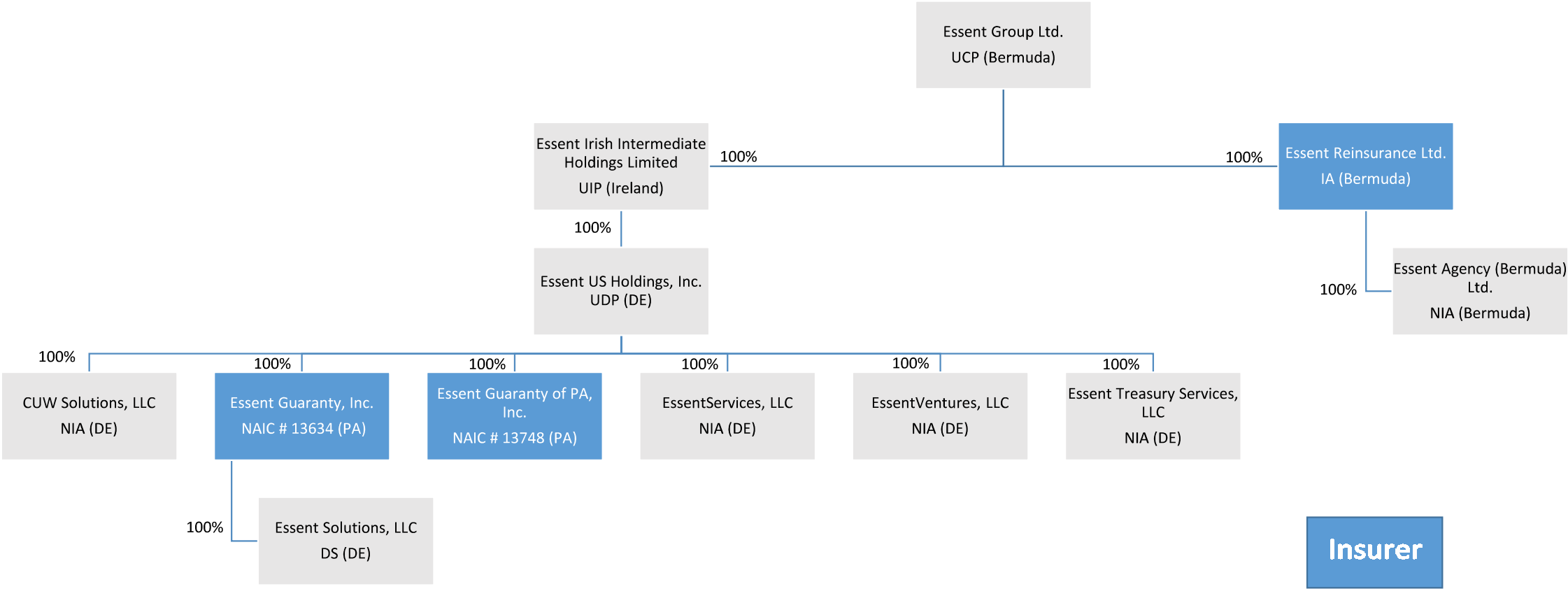
Current Year to Date - Allocated by States and Territories

			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
States, etc.			(a)	To Date	To Date	To Date	To Date	To Date	To Date
1.	Alabama	AL	L	6,922,398	6,774,909	175,391	70,463	2,287,067	3,142,040
2.	Alaska	AK	L	1,823,540	2,342,490	64,501	26,447	1,078,381	1,563,461
3.	Arizona	AZ	L	22,127,282	22,856,748		121	4,318,593	8,824,094
4.	Arkansas	AR	L	8,081,408	8,698,421	38,915	42,011	1,512,476	2,708,369
5.	California	CA	L	73,850,179	72,226,070	62,576	111,221	36,713,691	75,208,884
6.	Colorado	CO	L	24,017,094	23,839,237	(31,662)		4,804,172	10,681,412
7.	Connecticut	CT	L	6,665,189	7,186,526	78,495	19,439	2,853,292	5,077,488
8.	Delaware	DE	L	1,986,348	2,022,529			792,065	956,150
9.	District of Columbia	DC	L	1,450,815	1,280,827			1,179,339	1,553,504
10.	Florida	FL	L	71,867,181	68,642,933	66,200	612,990	20,349,995	48,006,840
11.	Georgia	GA	L	21,880,686	21,042,034	90,193	33,101	7,036,378	14,058,252
12.	Hawaii	HI	L	1,498,799	2,073,498		26,328	938,198	2,275,788
13.	Idaho	ID	L	5,505,284	4,990,647		47,883	496,868	1,147,365
14.	Illinois	IL	L	21,665,885	22,069,438	654,321	816,105	8,682,149	13,392,181
15.	Indiana	IN	L	9,544,969	9,145,507	41,639	116,157	2,591,727	3,651,690
16.	Iowa	IA	L	3,515,778	3,901,621	106,251	154,513	1,089,332	1,346,790
17.	Kansas	KS	L	3,112,481	2,993,582	10,856	55,005	663,676	1,390,097
18.	Kentucky	KY	L	5,587,857	5,449,858	62,297	31,509	1,426,654	2,239,409
19.	Louisiana	LA	L	7,640,666	7,230,405	142,326	119,860	3,263,348	5,015,331
20.	Maine	ME	L	1,489,606	1,554,062			608,030	708,533
21.	Maryland	MD	L	18,714,903	17,996,515	157,436	100,442	7,956,764	13,337,248
22.	Massachusetts	MA	L	9,026,581	9,124,990	5,333	(71,426)	3,641,582	6,141,626
23.	Michigan	MI	L	16,095,304	15,261,293	61,868	181,611	4,848,579	7,753,714
24.	Minnesota	MN	L	14,146,196	14,793,408	71,093	40,696	3,031,147	6,017,705
25.	Mississippi	MS	L	2,245,038	2,221,688	4,351	7,203	1,081,003	1,679,348
26.	Missouri	MO	L	10,362,859	10,234,285	125,341	50,463	1,931,260	3,005,295
27.	Montana	MT	L	1,420,776	1,496,652		37,634	287,552	710,572
28.	Nebraska	NE	L	2,917,501	3,116,308	57,659	46,190	462,627	1,142,397
29.	Nevada	NV	L	13,298,036	13,617,354		71,449	3,789,207	12,570,370
30.	New Hampshire	NH	L	2,196,945	2,283,689	42,667		587,172	994,848
31.	New Jersey	NJ	L	19,672,438	20,500,913	11,451	98,695	8,687,781	17,852,559
32.	New Mexico	NM	L	3,054,036	3,392,675		113,062	1,094,317	2,037,840
33.	New York	NY	L	16,847,311	17,671,345	100,485	111,729	10,392,968	18,831,552
34.	North Carolina	NC	L	17,489,827	18,302,734	26,155	63,660	3,994,541	7,678,803
35.	North Dakota	ND	L	799,108	745,628			493,453	575,667
36.	Ohio	OH	L	18,353,056	20,965,031	149,415	166,593	4,826,399	7,189,948
37.	Oklahoma	OK	L	7,062,947	7,099,808	87,302	186,144	2,333,383	3,488,705
38.	Oregon	OR	L	8,884,141	8,883,757			2,209,965	3,879,136
39.	Pennsylvania	PA	L	16,442,262	16,304,867	168,314	67,161	4,756,557	8,123,361
40.	Rhode Island	RI	L	1,223,535	1,307,549			470,914	620,525
41.	South Carolina	SC	L	9,031,838	9,596,727		(51,764)	2,636,089	4,800,186
42.	South Dakota	SD	L	776,930	833,965		122,861	149,765	259,934
43.	Tennessee	TN	L	11,481,881	10,368,771	31,644	15,480	1,951,623	4,295,793
44.	Texas	TX	L	72,554,242	71,498,583	420,025	344,583	21,915,359	44,589,896
45.	Utah	UT	L	11,224,920	10,467,953		91,070	2,811,298	3,847,823
46.	Vermont	VT	L	672,778	731,268			225,673	319,254
47.	Virginia	VA	L	18,314,360	17,592,623		81,354	4,634,013	9,991,896
48.	Washington	WA	L	20,107,006	24,646,412		19,206	4,409,296	9,992,712
49.	West Virginia	WV	L	1,422,549	1,543,187	110,001		329,835	662,418
50.	Wisconsin	WI	L	6,929,203	7,466,633	47,885	30,521	1,751,134	3,012,048
51.	Wyoming	WY	L	884,422	939,818		16,361	150,132	188,635
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		653,886,374	657,327,771	3,240,724	4,224,131	210,526,819	408,539,492
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 SEPTEMBER 30, 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire			0.0	0.0
2.1	Allied Lines			0.0	
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	669,857,964	(189,783,774)	(28.3)	6.2
8.	Ocean marine			0.0	0.0
9.	Inland marine			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability - claims-made			0.0	0.0
12.	Earthquake			0.0	0.0
13.1	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	669,857,964	(189,783,774)	(28.3)	6.2
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 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	226,110,453	653,886,374	657,327,771
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	226,110,453	653,886,374	657,327,771
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 SEPTEMBER 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	1,443		1,443	13,449		1,006	14,455	2,293	68	2,361											
2. 2020	182,595	13,643	196,238	854		854	46,563		3,480	50,043	(135,178)	(10,163)	(145,341)											
3. Subtotals 2020 + Prior	195,194	14,581	209,775	2,297	0	2,297	60,013	0	4,486	64,499	(132,885)	(10,095)	(142,980)											
4. 2021	63,524	4,692	68,216	224		224	32,812		2,444	35,256	(30,488)	(2,248)	(32,736)											
5. Subtotals 2021 + Prior	258,718	19,273	277,991	2,521	0	2,521	92,825	0	6,930	99,755	(163,373)	(12,343)	(175,716)											
6. 2022	XXX	XXX	XXX	XXX	76	76	XXX	40,147	2,949	43,096	XXX	XXX	XXX											
7. Totals	258,718	19,273	277,991	2,521	76	2,597	92,825	40,147	9,879	142,851	(163,373)	(12,343)	(175,716)											
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. (63.1)	2. (64.0)	3. (63.2)										
													Col. 13, Line 7 As a % of Col. 1 Line 8	4. (16.8)										

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.

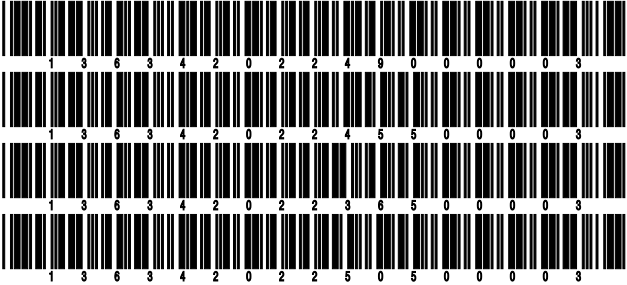
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	753,552
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	342,805	1,263,870
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals	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 paid and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	81,389,854	87,991,431
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	25,000,000	8,310,887
2.2 Additional investment made after acquisition	14,901,047	29,176,302
3. Capitalized deferred interest and other	0	
4. Accrual of discount	0	
5. Unrealized valuation increase (decrease)	33,841,966	37,772,036
6. Total gain (loss) on disposals	0	
7. Deduct amounts received on disposals	8,417,905	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)	146,714,962	81,389,854
12. Deduct total nonadmitted amounts	0	
13. Statement value at end of current period (Line 11 minus Line 12)	146,714,962	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	408,771,875	1,148,029,007
3. Accrual of discount	2,572,505	3,598,079
4. Unrealized valuation increase (decrease)	(1,583,611)	(218,747)
5. Total gain (loss) on disposals	11,581,469	116,518
6. Deduct consideration for bonds and stocks disposed of	388,791,091	635,789,951
7. Deduct amortization of premium	10,392,164	25,009,099
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	7,411,566	
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)	3,049,805,878	3,034,945,901
12. Deduct total nonadmitted amounts	227,742	229,414
13. Statement value at end of current period (Line 11 minus Line 12)	3,049,578,136	3,034,716,487

STATEMENT AS OF SEPTEMBER 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)	2,331,840,699	115,742,797	59,256,221	15,636,577	2,277,893,901	2,331,840,699	2,403,963,851	2,428,587,395
2. NAIC 2 (a)	643,895,078	1,796,887	7,370,010	(17,267,726)	582,390,384	643,895,078	621,054,229	609,575,569
3. NAIC 3 (a)	16,646,617	(1,456,938)	523,842	828,067	10,185,269	16,646,617	15,493,905	8,332,867
4. NAIC 4 (a)	10,484,722	22,324	1,040,301	(1,182,277)	8,467,220	10,484,722	8,284,468	8,471,998
5. NAIC 5 (a)	974,471	2,450	0	(974,471)	1,933,266	974,471	2,450	1,241,424
6. NAIC 6 (a)	0	0	0	1,152,802	1,057,700	0	1,152,802	
7. Total Bonds	3,003,841,587	116,107,520	68,190,375	(1,807,028)	2,881,927,740	3,003,841,587	3,049,951,704	3,056,209,253
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	3,003,841,587	116,107,520	68,190,375	(1,807,028)	2,881,927,740	3,003,841,587	3,049,951,704	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 \$1,000,987 ; NAIC 2 \$13,081 ; 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	1,014,068	xxx	1,012,659	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	9,825,124	22,174,220
3. Accrual of discount	18,313	4,586
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	2,868	(1,844)
6. Deduct consideration received on disposals	30,981,503	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)	1,014,068	22,149,266
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	1,014,068	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	650,661,366	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	699,226,090	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)	50,765,507	99,330,231
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	50,765,507	99,330,231

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 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									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP .....	.....	11/16/2018 .....	.....	0	1,044,953	0	3,462,857	9.600
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP .....	.....	12/29/2021 .....	.....	0	4,544,907	0	33,597,918	3.800
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp .....	.....	07/08/2022 .....	.....	25,000,000	5,589,860	0	37,060,775	0.900
2599999. Joint Venture Interests - Other - Unaffiliated												
								25,000,000	0	0	0	XXX
4899999. Total - Unaffiliated								25,000,000	5,589,860	0	37,060,775	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
.....
.....
.....
.....
.....
5099999 - Totals								25,000,000	5,589,860	0	37,060,775	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	09/29/2022	128,091	0	0	0	0	0	0	128,091	128,091	0	0	0	0
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP	12/29/2021	07/20/2022	296,935	0	0	0	0	0	0	296,935	296,935	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated													425,026	425,026	425,026	0	0	0	0
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019	09/30/2022	244,963	0	0	0	0	0	0	244,963	244,963	0	0	0	0
000000-00-0	U.S. Real Property Income Fund, L.P.	New York	NY	U.S. Real Property Income Fund Advisors, LLC	04/01/2019	08/23/2022	234,706	0	0	0	0	0	0	234,706	234,706	0	0	0	0
000000-00-0	Pretium Residential Real Estate Fund II, L.P.	New York	NJ	Pretium Partners, LLC	07/13/2018	08/03/2022	357,755	0	0	0	0	0	0	357,755	357,755	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							837,424	0	0	0	0	0	0	837,424	837,424	0	0	0	0
4899999. Total - Unaffiliated							1,262,450	0	0	0	0	0	0	1,262,450	1,262,450	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals								1,262,450	0	0	0	0	0	1,262,450	1,262,450	0	0	0	0

STATEMENT AS OF SEPTEMBER 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		09/13/2022	U.S. DEPARTMENT OF TREASURY		14,000,000	14,000,000	0	1
0109999999	Subtotal - Bonds - U.S. Governments					14,000,000	14,000,000	0	XXX
386138-L7-4	GRAND PRAIRIE TEX		08/05/2022	Raymond James		1,000,000	1,000,000	0	1.B FE
386138-L8-2	GRAND PRAIRIE TEX		08/05/2022	Raymond James		3,000,000	3,000,000	0	1.B FE
386138-L9-0	GRAND PRAIRIE TEX		08/05/2022	Raymond James		2,225,000	2,225,000	0	1.B FE
938429-2B-2	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV		09/16/2022	CITIGROUP GLOBAL MARKETS INC.		3,808,644	3,535,000	33,386	1.B FE
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					10,033,644	9,760,000	33,386	XXX
010869-KF-1	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/29/2022	Northern Trust		285,444	250,000	5,408	1.G FE
167593-2D-3	CHICAGO ILL O HARE INTL ARPT REV		08/31/2022	JP MORGAN SECURITIES LLC		1,058,330	1,000,000	0	1.E FE
38122N-ZX-3	GOLDEN ST TOB SECURITIZATION CORP CALIF		09/13/2022	J.P. Morgan Securities LLC		780,930	1,000,000	8,999	1.D FE
392274-2G-0	GREATER ORLANDO AVIATION AUTH ORLANDO FL		09/14/2022	CITIGROUPGLOBAL		3,120,101	3,035,000	69,552	1.D FE
523470-HJ-4	LEE CNTY FLA ARPT REV		09/12/2022	WELLS FARGO SECURITIES LLC		2,573,261	2,935,000	53,156	1.F FE
57604T-KD-7	MASSACHUSETTS ST TRANSN FD REV		09/16/2022	CITIGROUPGLOBAL		3,500,770	3,250,000	36,111	1.B FE
592190-PG-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		09/30/2022	JEFFERIES LLC. [GOVT/EQUITY]		3,214,743	3,215,000	39,741	1.F FE
59334P-HJ-4	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		09/16/2022	JEFFERIES LLC		3,500,984	3,825,000	33,575	1.C FE
61075T-UV-8	MONROE CNTY N Y INDL DEV CORP REV		09/15/2022	JEFFERIES LLC		3,231,191	3,525,000	30,550	1.D FE
64972G-ZH-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		09/16/2022	CitiGroup		868,522	935,000	9,869	1.B FE
64972G-ZR-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		09/16/2022	Citigroup Global Markets, Inc.		1,546,654	1,670,000	17,628	1.B FE
64990C-6P-1	NEW YORK STATE DORMITORY AUTHORITY		09/13/2022	Morgan Stanley		1,311,515	1,135,000	25,853	1.A FE
66285W-JS-6	NORTH TEX TWY AUTH REV		09/15/2022	Unknown		464,566	420,000	0	1.E FE
66604P-AX-3	NORTHERN VA TRANSN COMMN TRANSN DIST SPL		09/16/2022	J.P. MORGAN CHASE BANK		3,484,613	3,235,000	36,843	1.C FE
67760H-NK-3	OHIO ST TPK COMMN TPK REV		09/16/2022	JEFFERIES LLC		2,527,050	2,365,000	11,497	1.C FE
67865E-AQ-5	OKLAHOMA CITY WATER UTILITIES TRUST		07/08/2022	J.P. MORGAN SECURITIES INC.		3,000,000	3,000,000	0	1.A FE
678908-AD-3	OKLAHOMA DEV FIN AUTH REV		08/19/2022	J.P. MORGAN SECURITIES INC.		2,040,000	2,040,000	0	1.A FE
678908-AG-6	OKLAHOMA DEV FIN AUTH REV		08/31/2022	RBC CAPITAL MARKETS, LLC		785,000	785,000	0	1.A FE
717817-WW-6	PHILADELPHIA PA ARPT REV		09/15/2022	MORGAN STANLEY AND CO INC		1,120,141	1,280,000	11,093	1.F FE
795576-LC-9	SALT LAKE CITY UTAH ARPT REV		09/13/2022	Morgan Stanley & Co		3,560,360	4,000,000	32,889	1.E FE
803321-RM-2	SARASOTA CNTY FLA UTIL SYS REV		09/15/2022	CITIGROUP GLOBAL MARKETS INC.		1,740,208	1,600,000	0	1.B FE
88285A-BJ-6	TEXAS WTR DEV BRD REV		09/29/2022	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		1,500,000	1,500,000	0	1.A FE
89602R-GP-4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		09/15/2022	Morgan Stanley		2,646,845	2,510,000	43,228	1.D FE
917393-DD-9	UTAH CNTY UTAH HOSP REV		09/16/2022	Bank of America		1,043,850	1,000,000	17,361	1.B FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					48,905,078	49,510,000	483,353	XXX
038222-AK-1	APPLIED MATERIALS INC		07/08/2022	BANK OF AMERICA CORPOR		2,998,031	2,825,000	40,421	1.F FE
055980-AA-4	BPR 22STAR A - CMBS		08/09/2022	Morgan Stanley		248,702	250,000	0	1.A FE
05606D-AE-8	BX 22PSB C - CMBS		08/04/2022	Montgomery		139,073	140,000	0	1.G FE
06675D-CE-0	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C.	07/06/2022	Wells		1,245,000	1,245,000	0	1.D FE
06762V-AC-0	BABSN 223 B - CDO	C.	09/01/2022	Montgomery		405,000	405,000	0	1.C FE
06762V-AD-8	BABSN 223 C - CDO	C.	09/01/2022	Montgomery		750,000	750,000	0	1.F FE
08860D-AE-3	BHG 22C E - ABS		09/12/2022	First Boston Corp		299,939	300,000	0	Z
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS		08/29/2022	Montgomery		339,994	340,000	1,447	1.A FE
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		08/29/2022	Montgomery		179,299	177,619	814	1.C FE
12649A-AC-3	CSMC 2014-USA A2 - CMBS		07/05/2022	STIFEL NICOLAUS & CO.		95,500	100,000	66	1.A FE
36269C-AE-3	GSMS 22SHIP C - CMBS		07/18/2022	GOLDMAN		166,513	170,000	0	1.G FE
40442A-AC-3	HIT 22H132 B - CMBS		07/01/2022	Morgan Stanley		353,221	355,000	0	1.D FE
42806M-AG-4	HERTZ 2021-2 C - ABS		09/02/2022	MITSUBISHI UFJ SECURITIES		350,774	410,000	344	2.B FE
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC		07/08/2022	Bank of America Merrill Lynch		4,796,440	4,775,000	29,897	1.G FE
465979-AG-7	JPMCC 22NXSS B - CMBS		09/16/2022	CHASE SECURITIES INC		239,400	240,000	0	1.D FE
465979-AJ-1	JPMCC 22NXSS C - CMBS		09/16/2022	CHASE SECURITIES INC		199,500	200,000	0	1.G FE
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		07/08/2022	MORGAN STANLEY CO		3,577,331	3,625,000	26,860	1.F FE
581760-AS-4	MCLAREN HEALTH CARE CORP		09/15/2022	J.P. Morgan Securities LLC		2,002,392	2,190,000	30,703	1.E FE
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C.	07/12/2022	Various		2,479,671	2,475,000	0	1.G 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
62954W-AK-1	NTT FINANCE CORP	C.	07/20/2022	Morgan Stanley		535,000	535,000	0	1.F FE
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		07/08/2022	Morgan Stanley		2,998,690	3,425,000	40,553	1.E FE
68268V-AD-7	OMFIT 222 D - ABS		08/31/2022	RBC Dain Rauscher (US)		929,767	930,000	0	2.C FE
693342-AG-2	PGO 2022-B A2 - ABS		07/14/2022	Unknown		3,434,784	3,435,000	0	1.A FE

STATEMENT AS OF SEPTEMBER 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
78409V-BC-7	S&P GLOBAL INC		07/08/2022	RBC CAPITAL MARKETS		3,603,059	4,025,000	36,963	1.G FE
78432Y-AA-7	SGR 212 A1 - CMO/RMBS		09/23/2022	First Boston Corp		978,090	1,196,440	1,501	1.A FE
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		09/16/2022	NOMURA SECS		880,905	960,115	1,604	1.A FE
78449M-AA-4	SMB 2021-D A1A - ABS		07/20/2022	RBC Dain Rauscher (US)		311,231	345,572	90	1.A FE
85450Z-AO-4	STANLEY BLACK & DECKER INC		07/08/2022	PERSHING LLC		3,592,235	4,075,000	19,356	1.G FE
857477-BY-4	STATE STREET CORP		08/01/2022	Various		2,362,175	2,355,000	0	1.E FE
89180Y-AA-8	TPMT 224 A1 - CMO/RMBS		09/14/2022	Montgomery		880,632	929,000	2,516	1.A FE
907818-FQ-6	UNION PACIFIC CORP		07/08/2022	Bank of America		2,398,019	2,850,000	21,972	1.G FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					41,370,368	43,573,746	255,108	XXX
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESELLSCHA	C	05/18/2022	CITIGROUP GLOBAL MARKETS INC		2,400,000	2,400,000	0	1.F FE
1309999999	Subtotal - Bonds - Hybrid Securities					2,400,000	2,400,000	0	XXX
04368@-AF-3	Asgard Buyer, LLC - Revolving Loan		08/01/2022	UNKNOWN		17,556	17,556	0	2.B
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		09/09/2022	Unknown		96,688	96,688	0	2.A
04368@-AE-6	ASGARD BUYER LLC		08/10/2022	Unknown		328,638	328,638	0	2.B PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		07/08/2022	Unknown		25,354	25,354	0	3.C PL
10153K-AC-3	Boulder Scientific Company, LLC -Initial		07/15/2022	Unknown		35,166	35,166	0	2.C PL
12751@-AA-2	CPC Millennium Acquisition LLC - Revolvi		09/29/2022	Unknown		85,135	85,135	0	2.B PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		08/04/2022	Unknown		22,927	22,927	0	2.A
421933-B@-0	Health Management Associates, Inc. - Rev		07/07/2022	Unknown		24,724	24,724	0	2.C PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		08/08/2022	Unknown		1,833	1,833	0	3.C PL
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		09/09/2022	Unknown		134,184	134,184	0	3.A
75989#-AA-1	Rensa Filtration, Inc. - Initial Term Lo		07/01/2022	GOLDMAN SACHS		(1,630,332)	(1,630,332)	0	3.A PL
76118S-AE-7	Resolute Industrial, LLC - Revolving Cre		08/16/2022	Unknown		22,324	22,324	0	4.B
90353C-AB-3	UBEO, LLC - Revolving Credit		09/29/2022	Unknown		2,450	2,450	0	5.B PL
90381@-AC-2	US Fertility Enterprises, LLC - Closing		07/29/2022	GOLDMAN SACHS		192,835	192,835	0	1.G PL
91860#-AC-8	VPET USA, LLC - Revolving Loan		07/07/2022	Unknown		12,023	12,023	0	3.A PL
97143*-AA-2	Wilmar, LLC - Revolving Loan		08/09/2022	Unknown		14,325	14,325	0	2.B PL
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					(614,170)	(614,170)	0	XXX
2509999997	Total - Bonds - Part 3					116,094,921	118,629,576	771,847	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					116,094,921	118,629,576	771,847	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					116,094,921	XXX	771,847	XXX

STATEMENT AS OF SEPTEMBER 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
36179N-G5-0	G2 MA1376 - RMBS		09/01/2022	Paydown		72,873	72,873	78,635	79,918	.0	(7,045)	.0	(7,045)	.0	72,873	.0	.0	.0	1,915	10/20/2043	1.A
36179R-GA-1	G2 MA2893 - RMBS		09/01/2022	Paydown		.615	.615	.654	.659	.0	(43)	.0	(43)	.0	.615	.0	.0	.0	.16	06/20/2045	1.A
36179R-JF-7	G2 MA2962 - RMBS		09/01/2022	Paydown		125,414	125,414	134,673	136,271	.0	(10,857)	.0	(10,857)	.0	125,414	.0	.0	.0	3,318	07/20/2045	1.A
36179R-LQ-0	G2 MA3035 - RMBS		09/01/2022	Paydown		114,126	114,126	121,232	123,628	.0	(9,503)	.0	(9,503)	.0	114,126	.0	.0	.0	3,003	08/20/2045	1.A
36179T-E3-5	G2 MA4654 - RMBS		09/01/2022	Paydown		77,554	77,554	81,674	83,677	.0	(6,123)	.0	(6,123)	.0	77,554	.0	.0	.0	2,275	08/20/2047	1.A
36179T-SJ-5	G2 MA5021 - RMBS		09/01/2022	Paydown		82,756	82,755	87,805	90,594	.0	(7,838)	.0	(7,838)	.0	82,755	.0	.0	.0	2,466	02/20/2048	1.A
36179U-K2-7	G2 MA5713 - RMBS		09/01/2022	Paydown		139,064	139,064	146,691	153,266	.0	(14,202)	.0	(14,202)	.0	139,064	.0	.0	.0	5,006	01/20/2049	1.A
36179U-Q5-4	G2 MA5876 - RMBS		09/01/2022	Paydown		209,825	209,824	217,840	224,943	.0	(15,119)	.0	(15,119)	.0	209,824	.0	.0	.0	5,554	04/20/2049	1.A
36179V-ZR-4	G2 MA7052 - RMBS		09/01/2022	Paydown		31,156	31,156	32,774	32,857	.0	(1,701)	.0	(1,701)	.0	31,156	.0	.0	.0	.514	12/20/2050	1.A
38377W-Z5-6	GNR 2011-09 DF - CMO/RMBS		09/16/2022	Paydown		3,656	3,656	3,662	3,546	.0	110	.0	110	.0	3,656	.0	.0	.0	.28	07/16/2041	1.A
0109999999 Subtotal - Bonds - U.S. Governments						857,038	857,038	905,640	929,359	.0	(72,321)	.0	(72,321)	.0	857,038	.0	.0	.0	24,096	XXX	XXX
78307A-DH-3	RUSSIA, FEDERATION OF (GOVERNMENT)	C	09/08/2022	Barclays Bank		1,188,000	2,200,000	682,000	3,080,840	.0	(3,384)	2,393,673	(2,397,057)	.0	683,782	.0	.0	504,218	64,625	09/16/2043	Z
X5424X-BE-7	RUSSIA, FEDERATION OF (GOVERNMENT)	C	09/08/2022	BARCLAYS BANK PLC		672,000	1,400,000	322,000	1,515,496	.0	39,622	1,187,333	(1,147,710)	.0	367,786	.0	.0	304,214	.0	05/27/2026	Z
X5424X-BQ-0	RUSSIA, FEDERATION OF (GOVERNMENT)	D	09/08/2022	BARCLAYS BANK PLC		400,000	800,000	178,000	996,799	.0	(634)	817,642	(818,276)	.0	178,524	.0	.0	221,476	6,300	06/23/2047	Z
0309999999 Subtotal - Bonds - All Other Governments						2,260,000	4,400,000	1,182,000	5,593,135	.0	35,604	4,398,647	(4,363,043)	.0	1,230,092	.0	1,029,908	1,029,908	70,925	XXX	XXX
646039-YG-6	NEW JERSEY ST		08/10/2022	NATL FINL SVCS CORP/PRIME		701,468	690,000	741,012	718,805	.0	(12,404)	.0	(12,404)	.0	706,401	.0	(4,933)	(4,933)	19,243	06/01/2023	1.G FE
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions						701,468	690,000	741,012	718,805	.0	(12,404)	.0	(12,404)	.0	706,401	.0	(4,933)	(4,933)	19,243	XXX	XXX
692160-LP-7	OYSTER BAY N Y		08/15/2022	Maturity @ 100.00		675,000	675,000	776,810	683,500	.0	(8,500)	.0	(8,500)	.0	675,000	.0	.0	.0	33,750	08/15/2022	1.C FE
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						675,000	675,000	776,810	683,500	.0	(8,500)	.0	(8,500)	.0	675,000	.0	.0	.0	33,750	XXX	XXX
010869-CD-5	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/29/2022	Unknown		285,444	250,000	305,825	287,834	.0	(2,390)	.0	(2,390)	.0	285,444	.0	.0	.0	.13,658	10/01/2029	1.G FE
10620N-CG-1	BRHEA 2011-1 A2 - ABS		08/25/2022	Paydown		96,545	96,545	97,390	95,658	.0	.887	.0	.887	.0	96,545	.0	.0	.0	1,122	02/25/2030	1.A FE
10623P-DU-1	BRAZO 2010-1 A1 - ABS		09/26/2022	Paydown		7,388	7,388	7,166	7,325	.0	.62	.0	.62	.0	7,388	.0	.0	.0	.114	06/25/2035	1.A FE
20281P-JU-3	COMMONWEALTH FINNG AUTH PA REV		08/10/2022	MESIROW FINANCIAL INC.		595,696	565,000	671,774	595,846	.0	(7,633)	.0	(7,633)	.0	598,213	.0	.0	7,484	19,697	06/01/2024	1.E FE
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/24/2022	Call @ 100.00		95,000	95,000	104,934	103,837	.0	(521)	.0	(521)	.0	103,316	.0	(8,316)	(8,316)	1,633	05/15/2044	1.A FE
30711X-BM-5	CAS 2016-001 1M2 - CMO/RMBS		09/26/2022	Paydown		24,800	24,800	29,047	27,520	.0	(2,720)	.0	(2,720)	.0	24,800	.0	.0	.0	1,246	08/25/2028	1.D
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		09/01/2022	Paydown		20,264	20,264	20,644	20,736	.0	(472)	.0	(472)	.0	20,264	.0	.0	.0	.398	08/15/2042	1.A
3128M9-U2-6	FH G07501 - RMBS		09/01/2022	Paydown		53,243	53,243	56,363	55,834	.0	(2,590)	.0	(2,590)	.0	53,243	.0	.0	.0	1,400	10/01/2043	1.A
3128MJ-5N-6	FH G08852 - RMBS		09/01/2022	Paydown		39,011	39,011	40,324	41,848	.0	(2,836)	.0	(2,836)	.0	39,011	.0	.0	.0	1,038	12/01/2048	1.A
3128MJ-ZQ-6	FH G08750 - RMBS		09/01/2022	Paydown		18,495	18,495	18,428	18,429	.0	.66	.0	.66	.0	18,495	.0	.0	.0	.368	03/01/2047	1.A
3128OL-RN-3	FH 1H2593 - RMBS		09/01/2022	Paydown		2,834	2,834	2,942	2,859	.0	(26)	.0	(26)	.0	2,834	.0	.0	.0	.38	01/01/2036	1.A
31292L-FD-2	FH C03764 - RMBS		09/01/2022	Paydown		62,478	62,478	66,324	66,148	.0	(3,670)	.0	(3,670)	.0	62,478	.0	.0	.0	1,989	02/01/2042	1.A
3131XX-7G-0	FH ZM4495 - RMBS		09/01/2022	Paydown		81,174	81,174	86,920	90,061	.0	(8,887)	.0	(8,887)	.0	81,174	.0	.0	.0	2,110	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS		09/01/2022	Paydown		31,952	31,952	34,339	35,025	.0	(3,072)	.0	(3,072)	.0	31,952	.0	.0	.0	.936	11/01/2048	1.A
3132A5-HY-4	FH ZS4747 - RMBS		09/01/2022	Paydown		231,145	231,145	246,603	246,607	.0	(15,462)	.0	(15,462)	.0	231,145	.0	.0	.0	5,326	12/01/2047	1.A
3132AC-SZ-4	FH ZT0536 - RMBS		09/01/2022	Paydown		155,066	155,066	168,464	171,041	.0	(15,975)	.0	(15,975)	.0	155,066	.0	.0	.0	3,596	03/01/2048	1.A
3132AD-VT-2	FH ZT1526 - RMBS		09/01/2022	Paydown		383,260	383,260	408,681	413,322	.0	(30,062)	.0	(30,062)	.0	383,260	.0	.0	.0	10,091	11/01/2048	1.A
3132D5-6F-4	FH SB8070 - RMBS		09/01/2022	Paydown		53,819	53,819	56,459	56,906	.0	(3,088)	.0	(3,088)	.0	53,819	.0	.0	.0	.884	10/01/2035	1.A
3132DM-KC-8	FH S00291 - RMBS		09/01/2022	Paydown		201,567	201,567	218,417	227,691	.0	(26,124)	.0	(26,124)	.0	201,567	.0	.0	.0	6,663	03/01/2050	1.A
3132DV-3L-7	FH S06003 - RMBS		09/01/2022	Paydown		60,691	60,691	62,836	64,614	.0	(3,923)	.0	(3,923)	.0	60,691	.0	.0	.0	1,570	07/01/2049	1.A
3132DV-7D-1	FH S06092 - RMBS		09/01/2022	Paydown		86,938	86,938	91,767	93,188	.0	(6,250)	.0	(6,250)	.0	86,938	.0	.0	.0	1,746	09/01/2050	1.A
3132DV-K7-9	FH S07518 - RMBS		09/01/2022	Paydown		95,539	95,539	102,376	102,930	.0	(7,390)	.0	(7,390)	.0	95,539	.0	.0	.0	1,891	06/01/2050	1.A
3132DW-BK-8	FH S08142 - RMBS		09/01/2022	Paydown		101,211	101,211	106,556	106,835	.0	(5,624)	.0	(5,624)	.0	101,211	.0	.0	.0	1,979	04/01/2051	1.A
3132GJ-6R-5	FH Q03880 - RMBS		09/01/2022	Paydown		6,158	6,158	6,388	6,331	.0	(173)	.0	(173)	.0	6,158	.0	.0	.0	.164	10/01/2041	1.A
3132GK-A3-0	FH Q03926 - RMBS		09/01/2022	Paydown		3,992	3,992	4,141	4,125	.0	(133)	.0	(133)	.0	3,992	.0	.0	.0	.106	10/01/2041	1.A
3132GK-BS-4	FH Q03949 - RMBS		09/01/2022	Paydown		.979	.979	1,016	1,013	.0	(34)	.0	(34)	.0	.979	.0	.0	.0	.26	10/01/2041	1.A
3132GK-S4-9	FH Q04439 - RMBS		09/01/2022	Paydown		6,017	6,017	6,361	6,392	.0	(375)	.0	(375)	.0	6,017	.0	.0	.0	.141	11/01/2041	1.A
3132HP-RZ-9	FH Q13204 - RMBS		09/01/2022	Paydown		61,292	61,292	63,727	63,067	.0	(1,775)	.0	(1,775)	.0	61,292	.0	.0	.0	1,264	11/01/2042	1.A
3132M5-BQ-4	FH Q24847 - RMBS		09/01/2022	Paydown		1,316	1,316	1,390	1,381	.0	(65)	.0	(65)	.0	1,316	.0	.0	.0	.35	02/01/2044	1.A
3132QP-5E-0	FH Q33544 - RMBS		09/01/2022	Paydown		25,447	25,447	25,543	25,504	.0	(57)	.0	(57)	.0	25,447	.0	.0	.0	.521	05/01/2045	1.A
3132QP-E6-7	FH Q32856 - RMBS		09/01/2022	Paydown		3,614	3,614	3,618	3,617	.0	(3)	.0	(3)	.0	3,614	.0	.0	.0	.72	04/01/2045	1.A
3132QR-FB-1	FH Q34661 - RMBS		09/01/2022	Paydown		8,522	8,522	8,575	8,568	.0	(46)	.0	(46)	.0	8,522	.0	.0	.0	.182	07/01/2045	1.A
3132XC-RV-9	FH G67700 - RMBS		09/01/2022	Paydown		69,040	69,040	73,651	72,750	.0	(3,710)	.0	(3,710)	.0	69,040	.0	.0	.0	1,596	08/01/2046	1.A

STATEMENT AS OF SEPTEMBER 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
3132XC-RY-3	FH 667703 - RMBS		09/01/2022	Paydown		12,640	12,640	13,134	13,074	.0	(434)	.0	(434)	.0	12,640	.0	.0	.0	293	04/01/2047	1.A
3132XC-SB-2	FH 667714 - RMBS		09/01/2022	Paydown		108,139	108,139	108,866	108,812	.0	(673)	.0	(673)	.0	108,139	.0	.0	.0	2,884	07/01/2048	1.A
3132XU-SG-1	FH 667719 - RMBS		09/01/2022	Paydown		82,656	82,656	87,435	87,857	.0	(5,201)	.0	(5,201)	.0	82,656	.0	.0	.0	2,487	01/01/2049	1.A
3132XU-SC-0	FH 052314 - RMBS		09/01/2022	Paydown		54,572	54,572	57,121	56,994	.0	(2,422)	.0	(2,422)	.0	54,572	.0	.0	.0	1,644	11/01/2047	1.A
3132XY-VC-8	FH 056010 - RMBS		09/01/2022	Paydown		780	780	813	819	.0	(39)	.0	(39)	.0	780	.0	.0	.0	23	05/01/2048	1.A
3133SB-KB-1	FH 661190 - RMBS		09/01/2022	Paydown		2,644	2,644	2,766	2,752	.0	(108)	.0	(108)	.0	2,644	.0	.0	.0	79	08/01/2047	1.A
3133SC-E5-9	FH 661956 - RMBS		09/01/2022	Paydown		509,062	509,062	544,100	550,448	.0	(41,386)	.0	(41,386)	.0	509,062	.0	.0	.0	14,885	04/01/2049	1.A
3133A3-YM-4	FH 048816 - RMBS		09/01/2022	Paydown		72,900	72,900	75,816	77,238	.0	(4,338)	.0	(4,338)	.0	72,900	.0	.0	.0	1,202	04/01/2050	1.A
3133KG-WA-2	FH RA1541 - RMBS		09/01/2022	Paydown		92,824	92,824	94,267	94,402	.0	(1,578)	.0	(1,578)	.0	92,824	.0	.0	.0	1,832	11/01/2049	1.A
3133KH-4G-8	FH RA2623 - RMBS		09/01/2022	Paydown		62,051	62,051	64,886	62,051	.0	(2,836)	.0	(2,836)	.0	62,051	.0	.0	.0	989	05/01/2049	1.A
3133KJ-6P-2	FH RA3578 - RMBS		09/01/2022	Paydown		49,209	49,209	51,147	51,234	.0	(2,025)	.0	(2,025)	.0	49,209	.0	.0	.0	676	09/01/2050	1.A
3133KJ-NE-8	FH RA3089 - RMBS		09/01/2022	Paydown		136,279	136,279	143,562	143,574	.0	(7,295)	.0	(7,295)	.0	136,279	.0	.0	.0	2,213	07/01/2050	1.A
3133KK-6R-5	FH RA4480 - RMBS		09/01/2022	Paydown		46,164	46,164	47,826	47,833	.0	(1,669)	.0	(1,669)	.0	46,164	.0	.0	.0	586	02/01/2051	1.A
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		09/01/2022	Paydown		42,081	42,081	43,494	43,165	.0	(1,085)	.0	(1,085)	.0	42,081	.0	.0	.0	1,067	10/25/2044	1.A
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		09/01/2022	Paydown		231,534	231,534	241,175	239,022	.0	(7,488)	.0	(7,488)	.0	231,534	.0	.0	.0	4,643	07/25/2045	1.A
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS		09/01/2022	Paydown		68,052	68,052	66,903	67,223	.0	829	.0	829	.0	68,052	.0	.0	.0	1,325	10/25/2045	1.A
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		09/01/2022	Paydown		99,137	99,137	100,686	101,007	.0	(1,870)	.0	(1,870)	.0	99,137	.0	.0	.0	1,931	07/25/2059	1.A
3137AV-XN-2	FHMS K-022 A2 - CMB5		07/25/2022	Paydown		329,655	329,655	336,229	329,539	.0	116	.0	116	.0	329,655	.0	.0	.0	4,529	07/25/2022	1.A FE
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		09/01/2022	Paydown		38,577	38,577	37,155	37,077	.0	1,500	.0	1,500	.0	38,577	.0	.0	.0	615	04/15/2033	1.A
3137BH-XJ-1	FHMS K-045 A2 - CMB5		09/01/2022	Paydown		18,340	18,340	18,599	18,465	.0	(124)	.0	(124)	.0	18,340	.0	.0	.0	380	01/25/2025	1.A FE
3137BL-GT-0	FHR 4504 CA - CMO/RMBS		09/01/2022	Paydown		16,217	16,217	15,869	15,960	.0	257	.0	257	.0	16,217	.0	.0	.0	322	08/15/2045	1.A
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		09/01/2022	Paydown		42,476	42,476	41,805	41,944	.0	532	.0	532	.0	42,476	.0	.0	.0	837	07/15/2046	1.A
3137FJ-HH-2	FHR 4839 LA - CMO/RMBS		09/01/2022	Paydown		306,978	306,978	322,087	320,909	.0	(13,930)	.0	(13,930)	.0	306,978	.0	.0	.0	7,943	05/15/2050	1.A
3138EQ-6H-7	FN AJ8071 - RMBS		09/01/2022	Paydown		13,213	13,213	13,882	13,781	.0	(568)	.0	(568)	.0	13,213	.0	.0	.0	373	12/01/2041	1.A
3138EQ-BA-9	FN AL7232 - RMBS		09/01/2022	Paydown		17,534	17,534	18,783	18,546	.0	(1,012)	.0	(1,012)	.0	17,534	.0	.0	.0	401	09/01/2045	1.A
3138EQ-KH-4	FN AL7495 - RMBS		09/01/2022	Paydown		11,639	11,639	12,468	12,288	.0	(649)	.0	(649)	.0	11,639	.0	.0	.0	276	10/01/2045	1.A
3138EQ-ZR-6	FN AL7951 - RMBS		09/01/2022	Paydown		8,728	8,728	9,350	9,196	.0	(468)	.0	(468)	.0	8,728	.0	.0	.0	204	01/01/2046	1.A
3138LD-SG-4	FN AN1746 - CMB5/RMBS		09/01/2022	Paydown		20,253	20,253	19,880	20,122	.0	131	.0	131	.0	20,253	.0	.0	.0	293	09/01/2023	1.A
3138ML-XD-1	FN A05175 - RMBS		09/01/2022	Paydown		37,946	37,946	38,076	38,066	.0	(120)	.0	(120)	.0	37,946	.0	.0	.0	771	12/01/2042	1.A
3138Y9-SC-3	FN AX7714 - RMBS		09/01/2022	Paydown		540	540	578	575	.0	(35)	.0	(35)	.0	540	.0	.0	.0	11	02/01/2045	1.A
3138YH-SL-0	FN AY4450 - RMBS		09/01/2022	Paydown		752	752	806	795	.0	(43)	.0	(43)	.0	752	.0	.0	.0	19	02/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS		09/01/2022	Paydown		5,296	5,296	5,673	5,597	.0	(301)	.0	(301)	.0	5,296	.0	.0	.0	117	05/01/2045	1.A
3138YL-AD-3	FN AY6303 - RMBS		09/01/2022	Paydown		2,469	2,469	2,645	2,596	.0	(127)	.0	(127)	.0	2,469	.0	.0	.0	60	02/01/2045	1.A
3138YS-LD-6	FN AZ1223 - RMBS		09/01/2022	Paydown		566	566	607	593	.0	(26)	.0	(26)	.0	566	.0	.0	.0	13	06/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS		09/01/2022	Paydown		131	131	141	139	.0	(8)	.0	(8)	.0	131	.0	.0	.0	3	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS		09/01/2022	Paydown		193	193	206	204	.0	(11)	.0	(11)	.0	193	.0	.0	.0	5	10/01/2045	1.A
3140E7-GH-7	FN BA2899 - RMBS		09/01/2022	Paydown		867	867	929	919	.0	(52)	.0	(52)	.0	867	.0	.0	.0	20	11/01/2045	1.A
3140E9-4J-2	FN BA5324 - RMBS		09/01/2022	Paydown		1,297	1,297	1,390	1,354	.0	(57)	.0	(57)	.0	1,297	.0	.0	.0	31	11/01/2045	1.A
3140FP-FQ-7	FN BE3774 - RMBS		09/01/2022	Paydown		41,587	41,587	41,711	41,776	.0	(188)	.0	(188)	.0	41,587	.0	.0	.0	1,116	07/01/2047	1.A
3140FX-H3-9	FN BF0249 - RMBS		09/01/2022	Paydown		503,087	503,087	522,543	521,830	.0	(18,743)	.0	(18,743)	.0	503,087	.0	.0	.0	11,460	01/01/2058	1.A
3140HT-WJ-4	FN BL2448 - CMB5/RMBS		09/01/2022	Paydown		15,059	15,059	15,809	15,630	.0	(571)	.0	(571)	.0	15,059	.0	.0	.0	342	05/01/2031	1.A
3140HU-A3-0	FN BL2725 - CMB5/RMBS		09/01/2022	Paydown		4,370	4,370	4,640	4,622	.0	(202)	.0	(202)	.0	4,370	.0	.0	.0	92	08/01/2029	1.A
3140HY-G4-6	FN BL5618 - CMB5/RMBS		09/01/2022	Paydown		10,853	10,853	11,358	11,299	.0	(445)	.0	(445)	.0	10,853	.0	.0	.0	201	01/01/2035	1.A
3140J5-G7-8	FN BH1121 - RMBS		09/01/2022	Paydown		5,867	5,867	6,097	6,064	.0	(197)	.0	(197)	.0	5,867	.0	.0	.0	137	12/01/2046	1.A
3140J5-QM-4	FN BH1359 - RMBS		09/01/2022	Paydown		15,689	15,689	16,309	16,219	.0	(530)	.0	(530)	.0	15,689	.0	.0	.0	359	06/01/2047	1.A
3140J8-ZH-9	FN BM4343 - RMBS		09/01/2022	Paydown		396,307	396,307	415,627	414,677	.0	(18,370)	.0	(18,370)	.0	396,307	.0	.0	.0	11,561	05/01/2048	1.A
3140J9-HB-7	FN BM4754 - RMBS		09/01/2022	Paydown		95,402	95,402	98,666	100,046	.0	(4,645)	.0	(4,645)	.0	95,402	.0	.0	.0	2,205	05/01/2047	1.A
3140J9-KN-0	FN BM4800 - RMBS		09/01/2022	Paydown		101,026	101,026	102,707	102,565	.0	(1,538)	.0	(1,538)	.0	101,026	.0	.0	.0	2,683	10/01/2048	1.A
3140OE-CJ-9	FN CA6372 - RMBS		09/01/2022	Paydown		26,049	26,049	28,580	28,425	.0	(2,376)	.0	(2,376)	.0	26,049	.0	.0	.0	607	07/01/2050	1.A
3140OM-AC-8	FN CB1802 - RMBS		09/01/2022	Paydown		184,964	184,964	186,424	186,397	.0	(1,433)	.0	(1,433)	.0	184,964	.0	.0	.0	2,424	10/01/2051	1.A
3140X5-NG-4	FN FM2190 - RMBS		09/01/2022	Paydown		76,508	76,508	79,138	82,656	.0	(6,148)	.0	(6,148)	.0	76,508	.0	.0	.0	1,736	02/01/2049	1.A
3140X7-PJ-7	FN FM4034 - RMBS		09/01/2022	Paydown		46,322	46,322	48,928	48,904	.0	(2,582)	.0	(2,582)	.0	46,322	.0	.0	.0	755	08/01/2035	1.A
3140X7-PW-3	FN FM4036 - RMBS		09/01/2022	Paydown		115,747	115,747	121,118	122,027	.0	(6,281)	.0	(6,281)	.0	115,747	.0	.0	.0	1,927	12/01/2033	1.A
3140X9-QU-2	FN FMS866 - RMBS		09/01/2022	Paydown		245,220	245,220	261,696	261,690	.0	(16,470)	.0	(16,470)	.0	245,220	.0	.0	.0	5,619	06/01/2049	1.A

STATEMENT AS OF SEPTEMBER 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
3140X9-ND-3	FN FM6043 - RMBS		09/01/2022	Paydown		222,526	222,526	237,234	237,225	.0	(14,699)	.0	(14,699)	.0	222,526	.0	.0	.0	5,174	.06/01/2049	1.A
3140XD-QK-0	FN FM9073 - RMBS		09/01/2022	Paydown		28,851	28,851	29,761	29,742	.0	(891)	.0	(891)	.0	28,851	.0	.0	.0	.467	.10/01/2051	1.A
31412N-3T-1	FN 930610 - RMBS		09/01/2022	Paydown		8,287	8,287	9,012	9,009	.0	(722)	.0	(722)	.0	8,287	.0	.0	.0	.240	.02/01/2039	1.A
31412U-BJ-8	FN 934841 - RMBS		09/01/2022	Paydown		4,885	4,885	5,071	4,925	.0	(40)	.0	(40)	.0	4,885	.0	.0	.0	.125	.05/01/2024	1.A
31417A-VD-8	FN AB4211 - RMBS		09/01/2022	Paydown		23,154	23,154	24,076	23,520	.0	(366)	.0	(366)	.0	23,154	.0	.0	.0	.457	.01/01/2027	1.A
31417D-M9-1	FN AB6683 - RMBS		09/01/2022	Paydown		18,029	18,029	19,065	18,736	.0	(708)	.0	(708)	.0	18,029	.0	.0	.0	.333	.10/01/2042	1.A
31418D-HD-7	FN MA3827 - RMBS		09/01/2022	Paydown		61,198	61,198	63,818	64,751	.0	(3,553)	.0	(3,553)	.0	61,198	.0	.0	.0	1,013	.11/01/2034	1.A
31418D-KV-3	FN MA3907 - RMBS		09/01/2022	Paydown		18,199	18,199	19,072	19,572	.0	(1,373)	.0	(1,373)	.0	18,199	.0	.0	.0	.470	.01/01/2050	1.A
31418D-LU-4	FN MA3938 - RMBS		09/01/2022	Paydown		17,773	17,773	18,659	19,000	.0	(1,228)	.0	(1,228)	.0	17,773	.0	.0	.0	.467	.02/01/2039	1.A
31418D-RW-4	FN MA4100 - RMBS		09/01/2022	Paydown		98,252	98,252	101,707	102,050	.0	(3,798)	.0	(3,798)	.0	98,252	.0	.0	.0	1,302	.08/01/2050	1.A
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		09/01/2022	Paydown		76,864	76,864	81,103	81,792	.0	(4,929)	.0	(4,929)	.0	76,864	.0	.0	.0	1,541	.12/01/2050	1.A
31418D-VY-5	FN MA4230 - RMBS		09/01/2022	Paydown		92,154	92,154	96,993	96,964	.0	(4,810)	.0	(4,810)	.0	92,154	.0	.0	.0	1,557	.01/01/2036	1.A
452281-JD-1	ILSSTD 2010-1 A3 - ABS		07/25/2022	Paydown		70,571	70,571	70,536	70,283	.0	.288	.0	.288	.0	70,571	.0	.0	.0	.761	.07/25/2045	1.A FE
45471A-NJ-7	INDIANA FIN AUTH HOSP REV		08/10/2022	FIFTH THIRD BANK		1,040,660	1,000,000	1,196,610	1,045,101	.0	(14,176)	.0	(14,176)	.0	1,030,925	.0	9,735	9,735	34,861	.12/01/2023	1.C FE
462467-Q2-0	IOWA FIN AUTH SINGLE FAMILY MTG REV		09/19/2022	Call @ 100.00		100,000	100,000	111,343	111,051	.0	(775)	.0	(775)	.0	110,276	.0	(10,276)	(10,276)	3,025	.07/01/2051	1.A FE
490728-A9-3	KENT ST UNIV OHIO UNIV REVS		07/25/2022	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	32,575	.05/01/2026	1.E FE
575896-MQ-5	MASSACHUSETTS ST PORT AUTH REV		09/13/2022	BNY CAPITAL MARKETS		951,703	1,064,458	960,601	920,000	.0	(11,170)	.0	(11,170)	.0	949,432	.0	2,272	2,272	55,456	.07/01/2025	1.C FE
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		09/01/2022	Call @ 100.00		25,000	25,000	27,634	27,251	.0	(170)	.0	(170)	.0	27,081	.0	(2,081)	(2,081)	.417	.12/01/2050	1.A FE
63688M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2022	Call @ 100.00		70,000	70,000	74,850	73,682	.0	(265)	.0	(265)	.0	73,416	.0	(3,416)	(3,416)	1,995	.09/01/2049	1.B FE
646080-SK-8	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH		08/08/2022	ZIONS FIRST NATL BANK		519,563	515,000	582,753	526,897	.0	(7,860)	.0	(7,860)	.0	519,037	.0	.526	.526	17,810	.12/01/2022	1.A FE
646080-SL-6	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH		08/10/2022	ICE Securities		134,463	130,000	148,464	135,765	.0	(1,812)	.0	(1,812)	.0	133,953	.0	.510	.510	4,532	.12/01/2023	1.C FE
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		09/01/2022	Call @ 100.00		280,000	280,000	280,000	280,000	.0	.0	.0	.0	.0	280,000	.0	.0	.0	11,894	.09/01/2035	1.E FE
679191-JK-3	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL		09/01/2022	Maturity @ 100.00		145,000	145,000	145,000	145,000	.0	.0	.0	.0	.0	145,000	.0	.0	.0	2,638	.09/01/2022	1.D FE
684517-QU-2	ORANGE CNTY FLA SCH BRD CTFIS PARTN		08/15/2022	Morgan Stanley & RAYMOND JAMES		1,253,678	1,175,000	1,413,349	1,264,624	.0	(16,985)	.0	(16,985)	.0	1,247,638	.0	6,040	6,040	65,931	.08/01/2030	1.C FE
73358W-TM-6	PORT AUTH N Y & N J		08/08/2022	ASSOCIATES		1,029,230	1,000,000	1,183,170	1,037,147	.0	(13,280)	.0	(13,280)	.0	1,023,866	.0	5,364	5,364	47,083	.09/01/2023	1.D FE
796839-BP-2	SAN BERNARDINO CNTY CALIF PENSION OBLIG		08/01/2022	Call @ 100.00		240,000	240,000	261,180	247,673	.0	(3,659)	.0	(3,659)	.0	244,014	.0	(4,014)	(4,014)	23,779	.08/01/2023	1.D FE
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2022	Call @ 100.00		25,000	25,000	27,651	27,574	.0	(123)	.0	(123)	.0	27,451	.0	(2,451)	(2,451)	.610	.01/01/2052	1.A FE
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		07/05/2022	Call @ 100.00		20,000	20,000	21,474	20,318	.0	(87)	.0	(87)	.0	20,232	.0	(232)	(232)	.487	.11/01/2044	1.A FE
88283K-BK-3	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		08/15/2022	Maturity @ 100.00		310,000	310,000	310,000	310,000	.0	.0	.0	.0	.0	310,000	.0	.0	.0	6,138	.08/15/2042	1.F FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						16,283,424	16,027,987	17,425,648	16,718,876	.0	(436,594)	.0	(436,594)	.0	16,282,282	.0	1,143	1,143	505,346	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		09/16/2022	Paydown		21,542	21,542	21,321	21,322	.0	220	.0	220	.0	21,542	.0	.0	.0	.426	.11/16/2041	1.G FE
00258B-AB-0	AASET 212 B - ABS		09/15/2022	Paydown		13,255	13,255	13,252	13,252	.0	.3	.0	.3	.0	13,255	.0	.0	.0	.326	.01/15/2047	2.B FE
008117-AP-8	AETNA INC		08/15/2022	Call @ 100.00		825,000	825,000	778,883	819,744	.0	3,735	.0	3,735	.0	823,479	.0	1,521	1,521	17,016	.11/15/2022	2.B FE
03465H-AC-8	AOMT 215 A3 - CMO/RMBS		09/25/2022	Paydown		31,521	31,521	31,520	31,520	.0	.1	.0	.1	.0	31,521	.0	.0	.0	.275	.07/26/2066	1.F FE
03465J-AC-4	AOMT 216 A3 - CMO/RMBS		09/01/2022	Paydown		20,640	20,640	20,635	20,635	.0	.5	.0	.5	.0	20,640	.0	.0	.0	.243	.09/25/2066	1.F FE
04033B-AC-2	ARIFL 18B A3 - ABS		09/15/2022	Paydown		156,175	156,175	156,151	156,170	.0	.4	.0	.4	.0	156,175	.0	.0	.0	3,435	.08/16/2027	1.A FE
05369L-AA-5	AVID AUTOMOBILE RECEIVABLES TRUST 2021-1		09/15/2022	Paydown		140,938	140,938	138,824	.0	.0	2,114	.0	2,114	.0	140,938	.0	.0	.0	.358	.01/15/2025	1.A FE
056752-AQ-1	BAIDU INC	C.	08/19/2022	TD Securities LLC		193,752	200,000	213,160	211,259	.0	(2,232)	.0	(2,232)	.0	209,027	.0	(15,275)	(15,275)	5,398	.04/07/2025	1.G FE
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS		09/25/2022	Paydown		4,587	4,587	4,587	.0	.0	.0	.0	.0	.0	4,587	.0	.0	.0	.81	.07/25/2062	1.A FE
12530M-AE-5	SORT 2021-1 A1 - ABS		08/01/2022	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.03/15/2061	1.D FE
12548R-AB-0	C1FC 142RR A1 - CDO	C.	07/25/2022	Paydown		7,742	7,742	7,703	7,656	.0	.86	.0	.86	.0	7,742	.0	.0	.0	.92	.04/24/2030	1.A FE
126192-AF-0	COMM 2012-LC4 B - CMBS		09/01/2022	Paydown		33,578	33,578	33,826	33,613	.0	(35)	.0	(35)	.0	33,578	.0	.0	.0	1,146	.12/12/2044	1.A FM
12624U-AC-8	COMM 2013-GAM A2 - CMBS		09/01/2022	Paydown		14,378	14,378	14,423	14,378	.0	.0	.0	.0	.0	14,378	.0	.0	.0	.322	.02/11/2028	1.C FE
126650-BC-3	CVSPAS 5 CTF - CMBS		09/10/2022	Paydown		5,153	5,153	5,406	.0	.0	(253)	.0	(253)	.0	5,153	.0	.0	.0	.202	.01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - ABS		09/10/2022	Paydown		5,507	5,507	6,209	5,905	.0	(398)	.0	(398)	.0	5,507	.0	.0	.0	.222	.12/10/2028	2.B FE
14315X-AC-2	CARIX 2020-1 A3 - ABS		09/15/2022	Paydown		105,929	105,929	105,908	105,922	.0	.7	.0	.7	.0	105,929	.0	.0	.0	1,330	.12/16/2024	1.A FE
14316L-AC-7	CARIX 2019-2 A3 - ABS		09/15/2022	Paydown		163,832	163,832	166,609	164,642	.0	(810)	.0	(810)	.0	163,832	.0	.0	.0	2,917	.03/15/2024	1.A FE
14856J-AA-2	CLAST 171R A - ABS		09/15/2022	Paydown		64,665	64,665	64,665	64,665	.0	.1	.0	.1	.0	64,665	.0	.0	.0	1,163	.12/31/2041	2.C FE
14987V-AA-7	CBAM 199 A - CDO	C.	07/15/2022	Paydown		324,088	324,088	324,088	324,088	.0	.0	.0	.0	.0	324,088	.0	.0	.0	4,296	.02/12/2030	1.A FE
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		09/01/2022	Paydown		21,661	21,661	21,661	21,661	.0	.1	.0	.1	.0	21,661	.0	.0	.0	.192	.08/25/2066	1.F FE
19688F-AC-9	COLT 213 A3 - CMO/RMBS		09/25/2022	Paydown		15,413	15,413	15,413	15,413	.0	.0	.0	.0	.0	15,413	.0	.0	.0	.146	.09/27/2066	1.F FE
233046-AS-0	DNKN 211 A23 - RMBS		08/20/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.58	.11/20/2051	2.B FE
254687-QM-6	WALT DISNEY CO		09/15/2022	Maturity @ 100.00		750,000	750,000	736,091	748,685	.0	1,315	.0	1,315	.0	750,000	.0	.0	.0	22,500	.09/15/2022	1.G FE

STATEMENT AS OF SEPTEMBER 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
25746U-BP-3	DOMINION ENERGY INC		09/15/2022	Maturity @ 100.00		700,000	700,000	670,310	697,197	0	2,803	0	2,803	0	700,000	0	0	0	19,250	09/15/2022	2.B FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		07/25/2022	Paydown		1,738	1,738	1,811	553	0	(73)	0	(73)	0	1,738	0	0	0	48	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 A1 - RMBS		07/25/2022	Paydown		1,538	1,538	1,536	552	0	.1	0	.1	0	1,538	0	0	0	31	04/25/2051	2.A FE
28137R-AA-5	EDUSA 5 A - ABS		09/26/2022	Paydown		31,515	31,515	31,210	31,583	0	(69)	0	(69)	0	31,515	0	0	0	287	02/25/2039	1.A FE
28416L-AC-6	EHGVT 2021-A C - RMBS		09/25/2022	Paydown		8,221	8,220	8,219	8,219	0	0	0	0	0	8,220	0	1	1	117	08/27/2035	2.B FE
29374W-AB-2	EFF 2019-3 A2 - ABS		09/20/2022	Paydown		63,915	63,915	64,160	63,987	0	(72)	0	(72)	0	63,915	0	0	0	856	05/20/2025	1.A FE
30290U-AJ-8	FREMF 2012-K22 B - CMBS		08/25/2022	Paydown		725,000	725,000	728,115	723,257	0	1,743	0	1,743	0	725,000	0	0	0	17,099	08/25/2045	1.A FM
313760-UD-9	STACR 2018-HQA1 M2 - CMO/RMBS		08/10/2022	Paydown		2,090,568	2,062,245	2,077,699	0	0	4,537	0	4,537	0	2,082,236	0	8,332	8,332	21,701	09/25/2030	1.D
34533F-AD-3	FORDO 2019-A A3 - ABS		07/15/2022	Paydown		34,327	34,327	34,937	34,447	0	(120)	0	(120)	0	34,327	0	0	0	557	09/15/2023	1.A FE
36262W-BL-9	GSMB5 21PJ8 B2 - CMO/RMBS		09/01/2022	Paydown		9,850	9,850	10,032	10,031	0	(181)	0	(181)	0	9,850	0	0	0	182	01/25/2052	1.F FE
38021E-AA-2	GOAL 2010-1 NTS - ABS		08/25/2022	Paydown		124,697	124,697	123,525	123,301	0	1,396	0	1,396	0	124,697	0	0	0	1,355	08/25/2048	1.A FE
380881-ED-0	GCCT 2017-4 A - ABS	A	07/15/2022	Maturity @ 100.00		5,000,000	5,000,000	5,003,125	4,982,832	0	17,168	0	17,168	0	5,000,000	0	0	0	30,163	07/15/2024	1.A FE
411707-AK-8	HNGRY 2021-1 A2 - RMBS		09/20/2022	Paydown		2,500	2,500	2,525	2,524	0	(24)	0	(24)	0	2,500	0	0	0	54	06/20/2051	2.B FE
429827-AY-4	HEF 2014-1 NTS - ABS		08/25/2022	Paydown		258,857	258,857	258,917	257,032	0	1,825	0	1,825	0	258,857	0	0	0	3,497	05/25/2034	1.A FE
43283B-AC-7	HGVT 221D C - RMBS		09/20/2022	Paydown		32,570	32,570	32,565	0	0	4	0	4	0	32,570	0	0	0	504	06/20/2034	2.B FE
437300-AJ-5	HPA 211 E - CMBS		09/19/2022	Paydown		10,428	10,428	10,428	10,428	0	0	0	0	0	10,428	0	0	0	179	09/19/2041	2.C FE
45783N-AA-5	INSTR 2021-1 A - RMBS		09/15/2022	Paydown		19,817	19,817	19,809	19,809	0	.7	0	.7	0	19,817	0	0	0	306	02/16/2054	1.F FE
466365-AE-3	JACK 221 A22 - RMBS		08/25/2022	Paydown		3,500	3,500	3,500	0	0	0	0	0	0	3,500	0	0	0	78	02/26/2052	2.B FE
46638U-AC-0	JPMCC 2012-C8 A3 - CMBS		07/15/2022	Paydown		19,152	19,152	18,364	18,684	0	468	0	468	0	19,152	0	0	0	428	10/17/2045	1.A FM
46653L-CG-9	JPMIT 20LTV2 B3 - CMO/RMBS		09/01/2022	Paydown		9,487	9,487	9,975	9,902	0	(415)	0	(415)	0	9,487	0	0	0	258	11/25/2050	1.A
46654A-BZ-1	JPMIT 2110 B2 - CMO/RMBS		09/01/2022	Paydown		14,837	14,837	15,127	15,124	0	(288)	0	(288)	0	14,837	0	0	0	313	12/25/2051	1.G FE
47215P-AC-0	JD.COM INC	C	08/19/2022	MIZUHO SECURITIES		314,835	320,000	326,534	324,397	0	(611)	0	(611)	0	323,786	0	(8,951)	(8,951)	10,127	04/29/2026	2.A FE
54988L-AB-2	LUKOIL SECURITIES BV	C	09/01/2022	LIQUIDITY FINANCE		417,600	580,000	295,800	580,000	0	8,697	289,157	(280,459)	0	299,541	0	118,059	118,059	18,729	05/06/2030	.Z
55292R-AA-9	MAPSL 211 A - ABS		09/15/2022	Paydown		16,212	16,212	16,334	16,327	0	(115)	0	(115)	0	16,212	0	0	0	273	06/15/2046	1.F FE
55293D-AG-6	MHP 2022-MHIL D - CMBS		09/15/2022	Paydown		60,934	60,934	60,678	0	0	256	0	256	0	60,934	0	0	0	1,014	01/18/2039	2.C FE
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		09/01/2022	Paydown		1,510	1,510	1,501	593	0	.7	0	.7	0	1,510	0	0	0	32	10/18/2030	1.D FM
59491B-BH-6	MICROSOFT CORP		09/06/2022	Call @ 100.00		4,200,000	4,200,000	4,216,727	4,202,534	0	(2,554)	0	(2,554)	0	4,199,980	0	20	20	92,750	11/03/2022	1.A FE
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS		09/01/2022	Paydown		46,672	46,672	47,035	46,841	0	(169)	0	(169)	0	46,672	0	0	0	1,052	11/15/2052	1.A
61977K-AG-1	MOTEL 2021-MTL6 C - CMBS		09/15/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(26)	09/15/2038	1.G FE
61977K-AJ-5	MOTEL 2021-MTL6 D - CMBS		09/15/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(48)	09/15/2038	2.C FE
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESELLSCHA	C	06/03/2022	Adjustment		(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		09/01/2022	Paydown		15,613	15,613	15,613	15,613	0	0	0	0	0	15,613	0	0	0	153	08/25/2056	1.F FE
631709-AA-0	NCC 2017-11 AL - CDO	C	07/15/2022	Paydown		50,548	50,548	50,548	50,548	0	0	0	0	0	50,548	0	0	0	659	01/15/2030	1.A FE
63943B-AA-1	NAVTR 21A A - ABS	C	09/15/2022	Paydown		16,429	16,429	16,428	16,428	0	.1	0	.1	0	16,429	0	0	0	282	11/15/2046	1.F FE
63943B-AB-9	NAVTR 211 B - ABS	C	09/15/2022	Paydown		17,857	17,857	17,827	17,827	0	.30	0	.30	0	17,857	0	0	0	395	11/15/2046	2.B FE
65479K-AE-0	NAROT 2019-A A4 - ABS		09/15/2022	Paydown		118,499	118,499	122,734	120,118	0	(1,620)	0	(1,620)	0	118,499	0	0	0	2,666	09/15/2025	1.A FE
67118A-AN-5	OPG 21PORT E - CMBS		09/15/2022	Paydown		678,019	678,019	672,379	673,031	0	4,988	0	4,988	0	678,019	0	0	0	9,945	10/15/2036	2.C FE
68267D-AB-2	OMFIT 2019-1 B - ABS		08/15/2022	Paydown		378,845	378,845	379,378	0	0	(533)	0	(533)	0	378,845	0	0	0	3,995	02/14/2031	1.A FE
68268L-AC-1	OMFIT 2015-3 C - ABS		08/18/2022	Paydown		174,526	174,526	174,574	174,555	0	(29)	0	(29)	0	174,526	0	0	0	6,390	11/18/2028	1.A FE
72703P-AC-7	PLNT 191 A2 - ABS		09/05/2022	Paydown		350	350	351	351	0	(1)	0	(1)	0	350	0	0	0	10	12/05/2049	2.C FE
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		09/25/2022	Paydown		2,100	2,100	1,926	0	0	173	0	173	0	2,100	0	0	0	0	03/27/2062	1.A FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		09/25/2022	Paydown		10,834	10,834	10,834	0	0	0	0	0	0	10,834	0	0	0	195	03/27/2062	1.F FE
78449M-AA-4	SMB 2021-D A1A - ABS		09/15/2022	Paydown		15,603	15,603	14,053	0	0	1,551	0	1,551	0	15,603	0	0	0	26	03/17/2053	1.A FE
80284N-AH-1	SRT 19C D - ABS		09/20/2022	Paydown		950,000	950,000	949,666	0	0	334	0	334	0	950,000	0	0	0	11,400	06/20/2024	1.F FE
80290C-AE-4	SBCLN 2021-1 B - ABS		09/15/2022	Paydown		67,652	67,652	67,652	67,652	0	0	0	0	0	67,652	0					

STATEMENT AS OF SEPTEMBER 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	
88315L-AS-7	TMCL 2021-3 A - ABS	C	09/20/2022	Paydown		14,200	14,200	14,198	14,198	.0	.2	.0	.2	.0	14,200	.0	.0	.0	184	08/20/2046	1.F FE	
88315L-AT-5	TMCL 2021-3 B - RMBS	C	09/20/2022	Paydown		40,000	40,000	39,981	39,982	.0	.18	.0	.18	.0	40,000	.0	.0	.0	649	08/20/2046	2.B FE	
89239M-AD-5	TAOT 2019-D A3 - ABS		09/15/2022	Paydown		206,457	206,457	207,457	206,721	.0	(.264)	.0	(.264)	.0	206,457	.0	.0	.0	2,639	01/16/2024	1.A FE	
89239A-AE-3	TAOT 2019-A A4 - ABS		09/15/2022	Paydown		199,307	199,307	206,267	201,783	.0	(2,476)	.0	(2,476)	.0	199,307	.0	.0	.0	4,484	05/15/2024	1.A FE	
89656G-AA-2	TRL 211 A - RMBS		09/19/2022	Paydown		9,529	9,529	9,528	9,528	.0	.1	.0	.1	.0	9,529	.0	.0	.0	143	07/19/2051	1.F FE	
89656R-AA-8	TRL 221 A - RMBS		09/17/2022	Paydown		3,043	3,043	3,043	.0	.0	.0	.0	.0	.0	3,043	.0	.0	.0	35	05/19/2052	1.F FE	
89680H-AE-2	TOF 211 A - RMBS		09/20/2022	Paydown		30,812	30,813	30,754	30,756	.0	.57	.0	.57	.0	30,813	.0	.0	.0	382	03/20/2046	1.F FE	
90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		09/01/2022	Paydown		40,262	40,262	41,470	40,844	.0	(583)	.0	(583)	.0	40,262	.0	.0	.0	919	04/17/2052	1.A	
90290E-AE-9	USAOT 2019-1 B - ABS		09/15/2022	Paydown		835,000	835,000	834,815	834,912	.0	.88	.0	.88	.0	835,000	.0	.0	.0	14,592	10/15/2026	1.A FE	
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS		09/01/2022	Paydown		11,503	11,503	11,503	11,503	.0	.0	.0	.0	.0	11,503	.0	.0	.0	104	07/26/2066	1.G FE	
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		09/01/2022	Paydown		25,399	25,399	25,399	25,399	.0	(.1)	.0	(.1)	.0	25,399	.0	.0	.0	225	09/25/2066	1.F FE	
92538N-AC-1	VERUS 224 A3 - CMO/RMBS		09/25/2022	Paydown		67,457	67,457	66,664	.0	.0	.793	.0	.793	.0	67,457	.0	.0	.0	1,063	04/25/2067	1.F FE	
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		09/21/2022	Citigroup Global																		
92916M-AF-8	VOYA 171R A1R - CDO	C	07/18/2022	Markets, Inc.		1,224,604	1,295,000	1,293,317	.0	.0	.60	.0	.60	.0	1,293,377	.0	(68,773)	(68,773)	17,375	06/08/2029	2.A FE	
92930R-BB-7	WFRBS 2012-C9 A3 - CMBS		08/17/2022	Paydown		13,041	13,041	13,041	13,041	.0	.0	.0	.0	.0	13,041	.0	.0	.0	140	04/17/2030	1.A FE	
95001L-AT-9	WFCM 2018-C43 A3 - CMBS		08/17/2022	Paydown		244,292	244,292	236,620	243,311	.0	.981	.0	.981	.0	244,292	.0	.0	.0	4,302	11/17/2045	1.A FM	
95003A-BH-6	WFCM 2018-C43 A3 - CMBS		09/01/2022	Paydown		16,955	16,955	19,049	18,694	.0	(1,739)	.0	(1,739)	.0	16,955	.0	.0	.0	2,181	03/17/2051	1.A	
95003A-BH-6	WFCM 2018-C43 A3 - CMBS		09/25/2022	Paydown		2,734	2,729	2,728	2,728	.0	.1	.0	.1	.0	2,729	.0	.5	.5	49	12/26/2050	1.A	
95058X-AL-2	WEN 211 A21 - RMBS		09/15/2022	Paydown		350	350	359	359	.0	(.9)	.0	(.9)	.0	350	.0	.0	.0	7	06/15/2051	2.B FE	
97064G-AA-1	WESTF 2021-A A - ABS		09/15/2022	Paydown		7,278	7,278	5,757	.0	.0	1,522	.0	1,522	.0	7,278	.0	.0	.0	37	05/15/2046	1.F FE	
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD	D	08/19/2022	J.P. Morgan Securities		1,802,619	1,860,000	1,995,538	1,965,913	.0	(8,842)	.0	(8,842)	.0	1,957,071	.0	(154,452)	(154,452)	58,435	04/11/2029	1.F FE	
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD			LLC																		
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD			BARCLAYS BANK PLC																		
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD			WHOLESALE		773,500	850,000	940,440	902,891	.0	(10,770)	.0	(10,770)	.0	892,120	.0	(118,620)	(118,620)	51,555	01/16/2025	2.B FE	
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD		08/19/2022	Wells Fargo Bank		2,397,122	2,600,000	2,724,500	2,714,169	.0	(7,986)	.0	(7,986)	.0	2,706,183	.0	(309,061)	(309,061)	67,708	04/23/2030	1.G FE	
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD	D	08/16/2022	Bank of America		1,151,700	1,320,000	1,137,246	1,349,065	.0	10,213	.0	10,213	.0	1,142,604	.0	9,096	9,096	53,240	08/15/2026	2.C FE	
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD			BNP PARIBAS SECURITIES																		
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD			CORP.		2,365,678	2,430,000	2,741,763	2,709,683	.0	(23,565)	.0	(23,565)	.0	2,686,118	.0	(320,440)	(320,440)	90,619	02/25/2029	1.E FE	
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD	D	09/01/2022	LIQUIDITY FINANCE		957,900	1,860,000	558,000	2,541,070	.0	(1,624)	1,979,108	(1,980,732)	.0	560,339	.0	397,561	397,561	143,088	08/16/2037	1.Z	
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD	D	09/06/2022	Not Available		438,340	434,000	442,022	438,689	.0	(1,064)	.0	(1,064)	.0	437,625	.0	.715	.715	14,238	11/11/2024	3.C FE	
97219D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD	D	08/04/2022	Paydown		43,845	43,845	51,639	51,076	.0	(7,231)	.0	(7,231)	.0	43,845	.0	.0	.0	3,014	02/04/2039	2.C FE	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					30,301,559	32,078,011	30,952,753	30,600,497	.0	(8,653)	2,484,938	(2,493,591)	.0	30,855,251	.0	(553,692)	(553,692)	848,750	XXX	XXX	
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGSGESELLSCHA	C	06/03/2022	Adjustment		2,493,432	2,400,000	2,400,000	.0	.0	.0	.0	.0	.0	2,400,000	.0	.0	.0	5,483	05/23/2042	1.F FE	
1309999999	Subtotal - Bonds - Hybrid Securities					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	XXX	XXX	
02155U-AB-8	Alternate Solutions Health Network, LLC		09/23/2022	Various		10,908	10,908	10,908	10,690	.59	.58	.0	.117	.0	10,807	.0	.101	.101	362	12/31/2023	4.C	
02155U-AC-6	Alternate Solutions Health Network, LLC		07/20/2022	Call @ 100.00		6,585	6,585	6,536	6,519	.32	.9	.0	.42	.0	6,561	.0	.24	.24	136	12/31/2023	4.B	
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		09/30/2022	Call @ 100.00		12,475	12,475	12,475	.0	.0	.0	.0	.0	.0	12,475	.0	.0	.0	501	06/29/2023	2.A	
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		09/30/2022	Unknown		.0	12,475	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	35	06/29/2023	2.A
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		06/30/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	41	06/29/2024	2.A PL
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		09/30/2022	Call @ 100.00		748	748	748	748	.0	.0	.0	.0	.0	748	.0	.0	.0	35	06/29/2024	2.A PL	
04368#-AD-8	Asgard Buyer, LLC - First Amendment Term		09/30/2022	Call @ 100.00		1,475	1,475	1,475	1,475	.0	.0	.0	.0	.0	1,475	.0	.0	.0	79	03/01/2027	2.B PL	
04368#-AE-6	ASGARD BUYER LLC		06/30/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	2	03/01/2027	2.B PL
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		07/05/2022	Call @ 100.00		4,076	4,076	4,076	4,076	.0	.0	.0	.0	.0	4,076	.0	.0	.0	127	07/27/2026	2.C PL	
05622*-AB-3	BOM One, Inc. - Delayed Draw Term Loan		07/06/2022	Various		(2,124)	(2,124)	(2,124)	.0	.0	.0	.0	.0	.0	(2,124)	.0	.0	.0	(145)	11/17/2027	2.C PL	
05622*-AB-3	BOM One, Inc. - Delayed Draw Term Loan		09/30/2022	Call @ 100.00		.0	826	826	.0	.0	.0	.0	.0	.0	826	.0	.0	.0	.0	25	11/17/2027	3.A PL
05622*-AC-1	BOM One, Inc. - Initial Term Loan		09/30/2022	Call @ 100.00		28,692	28,692	28,692	28,692	.0	.0	.0	.0	.0	28,692	.0	.0	.0	1,054	11/17/2027	3.A PL	
08658D-AF-6	BESTOP, INC.		09/30/2022	Call @ 100.00		5,941	5,941	5,882	5,763	.178	.0	.0	.178	.0	5,941	.0	.0	.0	291	01/31/2025	4.C	

SCHEDULE D - PART 4

E05.5

STATEMENT AS OF SEPTEMBER 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 Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
4509999998. Total - Preferred Stocks - Part 5						XXX	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	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						55,748,759	XXX	56,555,515	57,217,364	3,045	(501,727)	6,883,586	(7,382,268)	0	55,180,375	0	568,384	568,384	1,716,453	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	519,891	542,823	622,829	XXX
Citizens Bank Rhode Island .....	.0	0.000	0	0	23,130,101	79,265,301	47,296,253	XXX
U.S. Bank Ohio .....	.0	0.005	32	0	2,500,659	2,500,670	2,500,681	XXX
Huntington National Bank Ohio .....	.0	0.106	636	0	2,471,298	2,471,503	2,471,715	XXX
KeyBank Ohio .....	.0	0.710	3,056	0	2,500,360	2,501,409	2,502,862	XXX
Northern Trust Illinois .....	.0	0.000	0	0	141,082	(404)	777,361	XXX
0199998. Deposits in ... 10 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	1	12	3,165,790	3,187,133	2,854,742	XXX
0199999. Totals - Open Depositories	XXX	XXX	3,726	12	34,429,181	90,468,435	59,026,443	XXX
0299998. Deposits in ... 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	3,726	12	34,429,181	90,468,435	59,026,443	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	3,726	12	34,429,181	90,468,435	59,026,443	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]