



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE
ESSENT GUARANTY, INC.

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

OFFICERS

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

OTHER

William Daniel Kaiser, SVP/COO	Joseph James Manion Jr., VP/Treasurer	Anthony David Shore, VP/Assistant Secretary
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DIRECTORS OR TRUSTEES

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

State of	Pennsylvania	SS
County of	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 17th day of February 2023	a. Is this an original filing? b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....	Yes [X] No []
Lois A. Chapla Notary Public 06/11/2023		

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	3,077,708,914		3,077,708,914	3,034,059,987
2. Stocks (Schedule D):				
2.1 Preferred stocks			0	0
2.2 Common stocks	861,288	220,788	640,500	656,500
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ 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 (\$ 70,390,498 , Schedule E - Part 1), cash equivalents (\$ 51,758,914 , Schedule E - Part 2) and short-term investments (\$ 29,584 , Schedule DA)	122,178,996		122,178,996	174,795,037
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives (Schedule DB)			0	0
8. Other invested assets (Schedule BA)	146,924,805	0	146,924,805	81,389,854
9. Receivable for securities	40,590		40,590	7,590
10. Securities lending reinvested collateral assets (Schedule DL)			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,347,714,592	220,788	3,347,493,804	3,290,908,968
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	22,713,842		22,713,842	18,855,613
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	41,399,633		41,399,633	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	41,263,987	14,165,624	27,098,363	25,958,463
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	4,313,340	3,809,177	504,163	692,485
21. Furniture and equipment, including health care delivery assets (\$)	1,036,595	1,036,595	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	153,476		153,476	55,900
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	82,120,010	81,720,010	400,000	425,000
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,540,715,475	100,952,194	3,439,763,281	3,374,858,531
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	3,540,715,475	100,952,194	3,439,763,281	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 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaid expenses	81,720,010	81,720,010	0	0
2502. Accounts receivable	400,000	0	400,000	425,000
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	82,120,010	81,720,010	400,000	425,000

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8)	141,308,834	276,244,439
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	0	0
3. Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,326,062	1,746,954
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	36,830,981	35,775,327
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	2,376,245	1,394,618
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))	524,284	1,855,664
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$ 47,438,182 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)	115,448,654	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)	67,565,520	74,139,460
13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	0
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated	(43,968)	40,087
16. Provision for reinsurance (including \$ 0 certified) (Schedule F, Part 3, Column 78)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	4,046,406	4,366,288
20. Derivatives	0	0
21. Payable for securities	1,606,141	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	2,048,739,712	1,792,671,074
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,419,728,871	2,330,992,212
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	2,419,728,871	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)	314,724,410	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) (Page 4, Line 39)	1,020,034,410	1,043,866,319
38. TOTALS (Page 2, Line 28, Col. 3)	3,439,763,281	3,374,858,531
DETAILS OF WRITE-INS		
2501. Contingency reserve	2,048,739,712	1,792,671,074
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,048,739,712	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 thru 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year	2 Prior Year
UNDERWRITING INCOME		
1. Premiums earned (Part 1, Line 35, Column 4).....	550,906,340	593,438,461
DEDUCTIONS:		
2. Losses incurred (Part 2, Line 35, Column 7)	(131,332,823)	21,218,188
3. Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	(241,886)	(1,576,715)
4. Other underwriting expenses incurred (Part 3, Line 25, Column 2)	94,084,712	93,096,933
5. Aggregate write-ins for underwriting deductions	0	0
6. Total underwriting deductions (Lines 2 through 5)	(37,489,997)	112,738,406
7. Net income of protected cells		
8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	588,396,337	480,700,055
INVESTMENT INCOME		
9. Net investment income earned (Exhibit of Net Investment Income, Line 17)	90,699,533	65,076,189
10. Net realized capital gains (losses) less capital gains tax of \$ (272,996) (Exhibit of Capital Gains (Losses))	(1,026,985)	76,380
11. Net investment gain (loss) (Lines 9 + 10)	89,672,548	65,152,569
OTHER INCOME		
12. Net gain (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)	0	0
13. Finance and service charges not included in premiums		
14. Aggregate write-ins for miscellaneous income	5,225,000	6,355,387
15. Total other income (Lines 12 through 14)	5,225,000	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)	683,293,885	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)	683,293,885	552,208,011
19. Federal and foreign income taxes incurred	92,788,559	54,556,435
20. Net income (Line 18 minus Line 19)(to Line 22)	590,505,326	497,651,576
CAPITAL AND SURPLUS ACCOUNT		
21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	1,043,866,319	1,048,878,385
22. Net income (from Line 20)	590,505,326	497,651,576
23. Net transfers (to) from Protected Cell accounts		
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$	22,391,155	37,591,328
25. Change in net unrealized foreign exchange capital gain (loss)		
26. Change in net deferred income tax	(4,855,195)	(9,511,696)
27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(60,804,557)	9,354,263
28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29. Change in surplus notes		
30. Surplus (contributed to) withdrawn from protected cells		
31. Cumulative effect of changes in accounting principles		
32. Capital changes:		
32.1 Paid in		
32.2 Transferred from surplus (Stock Dividend)		
32.3 Transferred to surplus		
33. Surplus adjustments:		
33.1 Paid in	0	0
33.2 Transferred to capital (Stock Dividend)		
33.3 Transferred from capital		
34. Net remittances from or (to) Home Office		
35. Dividends to stockholders	(315,000,000)	(247,208,031)
36. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37. Aggregate write-ins for gains and losses in surplus	(256,068,638)	(292,889,506)
38. Change in surplus as regards policyholders for the year (Lines 22 through 37)	(23,831,909)	(5,012,066)
39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	1,020,034,410	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
0599. Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	0	0
1401. Service fee income	5,225,000	6,355,387
1402.		
1403.		
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	5,225,000	6,355,387
3701. Increase in contingency reserves	(256,068,638)	(292,889,506)
3702.		
3703.		
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	(256,068,638)	(292,889,506)

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	520,809,906	552,661,763
2. Net investment income	89,416,323	83,447,272
3. Miscellaneous income	5,225,000	6,445,933
4. Total (Lines 1 through 3)	615,451,229	642,554,968
5. Benefit and loss related payments	3,602,782	3,922,797
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	91,979,686	96,206,755
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	93,846,943	50,015,671
10. Total (Lines 5 through 9)	189,429,411	150,145,223
11. Net cash from operations (Line 4 minus Line 10)	426,021,818	492,409,745
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	426,463,069	634,252,964
12.2 Stocks	16,000	0
12.3 Mortgage loans	0	0
12.4 Real estate	342,805	2,017,422
12.5 Other invested assets	9,237,270	80,320,936
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,945	18,844
12.7 Miscellaneous proceeds	0	1,641,428
12.8 Total investment proceeds (Lines 12.1 to 12.7)	436,062,089	718,251,594
13. Cost of investments acquired (long-term only):		
13.1 Bonds	482,447,649	1,147,995,807
13.2 Stocks	0	33,200
13.3 Mortgage loans	0	0
13.4 Real estate	342,805	1,263,870
13.5 Other invested assets	41,630,066	37,487,189
13.6 Miscellaneous applications	5,651,543	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	530,072,063	1,186,780,066
14. Net increase (decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(94,009,974)	(468,528,473)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	315,000,000	247,208,031
16.6 Other cash provided (applied)	(69,627,885)	(2,860,508)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(384,627,885)	(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)	(52,616,041)	(226,187,267)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	174,795,037	400,982,304
19.2 End of period (Line 18 plus Line 19.1)	122,178,996	174,795,037

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

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	1	2	3	4
Line of Business	Net Premiums Written per Column 6, Part 1B	Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	Premiums Earned During Year (Cols. 1 + 2 - 3)
1. Fire	0	0	0	0
2.1 Allied lines	0		0	0
2.2 Multiple peril crop	0		0	0
2.3 Federal flood	0		0	0
2.4 Private crop	0		0	0
2.5 Private flood	0		0	0
3. Farmowners multiple peril	0	0	0	0
4. Homeowners multiple peril	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0		0	0
5.2 Commercial multiple peril (liability portion)	0		0	0
6. Mortgage guaranty	530,821,377	135,533,617	115,448,654	550,906,340
8. Ocean marine	0	0	0	0
9. Inland marine	0	0	0	0
10. Financial guaranty	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0
12. Earthquake	0	0	0	0
13.1 Comprehensive (hospital and medical) individual	0		0	0
13.2 Comprehensive (hospital and medical) group	0		0	0
14. Credit accident and health (group and individual)	0	0	0	0
15.1 Vision only	0		0	0
15.2 Dental only	0		0	0
15.3 Disability income	0		0	0
15.4 Medicare supplement	0		0	0
15.5 Medicaid Title XIX	0		0	0
15.6 Medicare Title XVIII	0		0	0
15.7 Long-term care	0		0	0
15.8 Federal employees health benefits plan	0		0	0
15.9 Other health	0		0	0
16. Workers' compensation	0	0	0	0
17.1 Other liability - occurrence	0	0	0	0
17.2 Other liability - claims-made	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0
18.1 Products liability - occurrence	0	0	0	0
18.2 Products liability - claims-made	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0		0	0
19.2 Other private passenger auto liability.....	0		0	0
19.3 Commercial auto no-fault (personal injury protection)	0		0	0
19.4 Other commercial auto liability.....	0		0	0
21.1 Private passenger auto physical damage	0		0	0
21.2 Commercial auto physical damage	0		0	0
22. Aircraft (all perils)	0	0	0	0
23. Fidelity	0	0	0	0
24. Surety	0	0	0	0
26. Burglary and theft	0	0	0	0
27. Boiler and machinery	0	0	0	0
28. Credit	0	0	0	0
29. International	0	0	0	0
30. Warranty	0	0	0	0
31. Reinsurance - nonproportional assumed property	0	0	0	0
32. Reinsurance - nonproportional assumed liability	0	0	0	0
33. Reinsurance - nonproportional assumed financial lines	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0
35. TOTALS	530,821,377	135,533,617	115,448,654	550,906,340
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	1	2	3	4	5
Line of Business	Amount Unearned (Running One Year or Less from Date of Policy) (a)	Amount Unearned (Running More Than One Year from Date of Policy) (a)	Earned But Unbilled Premium	Reserve for Rate Credits and Retrospective Adjustments Based on Experience	Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1. Fire					0
2.1 Allied lines					0
2.2 Multiple peril crop					0
2.3 Federal flood					0
2.4 Private crop					0
2.5 Private flood					0
3. Farmowners multiple peril					0
4. Homeowners multiple peril					0
5.1 Commercial multiple peril (non-liability portion)					0
5.2 Commercial multiple peril (liability portion)					0
6. Mortgage guaranty	231,098	115,217,556			115,448,654
8. Ocean marine					0
9. Inland marine					0
10. Financial guaranty					0
11.1 Medical professional liability - occurrence					0
11.2 Medical professional liability - claims-made					0
12. Earthquake					0
13.1 Comprehensive (hospital and medical) individual					0
13.2 Comprehensive (hospital and medical) group					0
14. Credit accident and health (group and individual)					0
15.1 Vision only					0
15.2 Dental only					0
15.3 Disability income					0
15.4 Medicare supplement					0
15.5 Medicaid Title XIX					0
15.6 Medicare Title XVIII					0
15.7 Long-term care					0
15.8 Federal employees health benefits plan					0
15.9 Other health					0
16. Workers' compensation					0
17.1 Other liability - occurrence					0
17.2 Other liability - claims-made					0
17.3 Excess workers' compensation					0
18.1 Products liability - occurrence					0
18.2 Products liability - claims-made					0
19.1 Private passenger auto no-fault (personal injury protection)					0
19.2 Other private passenger auto liability.....					0
19.3 Commercial auto no-fault (personal injury protection)					0
19.4 Other commercial auto liability.....					0
21.1 Private passenger auto physical damage					0
21.2 Commercial auto physical damage					0
22. Aircraft (all perils)					0
23. Fidelity					0
24. Surety					0
26. Burglary and theft					0
27. Boiler and machinery					0
28. Credit					0
29. International					0
30. Warranty					0
31. Reinsurance - nonproportional assumed property					0
32. Reinsurance - nonproportional assumed liability					0
33. Reinsurance - nonproportional assumed financial lines					0
34. Aggregate write-ins for other lines of business	0	0	0	0	0
35. TOTALS	231,098	115,217,556	0	0	115,448,654
36. Accrued retrospective premiums based on experience					0
37. Earned but unbilled premiums					0
38. Balance (Sum of Line 35 through 37)					115,448,654
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0

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

1. Annual policies – monthly pro rata. Monthly policies – in month coverage is provided. 2. More than one year – over policy life in relation to expiration of risk.

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1	Reinsurance Assumed		Reinsurance Ceded		6
	Direct Business (a)	2	3	4	5	Net Premiums Written Cols. 1+2+3-4-5
1. Fire	0					0
2.1 Allied lines	0					0
2.2 Multiple peril crop	0					0
2.3 Federal flood	0					0
2.4 Private crop	0					0
2.5 Private flood	0					0
3. Farmowners multiple peril	0					0
4. Homeowners multiple peril	0					0
5.1 Commercial multiple peril (non-liability portion)	0					0
5.2 Commercial multiple peril (liability portion)	0					0
6. Mortgage guaranty	874,320,081			235,825,748	107,672,956	530,821,377
8. Ocean marine	0					0
9. Inland marine	0					0
10. Financial guaranty	0					0
11.1 Medical professional liability - occurrence	0					0
11.2 Medical professional liability - claims-made	0					0
12. Earthquake	0					0
13.1 Comprehensive (hospital and medical) individual	0					0
13.2 Comprehensive (hospital and medical) group	0					0
14. Credit accident and health (group and individual)	0					0
15.1 Vision only	0					0
15.2 Dental only	0					0
15.3 Disability income	0					0
15.4 Medicare supplement	0					0
15.5 Medicaid Title XIX	0					0
15.6 Medicare Title XVIII	0					0
15.7 Long-term care	0					0
15.8 Federal employees health benefits plan	0					0
15.9 Other health	0					0
16. Workers' compensation	0					0
17.1 Other liability - occurrence	0					0
17.2 Other liability - claims-made	0					0
17.3 Excess workers' compensation	0					0
18.1 Products liability - occurrence	0					0
18.2 Products liability - claims-made	0					0
19.1 Private passenger auto no-fault (personal injury protection)	0					0
19.2 Other private passenger auto liability	0					0
19.3 Commercial auto no-fault (personal injury protection)	0					0
19.4 Other commercial auto liability	0					0
21.1 Private passenger auto physical damage	0					0
21.2 Commercial auto physical damage	0					0
22. Aircraft (all perils)	0					0
23. Fidelity	0					0
24. Surety	0					0
26. Burglary and theft	0					0
27. Boiler and machinery	0					0
28. Credit	0					0
29. International	0					0
30. Warranty	0					0
31. Reinsurance - nonproportional assumed property	XXX					0
32. Reinsurance - nonproportional assumed liability	XXX					0
33. Reinsurance - nonproportional assumed financial lines	XXX					0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	874,320,081	0	0	235,825,748	107,672,956	530,821,377
DETAILS OF WRITE-INS						
3401.						
3402.						
3403.						
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0

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

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid Less Salvage				5	6	7	8
	1	2	3	4				
	Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 -3)	Net Losses Unpaid Current Year (Part 2A , Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1. Fire	0			0	0	0	0	0.0
2.1 Allied lines	0			0	0		0	0.0
2.2 Multiple peril crop	0			0	0		0	0.0
2.3 Federal flood	0			0	0		0	0.0
2.4 Private crop	0			0	0		0	0.0
2.5 Private flood	0			0	0		0	0.0
3. Farmowners multiple peril	0			0	0	0	0	0.0
4. Homeowners multiple peril	0			0	0	0	0	0.0
5.1 Commercial multiple peril (non-liability portion)	0			0	0		0	0.0
5.2 Commercial multiple peril (liability portion)	0			0	0		0	0.0
6. Mortgage guaranty	4,682,218		1,079,436	3,602,782	141,308,834	276,244,439	(131,332,823)	(23.8)
8. Ocean marine	0			0	0		0	0.0
9. Inland marine	0			0	0	0	0	0.0
10. Financial guaranty	0			0	0	0	0	0.0
11.1 Medical professional liability - occurrence	0			0	0	0	0	0.0
11.2 Medical professional liability - claims-made	0			0	0		0	0.0
12. Earthquake	0			0	0	0	0	0.0
13.1 Comprehensive (hospital and medical) individual	0			0	0		0	0.0
13.2 Comprehensive (hospital and medical) group	0			0	0		0	0.0
14. Credit accident and health (group and individual)	0			0	0	0	0	0.0
15.1 Vision only	0			0	0		0	0.0
15.2 Dental only	0			0	0		0	0.0
15.3 Disability income	0			0	0		0	0.0
15.4 Medicare supplement	0			0	0		0	0.0
15.5 Medicaid Title XIX	0			0	0		0	0.0
15.6 Medicare Title XVIII	0			0	0		0	0.0
15.7 Long-term care	0			0	0		0	0.0
15.8 Federal employees health benefits plan	0			0	0		0	0.0
15.9 Other health	0			0	0		0	0.0
16. Workers' compensation	0			0	0	0	0	0.0
17.1 Other liability - occurrence	0			0	0	0	0	0.0
17.2 Other liability - claims-made	0			0	0	0	0	0.0
17.3 Excess workers' compensation	0			0	0		0	0.0
18.1 Products liability - occurrence	0			0	0		0	0.0
18.2 Products liability - claims-made	0			0	0	0	0	0.0
19.1 Private passenger auto no-fault (personal injury protection)	0			0	0		0	0.0
19.2 Other private passenger auto liability.....	0			0	0		0	0.0
19.3 Commercial auto no-fault (personal injury protection)	0			0	0		0	0.0
19.4 Other commercial auto liability.....	0			0	0		0	0.0
21.1 Private passenger auto physical damage	0			0	0		0	0.0
21.2 Commercial auto physical damage	0			0	0		0	0.0
22. Aircraft (all perils)	0			0	0	0	0	0.0
23. Fidelity	0			0	0	0	0	0.0
24. Surety	0			0	0	0	0	0.0
26. Burglary and theft	0			0	0	0	0	0.0
27. Boiler and machinery	0			0	0	0	0	0.0
28. Credit	0			0	0	0	0	0.0
29. International	0			0	0	0	0	0.0
30. Warranty	0			0	0	0	0	0.0
31. Reinsurance - nonproportional assumed property	XXX			0	0	0	0	0.0
32. Reinsurance - nonproportional assumed liability	XXX			0	0	0	0	0.0
33. Reinsurance - nonproportional assumed financial lines	XXX			0	0	0	0	0.0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0.0
35. TOTALS	4,682,218	0	1,079,436	3,602,782	141,308,834	276,244,439	(131,332,823)	(23.8)
DETAILS OF WRITE-INS								
3401.								
3402.								
3403.								
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0.0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses				Incurred But Not Reported			8	9
	1	2	3	4	5	6	7		
	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1. Fire				0				0	
2.1 Allied lines				0				0	
2.2 Multiple peril crop				0				0	
2.3 Federal flood				0				0	
2.4 Private crop				0				0	
2.5 Private flood				0				0	
3. Farmowners multiple peril				0				0	
4. Homeowners multiple peril				0				0	
5.1 Commercial multiple peril (non-liability portion)				0				0	
5.2 Commercial multiple peril (liability portion)				0				0	
6. Mortgage guaranty	199,418,529	0	67,968,695	131,449,834	14,956,000	0	5,097,000	141,308,834	1,326,062
8. Ocean marine				0				0	
9. Inland marine				0				0	
10. Financial guaranty				0				0	
11.1 Medical professional liability - occurrence				0				0	
11.2 Medical professional liability - claims-made				0				0	
12. Earthquake				0				0	
13.1 Comprehensive (hospital and medical) individual				0				(a) 0	
13.2 Comprehensive (hospital and medical) group				0				(a) 0	
14. Credit accident and health (group and individual)				0				0	
15.1 Vision only				0				(a) 0	
15.2 Dental only				0				(a) 0	
15.3 Disability income				0				(a) 0	
15.4 Medicare supplement				0				(a) 0	
15.5 Medicaid Title XIX				0				(a) 0	
15.6 Medicare Title XVIII				0				(a) 0	
15.7 Long-term care				0				(a) 0	
15.8 Federal employees health benefits plan				0				(a) 0	
15.9 Other health				0				(a) 0	
16. Workers' compensation				0				0	
17.1 Other liability - occurrence				0				0	
17.2 Other liability - claims-made				0				0	
17.3 Excess workers' compensation				0				0	
18.1 Products liability - occurrence				0				0	
18.2 Products liability - claims-made				0				0	
19.1 Private passenger auto no-fault (personal injury protection)				0				0	
19.2 Other private passenger auto liability.....				0				0	
19.3 Commercial auto no-fault (personal injury protection)				0				0	
19.4 Other commercial auto liability.....				0				0	
21.1 Private passenger auto physical damage				0				0	
21.2 Commercial auto physical damage				0				0	
22. Aircraft (all perils)				0				0	
23. Fidelity				0				0	
24. Surety				0				0	
26. Burglary and theft				0				0	
27. Boiler and machinery				0				0	
28. Credit				0				0	
29. International				0				0	
30. Warranty				0				0	
31. Reinsurance - nonproportional assumed property	XXX			0	XXX			0	
32. Reinsurance - nonproportional assumed liability	XXX			0	XXX			0	
33. Reinsurance - nonproportional assumed financial lines	XXX			0	XXX			0	
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0
35. TOTALS	199,418,529	0	67,968,695	131,449,834	14,956,000	0	5,097,000	141,308,834	1,326,062
DETAILS OF WRITE-INS									
3401.									
3402.									
3403.									
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1	2	3	4
	Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
1. Claim adjustment services:				
1.1 Direct	(213,217)			(213,217)
1.2 Reinsurance assumed				0
1.3 Reinsurance ceded	28,669			28,669
1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	(241,886)	0	0	(241,886)
2. Commission and brokerage:				
2.1 Direct excluding contingent				0
2.2 Reinsurance assumed, excluding contingent				0
2.3 Reinsurance ceded, excluding contingent		72,224,566		72,224,566
2.4 Contingent - direct				0
2.5 Contingent - reinsurance assumed				0
2.6 Contingent - reinsurance ceded				0
2.7 Policy and membership fees				0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7) ..	0	(72,224,566)	0	(72,224,566)
3. Allowances to managers and agents				0
4. Advertising		385,273		385,273
5. Boards, bureaus and associations		2,188,631		2,188,631
6. Surveys and underwriting reports		3,392,264		3,392,264
7. Audit of assureds' records				0
8. Salary and related items:				
8.1 Salaries		60,257,044		60,257,044
8.2 Payroll taxes		8,072,568		8,072,568
9. Employee relations and welfare		18,381,538		18,381,538
10. Insurance		1,050,212		1,050,212
11. Directors' fees		562,777		562,777
12. Travel and travel items		4,735,947		4,735,947
13. Rent and rent items		3,671,082		3,671,082
14. Equipment		261,647		261,647
15. Cost or depreciation of EDP equipment and software		17,066,303		17,066,303
16. Printing and stationery		9,393		9,393
17. Postage, telephone and telegraph, exchange and express		947,422		947,422
18. Legal and auditing		1,962,239		1,962,239
19. Totals (Lines 3 to 18)	0	122,944,340	0	122,944,340
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$		23,095,369		23,095,369
20.2 Insurance department licenses and fees		331,181		331,181
20.3 Gross guaranty association assessments				0
20.4 All other (excluding federal and foreign income and real estate)		3,373,624		3,373,624
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	26,800,174	0	26,800,174
21. Real estate expenses				0
22. Real estate taxes				0
23. Reimbursements by uninsured plans				0
24. Aggregate write-ins for miscellaneous expenses	0	16,564,764	5,991,223	22,555,987
25. Total expenses incurred	(241,886)	94,084,712	5,991,223	(a) 99,834,049
26. Less unpaid expenses - current year	1,326,062	36,745,600	2,985,910	41,057,572
27. Add unpaid expenses - prior year	1,746,954	37,979,081	1,046,528	40,772,563
28. Amounts receivable relating to uninsured plans, prior year				0
29. Amounts receivable relating to uninsured plans, current year				0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	179,006	95,318,193	4,051,841	99,549,040
DETAILS OF WRITE-INS				
2401. Lobbying		131,510		131,510
2402. Other - Miscellaneous		2,227,846		2,227,846
2403. Write-in - Consulting & Other Professional Fees		14,205,408		14,205,408
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	5,991,223	5,991,223
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	0	16,564,764	5,991,223	22,555,987

(a) Includes management fees of \$ 44,328,664 to affiliates and \$ to non-affiliates.

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a) 2,015,110	 1,995,607
1.1	Bonds exempt from U.S. tax	(a) 8,218,072	 8,259,130
1.2	Other bonds (unaffiliated)	(a) 71,089,701	 76,041,314
1.3	Bonds of affiliates	(a) 0	 0
2.1	Preferred stocks (unaffiliated)	(b) 0	 0
2.11	Preferred stocks of affiliates	(b) 0	 0
2.2	Common stocks (unaffiliated)	 0	 0
2.21	Common stocks of affiliates	 0	 0
3.	Mortgage loans	(c) 0	 0
4.	Real estate	(d) 0	 0
5	Contract loans	 0	 0
6	Cash, cash equivalents and short-term investments	(e) 765,216	 1,039,617
7	Derivative instruments	(f) 0	 0
8.	Other invested assets	 9,355,088	 9,355,088
9.	Aggregate write-ins for investment income	 0	 0
10.	Total gross investment income	91,443,187	96,690,756
11.	Investment expenses		(g) 5,991,223
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		 0
16.	Total deductions (Lines 11 through 15)		 5,991,223
17.	Net investment income (Line 10 minus Line 16)		90,699,533
DETAILS OF WRITE-INS			
0901.	.....		
0902.	.....		
0903.	.....		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0
1501.	.....		
1502.	.....		
1503.	.....		
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

- (a) Includes \$ 11,604,599 accrual of discount less \$ 21,595,324 amortization of premium and less \$ 2,138,982 paid for accrued interest on purchases.
- (b) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued dividends on purchases.
- (c) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.
- (d) Includes \$ 0 for company's occupancy of its own buildings; and excludes \$ 0 interest on encumbrances.
- (e) Includes \$ 22,355 accrual of discount less \$ 0 amortization of premium and less \$ 2 paid for accrued interest on purchases.
- (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
- (g) Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.
- (i) Includes \$ 0 depreciation on real estate and \$ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	 0	 (766,209)	 (766,208)	 0	 0
1.1	Bonds exempt from U.S. tax	 4,915,178	 (1,079,342)	 3,835,836	 0	 0
1.2	Other bonds (unaffiliated)	 6,509,873	 (10,882,442)	 (4,372,568)	 (1,041,988)	 0
1.3	Bonds of affiliates	 0	 0	 0	 0	 0
2.1	Preferred stocks (unaffiliated)	 0	 0	 0	 0	 0
2.11	Preferred stocks of affiliates	 0	 0	 0	 0	 0
2.2	Common stocks (unaffiliated)	 0	 0	 0	 0	 0
2.21	Common stocks of affiliates	 0	 0	 0	 (8,626)	 0
3.	Mortgage loans	 0	 0	 0	 0	 0
4.	Real estate	 0	 0	 0	 0	 0
5.	Contract loans	 0	 0	 0	 0	 0
6.	Cash, cash equivalents and short-term investments	 2,945	 14	 2,959	 0	 0
7.	Derivative instruments	 0	 0	 0	 0	 0
8.	Other invested assets	 0	 0	 0	 23,904,885	 0
9.	Aggregate write-ins for capital gains (losses)	 0	 0	 0	 (463,116)	 0
10.	Total capital gains (losses)	11,427,997	(12,727,978)	(1,299,981)	22,391,155	0
DETAILS OF WRITE-INS						
0901.	Miscellaneous - Other			0	(463,116)	
0902.	.....					
0903.	.....					
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	(463,116)	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

EXHIBIT OF NON-ADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			0
2. Stocks (Schedule D):			
2.1 Preferred stocks			0
2.2 Common stocks	220,788	229,414	8,626
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			0
3.2 Other than first liens			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			0
4.2 Properties held for the production of income			0
4.3 Properties held for sale			0
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6. Contract loans			0
7. Derivatives (Schedule DB)			0
8. Other invested assets (Schedule BA)	0		0
9. Receivables for securities			0
10. Securities lending reinvested collateral assets (Schedule DL)			0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	220,788	229,414	8,626
13. Title plants (for Title insurers only)			0
14. Investment income due and accrued			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection			0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due ..			0
15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			0
16.2 Funds held by or deposited with reinsured companies			0
16.3 Other amounts receivable under reinsurance contracts			0
17. Amounts receivable relating to uninsured plans			0
18.1 Current federal and foreign income tax recoverable and interest thereon			0
18.2 Net deferred tax asset	14,165,624	20,160,719	5,995,095
19. Guaranty funds receivable or on deposit			0
20. Electronic data processing equipment and software	3,809,177	2,892,758	(916,419)
21. Furniture and equipment, including health care delivery assets	1,036,595	1,232,118	195,523
22. Net adjustment in assets and liabilities due to foreign exchange rates			0
23. Receivables from parent, subsidiaries and affiliates			0
24. Health care and other amounts receivable			0
25. Aggregate write-ins for other than invested assets	81,720,010	15,632,628	(66,087,382)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	100,952,194	40,147,637	(60,804,557)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28. Total (Lines 26 and 27)	100,952,194	40,147,637	(60,804,557)
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501. Prepaid expenses	81,720,010	15,632,628	(66,087,382)
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	81,720,010	15,632,628	(66,087,382)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 590,505,326	\$ 497,651,576
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				—	—
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 590,505,326	\$ 497,651,576
SURPLUS					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,020,034,410	\$ 1,043,866,319
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				—	—
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,020,034,410	\$ 1,043,866,319

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

C. The Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Highest-quality and high-quality (NAIC designations 1 and 2, respectively) bonds not backed by other loans are stated at amortized cost and are amortized using the interest method. All other bonds not backed by other loans (NAIC designations 3 to 6) are stated at the lower of amortized cost or fair value. The Company does not own any mandatory convertible securities or SVO-identified investments identified in SSAP No. 26R.
- (3) The Company's investment in common stocks of unaffiliated companies is comprised solely of FHLB capital stock and is carried at its par value.
- (4) The Company owns no preferred stocks.
- (5) The Company owns no mortgage loans.
- (6) Loan-backed securities are stated at amortized cost in accordance with the guidance provided in SSAP No. 43R. The retrospective adjustment method is used to value these securities.
- (7) Subsidiaries, Controlled and Affiliated Companies - The Company's investment in Essent Solutions, LLC, a wholly-owned, non-insurer subsidiary, is considered a non-admitted asset as no audit of Essent Solutions, LLC has been completed.
- (8) The Company has less than 10% or non-controlling ownership of several private equity limited partnerships. The fair value of these limited partnerships is recorded based on the underlying audited GAAP equity of the investee. The change in the stated value is recorded as a change in net unrealized capital gains (loss), as a component of unassigned surplus.
- (9) The Company had no call options or other derivatives written at year-end 2022 or 2021.
- (10) Premium Deficiency Calculation - Anticipated investment income is utilized as a factor in the premium deficiency reserve calculation.
- (11) Unpaid losses and loss adjustment expenses includes an amount determined from estimates of frequency and severity factors applied to each loan that has missed two consecutive payments that the Company refers to as case reserves, and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates, and the ultimate liability may be in excess of or less than the amount provided.
- (12) Capitalization policy - The Company did not change its capitalization policy from the prior period.
- (13) The Company has no pharmaceutical rebate receivables.

NOTES TO FINANCIAL STATEMENTS

D. Management has not identified any issues to raise substantial doubt regarding the Company's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

During the years ended December 31, 2022 and 2021, the Company had no material changes in accounting principles and/or corrections of errors.

3. Business Combinations and Goodwill

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

4. Discontinued Operations

The Company has no discontinued operations.

5. Investments

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

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

(2)

	(1) Amortized Cost Basis Before Other-than- Temporary Impairment	(2) Other-than- Temporary Impairment Recognized in Loss	(3) Fair Value 1 - 2
OTTI recognized 1st Quarter			
a. Intent to sell	\$ 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	25,944,021	680,143	25,263,878
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	25,944,021	680,143	25,263,878
m. Annual Aggregate Total		\$ 799,942	

(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: \$40,754,624
- 2. 12 Months or longer: \$56,850,359

The aggregate related fair value of securities with unrealized losses:

- 1. Less than 12 months: \$511,151,643
- 2. 12 Months or longer: \$401,524,947

NOTES TO FINANCIAL STATEMENTS

- (5) In determining whether an impairment is other-than-temporary, the Company assesses its intent to sell these securities and whether it will be required to sell these securities before the recovery of their amortized cost basis. The decline in fair values of these loan-backed securities is principally associated with the changes in credit spreads and the interest rate environment subsequent to their purchase.
- E. The Company does not have any dollar repurchase agreement investments and/or securities lending transactions.
- F. The Company does not have any repurchase agreements transactions accounted for as secured borrowings.
- G. The Company does not have any reverse repurchase agreements transactions accounted for as secured borrowings.
- H. The Company does not have any repurchase agreements transactions accounted for as a sale.
- I. The Company does not have reserve repurchase agreements transactions accounted for as a sale.
- J. Our investments in real estate are properties purchased to settle claims. There were no impairment losses on real estate during the years ending December 31, 2022 or 2021.
- K. The Company does not have investments in low-income housing tax credits (LIHTC).
- L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
Restricted Asset Category							
a. Subject to contractual obligation for which liability is not shown	17,674,840	—	—	—	17,674,840	17,478,158	196,682
b. Collateral held under security lending agreements	—	—	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	640,500	—	—	—	640,500	656,500	(16,000)
j. On deposit with states	8,658,070	—	—	—	8,658,070	8,414,839	243,231
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets (Sum of a through n)	\$ 26,973,410	\$ —	\$ —	\$ —	\$ 26,973,410	\$ 26,549,497	\$ 423,913

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

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ 17,674,840	0.5 %	0.5 %
b. Collateral held under security lending agreements	—	—	— %	— %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	640,500	0.0 %	0.0 %
j. On deposit with states	—	8,658,070	0.2 %	0.3 %
k. On deposit with other regulatory bodies	—	—	— %	— %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	—	— %	— %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets (Sum of a through n)	\$ —	\$ 26,973,410	0.8 %	0.8 %

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

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

- (2) There are no assets pledged as collateral not captured in other categories.
- (3) There are no other restricted assets.
- (4) There are no assets received as collateral which have been reflected as assets within the financial statements.

- M. The Company does not have any working capital finance investments.
- N. The Company does not offset or net assets or liabilities associated with derivatives, repurchase and reverse repurchases, or securities borrowing and securities lending assets and liabilities.
- O. The Company does not have investments in 5GI Securities.
- P. The Company did not sell any securities short in 2022.
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	3	—
(2) Aggregate amount of investment income	\$ 112,560	—

6. Joint Ventures, Partnerships and Limited Liability Companies

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

7. Investment Income

- A. The Company has a policy to exclude (non-admit) any investment income due and accrued that is over 90 days past due.
- B. Total amount excluded in 2022 is \$0.

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

The Company had no derivative instruments at December 31, 2022 or 2021.

9. Income Taxes

A. Components of the net deferred income tax asset or net deferred tax liability;		12/31/22		Total
		Ordinary	Capital	
1				
(a)	Total gross deferred tax assets	\$ 53,772,539	\$ 1,116,450	\$ 54,888,989
(b)	Statutory Valuation Allowance Adjustments	—	—	—
(c)	Adjusted gross deferred tax assets (1a-1b)	53,772,539	1,116,450	54,888,989
(d)	Deferred tax assets nonadmitted	(14,165,624)	—	(14,165,624)
(e)	Subtotal net admitted deferred tax assets	39,606,915	1,116,450	40,723,365
(f)	Deferred tax liabilities	(1,122,294)	(12,502,708)	(13,625,002)
(g)	Net admitted deferred tax assets (net deferred tax liabilities)	\$ 38,484,621	\$(11,386,258)	\$ 27,098,363
2	Admission Calculation Components			
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks (11a)	\$ 25,942,351	\$ —	\$ 25,942,351
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitations (Lesser of 11bi or 11bii)			
1	Adjusted gross DTAs expected to be realized following the balance sheet date (11bi)	—	1,156,010	1,156,010
2	Adjusted gross DTAs allowed per limitation threshold (11bii)	147,708,773	1,156,010	148,864,783
	Lesser of (b)1. or (b)2.	—	1,156,010	1,156,010
(c)	Adjusted gross DTAs offset by gross DTLs (11c)	1,122,294	12,502,708	13,625,002
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (Total 2(a)+2(b)+2(c))	\$ 27,064,645	\$ 13,658,718	\$ 40,723,363
A. Components of the net deferred income tax asset or net deferred tax liability;		12/31/21		Total
		Ordinary	Capital	
1				
(a)	Total gross deferred tax assets	\$ 57,483,648	\$ —	\$ 57,483,648
(b)	Statutory Valuation Allowance Adjustments	—	—	—
(c)	Adjusted gross deferred tax assets (1a-1b)	57,483,648	—	57,483,648
(d)	Deferred tax assets nonadmitted	(20,160,719)	—	(20,160,719)
(e)	Subtotal net admitted deferred tax assets	37,322,929	—	37,322,929
(f)	Deferred tax liabilities	(871,532)	(10,492,934)	(11,364,466)
(g)	Net admitted deferred tax assets (net deferred tax liabilities)	\$ 36,451,397	\$(10,492,934)	\$ 25,958,463
2	Admission Calculation Components			
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks (11a)	\$ 25,958,463	\$ —	\$ 25,958,463
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitations (Lesser of 11bi or 11bii)			
1	Adjusted gross DTAs expected to be realized following the balance sheet date (11bi)	—	—	—
2	Adjusted gross DTAs allowed per limitation threshold (11bii)	154,956,408	—	154,956,408
	Lesser of (b)1. or (b)2.	—	—	—
(c)	Adjusted gross DTAs offset by gross DTLs (11c)	871,532	10,492,934	11,364,466
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (Total 2(a)+2(b)+2(c))	\$ 26,829,995	\$ 10,492,934	\$ 37,322,929

NOTES TO FINANCIAL STATEMENTS

		Ordinary	Capital	Total
A. Components of the net deferred income tax asset or net deferred tax liability;		Change	Change	Change
1				
(a)	Total gross deferred tax assets	\$ (3,711,109)	\$ 1,116,450	\$ (2,594,659)
(b)	Statutory Valuation Allowance Adjustments	—	—	—
(c)	Adjusted gross deferred tax assets (1a-1b)	(3,711,109)	1,116,450	(2,594,659)
(d)	Deferred tax assets nonadmitted	5,995,095	—	5,995,095
(e)	Subtotal net admitted deferred tax assets	2,283,986	1,116,450	3,400,436
(f)	Deferred tax liabilities	(250,762)	(2,009,774)	(2,260,536)
(g)	Net admitted deferred tax assets (net deferred tax liabilities)	\$ 2,033,224	\$ (893,324)	\$ 1,139,900
2	Admission Calculation Components	Ordinary	Capital	Total
		Change	Change	Change
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks (11a)	\$ (16,112)	\$ —	\$ (16,112)
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitations (Lesser of 11bi or 11bii)			
1	Adjusted gross DTAs expected to be realized following the balance sheet date (11bi)	—	1,156,010	1,156,010
2	Adjusted gross DTAs allowed per limitation threshold (11bii)	(7,247,635)	1,156,010	(6,091,625)
	Lesser of (b)1. or (b)2.	—	1,156,010	1,156,010
(c)	Adjusted gross DTAs offset by gross DTLs (11c)	250,762	2,009,774	2,260,536
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (Total 2(a)+2(b)+2(c))	\$ 234,650	\$ 3,165,784	\$ 3,400,434
3	Disclosure of ratios used for threshold limitation (for 11b);	12/31/22	12/31/21	Change
(a)	Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above	236.2%	231.2%	5.0%
(b)	Amount of adjusted capital and surplus used to determine recovery period threshold limitation in 2(b)2 above	\$994,092,059	\$1,033,042,720	\$(38,950,661)
4	Impact of Tax Planning Strategies On the Determination of:		12/31/22	
		Ordinary	Capital	Total
		Percentage	Percentage	Percentage
(a)	Adjusted Gross Deferred Tax Assets (Percentage of Total Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
(b)	Net Admitted Adjusted Gross Deferred Tax Assets- (Percentage of Total Net Admitted Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
(c)	The Company's tax-planning strategies do not include the use of reinsurance tax-planning strategies.			
4	Impact of Tax Planning Strategies On the Determination of:		12/31/21	
		Ordinary	Capital	Total
		Percentage	Percentage	Percentage
(a)	Adjusted Gross Deferred Tax Assets (Percentage of Total Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
(b)	Net Admitted Adjusted Gross Deferred Tax Assets- (Percentage of Total Net Admitted Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
(c)	The Company's tax-planning strategies do not include the use of reinsurance tax-planning strategies.			
4	Impact of Tax Planning Strategies On the Determination of:		Change	
		Ordinary	Capital	Total
		Percentage	Percentage	Percentage
(a)	Adjusted Gross Deferred Tax Assets (Percentage of Total Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
(b)	Net Admitted Adjusted Gross Deferred Tax Assets- (Percentage of Total Net Admitted Adjusted Gross Deferred Tax Assets)	N/A	N/A	N/A
(c)	The Company's tax-planning strategies do not include the use of reinsurance tax-planning strategies.			
B.	Unrecognized deferred tax liabilities			
(1)	There are no temporary differences for which deferred tax liabilities are not recognized.			

NOTES TO FINANCIAL STATEMENTS

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

1	Current tax expense incurred	12/31/22	12/31/21	Change
	(a) Current year federal tax expense (benefit)- ordinary income	\$ 92,788,559	\$ 54,556,435	\$ 38,232,124
	(b) Current year foreign tax expense (benefit)- ordinary income	—	—	—
	(c) Subtotal	92,788,559	54,556,435	38,232,124
	(d) Current year tax expense on net realized capital gains	(272,996)	20,943	(293,939)
	(e) Utilization of operating loss carry forwards	—	—	—
	(f) Other	—	—	—
	(g) Federal and foreign income taxes incurred	<u>\$ 92,515,563</u>	<u>\$ 54,577,378</u>	<u>\$ 37,938,185</u>

NOTES TO FINANCIAL STATEMENTS

2	Deferred tax assets:			
		12/31/22	12/31/21	Change
(a)	Ordinary:			
(1)	Discounting of unpaid losses and LAE	\$ 929,358	\$ 2,524,550	\$ (1,595,192)
(2)	Unearned premium reserve	13,617,930	12,106,974	1,510,956
(3)	Unearned ceding commissions	2,289,854	2,404,880	(115,026)
(4)	Compensation & benefits accrual	1,462,692	1,727,664	(264,972)
(5)	Prepaid expenses	2,773,038	3,159,417	(386,379)
(6)	Fixed assets	1,950,349	1,591,546	358,803
(7)	Accrued expenses	6,779,340	6,231,079	548,261
(8)	Contingency reserves	23,647,643	27,266,432	(3,618,789)
(9)	Start-up and organizational costs	322,335	471,106	(148,771)
	Subtotal	53,772,539	57,483,648	(3,711,109)
(b)	Statutory Valuation Allowance Adjustment	—	—	—
(c)	Nonadmitted ordinary deferred tax assets	(14,165,624)	(20,160,719)	5,995,095
(d)	Admitted ordinary deferred tax assets	\$ 39,606,915	\$ 37,322,929	\$ 2,283,986
(e)	Capital:			
(1)	OTTI losses	1,116,450	—	1,116,450
	Subtotal	1,116,450	—	1,116,450
(f)	Statutory Valuation Allowance Adjustment	—	—	—
(g)	Nonadmitted capital deferred tax assets	—	—	—
(h)	Admitted capital deferred tax assets	1,116,450	—	1,116,450
(i)	Admitted deferred tax assets	\$ 40,723,365	\$ 37,322,929	\$ 3,400,436
3	Deferred tax liabilities:			
(a)	Ordinary			
(1)	PAE Adjustment (Rev Proc 2002-46)	\$ (1,067,687)	\$ (798,723)	\$ (268,964)
(2)	Loss reserves (TCJA Transition Adj)	(54,607)	(72,809)	18,202
	Subtotal	(1,122,294)	(871,532)	(250,762)
(b)	Capital	—	—	—
	Other investments	(12,502,708)	(10,492,934)	(2,009,774)
	Subtotal	(12,502,708)	(10,492,934)	(2,009,774)
(c)	Deferred tax liabilities	(13,625,002)	(11,364,466)	(2,260,536)
4	Net deferred tax asset (liability)	\$ 27,098,363	\$ 25,958,463	\$ 1,139,900

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

	12/31/22	12/31/21	Change
Total deferred tax assets	\$ 54,888,989	\$ 57,483,648	\$ (2,594,659)
Total deferred tax liabilities	(13,625,002)	(11,364,466)	(2,260,536)
Net deferred tax assets/liabilities	41,263,987	46,119,182	(4,855,195)
Statutory valuation allowance adjustment	—	—	—
Net deferred tax assets/liabilities after SVA	41,263,987	46,119,182	(4,855,195)
Tax effect of unrealized gains (losses)	12,495,888	7,895,613	4,600,275
Statutory valuation allowance adjustment allocated to unrealized	—	—	—
Change in net deferred income tax	\$ 53,759,875	\$ 54,014,795	\$ (254,920)

NOTES TO FINANCIAL STATEMENTS

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

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

	12/31/22	Tax effect	Effective
	Amount	21%	Tax Rate
Income before taxes	\$ 683,020,889	\$ 143,434,387	21.00 %
Non-deductible expenses	19,224,120	4,037,065	0.58 %
Tax-exempt interest, net of proration	(6,234,109)	(1,309,163)	(0.19)%
Change in non-admitted	989,227	207,738	0.03 %
Change in statutory contingency reserves	(256,068,638)	(53,774,414)	(7.87)%
Stock-based compensation	340,490	71,503	0.01 %
Other	492,223	103,367	0.02 %
Total	<u>\$ 441,764,202</u>	<u>\$ 92,770,483</u>	<u>13.58 %</u>
Federal and foreign income taxes incurred		\$ 92,788,559	13.58 %
Tax on capital gains (losses)		(272,996)	(0.04)%
Change in net deferred taxes		254,920	0.04 %
Total statutory taxes		<u>\$ 92,770,483</u>	<u>13.58 %</u>

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

- (1) As of December 31, 2022 there are no net operating loss carryforwards available for tax purposes.
- (2) Under the terms of the Tax Sharing Agreement, Federal income tax paid in the amounts of \$87,895,851 and \$58,577,378 for 2022 and 2021, respectively, are available for recoupment in the event of future net losses.
- (3) The Company has made deposits under IRC Section 6603; however, none of those deposits have been recorded as admitted assets as of December 31, 2022..
- (4) The Company has recorded no tax loss contingencies relative to paragraph 3(a).

F. Consolidated federal income tax return

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

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

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

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

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

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

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

The Company and Essent Guaranty of PA, Inc., ("EPI"), an affiliate, are parties to a quota share reinsurance agreement (the "Reinsurance Agreement") under which EPI assumes that portion of the risk that is in excess of 25% of the risk with respect to any loan insured by the Company, net of amounts ceded to Essent Re, and net of ceded premiums paid

NOTES TO FINANCIAL STATEMENTS

relating to other ceded reinsurance that inures to the benefit of Essent Guaranty. As a result of changes in state law requirements, the Company notified EPI of its intent to terminate the Reinsurance Agreement effective as of March 31, 2019. Accordingly, the Company has ceased ceding risk to EPI for new insurance written after March 31, 2019. The Reinsurance Agreement will continue in full force and effect with respect to all in-force ceded policies until their natural expiration.

The Parent made no capital contributions to the Company in the years ended December 31, 2022 or December 31, 2021.

The Company and CUW Solutions, LLC, ("CUW"), an affiliate, entered into a sublease agreement in October 2012 under which CUW subleases certain office space at the Company's office space in North Carolina. In December 2013, the Company and CUW entered into a sublease agreement under which CUW subleases certain office space at the Company's office space in California. The Company recorded amounts due under the Sublease Agreement of \$25,062 in 2022 and \$26,362 in 2021.

- C. The Company did not have any transactions with related parties who are not reported on Schedule Y.
- D. The Company has recorded a net payable to the Parent and its subsidiaries in the amount of \$2,828,797 as of December 31, 2022, relating to amounts owed under the terms of the Amended and Restated Administrative Services Agreement described in 10.E below. At December 31, 2022, the Company has recorded a net payable to the Parent of \$577,927 for expenses paid by the Parent on behalf of the Company, \$639,682 to Essent primarily relating to stock-based compensation for certain officers and key employees of the Company, and receivable of \$92,516 from CUW relating to pre-funding of CUW payroll and amounts due to EGI under the Sublease Agreement offset by the underwriting services performed by CUW, and \$37,500 relating to the License Agreement and \$22,500 for invoices paid on Essent Re's behalf and \$960 from EPI for an invoice paid by the Company on EPI's behalf. The Company had recorded a net payable to the Parent and its subsidiaries in the amount of \$2,636,645 as of December 31, 2021, relating to amounts owed under the terms of the Amended and Restated Administrative Services Agreement described in 10.E below. At December 31, 2021, the Company had recorded a net payable to the Parent of \$23,013 for expenses paid by the Parent on behalf of the Company, \$636,131 to Essent primarily relating to stock-based compensation for certain officers and key employees of the Company, \$1,040,140 to EssentVentures LLC for cash received by EGI on EssentVentures LLC's behalf, and \$30,359 to CUW relating to the underwriting services performed by CUW offset by amounts due to EGI under the Sublease Agreement, and receivables of \$37,500 relating to the License Agreement and \$15,000 for invoices paid on Essent Re's behalf and \$3,400 from EPI for an invoice paid by the Company on EPI's behalf. All intercompany balances outstanding at December 31, 2022 were settled within the timelines outlined in their respective agreements. These settlements are generally expected to occur within 30 days of month-end.
- E. The Company is party to an Amended and Restated Administrative Services Agreement. The services provided to the Company under the agreement include Accounting and Tax, Legal, Risk Management, Human Resources and other administrative services necessary or incidental to perform the services under the agreement, and Mortgage Insurance Underwriting and Related Services. The cost for services provided is billed to the Company monthly and generally settled within 30 days of month-end. Management services incurred under this contract totaled and \$44,328,664 in 2022 and \$42,741,330 in 2021.
- F. The Company entered into a Capital Maintenance Agreement with EPI on February 17, 2010. Under the Capital Maintenance Agreement, the Company will cause EPI to have sufficient capital such that EPI's total outstanding liability, net of reinsurance ceded, under its aggregate issued mortgage guaranty insurance and reinsurance contracts does not exceed 25 times the total of EPI's total capital, surplus and contingency reserves. As consideration to the Company for any such transfer of funds, EPI will issue to the Company a surplus note. As of December 31, 2022, no amounts have been paid and no amounts are outstanding related to this agreement.
- G. The Company has a 100% membership interest in Essent Solutions, LLC.
- H. The Company does not own any shares of an upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated entity (SCA).
- I. The Company does not have any investments in an SCA that exceeds 10% of admitted assets.
- J. The Company did not recognize any impairment write down for its investments in SCA Companies during the statement period.
- K. The Company does not have any investments in a foreign insurance subsidiary.
- L. The Company does not have any investment in a downstream noninsurance holding company.

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	\$ —	\$ —	\$ —
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	\$ —	\$ —	\$ —
c. SSAP No. 97 8b(iii) Entities				
Essent Solutions, LLC.	100%	\$ 220,788	\$ —	\$ 220,788
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 220,788	\$ —	\$ 220,788
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	\$ —	\$ —	\$ —
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	\$ 220,788	\$ —	\$ 220,788
f. Aggregate Total (a+e)	XXX	\$ 220,788	\$ —	\$ 220,788

(2) NAIC Filing Response Information

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

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

** I – Immaterial or M – Material

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

11. Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

- (1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the “FHLBank”). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as \$859,940,820. The Company calculated this amount as 25% of admitted assets as of December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

- (2) FHLB Capital Stock
- a. Aggregate Totals
- (1) Current Year

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

(2) Prior Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	\$656,500	\$656,500	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	\$656,500	\$656,500	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$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 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	\$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 December 31, 2022.

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

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

- A, B, C & DThe Company has no defined benefit plans.
- E.The Company matches contributions to a defined contribution plan that covers substantially all of its employees. For the years ended December 31, 2022 and 2021, the Company incurred expense of \$1,540,577 and \$1,464,308, respectively, for matching contributions to this plan.
- F.The Company does not contribute to multiemployer plans.

NOTES TO FINANCIAL STATEMENTS

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

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

- (A) The Company has 10,000 shares authorized, 2,500 shares issued and outstanding with a par value of \$1,000 per share.
- (B) The Company has no preferred stock outstanding.
- (C), (D) & (E) The ability of the Company to declare dividends on its common stock is restricted by certain provisions of the insurance laws of the Commonwealth of Pennsylvania, its state domicile. The insurance laws of the Commonwealth of Pennsylvania establish a test limiting the maximum amount of dividends that may be paid out of unassigned surplus by an insurer without prior approval by the Pennsylvania Insurance Commissioner. Under such a test, the Company may pay dividends during any 12-month period in an amount equal to the greater of (i) 10 percent of the preceding year-end statutory policyholders' surplus or (ii) the preceding year's statutory net income. Pennsylvania statute also requires that dividends and other distributions be paid out of positive unassigned surplus without prior approval. At December 31, 2022, the Company had unassigned surplus of \$314,724,410 and as of January 1, 2023 is limited to this amount when making a dividend payment or other distribution without prior approval by the Pennsylvania Insurance Commissioner. The Company paid \$315 million of dividends to its Parent in the year ended December 31, 2022. The Company paid \$247,208,031 of dividends to its Parent in the year ended December 31, 2021.
- (F) No restrictions have been placed on unassigned surplus.
- (G) The Company is not a mutual or similarly organized company.
- (H) The Company held no shares of stock for special purposes.
- (I) There were no changes in the balances of any special surplus funds from the prior period.
- (J) The portion of unassigned funds (surplus) represented by cumulative unrealized gains and losses was \$59,982,485.
- (K) The Company has not issued surplus notes or similar obligations.
- (L) The Company has had no quasi-reorganizations.
- (M) The Company has had no quasi-reorganizations.

14. Liabilities, Contingencies and Assessments

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

15. Leases

- A. Lessee Operating Leases
 - (1) The Company leases office space in North Carolina, Virginia, and California under lease agreements accounted for as operating leases. Total rent expense for the year ended December 31, 2022 and 2021 was \$3,671,082 and \$2,650,090, respectively.

NOTES TO FINANCIAL STATEMENTS

(2) (a) At December 31, 2022, the Company’s future minimum lease payments are as follows:

	Year Ending December 31,	Operating Leases
1. 2023	\$	1,342,433
2. 2024	\$	1,356,548
3. 2025	\$	984,529
4. 2026	\$	196,710
5. 2027	\$	168,059
6. Thereafter	\$	—
7. Total	\$	4,048,279

(b) At December 31, 2022, the total minimum rentals to be received in the future under noncancelable subleases are as follows:

	Year Ending December 31,	Noncancelable Subleases
1. 2023	\$	16,737
2. 2024	\$	16,187
3. 2025	\$	10,970
4. 2026	\$	—
5. 2027	\$	—
6. Thereafter	\$	—
7. Total	\$	43,894

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

B. Lessor Activities - None.

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

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

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

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

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

The Company has no insured accident and health plans.

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

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A.

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

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Total
Bonds				
All other Governments	\$ —	\$ 484,950	\$ —	\$ 484,950
Industrial & Miscellaneous	—	8,286,753	—	8,286,753
Bank Loans Unaffiliated	—	15,672,821	—	15,672,821
Total Bonds	—	24,444,524	—	24,444,524
Cash Equivalents				
Exempt Money Market Mutual Funds	\$ 8,720,755	\$ —	\$ —	\$ 8,720,755
Other Money Market Mutual Funds	43,038,158	—	—	43,038,158
Total Cash Equivalents	51,758,913	—	—	51,758,913
Total Assets at Fair Value	\$ 51,758,913	\$ 24,444,524	\$ —	\$ 76,203,437

2) Fair value measurements in Level 3 - None.

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

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

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

5) There are no derivative assets or liabilities.

B. None.

C. Fair Value of Financial Instruments

December 31, 2022

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

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	—	—	—

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

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

D. None.

NOTES TO FINANCIAL STATEMENTS

E. None.

21. Other Items

- A. Extraordinary Items - None.
- B. Troubled Debt Restructuring - None.
- C. Other Disclosures - None.
- D. Business Interruption Insurance Recoveries - None.
- E. State Transferable and Non-transferable Tax Credits - None.
- F. Subprime-Mortgage-Related Risk Exposure - None.
- G. During 2022, Essent Guaranty entered into a fully collateralized reinsurance agreement with an unaffiliated special purpose insurer domiciled in Bermuda, that provide excess of loss reinsurance coverage at inception for new defaults on portfolios of mortgage insurance policies. For the reinsurance coverage period, Essent Guaranty and its affiliates will retain the first layer of losses, and the special purpose insurer provides second layer coverage up to the outstanding reinsurance coverage amount. Essent Guaranty and its affiliates retain losses in excess of the outstanding reinsurance coverage amount. The reinsurance premium due to the special purpose insurer is calculated by multiplying the outstanding reinsurance coverage amount at the beginning of a period by a coupon rate, which is the sum of one-month SOFR plus a risk margin, and then subtracting actual investment income collected on the assets in the reinsurance trust during that period. The aggregate excess of loss reinsurance coverages decrease over a ten-year period as the underlying covered mortgages amortize. Essent Guaranty has rights to terminate this reinsurance agreement. The special purpose insurer collateralized the coverage by issuing mortgage insurance-linked notes in an aggregate amount equal to the initial coverage amount to unaffiliated investors. The notes have ten-year legal maturities and are non-recourse to any assets of Essent Guaranty or its affiliates. The proceeds of the notes were deposited into a reinsurance trust for the benefit of Essent Guaranty that will be the sources of reinsurance claim payments to Essent Guaranty and principal repayments on the mortgage insurance-linked notes. The following table summarizes Essent Guaranty's new full collateralized reinsurance agreement entered into during the year ended December 31, 2022:

Vintage Year	Reinsurer	Effective Date	Optional Termination Date	Initial Coverage	First Loss Retention
10/1/21 - 7/31/22	Radnor Re 2022-1 Ltd.	September 21, 2022	September 25, 2028	\$ 237,868,000	\$ 303,761,128

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		\$ 2,110,608,405
c. ILS Contracts as Counterparty			\$ —
(2) Assumed Insurance Risks			
a. ILS Contracts as Issuer			\$ —
b. ILS Contracts as Ceding Insurer			\$ —
c. ILS Contracts as Counterparty			\$ —

H. The Company does not have any amounts that could be realized on life insurance where the Company is owner and beneficiary or has otherwise obtained rights to control the policy.

22. Events Subsequent

The Company has considered subsequent events through February 17, 2023.

23. Reinsurance

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

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance assumed and ceded

(1) Maximum amount of return commissions due reinsurers as of December 31, 2022:

	Assumed		Ceded		Net	
	Reinsurance		Reinsurance			
	(1)	(2)	(3)	(4)	(5)	(6)
	Premium	Commission	Premium	Commission	Premium	Commission
	Reserve	Equity	Reserve	Equity	Reserve	Equity
a. Affiliates	\$ —	\$ —	\$ 47,438,182	\$ 10,904,065	\$ (47,438,182)	\$ (10,904,065)
b. All others	—	—	—	—	—	—
c. Total (a + b)	\$ —	\$ —	\$ 47,438,182	\$ 10,904,065	\$ (47,438,182)	\$ (10,904,065)
d. Direct Unearned Premium Reserve			\$ 162,886,837			

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

(3) The Company has no protected cells.

- D. The Company has not written off any reinsurance balances as of December 31, 2022.
- E. There was no commutation of ceded reinsurance as of December 31, 2022.
- F. The Company does not have any retroactive reinsurance agreements.
- G. The Company does not have any reinsurance agreements accounted for as deposits.
- H. The Company does not have any Property and Casualty Run-off Agreements.
- I. The Company had no certified reinsurers who had a rating downgrade or a status subject to revocation.
- J. The Company has not entered into retroactive reinsurance agreements containing asbestos and pollution liabilities.
- K. The Company does not have any reinsurance contracts covering health business.

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

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

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

- A. Reserves as of December 31, 2021 were \$277,991,393. For the year ended December 31, 2022, \$3,632,380 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$75,596,771 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$198,762,242 favorable prior-year development during the year ended December 31, 2022. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.
- B. Due to business restrictions, stay-at-home orders and travel restrictions initially implemented in March 2020 as a result of COVID-19, unemployment in the United States increased significantly in the second quarter of 2020, declining during the second half of 2020 and through 2022. As unemployment is one of the most common reasons for borrowers to default on their mortgage, the increase in unemployment has increased the number of delinquencies on the mortgages that we insure and has the potential to increase claim frequencies on defaults.

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

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

NOTES TO FINANCIAL STATEMENTS

As of March 31, 2022, the defaulted loans reported to us in the second and third quarters of 2020 had reached the end of their forbearance periods. During the first quarter of 2022, the Early COVID Defaults cured at elevated levels, and the cumulative cure rate for the Early COVID Defaults at March 31, 2022 exceeded our initial estimated cure rate implied by our 7% estimate of ultimate loss for these defaults. Based on cure activity through March 31, 2022 and our expectations for future cure activity, we lowered our estimate of ultimate loss for the Early COVID Defaults from 7% to 4% of the initial risk in force. During the three months ended June 30, 2022, Early COVID Defaults cured at levels that exceeded our estimate as of March 31, 2022, and we further lowered our estimate of loss for these defaults as of June 30, 2022 to 2% of the initial risk in force. These revisions to our estimate of ultimate loss for the Early COVID Defaults resulted in a benefit recorded to the provision for losses of \$119.1 million for the year ended December 31, 2022. As of December 31, 2022, approximately 99% of the Early COVID Defaults had cured. Due to the level of Early COVID Defaults remaining in the default inventory, during the third quarter, 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. 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 estimated restoration costs from damage to the property underlying a mortgage equal 20% or more of the property's original value and adjust a claim where the property underlying a mortgage in default is subject to unrestored physical damage. This event has not materially affected our reserves as of December 31, 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

The Company has no intercompany pooling arrangements.

27. Structured Settlements

The Company has no structured settlements

28. Healthcare Receivables

The Company has no healthcare receivables.

29. Participating Policies

The Company has no participating policies.

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	—
2. Date of the most recent evaluation of this liability	12/31/2022
3. Was anticipated investment income utilized in this calculation?	Yes

31. High Deductibles

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

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

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

33. Asbestos/Environmental Reserves

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

34. Subscriber Savings Accounts

The Company has no subscriber savings accounts.

35. Multiple Peril Crop Insurance

The Company has no multiple peril crop insurance exposure.

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [X] No []

1.2

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

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

1.3

State Regulating?

Pennsylvania

1.4

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

Yes [X] No []

1.5

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

0001448893

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

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

12/31/2018

3.2

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

12/31/2018

3.3

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

05/18/2020

3.4

By what department or departments?
Pennsylvania Insurance Department

3.5

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

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

3.6

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

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

4.1

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

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

4.2

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

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

5.1

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

Yes [] No [X]

5.2

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

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

6.1

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

Yes [] No [X]

6.2

If yes, give full information:

7.1

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

Yes [X] No []

7.2

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

100.0 %

1 Nationality	2 Type of Entity
Bermuda	Insurance Holding Company

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

8.1

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

Yes [] No [X]

8.2

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

8.3

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

Yes [] No [X]

8.4

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

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

8.5

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

Yes [] No [X]

8.6

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

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

9.

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

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

10.1

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

Yes [] No [X]

10.2

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

10.3

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

Yes [] No [X]

10.4

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

10.5

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

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

10.6

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

11.

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

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

12.1

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

Yes [] No [X]

12.11

Name of real estate holding company ...

12.12

Number of parcels involved

12.13

Total book/adjusted carrying value

\$

12.2

If, yes provide explanation:

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

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

13.2

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

Yes [] No []

13.3

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

Yes [] No []

13.4

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

Yes [] No [] N/A []

14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [X] No []

a.

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b.

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c.

Compliance with applicable governmental laws, rules and regulations;

d.

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e.

Accountability for adherence to the code.

14.11

If the response to 14.1 is No, please explain:

14.2

Has the code of ethics for senior managers been amended?

Yes [X] No []

14.21

If the response to 14.2 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.

14.3

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

Yes [] No [X]

14.31

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

- 15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes [] No [X]
- 15.2

If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

BOARD OF DIRECTORS

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof?

Yes [X] No []
17.

Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof?

Yes [X] No []
18.

Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes [X] No []

FINANCIAL

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes [] No [X]
- 20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers

20.12 To stockholders not officers

20.13 Trustees, supreme or grand (Fraternal Only)

\$

\$

\$
- 20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers

20.22 To stockholders not officers

20.23 Trustees, supreme or grand (Fraternal Only)

\$

\$

\$
- 21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement?

Yes [] No [X]
- 21.2

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

21.21 Rented from others

21.22 Borrowed from others

21.23 Leased from others

21.24 Other

\$

\$

\$

\$
- 22.1

Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments?

Yes [] No [X]
- 22.2

If answer is yes:

22.21 Amount paid as losses or risk adjustment

22.22 Amount paid as expenses

22.23 Other amounts paid

\$

\$

\$
- 23.1

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

Yes [X] No []
- 23.2

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

\$0
- 24.1

Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days?

Yes [] No [X]
- 24.2

If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

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

INVESTMENT

- 25.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)

Yes [X] No []

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [] No [] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [] No [] N/A [X]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [] No [] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0

25.093 Total payable for securities lending reported on the liability page. \$ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No []

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

26.21 Subject to repurchase agreements \$

26.22 Subject to reverse repurchase agreements \$

26.23 Subject to dollar repurchase agreements \$

26.24 Subject to reverse dollar repurchase agreements \$

26.25 Placed under option agreements \$

26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock \$

26.27 FHLB Capital Stock \$ 640,500

26.28 On deposit with states \$ 8,658,070

26.29 On deposit with other regulatory bodies \$

26.30 Pledged as collateral - excluding collateral pledged to an FHLB \$

26.31 Pledged as collateral to FHLB - including assets backing funding agreements \$

26.32 Other \$ 17,674,840

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
If no, attach a description with this statement.

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

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [] No []

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [] No []

27.42 Permitted accounting practice Yes [] No []

27.43 Other accounting guidance Yes [] No []

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [] No []

The reporting entity has obtained explicit approval from the domiciliary state.

Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.

Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.

Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. \$

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No []

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	DS.....
106595	Wellington Management Company, LLP	549300YHP12TEZNLGX41	SEC	DS.....
103577	Loomis, Sayles & Company, L.P.	J1ZPN2RX3UMNOYID1313	SEC	NO.....
.....				

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

30.2 If yes, complete the following schedule:

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

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

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	3,077,708,913	2,814,790,396	(262,918,517)
31.2 Preferred stocks	0		0
31.3 Totals	3,077,708,913	2,814,790,396	(262,918,517)

- 31.4 Describe the sources or methods utilized in determining the fair values:
Fair values were provided by a widely accepted pricing vendor.
- 32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]
- 32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []
- 32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
.....
- 33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 33.2 If no, list exceptions:
.....
34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [] No [X]
35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [] No [X]
36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]
37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [] No [] N/A [X]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

- 38.1

Does the reporting entity directly hold cryptocurrencies?

Yes [] No [X]
- 38.2

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

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

Yes [] No [X]
- 39.2

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

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

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

OTHER

- 40.1

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

\$ 1,274,619
- 40.2

List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.
- | 1 | 2 |
|---------------------------------|-------------|
| Name | Amount Paid |
| USMI | 499,288 |
| Moody's Investors Service | 430,000 |
| | |
- 41.1

Amount of payments for legal expenses, if any?

\$ 1,008,490
- 41.2

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

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

\$ 183,271
- 42.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1	2
Name	Amount Paid
Parrott Ryan Advisors, LLC	183,271

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1

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

Yes [] No [X]

1.2

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

\$

1.3

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

\$

1.31

Reason for excluding

1.4

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

\$

1.5

Indicate total incurred claims on all Medicare Supplement Insurance.

\$ 0

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$ 0

1.62

Total incurred claims

\$ 0

1.63

Number of covered lives

.....0

All years prior to most current three years

1.64

Total premium earned

\$ 0

1.65

Total incurred claims

\$ 0

1.66

Number of covered lives

.....0

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$ 0

1.72

Total incurred claims

\$ 0

1.73

Number of covered lives

.....0

All years prior to most current three years

1.74

Total premium earned

\$ 0

1.75

Total incurred claims

\$ 0

1.76

Number of covered lives

.....0

2.

Health Test:

1

Current Year

2

Prior Year

2.1

Premium Numerator

.....

.....

2.2

Premium Denominator

.....550,906,340

.....593,438,461

2.3

Premium Ratio (2.1/2.2)

.....0.000

.....0.000

2.4

Reserve Numerator

.....

.....0

2.5

Reserve Denominator

.....258,083,550

.....413,525,010

2.6

Reserve Ratio (2.4/2.5)

.....0.000

.....0.000

3.1

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

Yes [] No [X]

3.2

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

3.21

Participating policies

\$

3.22

Non-participating policies

\$

4.

For mutual reporting Entities and Reciprocal Exchanges Only:

4.1

Does the reporting entity issue assessable policies?

Yes [] No []

4.2

Does the reporting entity issue non-assessable policies?

Yes [] No []

4.3

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

%

4.4

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

\$

5.

For Reciprocal Exchanges Only:

5.1

Does the Exchange appoint local agents?

Yes [] No []

5.2

If yes, is the commission paid:

5.21

Out of Attorney's-in-fact compensation.....

Yes [] No [] N/A []

5.22

As a direct expense of the exchange.....

Yes [] No [] N/A []

5.3

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

5.4

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

Yes [] No []

5.5

If yes, give full information

16

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1

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

6.2

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

6.3

What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
The Company writes mortgage guaranty insurance on mortgages issued to United States residential borrowers. Loss exposures are on individual mortgage loans and are bounded by the coverage percentage on the loan. The Company is required to establish and maintain a contingency reserve to be used for excessive losses. The Company has an active front and back end risk management protocol. The Company has a quota share reinsurance agreement for the amount of exposure in excess of 25% for new insurance written prior to April 1, 2019. Effective July 1, 2014, the Company entered into a quota share reinsurance agreement covering 25% of the Company's new insurance written. In April 2021, the quota share reinsurance coverage was increased from 25% to 35% effective January 1, 2021. The quota share reinsurance coverage provided prior to January 1, 2021 will continue to be 25%, the quota share percentage in effect at the time the NIW was first ceded. The Company entered into excess of loss reinsurance agreements providing excess-of-loss coverage for portfolios of mortgage insurance policies issued between January 1, 2015 and December 31, 2022. For the reinsurance coverage periods, the Company and its affiliates retain first layer of aggregate losses of totaling \$2,028.8 million as of December 31, 2022, and the reinsurers will then provide second layer coverage up to the aggregate outstanding reinsurance coverage amount of \$2,460.8 million at December 31, 2022. The aggregate excess of loss reinsurance coverage amount decreases over a ten-year period as the underlying covered mortgages amortize. In addition, the Company entered into quota share reinsurance agreements with panels of third-party reinsurers (QSR agreements) covering a percentage of risk on all other eligible policies written September 1, 2019 through December 31, 2020 and from January 1, 2022 through December 31, 2022. The risk in force ceded under the QSR agreements totaled \$6,912.0 million at December 31, 2022.

6.4

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

Yes

[

]

No

[

X

]

6.5

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

7.1

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

Yes

[

X

]

No

[

]

7.2

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

2

7.3

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

Yes

[

]

No

[

X

]

8.1

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

Yes

[

]

No

[

X

]

8.2

If yes, give full information

9.1

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

Yes

[

]

No

[

X

]

9.2

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

Yes

[

]

No

[

X

]

9.3

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

9.4

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

Yes

[

]

No

[

X

]

9.5

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

9.6

The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or,
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or

Yes

[

]

No

[

X

]

Yes

[

]

No

[

X

]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

- (c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [] No [X]
10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes [] No [] N/A [X]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1

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

Yes [] No [X]

11.2

If yes, give full information

12.1

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

12.11 Unpaid losses

\$

12.12 Unpaid underwriting expenses (including loss adjustment expenses)

\$

12.2

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

\$

12.3

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

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

12.4

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

12.41 From

%

12.42 To

%

12.5

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

Yes [] No [X]

12.6

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

12.61 Letters of credit

\$

12.62 Collateral and other funds

\$

13.1

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

\$332,602

13.2

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

Yes [] No [X]

13.3

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

0

14.1

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

Yes [] No [X]

14.2

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

14.3

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

Yes [] No []

14.4

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

Yes [] No []

14.5

If the answer to 14.4 is no, please explain:

15.1

Has the reporting entity guaranteed any financed premium accounts?

Yes [] No [X]

15.2

If yes, give full information

16.1

Does the reporting entity write any warranty business?

Yes [] No [X]

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

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

* Disclose type of coverage:

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1

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

Yes [☐] No [☒]

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

17.11

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

\$

17.12

Unfunded portion of Interrogatory 17.11

\$

17.13

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

\$

17.14

Case reserves portion of Interrogatory 17.11

\$

17.15

Incurred but not reported portion of Interrogatory 17.11

\$

17.16

Unearned premium portion of Interrogatory 17.11

\$

17.17

Contingent commission portion of Interrogatory 17.11

\$

18.1

Do you act as a custodian for health savings accounts?

Yes [☐] No [☒]

18.2

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

\$

18.3

Do you act as an administrator for health savings accounts?

Yes [☐] No [☒]

18.4

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

\$

19.

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

Yes [☒] No [☐]

19.1

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

Yes [☐] No [☐]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

FIVE-YEAR HISTORICAL DATA

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

	1 2022	2 2021	3 2020	4 2019	5 2018
Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1. Liability lines (Lines 11, 16, 17, 18 & 19)	0	0	0	0	0
2. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	874,320,081	870,855,616	876,661,830	760,676,962	668,853,454
5. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
6. Total (Line 35)	874,320,081	870,855,616	876,661,830	760,676,962	668,853,454
Net Premiums Written (Page 8, Part 1B, Col. 6)					
7. Liability lines (Lines 11, 16, 17, 18 & 19)	0	0	0	0	0
8. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	530,821,377	540,262,651	583,179,268	548,064,550	501,312,656
11. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
12. Total (Line 35)	530,821,377	540,262,651	583,179,268	548,064,550	501,312,656
Statement of Income (Page 4)					
13. Net underwriting gain (loss) (Line 8)	588,396,337	480,700,055	281,809,475	423,062,409	359,700,806
14. Net investment gain (loss) (Line 11)	89,672,548	65,152,569	58,430,159	60,541,937	45,779,904
15. Total other income (Line 15)	5,225,000	6,355,387	6,463,235	1,357,546	1,055,138
16. Dividends to policyholders (Line 17)					
17. Federal and foreign income taxes incurred (Line 19)	92,788,559	54,556,435	34,611,560	41,286,523	27,417,137
18. Net income (Line 20)	590,505,326	497,651,576	312,091,309	443,675,369	379,118,711
Balance Sheet Lines (Pages 2 and 3)					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	3,439,763,281	3,374,858,531	3,116,810,916	2,584,786,149	2,128,452,727
20. Premiums and considerations (Page 2, Col. 3)					
20.1 In course of collection (Line 15.1)	41,399,633	37,962,102	41,371,815	37,221,290	34,752,120
20.2 Deferred and not yet due (Line 15.2)	0	0	0	0	0
20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21. Total liabilities excluding protected cell business (Page 3, Line 26)	2,419,728,871	2,330,992,212	2,067,932,531	1,552,369,692	1,256,347,387
22. Losses (Page 3, Line 1)	141,308,834	276,244,439	258,949,048	51,365,348	37,488,089
23. Loss adjustment expenses (Page 3, Line 3)	1,326,062	1,746,954	3,446,242	968,585	578,364
24. Unearned premiums (Page 3, Line 9)	115,448,654	135,533,617	188,709,427	210,732,638	224,089,445
25. Capital paid up (Page 3, Lines 30 & 31)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
26. Surplus as regards policyholders (Page 3, Line 37)	1,020,034,410	1,043,866,319	1,048,878,385	1,032,416,457	872,105,340
Cash Flow (Page 5)					
27. Net cash from operations (Line 11)	426,021,818	492,409,745	540,070,434	464,715,865	417,992,370
Risk-Based Capital Analysis					
28. Total adjusted capital					
29. Authorized control level risk-based capital					
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30. Bonds (Line 1)	91.9	92.2	83.9	87.4	93.8
31. Stocks (Lines 2.1 & 2.2)	0.0	0.0	0.0	0.0	0.0
32. Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
33. Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.1	0.1
34. Cash, cash equivalents and short-term investments (Line 5)	3.6	5.3	13.2	9.5	4.7
35. Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36. Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37. Other invested assets (Line 8)	4.4	2.5	2.8	3.0	1.4
38. Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39. Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
40. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43. Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)		0	0	0	
44. Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	220,788	229,414	259,137	258,033	263,036
45. Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46. Affiliated mortgage loans on real estate					
47. All other affiliated					
48. Total of above Lines 42 to 47	220,788	229,414	259,137	258,033	263,036
49. Total Investment in Parent included in Lines 42 to 47 above					
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	0.0	0.0	0.0	0.0	0.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2022	2 2021	3 2020	4 2019	5 2018
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24)	22,391,155	37,591,328	6,442,845	1,015,912	(530,701)
52. Dividends to stockholders (Line 35)	(315,000,000)	(247,208,031)			(40,000,000)
53. Change in surplus as regards policyholders for the year (Line 38)	(23,831,909)	(5,012,066)	16,461,928	160,311,117	111,099,501
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54. Liability lines (Lines 11, 16, 17, 18 & 19)	0	0	0	0	0
55. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	4,682,218	5,218,846	14,366,701	12,611,826	8,559,226
58. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
59. Total (Line 35)	4,682,218	5,218,846	14,366,701	12,611,826	8,559,226
Net Losses Paid (Page 9, Part 2, Col. 4)					
60. Liability lines (Lines 11, 16, 17, 18 & 19)	0	0	0	0	0
61. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	3,602,782	3,922,797	10,920,968	9,795,675	6,813,287
64. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
65. Total (Line 35)	3,602,782	3,922,797	10,920,968	9,795,675	6,813,287
Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2)	(23.8)	3.6	36.1	4.2	1.7
68. Loss expenses incurred (Line 3)	0.0	(0.3)	0.4	0.1	0.1
69. Other underwriting expenses incurred (Line 4)	17.1	15.7	16.9	20.3	22.6
70. Net underwriting gain (loss) (Line 8)	106.8	81.0	46.6	75.4	75.6
Other Percentages					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	16.7	16.1	16.4	20.5	21.2
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	(23.9)	3.3	36.5	4.4	1.8
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	52.0	51.8	55.6	53.1	57.5
One Year Loss Development (\$000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(198,761)	(48,869)	(21,213)	(13,545)	(19,185)
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0).....	(19.0)	(4.7)	(2.1)	(1.6)	(2.5)
Two Year Loss Development (\$000 omitted)					
76. Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(206,826)	(25,785)	(17,132)	(22,563)	(11,057)
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(19.7)	(2.5)	(2.0)	(3.0)	(1.9)

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

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 4694

BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2022

NAIC Company Code 13634

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied Lines	0	0	0	0	0	0	0	0	0	0	0	0
2.2 Multiple Peril Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal Flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private Flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial Multiple Peril (Non-Liability Portion)	0	0	0	0	0	0	0	0	0	0	0	0
5.2 Commercial Multiple Peril (Liability Portion)	0	0	0	0	0	0	0	0	0	0	0	0
6. Mortgage Guaranty	874,320,081	896,817,936	0	162,886,836	4,682,218	(184,494,570)	214,374,529	316,283	(213,217)	2,014,950	0	23,742,422
8. Ocean Marine	0	0	0	0	0	0	0	0	0	0	0	0
9. Inland Marine	0	0	0	0	0	0	0	0	0	0	0	0
10. Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence	0	0	0	0	0	0	0	0	0	0	0	0
11.2 Medical Professional Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13.1 Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other Liability - Occurrence	0	0	0	0	0	0	0	0	0	0	0	0
17.2 Other Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
18.1 Products Liability - Occurrence	0	0	0	0	0	0	0	0	0	0	0	0
18.2 Products Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other Private Passenger Auto Liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other Commercial Auto Liability	0	0	0	0	0	0	0	0	0	0	0	0
21.1 Private Passenger Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and Theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and Machinery	0	0	0	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a)	874,320,081	896,817,936	0	162,886,836	4,682,218	(184,494,570)	214,374,529	316,283	(213,217)	2,014,950	0	23,742,422
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$ 0

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .

Schedule F - Part 1 - Assumed Reinsurance

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3

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

1 ID Number	2 NAIC Com- pany Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Special Code	6 Reinsurance Premiums Ceded	Reinsurance Recoverable On									16 Amount in Dispute included in Column 15	Reinsurance Payable		19 Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	20 Funds Held by Company Under Reinsurance Treaties
						7 Paid Losses	8 Paid LAE	9 Known Case Loss Reserves	10 Known Case LAE Reserves	11 IBNR Loss Reserves	12 IBNR LAE Reserves	13 Unearned Premiums	14 Contingent Commis- sions	15 Columns 7 through 14 Totals		17 Ceded Balances Payable	18 Other Amounts Due to Reinsurers		
27-1440460	13748	Essent Guaranty of PA, Inc.	PA		1,606	0	0	748	10	56	0	133	0	947	0	90	0	857	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					1,606	0	0	748	10	56	0	133	0	947	0	90	0	857	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					1,606	0	0	748	10	56	0	133	0	947	0	90	0	857	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0899999. Total Authorized - Affiliates					1,606	0	0	748	10	56	0	133	0	947	0	90	0	857	0
51-0434766	20370	AXIS Reinsurance Company	NY		1,220	0	0	404	4	30	0	0	0	439	0	766	0	(327)	0
13-6108721	26433	Harco National Insurance Company	IL		287	0	0	0	0	0	0	0	0	0	0	46	0	(46)	0
06-1481194	10829	Markel Global Reinsurance Company	DE		1,330	0	0	665	7	50	0	0	0	721	0	1,119	0	(398)	0
National Union Fire Insurance Company																			
25-0687550	19445	Company of Pittsburgh, PA	PA		78	0	0	0	0	0	0	0	0	0	0	3	0	(3)	0
13-3031176	38636	Partner Reinsurance Company of the U.S.	NY		617	0	0	0	0	0	0	0	0	0	0	84	0	(84)	0
13-5616275	19453	Transatlantic Reinsurance Company	NY		935	0	0	170	1	13	0	0	0	185	0	358	0	(173)	0
95-2769232	27847	Insurance Company of the West	CA		310	0	0	57	0	4	0	0	0	62	0	141	0	(79)	0
13-5459190	21113	United States Fire Insurance Company	DE		528	0	0	0	0	0	0	0	0	0	0	258	0	(258)	0
42-0644327	13021	United Fire and Casualty Company	IA		211	0	0	57	0	4	0	0	0	62	0	93	0	(31)	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					5,516	0	0	1,353	13	101	0	0	0	1,468	0	2,868	0	(1,400)	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					7,122	0	0	2,101	23	157	0	133	0	2,415	0	2,958	0	(543)	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191273		Essent Reinsurance Ltd.	BMU		234,220	0	0	53,747	544	4,031	0	47,305	0	105,627	0	45,480	0	60,148	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other					234,220	0	0	53,747	544	4,031	0	47,305	0	105,627	0	45,480	0	60,148	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					234,220	0	0	53,747	544	4,031	0	47,305	0	105,627	0	45,480	0	60,148	0
2299999. Total Unauthorized - Affiliates					234,220	0	0	53,747	544	4,031	0	47,305	0	105,627	0	45,480	0	60,148	0
AA-3190932		Argo Re Limited	BMU		201	0	0	0	0	0	0	0	0	0	0	32	0	(32)	0
AA-3191352		Ascot Reinsurance Company Limited	BMU		2,812	0	0	1,333	13	100	0	0	0	1,446	0	2,000	0	(554)	0
AA-3194130		Endurance Specialty Insurance Limited	BMU		383	0	0	0	0	0	0	0	0	0	0	54	0	(54)	0
AA-3194101		Everest Reinsurance (Bermuda) Ltd	BMU		7,551	0	0	4,396	44	330	0	0	0	4,770	0	6,443	0	(1,673)	0
AA-3770280		Greenlight Reinsurance Ltd.	CYM		657	0	0	0	0	0	0	0	0	0	0	82	0	(82)	0
AA-3190871		Lancashire Insurance Company Limited	BMU		531	0	0	99	1	7	0	0	0	108	0	242	0	(134)	0
AA-3160108		London Life & Casualty	BRB		816	0	0	665	7	50	0	0	0	721	0	909	0	(188)	0
Lloyd's Underwriter Syndicate No. 2007 NVA																			
AA-1120071			GBR		107	0	0	0	0	0	0	0	0	0	0	17	0	(17)	0
AA-1460019		MS Amlin AG	CHE		215	0	0	0	0	0	0	0	0	0	0	34	0	(34)	0
AA-3191432		Vantage Risk Ltd.	BMU		600	0	0	128	1	10	0	0	0	138	0	270	0	(132)	0
AA-3191366		Radnor Re 2018-1 Ltd.	BMU		8,693	0	0	0	0	0	0	0	0	0	0	74	0	(74)	0
AA-3191393		Radnor Re 2019-1 Ltd.	BMU		11,937	0	0	0	0	0	0	0	0	0	0	159	0	(159)	0
AA-3191402		Radnor Re 2019-2 Ltd.	BMU		2,852	0	0	0	0	0	0	0	0	0	0	16	0	(16)	0
AA-3191409		Radnor Re 2020-1 Ltd.	BMU		11,373	0	0	0	0	0	0	0	0	0	0	93	0	(93)	0
AA-3191442		Radnor Re 2020-2 Ltd.	BMU		5,222	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191469		Radnor Re 2021-1 Ltd.	BMU		14,528	0	0	0	0	0	0	0	0	0	0	115	0	(115)	0
AA-3191478		Radnor Re 2021-2 Ltd.	BMU		17,080	0	0	0	0	0	0	0	0	0	0	161	0	(161)	0
AA-3191366		Radnor Re 2022-1 Ltd.	BMU		5,131	0	0	0	0	0	0	0	0	0	0	177	0	(177)	0
AA-3190339		Renaissance Reinsurance Ltd.	BMU		6,219	0	0	3,668	39	275	0	0	0	3,982	0	5,360	0	(1,378)	0
AA-3190870		Validus Reinsurance, Ltd.	BMU		1,603	0	0	851	9	64	0	0	0	923	0	1,285	0	(362)	0
AA-1460023		RenaissanceRe Europe AG (Bermuda Branch)	CHE		3,645	0	0	980	8	73	0	0	0	1,061	0	1,605	0	(543)	0
2699999. Total Unauthorized - Other Non-U.S. Insurers					102,156	0	0	12,121	122	909	0	0	0	13,151	0	19,128	0	(5,977)	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					336,376	0	0	65,868	666	4,940	0	47,305	0	118,778	0	64,608	0	54,171	0
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3

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

1 ID Number	2 NAIC Com- pany Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Special Code	6 Reinsurance Premiums Ceded	Reinsurance Recoverable On								16 Amount in Dispute included in Column 15	Reinsurance Payable		19 Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	20 Funds Held by Company Under Reinsurance Treaties
						7 Paid Losses	8 Paid LAE	9 Known Case Loss Reserves	10 Known Case LAE Reserves	11 IBNR Loss Reserves	12 IBNR LAE Reserves	13 Unearned Premiums	14 Contingent Commis- sions		15 Columns 7 through 14 Totals	17 Ceded Balances Payable			18 Other Amounts Due to Reinsurers
3599999. Total Certified - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					343,498	0	0	67,968	689	5,097	0	47,438	0	121,193	0	67,566	0	53,627
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 Totals					343,498	0	0	67,968	689	5,097	0	47,438	0	121,193	0	67,566	0	53,627

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un- collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
27-1440460 ..	Essent Guaranty of PA, Inc.	0	0		0	90	857	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	90	857	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	90	857	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0899999. Total Authorized - Affiliates		0	0	XXX	0	90	857	0	0	0	0	0	0	0	XXX	0	0
51-0434766 ..	AXIS Reinsurance Company	0	0		7,329	439	0	0	439	526	526	0	0	0	3	0	0
13-6108721 ..	Harco National Insurance Company	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
06-1481194 ..	Markel Global Reinsurance Company	0	0		12,189	721	0	0	721	866	866	0	0	0	3	0	0
25-0687550 ..	National Union Fire Insurance Company Company of Pittsburgh, PA	0	0		1,066	0	0	0	0	0	0	0	0	0	3	0	0
13-3031176 ..	Partner Reinsurance Company of the U.S.	0	0		19	0	0	0	0	0	0	0	0	0	2	0	0
13-5616275 ..	Transatlantic Reinsurance Company	0	0		2,688	185	0	0	185	222	222	0	0	0	1	0	0
95-2769232 ..	Insurance Company of the West	0	0		2,615	62	0	0	62	74	74	0	0	0	3	0	0
13-5459190 ..	United States Fire Insurance Company	0	0		6,231	0	0	0	0	0	0	0	0	0	3	0	0
42-0644327 ..	United Fire and Casualty Company	0	0		2,152	62	0	0	62	74	74	0	0	0	3	0	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	XXX	34,289	1,468	0	0	1,468	1,761	1,761	0	0	0	XXX	0	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	0	XXX	34,289	1,558	857	0	1,468	1,761	1,761	0	0	0	XXX	0	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191273 ..	Essent Reinsurance Ltd.	0	0		265,887	105,627	0	0	105,627	126,753	45,480	81,273	81,273	0	4	2,438	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	XXX	265,887	105,627	0	0	105,627	126,753	45,480	81,273	81,273	0	XXX	2,438	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	XXX	265,887	105,627	0	0	105,627	126,753	45,480	81,273	81,273	0	XXX	2,438	0
2299999. Total Unauthorized - Affiliates		0	0	XXX	265,887	105,627	0	0	105,627	126,753	45,480	81,273	81,273	0	XXX	2,438	0
AA-3190932 ..	Argo Re Limited	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
AA-3191352 ..	Ascot Reinsurance Company Limited	0	0		18,728	1,446	0	0	1,446	1,736	1,736	0	0	0	3	0	0
AA-3194130 ..	Endurance Specialty Insurance Limited	0	0		1,319	0	0	0	0	0	0	0	0	0	2	0	0
AA-3194101 ..	Everest Reinsurance (Bermuda) Ltd	0	0		47,092	4,770	0	0	4,770	5,724	5,724	0	0	0	2	0	0
AA-3770280 ..	Greenlight Reinsurance Ltd.	0	0		866	0	0	0	0	0	0	0	0	0	4	0	0
AA-3190871 ..	Lancashire Insurance Company Limited	0	0		3,405	108	0	0	108	129	129	0	0	0	3	0	0
AA-3160108 ..	London Life & Casualty	0	0		3,581	721	0	0	721	866	866	0	0	0	2	0	0
AA-1120071 ..	Lloyd's Underwriter Syndicate No. 2007 NVA	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1460019 ..	MS Amlin AG	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3191432 ..	Vantage Risk Ltd.	0	0		5,842	138	0	0	138	166	166	0	0	0	4	0	0
AA-3191366 ..	Radnor Re 2018-1 Ltd.	0	0		225,562	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191393 ..	Radnor Re 2019-1 Ltd.	0	0		325,537	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191402 ..	Radnor Re 2019-2 Ltd.	0	0		41,764	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191409 ..	Radnor Re 2020-1 Ltd.	0	0		418,006	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191442 ..	Radnor Re 2020-2 Ltd.	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191469 ..	Radnor Re 2021-1 Ltd.	0	0		451,094	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191478 ..	Radnor Re 2021-2 Ltd.	0	0		410,778	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191366 ..	Radnor Re 2022-1 Ltd.	0	0		237,868	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190339 ..	Renaissance Reinsurance Ltd.	0	0		46,183	3,982	0	0	3,982	4,778	4,778	0	0	0	2	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un- collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-3190870 ..	Validus Reinsurance, Ltd.	0	0		18,909	923	0	0	923	1,108	1,108	0	0	0	3	0	0
AA-1460023 ..	RenaissanceRe Europe AG (Bermuda Branch)	0	0		14,154	1,061	0	0	1,061	1,274	1,274	0	0	0	2	0	0
26999999. Total Unauthorized - Other Non-U.S. Insurers		0	0	XXX	2,270,688	13,151	0	0	13,151	15,781	15,781	0	0	0	XXX	0	0
28999999. Total Unauthorized Excluding Protected Cells (Sum of 22999999, 23999999, 24999999, 25999999 and 26999999)		0	0	XXX	2,536,575	118,778	0	0	118,778	142,534	61,261	81,273	81,273	0	XXX	2,438	0
32999999. Total Certified - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35999999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
36999999. Total Certified - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
42999999. Total Certified Excluding Protected Cells (Sum of 36999999, 37999999, 38999999, 39999999 and 40999999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
46999999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
49999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
50999999. Total Reciprocal Jurisdiction - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
56999999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 50999999, 51999999, 52999999, 53999999 and 54999999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
57999999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 14999999, 28999999, 42999999 and 56999999)		0	0	XXX	2,570,864	120,336	857	0	120,246	144,295	63,022	81,273	81,273	0	XXX	2,438	0
58999999. Total Protected Cells (Sum of 13999999, 27999999, 41999999 and 55999999)		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
99999999 Totals		0	0	XXX	2,570,864	120,336	857	0	120,246	144,295	63,022	81,273	81,273	0	XXX	2,438	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48 Amounts Received Prior 90 Days	49 Percentage Overdue Col. 42/Col. 43	50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/(Cols. 46+48))	51 Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	52 Is the Amount in Col. 50 Less Than 20%? (Yes or No)	53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50	
		37 Current	Overdue					43 Total Due Cols. 37+42 (In total should equal Cols. 7+8)											
			38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 Total Overdue Cols. 38+39 +40+41												
27-1440460 ..	Essent Guaranty of PA, Inc.						0	0			0	0			0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0899999. Total Authorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
51-0434766 ..	AXIS Reinsurance Company						0	0			0	0			0.0	0.0	0.0	YES	0
13-6108721 ..	Harco National Insurance Company						0	0			0	0			0.0	0.0	0.0	YES	0
06-1481194 ..	Markel Global Reinsurance Company						0	0			0	0			0.0	0.0	0.0	YES	0
	National Union Fire Insurance Company Company of																		
25-0687550 ..	Pittsburgh, PA						0	0			0	0			0.0	0.0	0.0	YES	0
13-3031176 ..	Partner Reinsurance Company of the U.S.						0	0			0	0			0.0	0.0	0.0	YES	0
13-5616275 ..	Transatlantic Reinsurance Company						0	0			0	0			0.0	0.0	0.0	YES	0
95-2769232 ..	Insurance Company of the West						0	0			0	0			0.0	0.0	0.0	YES	0
13-5459190 ..	United States Fire Insurance Company						0	0			0	0			0.0	0.0	0.0	YES	0
42-0644327 ..	United Fire and Casualty Company						0	0			0	0			0.0	0.0	0.0	YES	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
AA-3191273 ..	Essent Reinsurance Ltd.						0	0			0	0			0.0	0.0	0.0	YES	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
AA-3190932 ..	Argo Re Limited						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3191352 ..	Ascot Reinsurance Company Limited						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3194130 ..	Endurance Specialty Insurance Limited						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3194101 ..	Everest Reinsurance (Bermuda) Ltd						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3770280 ..	Greenlight Reinsurance Ltd.						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3190871 ..	Lancashire Insurance Company Limited						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3160108 ..	London Life & Casualty						0	0			0	0			0.0	0.0	0.0	YES	0
AA-1120071 ..	Lloyd's Underwriter Syndicate No. 2007 NVA						0	0			0	0			0.0	0.0	0.0	YES	0
AA-1460019 ..	MS Amlin AG						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3191432 ..	Vantage Risk Ltd.						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3191366 ..	Radnor Re 2018-1 Ltd.						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3191393 ..	Radnor Re 2019-1 Ltd.						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3191402 ..	Radnor Re 2019-2 Ltd.						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3191409 ..	Radnor Re 2020-1 Ltd.						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3191442 ..	Radnor Re 2020-2 Ltd.						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3191469 ..	Radnor Re 2021-1 Ltd.						0	0			0	0			0.0	0.0	0.0	YES	0
AA-3191478 ..	Radnor Re 2021-2 Ltd.						0	0			0	0			0.0	0.0	0.0	YES	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48 Amounts Received Prior 90 Days	49 Percentage Overdue Col. 42/Col. 43	50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[(Cols. 46+48)])	51 Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	52 Is the Amount in Col. 50 Less Than 20%? (Yes or No)	53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50	
		37 Current	Overdue					43 Total Due Cols. 37+42 (In total should equal Cols. 7+8)											
			38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 Total Overdue Cols. 38+39 +40+41												
AA-3191366 ..	Radnor Re 2022-1 Ltd.						0	0			0	0		0.0	0.0		0.0	YES.....	0
AA-3190339 ..	Renaissance Reinsurance Ltd.						0	0			0	0		0.0	0.0		0.0	YES.....	0
AA-3190870 ..	Validus Reinsurance, Ltd.						0	0			0	0		0.0	0.0		0.0	YES.....	0
AA-1460023 ..	RenaissanceRe Europe AG (Bermuda Branch)						0	0			0	0		0.0	0.0		0.0	YES.....	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
3699999. Total Certified - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	
9999999 Totals		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance														Complete if Col. 52 = "No"; Otherwise Enter 0			69 Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
		54	55	56	57	58	59	60	61	62	63	64	65	66	67	68			
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67			
27-1440460 ..	Essent Guaranty of PA, Inc.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
51-0434766 ..	AXIS Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13-6108721 ..	Harco National Insurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
06-1481194 ..	Markel Global Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
	National Union Fire Insurance Company Company of Pittsburgh, PA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
25-0687550 ..	Partner Reinsurance Company of the U.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13-3031176 ..	Transatlantic Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13-5616275 ..	Insurance Company of the West	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
95-2769232 ..	United States Fire Insurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13-5459190 ..	United Fire and Casualty Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
42-0644327 ..	United Fire and Casualty Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191273 ..	Essent Reinsurance Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3190932 ..	Argo Re Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191352 ..	Ascot Reinsurance Company Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3194130 ..	Endurance Specialty Insurance Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3194101 ..	Everest Reinsurance (Bermuda) Ltd	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3770280 ..	Greenlight Reinsurance Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3190871 ..	Lancashire Insurance Company Limited	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3160108 ..	London Life & Casualty	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-1120071 ..	Lloyd's Underwriter Syndicate No. 2007 NVA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-1460019 ..	MS Amlin AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191432 ..	Vantage Risk Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191366 ..	Radnor Re 2018-1 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191393 ..	Radnor Re 2019-1 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191402 ..	Radnor Re 2019-2 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191409 ..	Radnor Re 2020-1 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191442 ..	Radnor Re 2020-2 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191469 ..	Radnor Re 2021-1 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191478 ..	Radnor Re 2021-2 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
AA-3191366 ..	Radnor Re 2022-1 Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance														Complete if Col. 52 = "No"; Otherwise Enter 0			69 Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
		54	55	56	57	58	59	60 Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements [(Col. 20 + Col. 21 + Col. 22 + Col. 24) / Col. 58]	61 Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	62 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	63 Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	64 Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	65 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	66 Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	67 Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	68 20% of Amount in Col. 67			
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)												
AA-3190339 ..	Renaissance Reinsurance Ltd.	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	
AA-3190870 ..	Validus Reinsurance, Ltd.	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	
AA-1460023 ..	RenaissanceRe Europe AG (Bermuda Branch)	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0	
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0	
3699999. Total Certified - Affiliates				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0	
9999999 Totals				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
			Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
27-1440460 ..	Essent Guaranty of PA, Inc.	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	XXX	XXX	0	0	0	XXX	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
0899999. Total Authorized - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766 ..	AXIS Reinsurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
13-6108721 ..	Harco National Insurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194 ..	Markel Global Reinsurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
25-0687550 ..	National Union Fire Insurance Company Company of Pittsburgh, PA	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031176 ..	Partner Reinsurance Company of the U.S.	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5616275 ..	Transatlantic Reinsurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
95-2769232 ..	Insurance Company of the West	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5459190 ..	United States Fire Insurance Company	0	XXX	XXX	0	0	0	XXX	XXX	0
42-0644327 ..	United Fire and Casualty Company	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	XXX	XXX	0	0	0	XXX	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	XXX	XXX	0	0	0	XXX	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191273 ..	Essent Reinsurance Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.) - Other		0	0	0	XXX	XXX	XXX	0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	XXX	XXX	XXX	0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190932 ..	Argo Re Limited	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191352 ..	Ascot Reinsurance Company Limited	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194130 ..	Endurance Specialty Insurance Limited	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194101 ..	Everest Reinsurance (Bermuda) Ltd	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770280 ..	Greenlight Reinsurance Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190871 ..	Lancashire Insurance Company Limited	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3160108 ..	London Life & Casualty	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120071 ..	Lloyd's Underwriter Syndicate No. 2007 NVA	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460019 ..	MS Amlin AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191432 ..	Vantage Risk Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191366 ..	Radnor Re 2018-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191393 ..	Radnor Re 2019-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191402 ..	Radnor Re 2019-2 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191409 ..	Radnor Re 2020-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191442 ..	Radnor Re 2020-2 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191469 ..	Radnor Re 2021-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191478 ..	Radnor Re 2021-2 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191366 ..	Radnor Re 2022-1 Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	74 Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	75 Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	76 Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	77 Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	78 Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3190339 ..	Renaissance Reinsurance Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190870 ..	Validus Reinsurance, Ltd.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460023 ..	RenaissanceRe Europe AG (Bermuda Branch)	0	0	0	XXX	XXX	XXX	0	XXX	0
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	0	0	XXX	XXX	XXX	0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	0	XXX	XXX	XXX	0	XXX	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	XXX	XXX	0	0	0	XXX	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	0	0	0	0	0	0	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		0	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 4

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

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1	2	3
	Name of Reinsurer	Commission Rate	Ceded Premium
1.	Essent Reinsurance Ltd.	23.000	234,220
2.	Renaissance Reinsurance Ltd.	20.000	9,864
3.	Everest Reinsurance (Bermuda) Ltd	20.000	7,551
4.	Ascot Reinsurance Company Limited	20.000	2,812
5.	Validus Reinsurance, Ltd.	20.000	1,603

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

	1	2	3	4
	Name of Reinsurer	Total Recoverables	Ceded Premiums	Affiliated
6.	Essent Reinsurance Ltd.	105,627	234,220	Yes [X] No []
7.	Renaissance Reinsurance Ltd.	5,043	9,864	Yes [] No [X]
8.	Everest Reinsurance (Bermuda) Ltd	4,770	7,551	Yes [] No [X]
9.	Ascot Reinsurance Company Limited	1,446	2,812	Yes [] No [X]
10.	Essent Guaranty of PA, Inc.	947	1,606	Yes [] No [X]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	3,347,493,804		3,347,493,804
2. Premiums and considerations (Line 15)	41,399,633		41,399,633
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	0		0
4. Funds held by or deposited with reinsured companies (Line 16.2)	0		0
5. Other assets	50,869,844		50,869,844
6. Net amount recoverable from reinsurers		121,192,765	121,192,765
7. Protected cell assets (Line 27)	0		0
8. Totals (Line 28)	3,439,763,281	121,192,765	3,560,956,046
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)	142,634,896	73,754,583	216,389,479
10. Taxes, expenses, and other obligations (Lines 4 through 8)	39,731,510		39,731,510
11. Unearned premiums (Line 9)	115,448,654	47,438,182	162,886,836
12. Advance premiums (Line 10)			0
13. Dividends declared and unpaid (Line 11.1 and 11.2)	0		0
14. Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	67,565,520		67,565,520
15. Funds held by company under reinsurance treaties (Line 13)	0		0
16. Amounts withheld or retained by company for account of others (Line 14)			0
17. Provision for reinsurance (Line 16)	0		0
18. Other liabilities	2,054,348,291		2,054,348,291
19. Total liabilities excluding protected cell business (Line 26)	2,419,728,871	121,192,765	2,540,921,636
20. Protected cell liabilities (Line 27)			0
21. Surplus as regards policyholders (Line 37)	1,020,034,410	XXX	1,020,034,410
22. Totals (Line 38)	3,439,763,281	121,192,765	3,560,956,046

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

If yes, give full explanation:

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

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

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES
SCHEDULE P - PART 1 - SUMMARY

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	XXX.....
2. 2013.....	123,372.....	10,156.....	113,216.....	2,016.....	242.....	42.....	4.....	0.....	0.....	0.....	1,812.....	XXX.....
3. 2014.....	223,228.....	24,629.....	198,599.....	2,796.....	275.....	60.....	7.....	0.....	0.....	0.....	2,574.....	XXX.....
4. 2015.....	324,833.....	53,158.....	271,675.....	8,201.....	1,245.....	135.....	34.....	0.....	0.....	0.....	7,057.....	XXX.....
5. 2016.....	414,078.....	82,536.....	331,542.....	8,254.....	1,512.....	215.....	63.....	0.....	0.....	0.....	6,894.....	XXX.....
6. 2017.....	509,287.....	113,544.....	395,743.....	10,349.....	2,280.....	272.....	89.....	0.....	0.....	0.....	8,252.....	XXX.....
7. 2018.....	633,059.....	157,324.....	475,735.....	14,055.....	3,305.....	478.....	168.....	0.....	0.....	0.....	11,060.....	XXX.....
8. 2019.....	777,257.....	215,836.....	561,421.....	12,044.....	2,922.....	352.....	122.....	0.....	0.....	0.....	9,352.....	XXX.....
9. 2020.....	905,113.....	299,910.....	605,203.....	3,599.....	910.....	528.....	214.....	0.....	0.....	0.....	3,002.....	XXX.....
10. 2021.....	935,907.....	342,468.....	593,438.....	692.....	176.....	188.....	70.....	0.....	0.....	0.....	634.....	XXX.....
11. 2022.....	896,818.....	345,912.....	550,906.....	116.....	31.....	122.....	55.....	0.....	0.....	0.....	152.....	XXX.....
12. Totals.....	XXX.....	XXX.....	XXX.....	62,122.....	12,898.....	2,392.....	827.....	0.....	0.....	0.....	50,789.....	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2. 2013.....	0	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2014.....	13	0	1	0	0	0	0	0	0	0	0	14	XXX
4. 2015.....	91	23	7	2	0	0	0	0	0	0	0	73	XXX
5. 2016.....	366	72	27	5	2	0	0	0	0	0	0	318	XXX
6. 2017.....	862	180	64	13	4	1	0	0	0	0	0	736	XXX
7. 2018.....	2,514	598	188	44	11	3	0	0	0	0	0	2,068	XXX
8. 2019.....	10,969	2,692	823	202	43	10	0	0	0	0	0	8,931	XXX
9. 2020.....	47,314	13,566	3,550	1,019	147	41	0	0	0	0	0	36,385	XXX
10. 2021.....	38,223	13,162	2,866	987	195	63	0	0	0	0	0	27,072	XXX
11. 2022.....	99,067	37,676	7,430	2,825	1,613	571	0	0	0	0	0	67,038	XXX
12. Totals	199,419	67,969	14,956	5,097	2,015	689	0	0	0	0	0	142,635	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	0.....	0.....
2. 2013.....	2,058.....	246.....	1,812.....	1.7.....	2.4.....	1.6.....	0.....	0.....		0.....	0.....
3. 2014.....	2,870.....	282.....	2,588.....	1.3.....	1.1.....	1.3.....	0.....	0.....		14.....	0.....
4. 2015.....	8,434.....	1,304.....	7,130.....	2.6.....	2.5.....	2.6.....	0.....	0.....		73.....	0.....
5. 2016.....	8,864.....	1,652.....	7,212.....	2.1.....	2.0.....	2.2.....	0.....	0.....		316.....	2.....
6. 2017.....	11,551.....	2,563.....	8,988.....	2.3.....	2.3.....	2.3.....	0.....	0.....		733.....	3.....
7. 2018.....	17,246.....	4,118.....	13,128.....	2.7.....	2.6.....	2.8.....	0.....	0.....		2,060.....	8.....
8. 2019.....	24,231.....	5,948.....	18,283.....	3.1.....	2.8.....	3.3.....	0.....	0.....		8,898.....	33.....
9. 2020.....	55,138.....	15,751.....	39,387.....	6.1.....	5.3.....	6.5.....	0.....	0.....		36,279.....	106.....
10. 2021.....	42,164.....	14,458.....	27,706.....	4.5.....	4.2.....	4.7.....	0.....	0.....		26,940.....	132.....
11. 2022.....	108,348.....	41,158.....	67,190.....	12.1.....	11.9.....	12.2.....	0.....	0.....		65,996.....	1,042.....
12. Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	141,309.....	1,326.....

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior.....	280	238	210	181	232	232	232	232	232	232	0	0
2. 2013.....	2,715	2,191	1,775	1,765	1,817	1,812	1,812	1,812	1,812	1,812	0	0
3. 2014.....	XXX	6,072	3,831	2,977	2,696	2,646	2,615	2,600	2,587	2,588	1	(12)
4. 2015.....	XXX	XXX	12,477	8,123	7,544	7,152	7,159	7,047	7,124	7,130	6	83
5. 2016.....	XXX	XXX	XXX	17,567	9,664	7,714	7,516	7,313	7,003	7,212	209	(101)
6. 2017.....	XXX	XXX	XXX	XXX	29,408	12,620	9,464	8,915	8,738	8,988	250	73
7. 2018.....	XXX	XXX	XXX	XXX	XXX	27,783	17,616	14,908	13,277	13,128	(149)	(1,780)
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	37,996	20,370	17,852	18,283	431	(2,087)
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,389	198,092	39,387	(158,704)	(203,002)
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,511	27,706	(40,805)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,190	XXX	XXX
12. Totals											(198,761)	(206,826)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of	12 Number of
	1	2	3	4	5	6	7	8	9	10	Claims Closed With Loss Payment	Claims Closed Without Loss Payment
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior.....	000	109	113	113	232	232	232	232	232	232	XXX	XXX
2. 2013.....	229	822	1,324	1,565	1,653	1,812	1,812	1,812	1,812	1,812	XXX	XXX
3. 2014.....	XXX	119	1,427	2,228	2,515	2,615	2,600	2,585	2,574	2,574	XXX	XXX
4. 2015.....	XXX	XXX	474	3,108	5,941	6,410	6,757	6,828	6,954	7,057	XXX	XXX
5. 2016.....	XXX	XXX	XXX	785	3,938	5,577	6,375	6,693	6,637	6,894	XXX	XXX
6. 2017.....	XXX	XXX	XXX	XXX	505	4,257	7,120	7,969	8,188	8,252	XXX	XXX
7. 2018.....	XXX	XXX	XXX	XXX	XXX	990	6,170	10,217	10,600	11,060	XXX	XXX
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	1,010	6,102	8,091	9,352	XXX	XXX
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	753	1,853	3,002	XXX	XXX
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295	634	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	152	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	19	9	7	5	0	0	0	0	0	0
2. 2013.....	170	94	31	14	11	0	0	0	0	0
3. 2014.....	XXX	408	166	52	13	2	1	1	1	1
4. 2015.....	XXX	XXX	824	347	111	52	28	15	12	5
5. 2016.....	XXX	XXX	XXX	1,149	395	148	71	40	25	22
6. 2017.....	XXX	XXX	XXX	XXX	1,981	571	162	65	38	51
7. 2018.....	XXX	XXX	XXX	XXX	XXX	1,847	786	325	186	144
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	2,538	991	676	621
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,631	13,643	2,531
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,692	1,879
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,605

Schedule P - Part 1A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 1E - Commercial Multiple Peril

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 1J - Auto Physical Damage

N O N E

Schedule P - Part 1K - Fidelity/Surety

N O N E

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

N O N E

Schedule P - Part 1M - International

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

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

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX.....	XXX.....	XXX.....	4,171	937	105	45	0	0	0	3,294	XXX
2. 2021.....	935,907	342,468	593,438	692	176	188	70	0	0	0	634	XXX
3. 2022	896,818	345,912	550,906	116	31	122	55	0	0	0	152	XXX
4. Totals	XXX	XXX	XXX	4,979	1,144	415	170	0	0	0	4,080	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	62,129	17,131	4,660	1,285	207	55	0	0	0	0	0	48,525	0
2. 2021	38,223	13,162	2,866	987	195	63	0	0	0	0	0	27,072	0
3. 2022	99,067	37,676	7,430	2,825	1,613	571	0	0	0	0	0	67,038	0
4. Totals	199,419	67,969	14,956	5,097	2,015	689	0	0	0	0	0	142,635	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	XXX.....	48,373	152
2. 2021.....	42,164	14,458	27,706	4.5	4.2	4.7	0	0	0.0	26,940	132
3. 2022.....	108,348	41,158	67,190	12.1	11.9	12.2	0	0	0.0	65,996	1,042
4. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	141,309	1,326

Schedule P - Part 1T - Warranty

N O N E

Schedule P - Part 2A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 2E - Commercial Multiple Peril

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 2I - Special Property

N O N E

Schedule P - Part 2J - Auto Physical Damage

N O N E

Schedule P - Part 2K - Fidelity/Surety

N O N E

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

N O N E

Schedule P - Part 2M - International

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior.....												
2. 2013.....												
3. 2014.....	XXX											
4. 2015.....	XXX	XXX										
5. 2016.....	XXX	XXX	XXX									
6. 2017.....	XXX	XXX	XXX									
7. 2018.....	XXX	XXX	XXX	XXX								
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

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

1. Prior.....												
2. 2013.....												
3. 2014.....	XXX											
4. 2015.....	XXX	XXX										
5. 2016.....	XXX	XXX	XXX									
6. 2017.....	XXX	XXX	XXX	XXX								
7. 2018.....	XXX	XXX	XXX	XXX	XXX							
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals												

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

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	262,395	213,526	55,569	(157,956)	(206,826)
2. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,511	27,706	(40,805)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67,190	XXX	XXX
4. Totals											(198,761)	(206,826)

SCHEDULE P - PART 2T - WARRANTY

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
4. Totals												

Schedule P - Part 3A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 3E - Commercial Multiple Peril

N O N E

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

N O N E

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

N O N E

Schedule P - Part 3G - Special Liability

N O N E

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

N O N E

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

N O N E

Schedule P - Part 3I - Special Property

N O N E

Schedule P - Part 3J - Auto Physical Damage

N O N E

Schedule P - Part 3K - Fidelity/Surety

N O N E

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

N O N E

Schedule P - Part 3M - International

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior.....	000.....											
2. 2013.....												
3. 2014.....	XXX.....											
4. 2015.....	XXX.....	XXX.....										
5. 2016.....	XXX.....	XXX.....	XXX.....									
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....								
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....							
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				
11. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			

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

1. Prior.....	000.....											
2. 2013.....												
3. 2014.....	XXX.....											
4. 2015.....	XXX.....	XXX.....										
5. 2016.....	XXX.....	XXX.....	XXX.....									
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....								
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....							
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				
11. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			

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

1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	000.....	3,750.....	7,044.....	XXX.....	XXX.....
2. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	295.....	634.....	XXX.....	XXX.....
3. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	152.....	XXX.....	XXX.....

SCHEDULE P - PART 3T - WARRANTY

1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					
2. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				
3. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			

Schedule P - Part 4A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 4E - Commercial Multiple Peril

N O N E

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

N O N E

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

N O N E

Schedule P - Part 4G - Special Liability

N O N E

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

N O N E

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

N O N E

Schedule P - Part 4I - Special Property

N O N E

Schedule P - Part 4J - Auto Physical Damage

N O N E

Schedule P - Part 4K - Fidelity/Surety

N O N E

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

N O N E

Schedule P - Part 4M - International

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

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

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....										
2. 2013.....										
3. 2014.....	XXX									
4. 2015.....	XXX	XXX								
5. 2016.....	XXX	XXX	XX							
6. 2017.....	XXX	XXX	XX	XXX						
7. 2018.....	XXX	XXX	XXX	XXX	XXX					
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior.....										
2. 2013.....										
3. 2014.....	XXX									
4. 2015.....	XXX	XXX								
5. 2016.....	XXX	XXX	XXX							
6. 2017.....	XXX	XXX	XX	XXX						
7. 2018.....	XXX	XXX	XX	XXX	XX					
8. 2019.....	XXX	XXX	XX	XXX	XXX	XX				
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,068	14,581	3,375
2. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,692	1,879
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,605

SCHEDULE P - PART 4T - WARRANTY

1. Prior.....	XXX	XXX	XX	XXX	XXX	XX	XX			
2. 2021.....	XXX	XXX	XX	XX	XX	XX	XXX	XXX		
3. 2022	XXX	XXX	XX	XX	XX	XX	XXX	XXX	XXX	

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 6M - International - Section 1

N O N E

Schedule P - Part 6M - International - Section 2

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE P INTERROGATORIES

1.

The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.
- 1.1

Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or “ERE”) benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? Yes [] No [☒]
If the answer to question 1.1 is “no”, leave the following questions blank. If the answer to question 1.1 is “yes”, please answer the following questions:
- 1.2

What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?\$
- 1.3

Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes [] No []
- 1.4

Does the company report any DDR reserve as loss or loss adjustment expense reserve? Yes [] No []
- 1.5

If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? Yes [] No [] N/A []
- 1.6

If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior .....	.....	.....
1.602	2013 .....	.....	.....
1.603	2014 .....	.....	.....
1.604	2015 .....	.....	.....
1.605	2016 .....	.....	.....
1.606	2017 .....	.....	.....
1.607	2018 .....	.....	.....
1.608	2019.....	.....	.....
1.609	2020.....	.....	.....
1.610	2021.....	.....	.....
1.611	2022.....	.....	.....
1.612	Totals	0	0

2.

The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as “Defense and Cost Containment” and “Adjusting and Other”) reported in compliance with these definitions in this statement? Yes [☒] No []
3.

The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? Yes [☒] No []
4.

Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? Yes [] No [☒]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.
5.

What were the net premiums in force at the end of the year for:
(in thousands of dollars)

5.1 Fidelity

5.2 Surety
6.

Claim count information is reported per claim or per claimant (Indicate which) per claim.....
If not the same in all years, explain in Interrogatory 7.
- 7.1

The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes [] No [☒]
- 7.2

(An extended statement may be attached.)
.....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories									
States, Etc.	1	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		4	5	6	7	8	9
		2	3						
	Active Status (a)	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Losses Paid (Deducting Salvage)	Direct Losses Incurred	Direct Losses Unpaid	Finance and Service Charges Not Included in Premiums	Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama	AL	L	9,207,702	9,696,785	0	202,376	(1,218,895)	1,724,789	
2. Alaska	AK	L	2,388,031	2,514,276	0	67,188	(504,999)	846,124	
3. Arizona	AZ	L	29,789,599	30,310,834	0	15,094	(3,945,282)	4,804,349	
4. Arkansas	AR	L	10,668,798	11,094,339	0	40,318	(775,840)	1,625,577	
5. California	CA	L	99,319,687	103,196,580	0	62,577	(33,710,766)	39,271,605	
6. Colorado	CO	L	32,058,544	32,981,150	0	(31,662)	(5,667,831)	4,835,190	
7. Connecticut	CT	L	8,811,649	9,049,772	0	314,464	(1,905,764)	2,455,104	
8. Delaware	DE	L	2,655,804	2,710,327	0	0	(18,388)	749,101	
9. District of Columbia	DC	L	1,943,280	2,053,236	0	0	(674,520)	1,095,416	
10. Florida	FL	L	96,625,694	97,623,245	0	71,637	(22,447,803)	25,017,939	
11. Georgia	GA	L	29,458,227	30,125,978	0	104,198	(6,467,149)	6,874,144	
12. Hawaii	HI	L	1,983,733	2,256,026	0	0	(1,344,217)	832,549	
13. Idaho	ID	L	7,484,096	7,364,310	0	0	(702,509)	411,179	
14. Illinois	IL	L	28,815,784	29,627,837	0	866,822	(4,365,003)	8,600,923	
15. Indiana	IN	L	12,796,674	12,825,440	0	88,488	(987,597)	2,759,606	
16. Iowa	IA	L	4,664,085	4,816,009	0	137,523	(436,505)	947,988	
17. Kansas	KS	L	4,115,501	4,122,352	0	10,856	(755,278)	597,516	
18. Kentucky	KY	L	7,452,237	7,558,817	0	71,502	(722,504)	1,448,151	
19. Louisiana	LA	L	10,154,279	10,369,454	0	148,554	(2,741,738)	3,081,683	
20. Maine	ME	L	1,995,685	2,092,197	0	0	(173,211)	719,246	
21. Maryland	MD	L	24,750,541	25,688,851	0	157,436	(6,236,379)	7,460,950	
22. Massachusetts	MA	L	11,997,166	12,700,359	0	28,570	(2,914,982)	3,167,465	
23. Michigan	MI	L	21,662,958	22,146,392	0	61,868	(1,759,326)	5,110,213	
24. Minnesota	MN	L	18,846,158	19,408,005	0	71,093	(2,391,964)	3,200,411	
25. Mississippi	MS	L	2,995,585	2,999,059	0	18,161	(786,929)	908,678	
26. Missouri	MO	L	13,785,502	14,086,112	0	213,207	(1,195,142)	1,702,110	
27. Montana	MT	L	1,890,642	1,895,022	0	0	(180,421)	431,504	
28. Nebraska	NE	L	3,869,226	3,898,976	0	134,418	(323,514)	474,852	
29. Nevada	NV	L	17,806,904	18,057,558	0	0	(7,495,994)	4,083,138	
30. New Hampshire	NH	L	2,947,824	3,026,247	0	42,677	(284,419)	588,679	
31. New Jersey	NJ	L	26,059,455	26,648,520	0	86,778	(9,879,952)	8,542,562	
32. New Mexico	NM	L	4,045,766	4,193,828	0	0	(1,339,389)	964,644	
33. New York	NY	L	22,422,783	22,890,967	0	100,485	(8,960,513)	9,936,036	
34. North Carolina	NC	L	23,404,279	24,170,208	0	47,810	(4,061,750)	3,440,937	
35. North Dakota	ND	L	1,077,612	1,094,280	0	11,629	(138,139)	414,556	
36. Ohio	OH	L	24,401,080	25,615,466	0	309,180	(2,236,861)	5,087,603	
37. Oklahoma	OK	L	9,229,657	9,213,917	0	121,182	(1,743,009)	2,101,960	
38. Oregon	OR	L	11,818,127	12,180,225	0	68,139	(1,955,043)	2,100,143	
39. Pennsylvania	PA	L	21,908,492	22,659,542	0	234,076	(3,139,962)	4,687,775	
40. Rhode Island	RI	L	1,627,240	1,712,952	0	0	(255,698)	356,773	
41. South Carolina	SC	L	12,017,383	12,383,356	0	0	(2,063,522)	2,595,044	
42. South Dakota	SD	L	1,016,467	1,039,420	0	0	(72,456)	158,048	
43. Tennessee	TN	L	15,403,160	15,215,937	0	31,823	(2,542,053)	1,810,088	
44. Texas	TX	L	97,669,210	98,023,511	0	518,100	(21,774,941)	21,831,192	
45. Utah	UT	L	15,084,195	15,441,110	0	0	(705,494)	2,888,312	
46. Vermont	VT	L	887,255	925,551	0	45,465	(48,883)	180,714	
47. Virginia	VA	L	24,216,089	25,153,124	0	50,871	(4,740,857)	4,430,024	
48. Washington	WA	L	26,747,005	29,283,993	0	0	(4,845,137)	4,597,110	
49. West Virginia	WV	L	1,889,135	1,955,261	0	111,430	(186,636)	403,469	
50. Wisconsin	WI	L	9,283,898	9,519,419	0	47,885	(629,913)	1,903,700	
51. Wyoming	WY	L	1,170,198	1,201,804	0	0	(39,493)	117,660	
52. American Samoa	AS	N							
53. Guam	GU	N							
54. Puerto Rico	PR	N							
55. U.S. Virgin Islands	VI	N							
56. Northern Mariana Islands	MP	N							
57. Canada	CAN	N							
58. Aggregate other alien	OT	XXX	0	0	0	0	0	0	0
59. Totals	XXX		874,320,081	896,817,936	0	4,682,218	(184,494,570)	214,374,529	0
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51

2. R - Registered - Non-domiciled RRGs..... 0

3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 0

4. Q - Qualified - Qualified or accredited reinsurer..... 0

5. D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

6. N - None of the above - Not allowed to write business in the state... 6

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

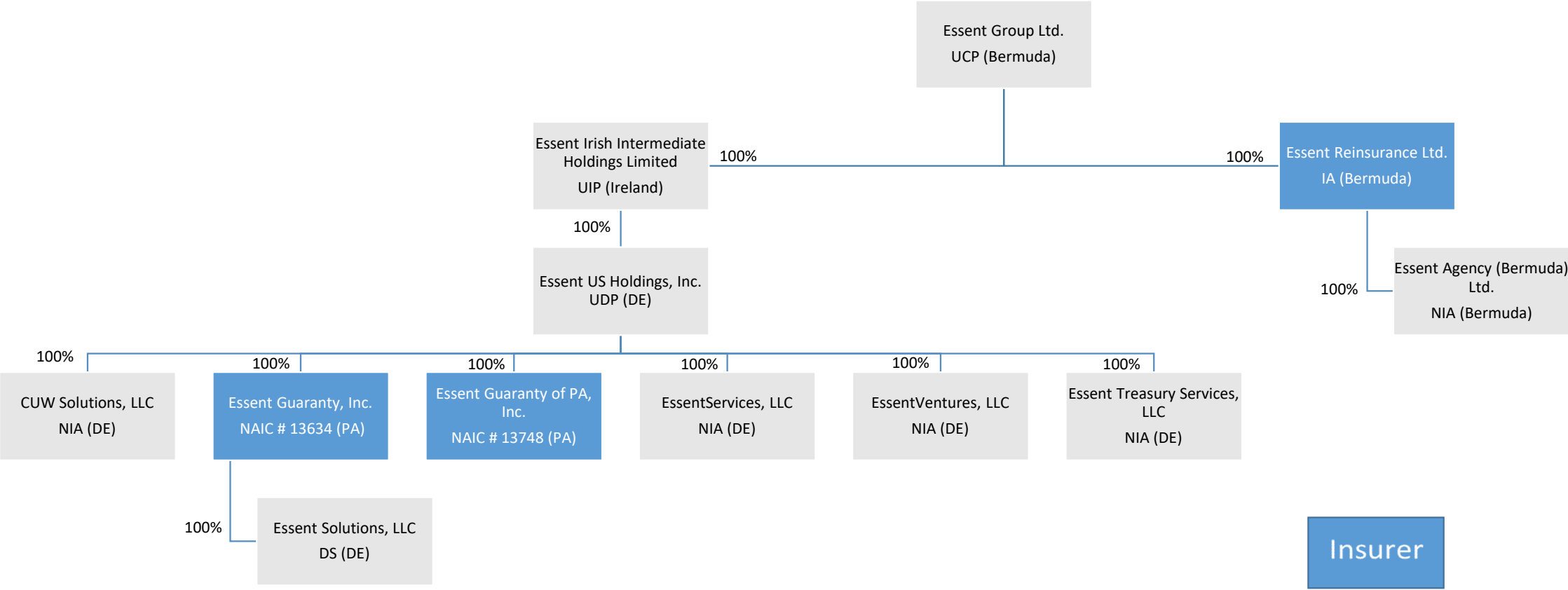
Premiums are allocated by state based on the location of the insured property.

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

Allocated by States and Territories

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

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



ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

Asterisk	Explanation

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE Y

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE Y

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a “NONE” report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

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

SUPPLEMENTAL FILINGS

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

MARCH FILING		
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?.....	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?.....	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1? ...	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?.....	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?..	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	YES
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will an approval from the reporting entity’s state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25.	Will an approval from the reporting entity’s state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity’s state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?.....	NO
27.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?.....	NO
APRIL FILING		
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
31.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the regulator only (non-public) Supplemental Health Care Exhibit’s Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
AUGUST FILING		
37.	Will Management’s Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

11.		
12.		
13.		
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Bar Codes:

3.	Risk-based Capital Report [Document Identifier 390]	
4.	Risk-based Capital Report [Document Identifier 390]	
11.	SIS Stockholder Information Supplement [Document Identifier 420]	
12.	Financial Guaranty Insurance Exhibit [Document Identifier 240]	
13.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	
14.	Supplement A to Schedule T [Document Identifier 455]	
15.	Trusteed Surplus Statement [Document Identifier 490]	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

16.	Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]	
17.	Reinsurance Summary Supplemental Filing [Document Identifier 401]	
18.	Medicare Part D Coverage Supplement [Document Identifier 365]	
22.	Bail Bond Supplement [Document Identifier 500]	
23.	Director and Officer Insurance Coverage Supplement [Document Identifier 505]	
24.	Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	
25.	Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	
26.	Relief from the Requirements for Audit Committees [Document Identifier 226]	
27.	Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts [Document Identifier 555]	
28.	Credit Insurance Experience Exhibit [Document Identifier 230]	
29.	Long-Term Care Experience Reporting Forms [Document Identifier 306]	
30.	Accident and Health Policy Experience Exhibit [Document Identifier 210]	
31.	Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	
32.	Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	
33.	Cybersecurity and Identity Theft Insurance Coverage Supplement [Document Identifier 550]	
34.	Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 [Document Identifier 290]	
35.	Private Flood Insurance Supplement [Document Identifier 560]	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

OVERFLOW PAGE FOR WRITE-INS

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

		1	2	3	4
		Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
2404.	Investment expenses			5,991,223	5,991,223
2497.	Summary of remaining write-ins for Line 24 from overflow page	0	0	5,991,223	5,991,223

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	518,559,003	15.490	518,558,983	0	518,558,983	15.491
1.02 All other governments	66,581,018	1.989	66,581,018	0	66,581,018	1.989
1.03 U.S. states, territories and possessions, etc. guaranteed	39,634,807	1.184	39,634,807	0	39,634,807	1.184
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	90,109,202	2.692	90,109,202	0	90,109,202	2.692
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	711,775,729	21.262	711,775,729	0	711,775,729	21.263
1.06 Industrial and miscellaneous	1,614,841,288	48.237	1,614,841,288	0	1,614,841,288	48.240
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	35,175,431	1.051	35,175,431	0	35,175,431	1.051
1.11 Unaffiliated certificates of deposit	1,032,437	0.031	1,032,457	0	1,032,457	0.031
1.12 Total long-term bonds	3,077,708,914	91.935	3,077,708,913	0	3,077,708,913	91.941
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	640,500	0.019	640,500	0	640,500	0.019
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	220,788	0.007	0	0	0	0.000
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds		0.000	0	0	0	0.000
3.09 Total common stocks	861,288	0.026	640,500	0	640,500	0.019
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	70,390,498	2.103	70,390,498	0	70,390,498	2.103
6.02 Cash equivalents (Schedule E, Part 2)	51,758,913	1.546	51,758,914	0	51,758,914	1.546
6.03 Short-term investments (Schedule DA)	29,585	0.001	29,584	0	29,584	0.001
6.04 Total cash, cash equivalents and short-term investments	122,178,996	3.650	122,178,996	0	122,178,996	3.650
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	146,924,805	4.389	146,924,805	0	146,924,805	4.389
10. Receivables for securities	40,590	0.001	40,590	0	40,590	0.001
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	3,347,714,592	100.000	3,347,493,804	0	3,347,493,804	100.000

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	0
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	342,805
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0
		342,805
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	0
		0
4.	Total gain (loss) on disposals, Part 3, Column 18	80,850
5.	Deduct amounts received on disposals, Part 3, Column 15	423,655
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	0
		0
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	0
		0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	0
		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0
10.	Deduct total nonadmitted amounts	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	81,389,854
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	25,000,000
	2.2 Additional investment made after acquisition (Part 2, Column 9)	16,630,066
		41,630,066
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	0
	3.2 Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	23,787,067
	5.2 Totals, Part 3, Column 9	117,818
		23,904,885
6.	Total gain (loss) on disposals, Part 3, Column 19	9,237,270
7.	Deduct amounts received on disposals, Part 3, Column 16	9,237,270
8.	Deduct amortization of premium and depreciation	0
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	0
	9.2 Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	0
	10.2 Totals, Part 3, Column 11	0
		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	146,924,805
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	146,924,805

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	3,034,945,901
2.	Cost of bonds and stocks acquired, Part 3, Column 7	482,447,649
3.	Accrual of discount	11,604,599
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	(1,286,161)
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	(8,626)
	4.4. Part 4, Column 11	244,173
		(1,050,614)
5.	Total gain (loss) on disposals, Part 4, Column 19	11,425,052
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	426,591,629
7.	Deduct amortization of premium	21,595,324
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	5,388,532
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	7,339,461
		12,727,992
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	112,560
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,078,570,202
12.	Deduct total nonadmitted amounts	220,788
13.	Statement value at end of current period (Line 11 minus Line 12)	3,078,349,414

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States 2. Canada 3. Other Countries	518,559,003 0 66,581,018	510,694,207 0 59,516,458	519,872,691 0 66,983,674	514,838,187 0 62,550,000
	4. Totals	585,140,021	570,210,665	586,856,366	577,388,187
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	39,634,807	37,380,563	40,933,101	35,925,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	90,109,202	83,489,778	91,993,182	87,775,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	711,775,729	639,694,436	729,409,874	666,568,900
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States 9. Canada 10. Other Countries	1,231,100,848 19,124,181 400,824,126	1,101,695,176 17,671,984 364,647,795	1,246,607,317 19,231,574 399,637,628	1,202,884,844 18,755,000 394,071,041
	11. Totals	1,651,049,156	1,484,014,954	1,665,476,519	1,615,710,885
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,077,708,914	2,814,790,396	3,114,669,041	2,983,367,972
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States 15. Canada 16. Other Countries	0 0 0	0 0 0	0 0 0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States 21. Canada 22. Other Countries	640,500 0 0	640,500 0 0	640,500 0 0	
	23. Totals	640,500	640,500	640,500	
Parent, Subsidiaries and Affiliates	24. Totals	220,788	220,788	300,000	
	25. Total Common Stocks	861,288	861,288	940,500	
	26. Total Stocks	861,288	861,288	940,500	
	27. Total Bonds and Stocks	3,078,570,202	2,815,651,684	3,115,609,541	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	23,316,716	203,997,267	285,893,349	4,316,720	1,034,950	XXX	518,559,003	16.8	489,304,144	16.0	112,195,618	406,363,385
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	23,316,716	203,997,267	285,893,349	4,316,720	1,034,950	XXX	518,559,003	16.8	489,304,144	16.0	112,195,618	406,363,385
2. All Other Governments												
2.1 NAIC 1	9,220,994	20,363,261	465,673	259,840	8,287,373	XXX	38,597,141	1.3	41,977,959	1.4	10,185,210	28,411,931
2.2 NAIC 2	447,899	12,297,132	5,919,411	6,088,453	2,746,031	XXX	27,498,926	0.9	29,185,140	1.0	21,530,717	5,968,210
2.3 NAIC 3	0	0	484,950	0	0	XXX	484,950	0.0	2,279,430	0.1	0	484,950
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	9,668,893	32,660,393	6,870,034	6,348,294	11,033,404	XXX	66,581,018	2.2	73,442,529	2.4	31,715,927	34,865,091
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,723,179	13,396,719	13,960,983	5,978,970	0	XXX	35,059,850	1.1	37,315,483	1.2	35,059,850	0
3.2 NAIC 2	303,635	1,214,540	1,518,175	1,538,607	0	XXX	4,574,957	0.1	4,618,293	0.2	4,574,957	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	2,026,814	14,611,259	15,479,158	7,517,577	0	XXX	39,634,807	1.3	41,933,775	1.4	39,634,807	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	42,292,809	14,708,370	27,480,112	5,627,911	XXX	90,109,202	2.9	78,904,979	2.6	90,109,202	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	42,292,809	14,708,370	27,480,112	5,627,911	XXX	90,109,202	2.9	78,904,979	2.6	90,109,202	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	37,308,173	237,186,981	201,957,143	139,852,843	92,911,115	XXX	709,216,255	23.0	714,707,199	23.4	708,276,170	940,085
5.2 NAIC 2	0	1,244,474	0	1,315,000	0	XXX	2,559,474	0.1	10,575,402	0.3	2,559,474	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	37,308,173	238,431,454	201,957,143	141,167,843	92,911,115	XXX	711,775,729	23.1	725,282,601	23.7	710,835,644	940,085

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	97,795,955	476,414,284	414,311,884	65,145,201	9,364,957	XXX	1,063,032,281	34.5	1,046,461,869	34.2	466,124,124	596,908,157
6.2 NAIC 2	22,327,362	221,583,678	221,271,261	31,611,622	47,385,867	XXX	544,179,790	17.7	561,521,930	18.4	361,354,148	182,825,641
6.3 NAIC 3	0	1,204,165	3,846,843	0	0	XXX	5,051,008	0.2	4,878,061	0.2	1,204,165	3,846,843
6.4 NAIC 4	0	804,196	1,774,013	0	0	XXX	2,578,210	0.1	0	0.0	0	2,578,210
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	1,045,249	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	120,123,317	700,006,323	641,204,001	96,756,822	56,750,824	XXX	1,614,841,288	52.5	1,613,907,109	52.8	828,682,438	786,158,850
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	1,364,515	0	0	0	XXX	1,364,515	0.0	19,915,761	0.7	1,364,515	0
10.2 NAIC 2	2,221,369	15,336,110	0	0	0	XXX	17,557,478	0.6	3,674,804	0.1	17,557,478	0
10.3 NAIC 3	0	12,428,544	0	0	0	XXX	12,428,544	0.4	1,175,376	0.0	12,428,544	0
10.4 NAIC 4	443,861	3,410,617	0	0	0	XXX	3,854,478	0.1	8,471,998	0.3	3,854,478	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	196,175	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	2,665,229	32,539,786	0	0	0	XXX	35,205,015	1.1	33,434,115	1.1	35,205,015	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	1,032,437	0	0	0	0	XXX	1,032,437	0.0	XXX	XXX	1,032,437	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	1,032,437	0	0	0	0	XXX	1,032,437	0.0	XXX	XXX	1,032,437	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 170,397,454	995,015,835	931,297,402	243,033,685	117,226,307	0	2,456,970,683	79.8	XXX	XXX	1,424,347,126	1,032,623,557
12.2 NAIC 2	(d) 25,300,264	251,675,933	228,708,847	40,553,682	50,131,898	0	596,370,625	19.4	XXX	XXX	407,576,774	188,793,851
12.3 NAIC 3	(d) 0	13,632,709	4,331,793	0	0	0	17,964,502	0.6	XXX	XXX	13,632,709	4,331,793
12.4 NAIC 4	(d) 443,861	4,214,814	1,774,013	0	0	0	6,432,688	0.2	XXX	XXX	3,854,478	2,578,210
12.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0	0.0	XXX	XXX	0	0
12.7 Totals	196,141,579	1,264,539,291	1,166,112,055	283,587,367	167,358,205	0	(b) .3,077,738,497	100.0	XXX	XXX	1,849,411,087	1,228,327,411
12.8 Line 12.7 as a % of Col. 7	6.4	41.1	37.9	9.2	5.4	0.0	100.0	XXX	XXX	XXX	60.1	39.9
13. Total Bonds Prior Year												
13.1 NAIC 1	176,179,690	952,145,585	1,126,564,488	129,116,458	44,581,173	0	XXX	XXX	2,428,587,395	79.5	1,486,323,484	942,263,911
13.2 NAIC 2	34,341,817	213,220,870	238,614,961	64,422,507	58,975,415	0	XXX	XXX	609,575,569	19.9	425,812,526	183,793,044
13.3 NAIC 3	0	4,537,680	3,059,428	0	735,759	0	XXX	XXX	8,332,867	0.3	5,578,457	2,754,410
13.4 NAIC 4	217,882	8,254,116	0	0	0	0	XXX	XXX	8,471,998	0.3	8,471,998	0
13.5 NAIC 5	1,045,249	196,175	0	0	0	0	XXX	XXX	(c) 1,241,424	0.0	196,175	1,045,249
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	211,784,638	1,178,354,427	1,368,238,876	193,538,965	104,292,347	0	XXX	XXX	(b) 3,056,209,253	100.0	1,926,382,639	1,129,826,614
13.8 Line 13.7 as a % of Col. 9	6.9	38.6	44.8	6.3	3.4	0.0	XXX	XXX	100.0	XXX	63.0	37.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	106,896,927	524,984,058	456,179,272	227,120,044	109,166,826	0	1,424,347,126	46.3	1,486,323,484	48.6	1,424,347,126	XXX
14.2 NAIC 2	11,459,291	186,680,954	137,306,028	29,470,496	42,660,005	0	407,576,774	13.2	425,812,526	13.9	407,576,774	XXX
14.3 NAIC 3	0	13,632,709	0	0	0	0	13,632,709	0.4	5,578,457	0.2	13,632,709	XXX
14.4 NAIC 4	443,861	3,410,617	0	0	0	0	3,854,478	0.1	8,471,998	0.3	3,854,478	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	196,175	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	118,800,078	728,708,338	593,485,299	256,590,540	151,826,831	0	1,849,411,087	60.1	1,926,382,639	63.0	1,849,411,087	XXX
14.8 Line 14.7 as a % of Col. 7	6.4	39.4	32.1	13.9	8.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	3.9	23.7	19.3	8.3	4.9	0.0	60.1	XXX	XXX	XXX	60.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	63,500,527	470,031,778	475,118,130	15,913,641	8,059,481	0	1,032,623,557	33.6	942,263,911	30.8	XXX	1,032,623,557
15.2 NAIC 2	13,840,973	64,994,980	91,402,819	11,083,186	7,471,893	0	188,793,851	6.1	183,763,044	6.0	XXX	188,793,851
15.3 NAIC 3	0	0	4,331,793	0	0	0	4,331,793	0.1	2,754,410	0.1	XXX	4,331,793
15.4 NAIC 4	0	804,196	1,774,013	0	0	0	2,578,210	0.1	0	0.0	XXX	2,578,210
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	1,045,249	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	77,341,500	535,830,954	572,626,756	26,996,827	15,531,374	0	1,228,327,410	39.9	1,129,826,614	37.0	XXX	1,228,327,410
15.8 Line 15.7 as a % of Col. 7	6.3	43.6	46.6	2.2	1.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.5	17.4	18.6	0.9	0.5	0.0	39.9	XXX	XXX	XXX	XXX	39.9

(a) Includes \$ 821,901,457 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ 124,287 current year of bonds with Z designations and \$ 20,190,761 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ 0 current year, \$ prior year of bonds with 5GI designations and \$ 0 current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0 ; NAIC 2 \$ 29,585 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	21,508,225	198,564,184	281,924,446	0	0	XXX	501,996,855	16.3	467,944,109	15.3	95,633,470	406,363,385
1.02 Residential Mortgage-Backed Securities	1,808,491	5,433,083	3,968,903	4,316,720	1,034,950	XXX	16,562,148	0.5	21,360,035	0.7	16,562,148	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	23,316,716	203,997,267	285,893,349	4,316,720	1,034,950	XXX	518,559,003	16.8	489,304,144	16.0	112,195,618	406,363,385
2. All Other Governments												
2.01 Issuer Obligations	9,668,893	32,660,393	6,870,034	6,348,294	11,033,404	XXX	66,581,018	2.2	73,442,529	2.4	31,715,927	34,865,091
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	9,668,893	32,660,393	6,870,034	6,348,294	11,033,404	XXX	66,581,018	2.2	73,442,529	2.4	31,715,927	34,865,091
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	2,026,814	14,611,259	15,479,158	7,517,577	0	XXX	39,634,807	1.3	41,933,775	1.4	39,634,807	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	2,026,814	14,611,259	15,479,158	7,517,577	0	XXX	39,634,807	1.3	41,933,775	1.4	39,634,807	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	42,292,809	14,708,370	27,480,112	5,627,911	XXX	90,109,202	2.9	78,904,979	2.6	90,109,202	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	42,292,809	14,708,370	27,480,112	5,627,911	XXX	90,109,202	2.9	78,904,979	2.6	90,109,202	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	10,967,886	142,068,992	135,269,837	96,398,833	83,013,321	XXX	467,718,868	15.2	413,094,168	13.5	467,260,337	458,531
5.02 Residential Mortgage-Backed Securities	17,586,393	62,253,276	40,693,213	42,664,508	9,897,794	XXX	173,095,184	5.6	228,185,468	7.5	172,613,631	481,554
5.03 Commercial Mortgage-Backed Securities	8,098,055	26,376,491	24,711,345	1,286,405	0	XXX	60,472,296	2.0	72,658,440	2.4	60,472,296	0
5.04 Other Loan-Backed and Structured Securities ...	655,838	7,732,696	1,282,748	818,098	0	XXX	10,489,380	0.3	11,344,524	0.4	10,489,380	0
5.05 Totals	37,308,173	238,431,454	201,957,143	141,167,843	92,911,115	XXX	711,775,729	23.1	725,282,601	23.7	710,835,644	940,085
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	49,846,002	323,696,330	352,265,833	82,617,209	54,177,197	XXX	862,602,571	28.0	864,836,641	28.3	648,799,217	213,803,353
6.02 Residential Mortgage-Backed Securities	2,027,076	12,760,961	11,008,003	4,076,688	763,779	XXX	30,636,507	1.0	23,185,106	0.8	0	30,636,507
6.03 Commercial Mortgage-Backed Securities	42,874,346	141,690,850	96,917,273	643,825	663,131	XXX	282,789,425	9.2	297,281,530	9.7	167,474,363	115,315,062
6.04 Other Loan-Backed and Structured Securities ...	25,375,894	221,858,182	181,012,893	9,419,100	1,146,717	XXX	438,812,785	14.3	428,603,832	14.0	12,408,858	426,403,927
6.05 Totals	120,123,317	700,006,323	641,204,001	96,756,822	56,750,824	XXX	1,614,841,288	52.5	1,613,907,109	52.8	828,682,438	786,158,850
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.
SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	2,665,229	32,539,786	0	0	0	XXX	35,205,015	1.1	33,434,115	1.1	35,205,015	0
10.03 Totals	2,665,229	32,539,786	0	0	0	XXX	35,205,015	1.1	33,434,115	1.1	35,205,015	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	1,032,437	0	0	0	0	XXX	1,032,437	0.0	XXX	XXX	1,032,437	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	94,017,820	753,893,966	806,517,677	220,362,023	153,851,833	XXX	2,028,643,320	65.9	XXX	XXX	1,373,152,959	655,490,360
12.02 Residential Mortgage-Backed Securities	21,421,960	80,447,320	55,670,120	51,057,916	11,696,524	XXX	220,293,840	7.2	XXX	XXX	189,175,779	31,118,061
12.03 Commercial Mortgage-Backed Securities	50,972,401	168,067,341	121,628,617	1,930,230	663,131	XXX	343,261,721	11.2	XXX	XXX	227,946,659	115,315,062
12.04 Other Loan-Backed and Structured Securities	26,031,732	229,590,877	182,295,641	10,237,198	1,146,717	XXX	449,302,165	14.6	XXX	XXX	22,898,238	426,403,927
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	2,665,229	32,539,786	0	0	0	XXX	35,205,015	1.1	XXX	XXX	35,205,015	0
12.08 Unaffiliated Certificates of Deposit	1,032,437	0	0	0	0	XXX	1,032,437	0.0	XXX	XXX	1,032,437	0
12.09 Totals	196,141,579	1,264,539,291	1,166,112,055	283,587,367	167,358,206	0	3,077,738,498	100.0	XXX	XXX	1,849,411,087	1,228,327,411
12.10 Line 12.09 as a % of Col. 7	6.4	41.1	37.9	9.2	5.4	0.0	100.0	XXX	XXX	XXX	60.1	39.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	93,069,928	677,067,167	951,976,090	129,716,653	88,326,365	XXX	XXX	XXX	1,940,156,203	63.5	1,340,751,539	599,404,665
13.02 Residential Mortgage-Backed Securities	45,980,441	127,466,576	56,297,172	33,640,793	9,345,627	XXX	XXX	XXX	272,730,609	8.9	250,941,051	21,789,558
13.03 Commercial Mortgage-Backed Securities	36,595,057	170,165,265	158,886,806	3,439,389	853,452	XXX	XXX	XXX	369,939,970	12.1	253,497,331	116,442,638
13.04 Other Loan-Backed and Structured Securities	35,893,042	179,254,678	192,291,603	26,742,130	5,766,903	XXX	XXX	XXX	439,948,357	14.4	47,758,604	392,189,753
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	246,169	24,400,739	8,787,206	0	0	XXX	XXX	XXX	33,434,115	1.1	33,434,115	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	211,784,638	1,178,354,427	1,368,238,876	193,538,965	104,292,347	0	XXX	XXX	3,056,209,253	100.0	1,926,382,639	1,129,826,614
13.10 Line 13.09 as a % of Col. 9	6.9	38.6	44.8	6.3	3.4	0.0	XXX	XXX	100.0	XXX	63.0	37.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	67,449,028	514,617,567	444,412,339	206,013,363	140,660,664	XXX	1,373,152,959	44.6	1,340,751,539	43.9	1,373,152,959	XXX
14.02 Residential Mortgage-Backed Securities	19,344,808	67,528,193	44,534,745	46,859,703	10,908,330	XXX	189,175,779	6.1	250,941,051	8.2	189,175,779	XXX
14.03 Commercial Mortgage-Backed Securities	24,562,611	100,122,255	101,502,686	1,501,269	257,838	XXX	227,946,659	7.4	253,497,331	8.3	227,946,659	XXX
14.04 Other Loan-Backed and Structured Securities	3,745,965	13,900,537	3,035,530	2,216,205	0	XXX	22,898,238	0.7	47,758,604	1.6	22,898,238	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	2,665,229	32,539,786	0	0	0	XXX	35,205,015	1.1	33,434,115	1.1	35,205,015	XXX
14.08 Unaffiliated Certificates of Deposit	1,032,437	0	0	0	0	XXX	1,032,437	0.0	XXX	XXX	1,032,437	XXX
14.09 Totals	118,800,078	728,708,338	593,485,299	256,590,540	151,826,831	0	1,849,411,087	60.1	1,926,382,639	63.0	1,849,411,087	XXX
14.10 Line 14.09 as a % of Col. 7	6.4	39.4	32.1	13.9	8.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	3.9	23.7	19.3	8.3	4.9	0.0	60.1	XXX	XXX	XXX	60.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	26,568,792	239,276,400	362,105,339	14,348,661	13,191,169	XXX	655,490,360	21.3	599,404,665	19.6	XXX	655,490,360
15.02 Residential Mortgage-Backed Securities	2,077,152	12,919,128	11,135,375	4,198,212	788,195	XXX	31,118,061	1.0	21,789,558	0.7	XXX	31,118,061
15.03 Commercial Mortgage-Backed Securities	26,409,790	67,945,086	20,125,932	428,961	405,294	XXX	115,315,062	3.7	116,442,638	3.8	XXX	115,315,062
15.04 Other Loan-Backed and Structured Securities	22,285,767	215,690,340	179,260,111	8,020,993	1,146,717	XXX	426,403,927	13.9	392,189,753	12.8	XXX	426,403,927
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	77,341,500	535,830,954	572,626,756	26,996,827	15,531,374	0	1,228,327,411	39.9	1,129,826,614	37.0	XXX	1,228,327,411
15.10 Line 15.09 as a % of Col. 7	6.3	43.6	46.6	2.2	1.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.5	17.4	18.6	0.9	0.5	0.0	39.9	XXX	XXX	XXX	XXX	39.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	22,149,266	22,149,266	0	0	0
2. Cost of short-term investments acquired	9,837,598	9,837,598	0	0	0
3. Accrual of discount	22,355	22,355	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	2,868	2,868	0	0	0
6. Deduct consideration received on disposals	31,982,503	31,982,503	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	29,584	29,584	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	29,584	29,584	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	99,330,231	0	99,330,231	0
2. Cost of cash equivalents acquired	705,620,868	0	705,620,868	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	753,192,185	0	753,192,185	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	51,758,914	0	51,758,914	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	51,758,914	0	51,758,914	0

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
6199 PONTIAC STREET	COMMERCE CITY	CO.....	..06/28/2022 ..	SALVADOR ACEVEDO CASAS	342,805.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	423,655.....	0.....	80,850.....	80,850.....	0.....	49,187.....
0199999. Property Disposed					342,805	0	0	0	0	0	0	0	0	423,655	0	80,850	80,850	0	49,187
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0399999 - Totals					342,805	0	0	0	0	0	0	0	0	423,655	0	80,850	80,850	0	49,187

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

1 CUSIP Identi- fication	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percen- tage of Owner- ship
			4	5								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other- Than Temporary Impairment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
000000-00-0	AQUILINE FINANCIAL SERVICES FUND IV L.P. ....	.....	New York	 NY.....	Aquiline Capital Partners LLC .....	.....	..12/20/2019	.....	.....4,010,080	5,095,027	5,095,027	331,592	.....	.....	.....	.....	.....604,761	0.200	
000000-00-0	Gallatin Point Capital Partners LP .....	.....	Greenwich	 CT.....	Gallatin Point Capital Partners LP .....	.....	..11/16/2018	.....	.....16,459,249	20,235,699	20,235,699	(944,895)	.....	.....	.....	.....	.....3,202,951	9.600	
000000-00-0	Gallatin Point Capital Partners II LP .....	.....	Greenwich	 CT.....	Gallatin Point Capital Partners LP .....	.....	..12/29/2021	.....	.....15,838,673	18,637,622	18,637,622	485,308	.....	.....	.....	.....	.....32,520,017	3.700	
1999999	Joint Venture Interests - Common Stock - Unaffiliated								36,308,002	43,968,348	43,968,348	(127,995)	0	0	0	0	0	36,327,729	XXX
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP .....	.....	New York	 NY.....	BlackRock US Real Estate Senior Mezzanine Debt GP LLC .....	.....	..04/30/2019	.....	.....12,050,290	11,867,888	11,867,888	(262,931)	.....	.....	.....	.....	.....2,830,732	3.000	
000000-00-0	Blackstone Property Partners L.P. ....	.....	New York	 NY.....	Blackstone Property Associates L.P. ....	.....	..06/25/2019	.....	.....17,705,151	20,445,291	20,445,291	2,973,083	.....	.....	.....	.....	.....0	0.100	
000000-00-0	U.S. Real Property Income Fund, L.P. ....	.....	New York	 NY.....	U.S. Real Property Income Fund Advisors, LLC .....	.....	..04/01/2019	.....	.....13,652,879	13,652,879	13,652,879	738,060	.....	.....	.....	.....	.....0	0.600	
000000-00-0	Pretium Residential Real Estate Fund II, L.P. ....	.....	New York	 NY.....	Pretium Partners, LLC .....	.....	..07/13/2018	.....	.....2,999,059	31,990,399	31,990,399	20,466,850	.....	.....	.....	.....	.....12,918,943	3.900	
2199999	Joint Venture Interests - Real Estate - Unaffiliated								46,407,379	77,956,457	77,956,457	23,915,062	0	0	0	0	0	15,749,675	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp .....	.....	Luxembourg	 LUX.....	Global Transport Income Fund Master Partnership SCSp .....	.....	..07/08/2022	.....	.....25,000,000	25,000,000	25,000,000	0	.....	.....	.....	.....	.....0	0.900	
2599999	Joint Venture Interests - Other - Unaffiliated								25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	0	XXX
6099999	Total - Unaffiliated								107,715,381	146,924,805	146,924,805	23,787,067	0	0	0	0	0	52,077,404	XXX
6199999	Total - Affiliated								0	0	0	0	0	0	0	0	0	0	XXX
.....																			
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6299999	Totals								107,715,381	146,924,805	146,924,805	23,787,067	0	0	0	0	0	52,077,404	XXX

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
000000-00-0	AQUILINE FINANCIAL SERVICES FUND IV L.P.	New York	NY.....	Aquiline Capital Partners LLC	...12/20/2019 ...	.....	.....0	922,318	0	0.200
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT.....	Gallatin Point Capital Partners LP	...11/16/2018 ...	.....	.....0	2,558,151	0	9.600
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT.....	Gallatin Point Capital Partners LP	...12/29/2021 ...	.....	.....0	11,272,843	0	3.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	14,753,312	0	XXX
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY.....	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	...04/30/2019 ...	.....	.....0	1,312,838	0	3.000
000000-00-0	Blackstone Property Partners L.P.	New York	NY.....	Blackstone Property Associates L.P.	...06/25/2019 ...	.....	.....0	374,392	0	0.100
000000-00-0	U.S. Real Property Income Fund, L.P.	New York	NY.....	U.S. Real Property Income Fund Advisors, LLC	...04/01/2019 ...	.....	.....0	189,524	0	0.600
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	1,876,754	0	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX.....	Global Transport Income Fund Master Partnership SCSp	...07/08/2022 ...	.....	25,000,000	0	0	0.900
2599999. Joint Venture Interests - Other - Unaffiliated							25,000,000	0	0	XXX
6099999. Total - Unaffiliated							25,000,000	16,630,066	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
.....										
.....										
.....										
6299999 - Totals							25,000,000	16,630,066	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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 ..	12/29/2022 ..	2,821,571 .....	.....	.....	.....	.....	.....0 .....	.....	1,511,782	1,511,782 .....	.....	1,309,789	1,309,789 .....	.....
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT.....	Gallatin Point Capital Partners LP	12/29/2021 ..	11/15/2022 ..	1,630,908	117,818 .....	.....	.....	.....	117,818 .....	.....	431,162	431,162 .....	.....	1,007,546	1,007,546 .....	.....
1999999. Joint Venture Interests - Common Stock - Unaffiliated							4,452,479	117,818	0	0	0	117,818	0	1,942,944	1,942,944	0	2,317,335	2,317,335	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 ..	12/28/2022 ..	1,540,586 .....	.....	.....	.....	.....	.....0 .....	.....	770,293	770,293 .....	.....	770,293	770,293 .....	.....
000000-00-0	Blackstone Property Partners L.P.	New York	NY.....	Blackstone Property Associates L.P.	06/25/2019 ..	12/30/2022 ..	374,392 .....	.....	.....	.....	.....	.....0 .....	.....	374,392	374,392 .....	.....	.....	.....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 ..	12/27/2022 ..	1,256,143 .....	.....	.....	.....	.....	.....0 .....	.....	665,262	665,262 .....	.....	665,262	665,262 .....	.....
000000-00-0	Pretium Residential Real Estate Fund II, L.P.	New York	NY.....	Pretium Partners, LLC	07/13/2018 ..	10/13/2022 ..	10,968,758 .....	.....	.....	.....	.....	.....0 .....	.....	5,484,379	5,484,379 .....	.....	5,484,380	5,484,380 .....	.....
2199999. Joint Venture Interests - Real Estate - Unaffiliated							14,139,879	0	0	0	0	0	0	7,294,326	7,294,326	0	6,919,935	6,919,935	0
6099999. Total - Unaffiliated							18,592,358	117,818	0	0	0	117,818	0	9,237,270	9,237,270	0	9,237,270	9,237,270	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
.....																			
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6299999 - Totals							18,592,358	117,818	0	0	0	117,818	0	9,237,270	9,237,270	0	9,237,270	9,237,270	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FF-0	UNITED STATES TREASURY	...	...	...	1.A	19,931,156	106.0000	16,165,000	15,250,000	17,770,862	0	(416,915)	0	0	5.250	2.230	MN	103,949	800,625	06/27/2017	11/15/2028
912828-5D-8	UNITED STATES TREASURY	...	...	...	1.A	4,699,013	98.7188	4,699,013	4,760,000	4,699,013	0	(122,529)	152,431	0	2.875	4.640	MS	34,964	136,850	09/30/2021	09/30/2023
912828-J2-7	UNITED STATES TREASURY	...	...	...	1.A	3,426,750	95.1875	3,426,750	3,600,000	3,426,750	0	240	172,699	0	2.000	4.399	FA	27,196	72,000	05/12/2015	02/15/2025
912828-K7-4	UNITED STATES TREASURY	...	...	...	1.A	2,263,892	94.4688	2,172,781	2,300,000	2,289,569	0	3,825	0	0	2.000	2.179	FA	17,375	46,000	11/02/2015	08/15/2025
912828-M5-6	UNITED STATES TREASURY	...	...	...	1.A	10,056,825	94.7188	9,509,763	10,040,000	10,046,369	0	(2,128)	0	0	2.250	2.227	MN	29,330	225,900	04/17/2017	11/15/2025
912828-U2-4	UNITED STATES TREASURY	...	...	...	1.A	9,806,250	92.5313	9,253,125	10,000,000	9,919,934	0	19,604	0	0	2.000	2.217	MN	25,967	201,839	11/15/2016	11/15/2026
912828-XT-2	UNITED STATES TREASURY	...	...	...	1.A	4,817,188	96.3438	4,817,188	5,000,000	4,817,188	0	(23,307)	216,323	0	2.000	4.705	MN	8,791	100,000	08/06/2019	05/31/2024
912828-ZP-8	UNITED STATES TREASURY	...	...	...	1.A	986,231	98.3281	986,231	1,003,000	986,231	0	1,432	16,238	0	0.125	4.720	MN	163	1,254	10/14/2021	05/15/2023
912828-ZS-2	UNITED STATES TREASURY	...	...	...	1.A	2,022,454	85.8438	1,734,044	2,020,000	2,021,574	0	(352)	0	0	0.500	0.482	MN	888	10,100	06/26/2020	05/31/2027
912828-ZT-0	UNITED STATES TREASURY	...	...	...	1.A	24,452,231	90.7813	22,241,406	24,500,000	24,476,501	0	9,694	0	0	0.250	0.290	MN	5,385	61,250	06/26/2020	05/31/2025
91282C-BX-8	UNITED STATES TREASURY	...	...	...	1.A	12,822,981	98.5625	12,822,981	13,010,000	12,822,981	0	4,403	185,570	0	0.125	4.563	AO	2,785	16,263	09/21/2021	04/30/2023
938782-EP-0	WASHINGTON D C MET AREA TRAN AUTH GROSS	...	...	...	1.D FE	948,429	109.6450	948,429	865,000	948,429	0	(22,299)	22,948	0	5.000	2.709	JJ	21,625	43,250	07/24/2017	07/01/2027
938782-EQ-8	WASHINGTON D C MET AREA TRAN AUTH GROSS	...	2	...	1.D FE	1,567,994	109.8760	1,384,438	1,260,000	1,408,068	0	(30,936)	0	0	5.000	2.240	JJ	31,500	63,000	07/24/2017	07/01/2028
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond	...@..	...	...	1.A	406,363,385	100.0000	406,363,385	406,363,385	406,363,385	0	0	0	0	0.000	0.000	N/A	0	0	12/14/2022	12/14/2032
0019999999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						504,164,778	XXX	496,524,533	499,971,385	501,996,855	0	(579,269)	766,209	0	XXX	XXX	XXX	309,917	1,778,330	XXX	XXX
36179N-Q5-0	G2 MA1376 - RMBS	...	...	4	1.A	1,757,691	97.2687	1,584,415	1,628,906	1,811,569	0	(88,071)	0	0	4.000	1.915	MON	5,430	96,907	11/04/2016	10/20/2043
36179R-GA-1	G2 MA2893 - RMBS	...	...	4	1.A	13,455	97.2694	12,318	12,663	13,891	0	(306)	0	0	4.000	2.278	MON	42	728	07/22/2015	06/20/2045
36179R-JF-7	G2 MA2962 - RMBS	...	...	4	1.A	2,508,696	97.2714	2,272,471	2,336,218	2,610,558	0	(86,084)	0	0	4.000	1.964	MON	7,787	140,521	10/05/2016	07/20/2045
36179R-LQ-0	G2 MA3035 - RMBS	...	...	4	1.A	2,023,977	97.2734	1,853,388	1,905,340	2,125,285	0	(86,184)	0	0	4.000	2.001	MON	6,351	121,856	12/16/2015	08/20/2045
36179T-E3-5	G2 MA4654 - RMBS	...	...	4	1.A	1,140,972	99.0432	1,073,049	1,083,415	1,207,401	0	(61,457)	0	0	4.500	2.464	MON	4,063	94,028	06/04/2019	08/20/2047
36179T-SJ-5	G2 MA5021 - RMBS	...	...	4	1.A	1,121,122	98.7462	1,043,402	1,056,650	1,203,304	0	(76,287)	3,962	0	4.500	2.096	MON	3,962	92,952	10/31/2019	02/20/2048
36179U-K2-7	G2 MA5713 - RMBS	...	...	4	1.A	1,279,504	102.0982	1,238,430	1,212,980	1,438,207	0	(136,349)	0	0	5.500	2.436	MON	5,559	151,143	07/18/2019	01/20/2049
36179U-Q5-4	G2 MA5876 - RMBS	...	...	4	1.A	3,249,740	96.2664	3,013,292	3,130,158	3,527,853	0	(246,852)	0	0	4.000	2.026	MON	10,434	306,664	01/17/2020	04/20/2049
36179V-ZR-4	G2 MA7052 - RMBS	...	...	4	1.A	781,574	87.4101	649,434	742,974	789,372	0	5,831	1,548	0	2.500	1.578	MON	1,548	18,574	12/04/2020	12/20/2050
38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS	...	...	4	1.A	82,640	98.6864	81,414	82,498	94,183	0	13,503	0	0	4.726	1.978	MON	162	1,797	05/31/2012	07/16/2041
38379V-DJ-0	GNR 2016-020 BY - CMO/RMBS	...	...	4	1.A	1,748,543	80.4812	1,348,060	1,675,000	1,740,525	0	(2,227)	0	0	3.000	2.742	MON	4,188	50,250	12/02/2019	02/20/2046
0029999999 Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						15,707,914	XXX	14,169,674	14,866,802	16,562,148	0	(764,484)	0	0	XXX	XXX	XXX	49,527	1,075,420	XXX	XXX
0109999999 Total - U.S. Government Bonds						519,872,691	XXX	510,694,203	514,838,187	518,559,003	0	(1,343,752)	766,209	0	XXX	XXX	XXX	359,444	2,853,730	XXX	XXX
05969C-AC-6	FOREIGN TRADE BANK OF LATIN AMERICA INC	...	C	1,2	2.B FE	457,783	91.3251	420,095	460,000	458,773	0	439	0	0	2.375	2.477	MS	3,247	10,925	09/09/2020	09/14/2025
168863-BW-1	CHILE, GOVERNMENT OF	...	C	...	1.F FE	4,315,370	96.7716	4,248,273	4,390,000	4,364,144	0	11,035	0	0	3.125	3.400	MS	35,821	137,188	04/12/2018	03/27/2025
168863-DV-7	CHILE, GOVERNMENT OF	...	C	1,2	1.F FE	259,823	85.5731	222,490	260,000	259,840	0	17	0	0	3.500	3.507	JJ	3,817	4,550	01/27/2022	01/31/2034
168863-DW-5	CHILE, GOVERNMENT OF	...	C	...	1.F FE	198,100	77.7662	155,532	200,000	198,137	0	37	0	0	4.000	4.055	JJ	3,356	4,000	01/27/2022	01/31/2052
168863-DX-3	CHILE, GOVERNMENT OF	...	C	1,2	1.F FE	199,880	92.2554	184,511	200,000	199,904	0	24	0	0	2.750	2.762	JJ	2,307	2,750	01/27/2022	01/31/2027
29134W-AB-3	EMIRATE OF ABU DHABI	...	C	...	1.C FE	4,062,915	95.9580	4,059,023	4,230,000	4,151,369	0	21,770	0	0	3.125	3.722	MN	21,297	132,188	09/06/2018	05/03/2026
29135L-AA-8	EMIRATE OF ABU DHABI	...	C	...	1.C FE	5,181,900	95.4122	5,266,753	5,520,000	5,334,406	0	34,808	0	0	3.125	3.903	AO	38,333	172,500	04/13/2018	10/11/2027
29246B-AE-8	EMPRESAS PUBLICAS DE MEDELLIN ESP	...	C	1,2	3.A FE	630,374	79.5000	484,950	610,000	484,950	(91,148)	(1,877)	0	0	4.250	3.828	JJ	11,738	25,925	08/13/2019	07/18/2029
455780-AX-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	...	C	...	2.B FE	2,311,170	112.8760	1,851,166	1,640,000	2,246,938	0	(33,131)	0	0	6.625	3.321	FA	40,442	108,650	01/08/2021	02/17/2037
455780-CW-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	...	C	...	2.B FE	1,039,710	72.3730	759,917	1,050,000	1,040,196	0	229	0	0	3.050	3.100	MS	9,696	32,025	01/05/2021	03/12/2051
46513J-B4-2	ISRAEL, STATE OF (GOVERNMENT)	...	C	...	1.E FE	575,078	85.0332	450,676	530,000	572,630	0	(1,003)	0	0	3.875	3.406	JJ	10,155	20,538	07/02/2020	07/03/2050
501499-AB-3	KUWAIT, STATE OF (GOVERNMENT)	...	C	...	1.E FE	5,180,750	97.1861	5,150,863	5,300,000	5,238,466	0	13,256	0	0	3.500	3.798	MS	52,043	185,500	04/13/2018	03/20/2027
698299-AW-4	PANAMA, REPUBLIC OF (GOVERNMENT)	...	C	...	2.B FE	2,701,093	105.0000	1,942,500	1,850,000	2,600,180	0	(51,874)	0	0	6.700	2.731	JJ	53,367	123,950	01/08/2021	01/26/2036
698299-BN-3	PANAMA, REPUBLIC OF (GOVERNMENT)	...	C	1,2	2.B FE	2,171,729	74.1250	1,601,100	2,160,000	2,169,985	0	(923)	0	0	2.252	2.198	MS	12,431	48,643	01/20/2021	09/29/2032
71567R-AH-9	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI	...	D	...	2.B FE	1,626,080	98.0000	1,381,800	1,410,000	1,559,426	0	(33,856)	0	0	4.150	1.558	MS	14,954	58,515	01/06/2021	03/29/2027
718286-BW-6	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	...	C	...	2.B FE	2,683,150	97.0745	1,999,735	2,060,000	2,619,946	0	(32,468)	0	0	5.000	2.665	JJ	48,067	103,000	01/08/2021	01/13/2037

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718286-CR-6	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C.....	.....	.....	2.B FE	870,000	91.2032	793,468	870,000	870,000	0	0	0	0	3.556	3.556	MS	7,906	15,469	03/21/2022	09/29/2032 ...
74727P-AW-1	QATAR, STATE OF (GOVERNMENT)	C.....	1 .....	.....	1.D FE	9,232,725	99.5932	9,182,493	9,220,000	9,220,994	0	(3,168)	0	0	3.875	3.822	AO	67,485	357,275	09/06/2018	04/23/2023 ...
74727P-AY-7	QATAR, STATE OF (GOVERNMENT)	C.....	1 .....	.....	1.D FE	2,964,384	100.6298	2,173,604	2,160,000	2,926,051	0	(19,760)	0	0	5.103	3.076	AO	20,820	110,225	01/08/2021	04/23/2048 ...
74730D-AC-7	QATAR ENERGY	C.....	1,2 .....	.....	1.D FE	465,004	83.1692	390,895	470,000	465,673	0	459	0	0	2.250	2.370	JJ	4,964	10,575	06/30/2021	07/12/2031 ...
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNME	C.....	.....	.....	2.B FE	2,106,156	98.5000	1,536,600	1,560,000	2,082,177	0	(12,355)	0	0	5.100	3.212	JD	42,653	39,780	01/08/2021	06/18/2050 ...
760942-BB-7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNME	C.....	.....	.....	2.B FE	594,378	101.1250	546,075	540,000	571,486	0	(7,740)	0	0	4.375	2.753	AO	4,200	23,625	12/13/2019	01/27/2027 ...
77586R-AK-6	ROMANIA (GOVERNMENT)	C.....	.....	.....	2.C FE	1,858,612	88.6707	1,658,142	1,870,000	1,860,583	0	1,971	0	0	3.000	3.130	FA	19,323	32,725	01/19/2022	02/27/2027 ...
77586R-AL-4	ROMANIA (GOVERNMENT)	C.....	.....	.....	2.C FE	1,401,117	79.9021	1,126,620	1,410,000	1,401,915	0	798	0	0	3.625	3.698	MS	13,346	34,073	01/19/2022	03/27/2032 ...
80413T-AP-4	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C.....	.....	.....	1.F FE	1,086,800	92.9160	966,326	1,040,000	1,074,537	0	(8,080)	0	0	2.500	1.656	FA	10,689	26,000	06/18/2021	02/03/2027 ...
91087B-AC-4	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C.....	1 .....	.....	2.B FE	4,327,080	97.6070	4,177,580	4,280,000	4,304,472	0	(5,124)	0	0	4.150	4.001	MS	45,885	177,620	04/12/2018	03/28/2027 ...
M6320U-BA-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	D.....	.....	.....	1.F FE	3,365,400	88.5600	2,515,104	2,840,000	3,350,074	0	(6,369)	0	0	4.500	3.619	AO	24,495	127,800	07/02/2020	04/22/2060 ...
M8489S-AN-7	QATAR, STATE OF (GOVERNMENT)	D.....	1 .....	.....	1.C FE	1,254,627	91.2707	903,580	990,000	1,240,480	0	(5,828)	0	0	4.400	3.030	AO	9,075	43,560	07/02/2020	04/16/2050 ...
X5424X-BQ-0	RUSSIA, FEDERATION OF (GOVERNMENT)	D.....	.....	.....	.....	0	46.0000	0	0	0	0	0	0	0	5.250	23.841	JD	21,000	0	12/13/2019	06/23/2047 ...
Y20721-BM-0	INDONESIA, REPUBLIC OF (GOVERNMENT)	D.....	.....	.....	2.B FE	1,215,788	96.6298	975,961	1,010,000	1,200,070	0	(5,358)	0	0	5.125	3.850	JJ	23,868	51,763	12/13/2019	01/15/2045 ...
Y20721-BQ-1	INDONESIA, REPUBLIC OF (GOVERNMENT)	D.....	.....	.....	2.B FE	897,900	98.1250	804,625	820,000	866,284	0	(10,695)	0	0	4.350	2.853	JJ	17,141	35,670	12/13/2019	01/08/2027 ...
Y7136Y-AA-8	PERUSAHAAN GAS NEGARA TBK PT	D.....	.....	.....	2.C FE	1,748,800	99.1250	1,586,000	1,600,000	1,646,496	0	(32,721)	0	0	5.125	2.948	MN	10,250	82,000	10/07/2019	05/16/2024 ...
0219999999 Subtotal - Bonds - All Other Governments - Issuer Obligations						66,983,674	XXX	59,516,458	62,550,000	66,581,018	(91,148)	(187,488)	0	0	XXX	XXX	XXX	704,173	2,339,004	XXX	XXX
0309999999 Total - All Other Government Bonds						66,983,674	XXX	59,516,458	62,550,000	66,581,018	(91,148)	(187,488)	0	0	XXX	XXX	XXX	704,173	2,339,004	XXX	XXX
13063A-SG-5	CALIFORNIA ST .....	.....	1 .....	.....	1.C FE	2,034,272	126.8260	2,194,090	1,730,000	2,032,224	0	(2,049)	0	0	7.550	5.867	AO	32,654	0	10/21/2022	04/01/2039 ...
13063D-GD-4	CALIFORNIA ST .....	.....	2 .....	.....	1.C FE	3,455,060	95.1750	3,116,981	3,275,000	3,378,448	0	(17,488)	0	0	4.500	3.829	AO	36,844	147,375	04/18/2018	04/01/2033 ...
13063D-RD-2	CALIFORNIA ST .....	.....	.....	.....	1.C FE	1,003,760	92.1780	921,780	1,000,000	1,002,171	0	(549)	0	0	2.375	2.314	AO	5,938	23,750	01/08/2020	10/01/2026 ...
13063D-YT-9	CALIFORNIA ST .....	.....	.....	.....	1.C FE	1,959,731	80.2100	1,904,988	2,375,000	1,982,013	0	22,282	0	0	1.750	4.257	MN	6,927	20,781	06/16/2022	11/01/2030 ...
20772J-G4-8	CONNECTICUT ST .....	.....	2 .....	.....	1.D FE	944,844	105.2960	879,222	835,000	865,391	0	(11,678)	0	0	5.000	3.440	JD	1,856	41,750	05/13/2015	06/15/2032 ...
20772K-EU-9	CONNECTICUT ST .....	.....	.....	.....	1.D FE	1,713,029	99.2210	1,711,562	1,725,000	1,723,179	0	2,518	0	0	3.621	3.775	MS	18,392	62,462	09/21/2018	09/15/2023 ...
452151-LF-8	ILLINOIS ST .....	.....	.....	.....	2.A FE	3,198,429	96.4650	2,667,257	2,765,000	3,162,864	0	(31,277)	0	0	5.100	3.444	JD	11,751	141,015	11/22/2021	06/01/2033 ...
452153-AV-1	ILLINOIS ST .....	.....	2 .....	.....	2.A FE	1,433,276	86.0030	1,118,039	1,300,000	1,412,093	0	(12,059)	0	0	4.000	2.810	MS	17,333	52,000	03/17/2021	03/01/2041 ...
452153-BK-4	STATE OF ILLINOIS .....	.....	.....	.....	1.C FE	573,059	95.6528	483,047	505,000	568,297	0	(4,761)	0	0	5.100	3.643	N/A	2,146	25,755	01/10/2022	06/01/2033 ...
574193-SK-5	MARYLAND ST .....	.....	2 .....	.....	1.A FE	9,592,310	114.9700	8,047,900	7,000,000	8,896,210	0	(251,874)	0	0	5.000	1.080	MS	103,056	350,000	03/10/2020	03/15/2033 ...
605581-JN-8	MISSISSIPPI ST .....	.....	2 .....	.....	1.C FE	3,055,734	110.1630	2,726,534	2,475,000	2,769,123	0	(57,931)	0	0	5.000	2.340	AO	30,938	123,750	10/19/2017	10/01/2030 ...
646039-YP-6	NEW JERSEY ST .....	.....	.....	.....	1.C FE	3,174,707	106.3710	2,898,610	2,725,000	3,082,760	0	(44,186)	0	0	4.000	2.080	JD	9,083	109,000	11/19/2020	06/01/2030 ...
677522-VK-7	OHIO ST .....	.....	.....	.....	1.B FE	3,186,270	106.2090	3,186,270	3,000,000	3,186,270	0	(86,561)	55,968	0	5.000	2.607	MS	44,167	150,000	12/28/2017	09/15/2025 ...
70914P-BB-4	PENNSYLVANIA (COMMONWEALTH OF) .....	.....	.....	.....	1.D FE	1,060,770	106.0770	1,060,770	1,000,000	1,060,770	0	(25,753)	11,701	0	5.000	2.656	MS	14,722	50,000	06/02/2016	09/15/2025 ...
70914P-E3-2	PENNSYLVANIA (COMMONWEALTH OF) .....	.....	.....	.....	1.D FE	1,584,676	108.1690	1,584,676	1,465,000	1,584,676	0	(33,228)	10,646	0	5.000	2.669	MS	73,250	73,250	07/26/2017	09/15/2027 ...
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF) .....	.....	1 .....	.....	1.D FE	828,495	99.2210	744,158	750,000	793,638	0	(13,225)	0	0	4.650	2.694	FA	13,175	34,875	04/16/2020	02/15/2026 ...
93974D-UE-6	WASHINGTON ST .....	.....	2 .....	.....	1.B FE	2,134,680	106.7340	2,134,680	2,000,000	2,134,680	0	(55,675)	39,152	0	5.000	2.650	JJ	50,000	100,000	01/21/2016	07/01/2026 ...
0419999999 Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						40,933,101	XXX	37,380,563	35,925,000	39,634,807	0	(623,495)	117,467	0	XXX	XXX	XXX	420,548	1,505,764	XXX	XXX
0509999999 Total - U.S. States, Territories and Possessions Bonds						40,933,101	XXX	37,380,563	35,925,000	39,634,807	0	(623,495)	117,467	0	XXX	XXX	XXX	420,548	1,505,764	XXX	XXX
034286-FT-6	ANDOVER MASS .....	.....	2 .....	.....	1.A FE	5,000,000	69.8870	3,494,350	5,000,000	5,000,000	0	0	0	0	2.793	2.792	MN	23,275	122,194	12/09/2021	11/01/2039 ...
108151-VU-2	BRIDGEPORT .....	.....	.....	.....	1.F FE	213,457	101.5880	187,938	185,000	204,817	0	(2,232)	0	0	7.640	5.767	JJ	6,517	14,707	09/26/2018	01/15/2030 ...
11506K-HB-0	BROWARD CNTY FLA PORT FACS REV .....	.....	.....	.....	1.E FE	3,519,443	105.9080	3,547,918	3,350,000	3,519,037	0	(406)	0	0	5.500	5.166	N/A	81,377	0	10/04/2022	09/01/2052 ...
141195-MW-4	CARBONDALE ILL .....	.....	.....	.....	1.C FE	1,410,000	83.7320	1,180,621	1,410,000	1,410,000	0	0	0	0	3.843	3.842	JD	4,516	40,640	02/16/2022	12/01/2035 ...
141195-MX-2	CARBONDALE ILL .....	.....	.....	.....	1.C FE	1,745,000	83.2270	1,452,311	1,745,000	1,745,000	0	0	0	0	3.943	3.942	JD	5,734	51,604	02/16/2022	02/01/2036 ...
15722T-JS-1	CHABOT-LAS POSITAS CALIF CMNTY COLLEGE D .....	.....	1 .....	.....	1.C FE	2,610,859	86.0500	2,525,568	2,935,000	2,649,433	0	38,574	0	0	1.287	3.609	FA	15,739	18,887	04/22/2022	08/01/2027 ...
167615-C8-4	CHICAGO ILL PK DIST .....	.....	2 .....	.....	1.C FE	735,752	102.5630	702,557	685,000	723,302	0	(4,933)	0	0	4.000	3.090	MN	3,501	27,400	05/20/2020	11/15/2031 ...

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
167615-C9-2	CHICAGO ILL PK DIST		2		1.C FE	767,631	101.6730	767,631	755,000	767,631	0	(4,803)	24,813	0	4.000	3.721	MN	3,859	30,200	05/20/2020	11/15/2032
199492-TN-9	COLUMBUS OHIO		2		1.A FE	3,988,300	105.0710	3,709,006	3,530,000	3,749,350	0	(48,437)	0	0	4.000	2.450	AO	35,300	141,200	10/03/2017	04/01/2029
213185-LJ-8	COOK CNTY ILL		2		1.E FE	375,950	104.4310	349,844	335,000	354,514	0	(4,645)	0	0	5.000	3.381	MN	2,140	16,750	01/19/2018	11/15/2035
214003-BS-3	COOK CNTY ILL SCH DIST NO 078 ROSEMONT E		2		1.C FE	1,519,560	105.5250	1,519,560	1,440,000	1,519,560	0	(38,922)	80,590	0	5.000	3.478	JD	6,000	72,000	04/22/2020	12/01/2026
25476F-PM-4	DISTRICT COLUMBIA		2		1.B FE	3,524,790	103.0960	3,092,880	3,000,000	3,086,710	0	(59,213)	0	0	5.000	2.899	JD	12,500	150,000	10/08/2014	06/01/2031
346766-VG-0	FORT BEND CNTY TEX		2		1.B FE	831,299	110.1660	771,162	700,000	764,423	0	(14,454)	0	0	5.000	2.650	MS	11,667	35,000	01/23/2018	03/01/2032
346832-CF-3	FORT BEND TEX GRAND PKWY TOLL RD AUTH LT		2		1.B FE	869,950	86.9790	869,790	1,000,000	873,600	0	3,650	0	0	3.000	4.130	MS	10,000	15,000	05/20/2022	03/01/2038
386138-L7-4	GRAND PRAIRIE TEX		2		1.B FE	1,000,000	89.6890	896,890	1,000,000	1,000,000	0	0	0	0	4.169	4.170	FA	14,012	0	08/05/2022	02/15/2035
386138-L8-2	GRAND PRAIRIE TEX		2		1.B FE	3,000,000	87.3640	2,620,920	3,000,000	3,000,000	0	0	0	0	4.289	4.290	FA	43,247	0	08/05/2022	02/15/2036
386138-L9-0	GRAND PRAIRIE TEX		2		1.B FE	2,225,000	86.8990	1,933,503	2,225,000	2,225,000	0	0	0	0	4.379	4.380	FA	32,748	0	08/05/2022	02/15/2037
438687-BQ-7	HONOLULU HAWAII CITY & CNTY		2		1.B FE	2,264,627	110.4670	2,038,116	1,845,000	2,060,576	0	(43,270)	0	0	5.000	2.340	MS	30,750	92,250	01/24/2018	09/01/2027
442331-3K-8	HOUSTON TEX	1			1.D FE	2,107,114	85.1800	2,210,421	2,595,000	2,108,874	0	1,760	34,263	0	3.961	5.351	MS	34,263	0	10/28/2022	03/01/2047
442331-K8-6	HOUSTON TEX	2			1.D FE	1,679,696	106.9870	1,679,696	1,570,000	1,679,696	0	(34,515)	5,436	0	5.000	2.683	MS	26,167	78,500	03/23/2016	03/01/2028
44236P-MA-3	HOUSTON TEX CNTY COLLEGE SYS	2			1.B FE	1,315,000	67.8880	892,727	1,315,000	1,315,000	0	0	0	0	2.059	2.059	FA	10,229	27,076	01/22/2021	02/15/2036
478164-JX-5	JOHNSON & MIAMI CNTYS KANS UNI SCH DIST	2			1.E FE	3,026,678	108.9620	2,996,455	2,750,000	2,910,092	0	(30,979)	0	0	5.000	3.631	MS	45,833	137,500	11/09/2018	09/01/2036
483836-TN-2	KANE COOK & DU PAGE CNTYS ILL SCH DIST N	2			1.C FE	1,766,565	102.5310	1,537,965	1,500,000	1,533,354	0	(32,461)	0	0	5.000	2.731	JJ	37,500	75,000	01/29/2015	01/01/2027
484008-NV-5	KANE CNTY ILL SCH DIST NO 131 AURORA EAS	2			1.E FE	667,163	97.3420	569,451	585,000	642,432	0	(8,991)	0	0	4.000	2.220	JD	1,950	23,400	02/13/2020	12/01/2038
484008-NW-3	KANE CNTY ILL SCH DIST NO 131 AURORA EAS	2			1.E FE	312,689	96.8040	266,211	275,000	301,359	0	(4,121)	917	0	4.000	2.260	JD	917	11,000	02/13/2020	12/01/2039
49474F-SC-5	KING CNTY WASH				1.A FE	3,239,460	107.9820	3,239,460	3,000,000	3,239,460	0	(83,923)	67,508	0	5.000	2.599	JJ	75,000	150,000	10/03/2017	07/01/2026
517845-AP-8	LAS VEGAS VY NEV WTR DIST	2			1.C FE	2,417,880	108.2230	2,164,460	2,000,000	2,153,161	0	(42,322)	0	0	5.000	2.640	JD	8,333	100,000	03/11/2016	06/01/2030
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST				1.E FE	1,466,731	103.5140	1,236,992	1,195,000	1,362,348	0	(36,077)	35,736	0	5.981	2.548	JJ	35,736	71,473	01/09/2020	05/01/2027
602366-US-3	MILWAUKEE WIS				1.G FE	2,063,260	103.1630	2,063,260	2,000,000	2,063,260	0	(39,400)	66,307	0	4.000	2.945	MS	26,667	80,000	06/09/2016	03/01/2026
642714-DN-6	NEW BRITAIN CONN	2			1.G FE	2,539,222	72.1430	1,789,146	2,480,000	2,532,721	0	(6,013)	0	0	3.250	2.938	MS	26,867	80,600	11/29/2021	09/01/2042
64966M-EB-1	NEW YORK N Y	1,2			1.C FE	1,153,500	90.9900	1,137,375	1,250,000	1,199,304	0	10,033	13,125	0	2.520	3.485	FA	13,125	31,500	02/14/2018	08/01/2027
64966M-WL-9	NEW YORK N Y	1			1.C FE	1,420,000	96.8210	1,374,858	1,420,000	1,420,000	0	0	0	0	3.375	3.375	MS	15,975	47,925	02/23/2018	03/01/2025
64966Q-B5-8	NEW YORK N Y	2			1.C FE	2,741,075	112.3600	2,809,000	2,500,000	2,729,002	0	(12,073)	0	0	5.250	4.061	MN	21,875	56,510	05/19/2022	05/01/2038
64966Q-GY-0	NEW YORK N Y	2			1.C FE	1,934,123	114.8910	1,987,614	1,730,000	1,920,992	0	(13,130)	0	0	5.000	3.340	FA	36,042	43,250	05/20/2022	08/01/2032
64966Q-RM-4	NEW YORK N Y	1			1.C FE	989,748	82.7360	943,190	1,140,000	1,004,386	0	14,638	0	0	1.623	4.023	FA	7,709	9,251	04/21/2022	08/01/2028
717813-XV-6	PHILADELPHIA PA				1.F FE	500,000	92.6220	463,110	500,000	500,000	0	0	0	0	2.156	2.156	JJ	4,971	10,780	01/09/2020	07/15/2025
748508-B5-6	QUINCY MASS	2			1.C FE	4,565,000	73.0880	3,336,467	4,565,000	4,565,000	0	0	0	0	2.990	2.990	JD	6,066	133,839	12/15/2021	12/15/2039
791697-EK-7	ST LOUIS MO SPL ADMINISTRATIVE BRD TRANS	2			1.B FE	2,174,240	104.1450	2,082,900	2,000,000	2,073,407	0	(21,305)	0	0	4.000	2.809	AO	20,000	80,000	12/20/2017	04/01/2030
798186-N9-9	SAN JOSE CALIF UNI SCH DIST SANTA CLARA				1.B FE	440,000	87.2020	383,689	440,000	440,000	0	0	0	0	0.798	0.798	FA	1,463	3,511	01/08/2021	08/01/2026
798186-P3-0	SAN JOSE CALIF UNI SCH DIST SANTA CLARA				1.B FE	430,000	83.1630	357,601	430,000	430,000	0	0	0	0	1.224	1.224	FA	2,193	5,263	01/08/2021	08/01/2028
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA	2			1.B FE	1,720,000	72.9700	1,255,084	1,720,000	1,720,000	0	0	0	0	1.927	1.927	FA	13,810	33,144	01/08/2021	08/01/2034
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA	2			1.B FE	1,150,000	71.9040	826,896	1,150,000	1,150,000	0	0	0	0	2.027	2.027	FA	9,713	23,311	01/08/2021	08/01/2035
810827-XD-2	SCRANTON PA SCH DIST	2			1.E FE	165,893	109.4640	158,723	145,000	156,098	0	(2,048)	0	0	5.000	3.300	JD	604	7,250	11/01/2017	12/01/2031
882723-F4-6	TEXAS ST				1.A FE	3,383,283	104.9080	3,383,283	3,225,000	3,383,283	0	(84,626)	69,064	0	5.000	3.010	FA	67,188	161,250	01/22/2016	08/01/2025
882724-EE-3	TEXAS ST				1.A FE	1,704,755	104.9080	1,704,755	1,625,000	1,704,755	0	(40,656)	29,701	0	5.000	3.010	FA	33,854	81,250	12/19/2017	08/01/2025
914233-3J-8	UNIVERSITY CONN	2			1.D FE	2,121,533	108.3950	2,070,345	1,910,000	2,110,821	0	(10,711)	15,917	0	5.000	3.660	MN	15,917	52,525	05/20/2022	05/01/2041
938429-ZB-2	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV				1.B FE	3,808,644	109.1660	3,859,018	3,535,000	3,802,186	0	(6,458)	0	0	5.000	4.031	JD	7,856	75,119	09/16/2022	06/15/2052
940859-HR-5	YANCOE CNTY NEV SCH DIST	2			1.D FE	1,082,084	115.0900	937,984	815,000	1,015,232	0	(26,053)	0	0	5.000	1.420	AO	10,188	40,750	05/26/2020	10/01/2030
986082-E9-2	YONKERS N Y				1.G FE	2,306,229	92.9990	2,111,077	2,270,000	2,290,025	0	(5,708)	0	0	2.678	2.401	MN	10,132	60,791	01/10/2020	05/01/2026
0619999999	Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					91,993,182	XXX	83,489,778	87,775,000	90,109,202	0	(694,221)	343,419	0	XXX	XXX	XXX	971,023	2,619,600	XXX	XXX
0709999999	Total - U.S. Political Subdivisions Bonds					91,993,182	XXX	83,489,778	87,775,000	90,109,202	0	(694,221)	343,419	0	XXX	XXX	XXX	971,023	2,619,600	XXX	XXX
010869-KA-2	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		2		1.G FE	30,583	108.2670	27,067	25,000	28,082	0	(701)	0	0	6.600	1.967	AO	413	1,650	03/01/2017	10/01/2029

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010869-KF-1	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV				1.G FE	910,436	105.2480	778,835	740,000	842,464	0	(10,407)	0	0	6.600	4.220	AO	12,210	40,590	03/01/2017	10/01/2029
01170R-KQ-4	ALASKA HOUSING FINANCE CORPORATION	2			1.B FE	3,193,359	97.8460	2,832,642	2,895,000	3,119,646	0	(32,562)	0	0	3.250	1.957	JD	7,841	94,088	08/06/2020	12/01/2044
013493-GQ-8	ALBUQUERQUE BERNALILLO ONTY WTR UTIL AUT	2			1.C FE	1,431,176	106.0130	1,431,176	1,350,000	1,431,176	0	(31,391)	773	0	5.000	2.504	JJ	33,750	67,500	03/19/2015	07/01/2026
03258L-KK-4	ANAHEIM CALIF PUB FING AUTH LEASE REV	1,2			1.E FE	7,725,000	71.5670	5,528,551	7,725,000	7,725,000	0	0	0	0	3.215	3.215	JJ	124,179	135,218	12/02/2021	07/01/2041
04780M-F7-9	ATLANTA GA ARPT REV	2			1.D FE	3,572,765	102.5680	3,589,880	3,500,000	3,571,671	0	(1,094)	0	0	5.000	4.730	JJ	91,389	0	10/05/2022	07/01/2052
052193-AT-6	AUSTIN-BERGSTROM LANDHOST ENTERPRISES IN	2			1.G FE	116,204	102.7560	102,756	100,000	108,369	0	(1,613)	0	0	5.000	3.091	AO	1,250	5,000	10/12/2017	10/01/2033
052193-AU-3	AUSTIN-BERGSTROM LANDHOST ENTERPRISES IN	2			1.G FE	144,676	102.5140	128,143	125,000	135,174	0	(1,958)	0	0	5.000	3.141	AO	1,563	6,250	10/12/2017	10/01/2034
052398-HT-4	AUSTIN TEX ARPT SYS REV	2			1.E FE	1,838,832	102.6670	1,786,406	1,740,000	1,834,226	0	(4,606)	0	0	5.000	4.320	MN	11,117	42,775	05/19/2022	11/15/2042
052398-HW-7	AUSTIN TEX ARPT SYS REV	2			1.E FE	1,777,668	100.8550	1,764,963	1,750,000	1,777,241	0	(426)	0	0	5.000	4.800	MN	11,181	43,021	10/05/2022	11/15/2052
059231-B3-3	BALTIMORE MD REV	2			1.E FE	1,759,590	104.1890	1,562,835	1,500,000	1,546,739	0	(30,070)	0	0	5.000	2.863	JJ	37,500	75,000	03/16/2015	07/01/2030
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	1			1.E FE	1,749,690	124.1920	1,862,880	1,500,000	1,749,103	0	(587)	0	0	6.907	5.707	AO	25,901	0	10/28/2022	10/01/2050
072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	1			1.C FE	1,968,810	87.6780	1,600,124	1,825,000	1,942,686	0	(13,166)	11,744	0	2.574	1.500	AO	11,744	46,976	12/29/2020	04/01/2031
072024-YC-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	1,2			1.D FE	7,000,000	74.1530	5,190,710	7,000,000	7,000,000	0	0	0	0	3.176	3.176	AO	55,580	172,916	12/09/2021	04/01/2041
07244R-BC-4	BAY LAUREL CTR CMNTY DEV DIST FLA WTR &	2			1.C FE	1,325,000	96.3030	1,276,015	1,325,000	1,325,000	0	0	0	0	5.600	5.601	MS	24,733	19,581	05/19/2022	09/01/2042
13016N-EU-4	CALIFORNIA ONTY CALIF TOB SECURITIZATION	2			1.G FE	33,894	93.0540	27,916	30,000	32,985	0	(362)	0	0	4.000	2.520	JD	100	1,200	06/03/2020	06/01/2036
13032U-MR-6	CALIFORNIA HEALTH FACS FING AUTH REV	1			1.D FE	1,449,173	111.0200	1,276,730	1,150,000	1,299,057	0	(28,969)	0	0	5.000	2.160	MN	9,583	57,500	07/21/2017	11/01/2027
13032U-XN-3	CALIFORNIA HEALTH FACS FING AUTH REV	1			1.D FE	2,014,128	87.9160	1,942,944	2,210,000	2,044,886	0	30,759	0	0	1.168	3.509	JD	2,151	25,813	04/22/2022	06/01/2026
13048V-CB-9	CALIFORNIA MUN FIN AUTH REV	2			1.D FE	3,400,000	76.1760	2,589,984	3,400,000	3,400,000	0	0	0	0	3.282	3.282	MN	14,258	83,071	02/04/2022	11/15/2036
13048V-ZW-1	CALIFORNIA MUN FIN AUTH REV	1,2			1.E FE	7,725,000	68.4660	5,288,999	7,725,000	7,725,000	0	0	0	0	3.280	3.280	FA	105,575	158,363	12/09/2021	02/01/2046
13080S-ZY-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	2			1.E FE	375,000	67.6790	254,910	375,000	375,000	0	0	0	0	2.682	2.682	FA	4,191	10,058	01/15/2021	02/01/2039
139372-QZ-2	CAPE CORAL FLA WTR & SWR REV	1			1.E FE	879,206	110.4170	795,002	720,000	802,111	0	(16,126)	0	0	5.000	2.441	AO	9,000	36,000	12/13/2017	10/01/2027
139372-RC-2	CAPE CORAL FLA WTR & SWR REV	2			1.E FE	594,300	109.8780	549,390	500,000	549,017	0	(9,533)	0	0	5.000	2.781	AO	6,250	25,000	12/13/2017	10/01/2030
14574A-AK-0	CARSON CALIF PENSION OBLIG	2			1.D FE	1,000,000	81.7680	817,680	1,000,000	1,000,000	0	0	0	0	2.835	2.835	JJ	13,073	28,350	06/11/2020	01/15/2032
14574A-AM-6	CARSON CALIF PENSION OBLIG	2			1.D FE	3,424,641	73.5040	2,425,632	3,300,000	3,401,573	0	(12,676)	0	0	3.696	3.204	JJ	56,241	121,968	02/23/2021	01/15/2044
14916Y-AN-9	CATHEDRAL CITY CALIF REDEV AGY SUCCESSOR	2			1.C FE	798,868	103.5120	724,584	700,000	718,205	0	(11,019)	0	0	5.000	3.301	FA	14,583	35,000	09/19/2014	08/01/2027
155048-CY-5	CENTRAL PUGET SOUND WASH REGL TRAN AUTH	1			1.B FE	1,359,175	108.7340	1,359,175	1,250,000	1,359,175	0	(28,753)	7,630	0	5.000	2.591	MN	10,417	62,500	12/08/2016	11/01/2026
16753Q-AQ-0	CHICAGO ILL HSG AUTH	2			1.D FE	679,290	107.0660	653,103	610,000	650,157	0	(7,218)	0	0	5.000	3.551	JJ	15,250	30,500	09/14/2018	09/01/2035
16753Q-BB-2	CHICAGO ILL HSG AUTH	1			1.D FE	1,315,000	94.0990	1,237,402	1,315,000	1,315,000	0	0	0	0	3.972	3.973	JJ	26,116	52,232	09/14/2018	01/01/2028
16753Q-BD-8	CHICAGO ILL HSG AUTH	1			1.D FE	885,000	94.0710	832,528	885,000	885,000	0	0	0	0	4.172	4.173	JJ	18,461	36,922	09/14/2018	01/01/2030
167562-NS-2	CHICAGO ILL MIDWAY ARPT REV	2			1.G FE	1,066,810	101.0240	1,010,240	1,000,000	1,008,347	0	(8,011)	0	0	5.000	4.139	JJ	25,000	50,000	08/14/2014	09/01/2029
167593-2D-3	CHICAGO ILL O HARE INTL ARPT REV	2			1.E FE	1,058,330	105.4640	1,054,640	1,000,000	1,057,011	0	(1,319)	0	0	5.000	4.232	JJ	12,083	0	08/31/2022	01/01/2037
167593-T5-1	CHICAGO ILL O HARE INTL ARPT REV	1			1.E FE	3,000,000	83.9150	2,517,450	3,000,000	3,000,000	0	0	0	0	2.446	2.446	JJ	36,690	73,380	09/25/2020	01/01/2031
167593-T6-9	CHICAGO ILL O HARE INTL ARPT REV	1			1.E FE	3,463,826	82.6900	2,935,495	3,550,000	3,467,691	0	3,865	0	0	2.546	2.823	JJ	45,192	83,382	06/16/2022	09/01/2032
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	1			1.C FE	3,871,524	111.4800	3,957,540	3,550,000	3,870,095	0	(1,428)	0	0	6.899	6.067	JD	20,410	122,457	10/28/2022	12/01/2040
167736-N9-4	CHICAGO ILL WTR REV	2			1.C FE	2,424,780	107.9520	2,159,040	2,000,000	2,221,319	0	(42,526)	0	0	5.000	2.551	MN	16,667	100,000	12/08/2017	11/01/2028
178860-BO-0	CIVICENTURES ALASKA REV	2			1.E FE	1,262,327	102.4830	1,127,313	1,100,000	1,148,427	0	(17,141)	0	0	5.000	3.260	MS	18,333	55,000	08/14/2015	09/01/2027
186352-SJ-0	CLEVELAND OHIO ARPT SYS REV	1			1.F FE	2,521,200	93.5960	2,339,900	2,500,000	2,511,064	0	(3,513)	0	0	2.592	2.438	JJ	32,400	64,800	01/14/2020	01/01/2026
186427-GH-7	CLEVELAND OHIO WTR REV	1			1.C FE	749,408	113.8540	626,197	550,000	697,947	0	(20,296)	0	0	5.000	1.010	JJ	13,750	27,500	05/26/2020	01/01/2030
19668Q-LC-7	COLORADO ST BLDG EXCELLENT SCHS TODAY CT	2			1.D FE	1,538,226	106.7430	1,467,716	1,375,000	1,472,877	0	(16,883)	0	0	5.000	3.491	MS	20,243	68,750	11/21/2018	03/15/2038
200588-NB-3	COMMERCE CITY COLO SALES & USE TAX REV	1			1.D FE	447,903	105.3890	447,903	425,000	447,903	0	(8,478)	128	0	5.000	2.821	FA	8,854	21,250	03/13/2015	08/01/2026
20281P-KV-3	COMMONWEALTH FING AUTH PA REV	1			1.E FE	1,595,680	82.1680	1,643,360	2,000,000	1,598,531	0	2,851	0	0	3.657	5.621	JD	6,095	36,570	10/28/2022	06/01/2038
20281P-MJ-8	COMMONWEALTH FING AUTH PA REV	1			1.E FE	3,370,000	93.7860	3,160,588	3,370,000	3,370,000	0	0	0	0	2.153	2.153	JD	6,046	72,556	01/10/2020	06/01/2025
20282E-AP-1	COMMONWEALTH FING AUTH PA TOB MASTER SET	2			1.E FE	497,592	108.0870	486,392	450,000	477,301	0	(4,469)	0	0	5.000	3.751	JD	1,875	22,500	02/14/2018	06/01/2033
207758-A3-7	CONNECTICUT ST SPL TAX OBLIG REV	2			1.C FE	213,523	109.4990	213,523	195,000	213,523	0	(3,666)	11,539	0	5.000	3.518	MN	1,625	9,750	05/20/2020	05/01/2038
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG - RM	2			1.A FE	43,163	99.2750	39,710	40,000	40,327	0	(870)	0	0	4.000	3.040	MN	204	3,545	03/27/2014	11/15/2044

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	2			1.A FE	2,452,145		92,4140	2,220,000	2,407,548		(18,955)			3.250	2.197	MN	9,219	74,241	07/29/2020	05/15/2044
235036-V6-4	DALLAS FORT WORTH TEX INTL ARPT REV	2			1.E FE	1,195,065		101,8520	1,105,000	1,115,991		(13,218)			5.250	4.020	MN	9,669	58,013	01/15/2015	11/01/2026
246045-NM-6	DELAWARE CNTY PA REGL WTR QUALITY CTL AU				1.D FE	786,479		107,0040	735,000	786,479		(20,022)			5.000	2.784	MN	6,125	36,750	12/08/2017	05/01/2026
249182-KM-7	DENVER COLO CITY & CNTY ARPT REV				1.D FE	2,249,022		106,9000	1,865,000	2,067,561		(38,525)			5.000	2.610	MN	11,915	93,250	01/16/2018	11/15/2027
249182-TE-6	DENVER COLO CITY & CNTY ARPT REV	2			1.D FE	714,782		117,4050	665,000	714,271		(511)			5.750	4.799	MN	4,886		11/04/2022	11/15/2036
249182-TN-6	DENVER COLO CITY & CNTY ARPT REV	2			1.D FE	1,519,965		102,6430	1,500,000	1,519,808		(157)			5.000	4.830	MN	9,583		11/22/2022	11/15/2053
254764-JR-5	DISTRICT COLUMBIA HOSP REV	2			1.E FE	1,164,850		106,7420	1,000,000	1,054,058		(16,711)			5.000	3.121	JJ	23,056	50,000	08/14/2015	07/15/2027
266780-ES-0	DURHAM N C CAP FING CORP LTD OBLIG	1			1.B FE	750,000		90,9840	750,000	750,000					2.206	2.206	JD	1,379	16,545	01/17/2020	12/01/2026
266780-EW-1	DURHAM N C CAP FING CORP LTD OBLIG	1			1.B FE	2,123,489		84,1380	2,070,000	2,110,452		(4,628)			2.483	2.212	JD	4,283	51,398	02/13/2020	12/01/2030
270618-EG-2	EAST BATON ROUGE LA SEW COMMN REV	2			1.D FE	361,080		104,6610	345,000	361,080		(7,628)	467		5.000	2.683	FA	7,188	17,250	12/10/2014	02/01/2026
282659-BJ-9	EL CAJON CALIF	1,2			1.C FE	455,607		72,8020	450,000	454,552		(563)			2.790	2.636	AO	3,139	12,555	01/22/2021	04/01/2036
282659-BK-6	EL CAJON CALIF	1,2			1.C FE	475,000		71,8490	475,000	475,000					3.284	3.284	AO	3,900	15,599	01/14/2021	04/01/2043
283299-AP-0	EL MONTE CALIF	2			1.G FE	675,000		81,5550	675,000	675,000					3.302	3.302	FA	9,287	22,289	06/10/2020	08/01/2034
341271-AD-6	FLORIDA ST BRD ADMIN FIN CORP REV	1			1.C FE	2,026,860		91,3980	2,000,000	2,014,675		(5,772)			1.258	0.960	JJ	12,580	25,160	11/13/2020	07/01/2025
341271-AF-1	FLORIDA ST BRD ADMIN FIN CORP REV	1			1.C FE	613,956		82,0440	585,000	608,123		(2,880)			2.154	1.593	JJ	6,300	12,601	12/14/2020	07/01/2030
345105-KN-9	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C	1,2			1.E FE	2,200,000		68,4350	2,200,000	2,200,000					3.062	3.062	JJ	31,062	67,364	01/27/2021	01/15/2043
349515-TG-1	FORT WORTH TEX WTR & SWIR REV				1.B FE	1,362,387		104,7990	1,300,000	1,362,387		(36,833)	18,236		5.000	2.658	FA	24,556	65,000	01/12/2018	02/15/2025
359900-VY-3	FULTON CNTY GA DEV AUTH REV				1.E FE	549,969		104,7560	525,000	549,969		(12,806)	22,242		5.000	3.543	JJ	13,125	26,250	10/28/2016	07/01/2026
38122N-B6-8	GOLDEN ST TOB SECURITIZATION CORP CALIF	1,2			1.D FE	280,000		73,7720	280,000	280,000					3.293	3.293	JD	768	9,220	09/30/2021	06/01/2042
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF	1,2			1.G FE	3,605,000		80,1610	3,605,000	3,605,000					3.714	3.714	JD	11,157	128,683	12/08/2021	06/01/2041
38122N-ZX-3	GOLDEN ST TOB SECURITIZATION CORP CALIF	1,2			1.D FE	780,930		75,8020	1,000,000	784,079		3,149			3.115	5.330	JD	2,596	15,575	09/13/2022	06/01/2038
39081H-CN-0	GREAT LAKES WTR AUTH MICH SEW DISP SYS R	1			1.E FE	1,000,000		82,8300	1,000,000	1,000,000					2.215	2.215	JJ	11,075	22,150	06/05/2020	07/01/2030
39081J-AK-4	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS	2			1.E FE	2,151,365		108,9040	1,825,000	1,953,511		(34,423)			5.000	2.871	JJ	45,625	91,250	10/14/2016	07/01/2030
392274-Z6-0	GREATER ORLANDO AVIATION AUTH ORLANDO FL	2			1.D FE	3,120,101		101,7150	3,035,000	3,117,103		(2,998)			5.000	4.530	AO	37,938	75,875	09/14/2022	10/01/2049
413890-GD-0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV	2			1.E FE	1,737,102		66,6010	1,790,000	1,738,938		815			3.125	3.265	MN	7,148	55,938	10/01/2020	11/15/2056
41422E-KR-3	HARRIS CNTY TEX MET TRAN AUTH SALES & US	1			1.A FE	607,734		80,4140	600,000	606,020		(611)			2.329	2.203	MN	2,329	13,974	02/14/2020	11/01/2031
41423P-AE-7	HARRIS CNTY TEX TOLL RD REV				1.C FE	959,733		101,5590	945,000	959,733		(27,105)	2,403		5.000	2.455	FA	17,850	47,250	02/08/2018	08/15/2023
432308-E5-9	HILLSBOROUGH CNTY FLA AVIATION AUTH REV				1.E FE	936,969		103,8710	855,000	872,885		(9,732)			5.000	3.751	AO	10,688	42,750	07/28/2015	10/01/2033
442349-DZ-6	HOUSTON TEX ARPT SYS REV	2			1.E FE	1,362,061		94,1560	1,210,000	1,330,752		(14,447)			4.000	2.531	JJ	24,200	48,400	09/18/2020	07/01/2038
442349-ER-3	HOUSTON TEX ARPT SYS REV				1.E FE	120,239		84,3590	115,000	119,079		(590)			2.235	1.657	JJ	1,285	2,570	01/05/2021	07/01/2029
442435-AC-4	HOUSTON TEX UTIL SYS REV	2			1.C FE	1,150,330		103,1160	1,000,000	1,023,395		(16,445)			5.000	3.240	MN	6,389	50,000	03/13/2014	05/15/2026
45204F-AX-3	ILLINOIS FIN AUTH REV				1.D FE	821,819		112,5780	730,000	821,819		(14,603)	32,414		5.000	3.132	FA	13,789	36,500	04/16/2020	08/15/2033
452227-GY-1	ILLINOIS ST SALES TAX REV	2			1.G FE	513,601		100,7060	510,000	513,601		(9,953)	1,005		5.000	3.419	JD	1,133	25,500	01/13/2015	06/15/2024
454898-VL-8	INDIANA MUN PIWR AGY PIWR SUPPLY SYS REV	2			1.E FE	296,985		109,0720	250,000	275,005		(4,582)			5.000	2.840	JJ	6,250	12,500	10/27/2017	01/01/2033
454898-VM-6	INDIANA MUN PIWR AGY PIWR SUPPLY SYS REV	2			1.E FE	1,488,337		108,8110	1,260,000	1,371,719		(22,304)			5.000	2.910	JJ	31,500	63,000	10/27/2017	01/01/2034
45506D-SN-6	INDIANA ST FIN AUTH REV	2			1.B FE	2,021,902		106,2490	1,780,000	1,849,380		(25,268)			5.000	3.411	FA	37,083	89,000	02/01/2030	
457074-BN-1	INGLEWOOD CALIF	2			1.C FE	3,143,100		74,7510	3,000,000	3,127,924		(14,593)			3.621	2.994	MS	36,210	108,630	12/15/2021	09/01/2040
462467-Q2-0	IOWA FIN AUTH SINGLE FAMILY MTG REV	2			1.A FE	4,320,108		93,9570	3,880,000	4,264,255		(44,532)			3.000	1.672	JJ	58,200	88,483	08/25/2021	07/01/2051
46613P-K3-0	JEA FLA WTR & SWIR SYS REV	1,2			1.C FE	4,231,080		110,7980	3,500,000	3,877,623		(73,886)			5.000	2.571	AO	43,750	175,000	12/14/2017	10/01/2030
46874T-GC-0	JACKSON TENN HOSP REV	2			1.G FE	45,686		104,8190	40,000	41,451		(611)			5.000	3.310	AO	500	2,000	04/09/2015	04/01/2030
46874T-GV-8	JACKSON TENN HOSP REV	2			1.G FE	1,467,663		102,6300	1,285,000	1,311,629		(18,237)			5.000	3.310	AO	16,063	64,250	04/09/2015	04/01/2030
492279-CQ-5	KERN CNTY CALIF PENSION OBLIG	0			1.E FE	742,600		91,5300	945,000	890,194		32,189			0.000	3.717	N/A			01/25/2018	08/15/2024
517704-FJ-6	LAS VEGAS NEV CONVENTION & VISITORS AUTH	2			1.F FE	1,419,824		107,3710	1,225,000	1,324,200		(20,263)			5.000	3.060	JJ	30,625	61,250	12/22/2017	07/01/2032
523470-HJ-4	LEE CNTY FLA ARPT REV	2			1.F FE	2,573,261		86,5830	2,935,000	2,575,080		1,819			4.000	4.790	AO	29,350	58,700	09/12/2022	10/01/2051
542424-UA-2	LONG BEACH CALIF HBR REV	2			1.C FE	3,486,810		105,3310	3,000,000	3,131,976		(52,911)			5.000	3.061	MN	19,167	150,000	07/16/2015	05/15/2026

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
542690-8C-9	LONG ISLAND PWR AUTH N Y ELEC SYS REV	2			1.F FE	1,866,805	108.3090	1,678,790	1,550,000	1,677,416	.0	(32,724)	.0	.0	.5.000	2.631	MS	25,833	77,500	10/14/2016	09/01/2029
544445-BR-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV	2			1.D FE	232,662	104.8140	209,628	200,000	212,854	.0	(3,575)	.0	.0	.5.000	2.981	MN	1,278	10,000	01/06/2017	05/15/2027
544445-BW-8	LOS ANGELES CALIF DEPT ARPTS ARPT REV	2			1.D FE	656,723	107.4760	601,866	560,000	600,656	.0	(11,368)	.0	.0	.5.000	2.730	MN	3,578	28,000	10/11/2017	05/15/2032
544445-CS-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV	2			1.D FE	1,958,796	108.9280	1,829,990	1,680,000	1,814,425	.0	(28,358)	.0	.0	.5.000	3.031	MN	10,733	84,000	07/13/2017	05/15/2032
544587-Y9-3	LOS ANGELES CALIF MUN IMPT CORP LEASE RE	1			1.D FE	85,514	81.1150	68,948	85,000	85,405	.0	(55)	.0	.0	.1.831	1.757	MN	259	1,556	12/11/2020	11/01/2029
546395-R3-0	LOUISIANA PUB FACS AUTH HOSP REV	2			1.F FE	1,597,693	103.7430	1,499,086	1,445,000	1,487,723	.0	(16,009)	.0	.0	.5.000	3.750	JJ	36,125	72,250	03/12/2015	07/01/2034
546395-V6-8	LOUISIANA PUB FACS AUTH HOSP REV	1			1.C FE	2,960,090	80.6260	2,821,910	3,500,000	2,990,395	.0	30,305	.0	.0	.2.282	4.624	JD	6,656	39,935	06/16/2022	06/01/2030
546475-RN-6	LOUISIANA ST GAS & FUELS TAX REV				1.D FE	1,023,090	102.3090	1,023,090	1,000,000	1,023,090	.0	(29,184)	16,646	.0	.5.000	3.214	MN	8,333	50,000	01/23/2015	05/01/2024
546475-TS-3	LOUISIANA ST GAS & FUELS TAX REV	1			1.D FE	1,825,650		1,800,312	1,800,000	1,819,768	.0	(2,964)	.0	.0	.1.598	1.416	MN	4,794	28,764	12/29/2020	05/01/2029
546475-VA-9	LOUISIANA ST GAS & FUELS TAX REV	2			1.D FE	1,915,683	81.1270	1,874,034	2,310,000	1,924,013	.0	8,330	.0	.0	.3.000	4.330	MN	11,550	34,650	05/20/2022	05/01/2041
546475-VS-0	LOUISIANA ST GAS & FUELS TAX REV	1,2			1.D FE	2,300,000	78.0460	1,795,058	2,300,000	2,300,000	.0	.0	.0	.0	.3.052	3.052	MN	11,699	53,427	01/13/2022	05/01/2038
546486-BH-3	LOUISIANA ST HIY IMPT REV	2			1.C FE	1,154,930	103.4550	1,034,550	1,000,000	1,025,092	.0	(16,606)	.0	.0	.5.000	3.218	JD	2,222	50,000	02/20/2014	06/15/2026
54651R-CY-3	LOUISIANA ST UNCLAIMED PPTY SPL REV	1			1.E FE	940,000	72.8080	684,395	940,000	940,000	.0	.0	.0	.0	.2.079	2.079	MS	6,514	19,543	02/04/2021	09/01/2033
54651T-BD-6	LOUISIANA ST TRANSN AUTH	1			1.E FE	50,000	85.7270	42,864	50,000	50,000	.0	.0	.0	.0	.1.648	1.648	FA	311	824	01/07/2021	02/15/2028
546540-SL-0	LOUISIANA ST UNIV & AGRIC & MECHANICAL C	2			1.E FE	4,055,000	66.4360	2,693,980	4,055,000	4,055,000	.0	.0	.0	.0	.2.967	2.967	JJ	60,156	58,485	12/02/2021	07/01/2043
560551-PV-9	MAINE ST TPK AUTH TPK REV	2			1.D FE	662,519	111.7150	614,433	550,000	613,347	.0	(10,536)	.0	.0	.5.000	2.730	JJ	13,750	27,500	01/25/2018	07/01/2032
560551-PW-7	MAINE ST TPK AUTH TPK REV	2			1.D FE	479,824	110.3710	441,484	400,000	444,990	.0	(7,471)	.0	.0	.5.000	2.780	JJ	10,000	20,000	01/25/2018	07/01/2033
56678P-AQ-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE	2			1.F FE	1,103,030	103.9000	1,039,000	1,000,000	1,064,745	.0	(10,096)	.0	.0	.5.000	3.721	MS	16,667	50,000	12/06/2018	09/01/2037
574204-H7-1	MARYLAND ST DEPT TRANSN CONS TRANSN	2			1.B FE	2,528,320	110.4670	2,209,340	2,000,000	2,261,050	.0	(52,829)	.0	.0	.5.000	2.050	MS	33,333	100,000	09/13/2017	09/01/2028
575579-L7-0	MASSACHUSETTS BAY TRANSN AUTH MASS SALE	2			1.D FE	2,787,600	91.5050	2,745,150	3,000,000	2,787,725	.0	125	.0	.0	.4.000	4.440	JJ	60,000	.0	12/20/2022	07/01/2051
57563R-RZ-4	MASSACHUSETTS EDL FING AUTH	2			1.C FE	1,740,000	88.1210	1,533,305	1,740,000	1,740,000	.0	.0	.0	.0	.2.641	2.641	JJ	22,977	43,400	06/25/2021	07/01/2037
575831-GU-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV	2			1.C FE	5,090	87.6730	4,384	5,000	5,073	.0	(9)	.0	.0	.2.972	2.854	MN	25	149	01/13/2021	05/01/2040
575831-HC-9	MASSACHUSETTS ST COLLEGE BLDG AUTH REV	2			1.D FE	3,736,317	71.6720	2,630,362	3,670,000	3,723,810	.0	(6,540)	.0	.0	.2.972	2.750	MN	18,179	109,072	01/13/2021	05/01/2040
575896-OH-1	MASSACHUSETTS ST PORT AUTH REV	2			1.C FE	1,080,850	102.8050	1,028,050	1,000,000	1,040,962	.0	(15,474)	.0	.0	.5.000	3.280	JJ	25,000	50,000	05/05/2020	07/01/2040
575896-SG-1	MASSACHUSETTS ST PORT AUTH REV	2			1.C FE	1,285,557	107.0130	1,166,442	1,090,000	1,185,418	.0	(19,571)	.0	.0	.5.000	2.910	JJ	27,250	54,500	07/13/2017	07/01/2031
575896-SH-9	MASSACHUSETTS ST PORT AUTH REV	2			1.C FE	575,598	106.9090	523,854	490,000	531,818	.0	(8,565)	.0	.0	.5.000	2.960	JJ	12,250	24,500	07/13/2017	07/01/2032
576000-QX-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	1,2			1.C FE	382,260	80.4000	402,000	500,000	383,078	.0	818	.0	.0	.3.395	5.706	AO	3,584	.0	10/28/2022	10/15/2040
57604T-KD-7	MASSACHUSETTS ST TRANSN FD REV	2			1.B FE	3,500,770	108.9030	3,539,348	3,250,000	3,494,829	.0	(5,941)	.0	.0	.5.000	4.030	JD	13,542	68,160	09/16/2022	06/01/2052
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH	2			1.B FE	3,630,000	74.3240	2,697,961	3,630,000	3,630,000	.0	.0	.0	.0	.2.823	2.823	FA	42,698	62,339	12/10/2021	08/01/2041
590545-XR-5	MESA ARIZ UTIL SYS REV	2			1.D FE	1,034,520	103.4520	1,034,520	1,000,000	1,034,520	.0	(13,346)	362	.0	.4.000	2.566	JJ	20,000	40,000	09/30/2022	07/01/2025
591745-8A-5	METROPOLITAN ATLANTA RAPID TRAN AUTH GA	2			1.C FE	3,000,000	75.0000	2,250,000	3,000,000	3,000,000	.0	.0	.0	.0	.2.641	2.641	JJ	39,615	42,916	12/10/2021	07/01/2035
591745-8B-3	METROPOLITAN ATLANTA RAPID TRAN AUTH GA	2			1.C FE	2,340,000	74.1820	1,735,859	2,340,000	2,340,000	.0	.0	.0	.0	.2.741	2.741	JJ	32,070	34,742	12/10/2021	07/01/2036
592190-PG-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR	2			1.F FE	3,214,743	101.9140	3,276,535	3,215,000	3,214,991	.0	248	.0	.0	.5.000	5.000	JJ	80,375	.0	09/30/2022	07/01/2049
59261A-QB-6	METROPOLITAN TRANSN AUTH N Y REV	2			1.G FE	3,908,483	104.1380	3,384,485	3,250,000	3,612,632	.0	(61,855)	.0	.0	.5.000	2.751	MN	20,764	162,500	11/22/2017	11/15/2031
59261A-XS-1	METROPOLITAN TRANSN AUTH N Y REV	2			1.E FE	3,233,975	103.1390	2,856,950	2,770,000	3,097,718	.0	(50,694)	.0	.0	.5.000	2.800	MN	17,697	138,500	03/26/2020	11/15/2044
592643-BH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES	2			1.E FE	3,450,000		2,485,070	3,450,000	3,450,000	.0	.0	.0	.0	.3.562	3.562	AO	30,722	76,806	01/21/2022	10/01/2041
592647-EC-1	METROPOLITAN WASH D C ARPTS AUTH ARPT SY				1.D FE	1,489,932	106.0450	1,489,932	1,405,000	1,489,932	.0	(26,598)	21,683	.0	.5.000	3.272	AO	17,563	70,250	02/21/2018	10/01/2026
592647-EE-7	METROPOLITAN WASH D C ARPTS AUTH ARPT SY	2			1.D FE	1,185,100	107.4460	1,074,460	1,000,000	1,097,142	.0	(18,882)	.0	.0	.5.000	2.800	AO	12,500	50,000	01/31/2018	10/01/2028
592647-FH-9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY	2			1.D FE	1,368,487	105.2670	1,236,887	1,175,000	1,290,968	.0	(18,163)	.0	.0	.5.000	3.111	AO	14,688	58,750	06/01/2018	10/01/2034
592647-FJ-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY	2			1.D FE	755,177	104.3590	678,334	650,000	713,076	.0	(9,869)	.0	.0	.5.000	3.141	AO	8,125	32,500	06/01/2018	10/01/2035
59334P-HU-4	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA	2			1.C FE	3,500,994	87.2770	3,338,345	3,825,000	3,502,957	.0	1,972	.0	.0	.4.000	4.550	JJ	76,500	.0	09/16/2022	07/01/2049
59335K-DL-8	MIAMI-DADE CNTY FLA SEAPORT REV	2			1.D FE	2,693,130	88.4980	2,654,940	3,000,000	2,693,281	.0	151	.0	.0	.4.000	4.660	AO	30,000	.0	12/21/2022	10/01/2050
59447T-ZZ-5	MICHIGAN FIN AUTH REV	2			1.A	38,160	103.4410	36,204	35,000	35,646	.0	(386)	.0	.0	.5.000	3.789	FA	729	50,875	09/17/2015	08/01/2033
59447T-3A-9	MICHIGAN FIN AUTH REV	2			1.C FE	1,815,316	103.1630	1,717,664	1,665,000	1,695,716	.0	(17,250)	.0	.0	.5.000	3.789	FA	34,688	41,625	09/17/2015	08/01/2033
59447T-SK-0	MICHIGAN FIN AUTH REV	2			1.D FE	1,415,450	106.6380	1,332,975	1,250,000	1,351,460	.0	(15,457)	.0	.0	.5.000	3.451	MN	10,417	62,500	08/09/2018	11/01/2037

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594615-FK-7	MICHIGAN ST BLDG AUTH REV	2			1.C FE	1,775,796	107.6240	1,775,796	1,650,000	1,775,796	0	(41,323)	39,182	0	5.000	2.861	AO	17,417	82,500	07/21/2016	10/15/2029
602248-JX-5	MILWAUKEE CNTY WIS ARPT REV	2			1.E FE	2,168,505	101.9930	1,917,468	1,880,000	1,912,816	0	(34,888)	0	0	5.000	3.050	JD	7,833	94,000	10/23/2014	12/01/2026
603827-XI-1	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM	1			1.E FE	148,722	95.2420	142,863	150,000	148,895	0	173	0	0	3.546	3.746	JJ	2,660	2,660	04/29/2022	01/01/2027
60534W-YY-8	MISSISSIPPI DEV BK SPL OBLIG	2			1.C FE	2,774,093	108.5330	2,669,912	2,460,000	2,656,913	0	(30,237)	0	0	5.250	3.691	AO	32,288	129,150	11/16/2018	10/01/2036
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	2			1.A FE	624,517	93.0320	525,631	565,000	609,438	0	(6,445)	0	0	3.250	1.940	JD	1,530	18,855	07/28/2020	12/01/2050
61075T-UV-8	MONROE CNTY N Y INDL DEV CORP REV	2			1.D FE	3,231,191	91.7290	3,233,447	3,525,000	3,232,903	0	1,711	0	0	4.000	4.530	JJ	70,500	0	09/15/2022	07/01/2050
61255Q-AR-7	MONTEREY PK CALIF PENSION OBLIG	1,2			1.C FE	2,965,800	68.8250	2,064,750	3,000,000	2,967,277	0	1,418	0	0	3.021	3.102	JD	7,553	90,630	12/15/2021	06/01/2043
62620H-BR-2	MUNICIPAL ELEC AUTH GA	2			1.G FE	2,511,190	87.3750	1,922,250	2,200,000	2,477,574	0	(27,279)	0	0	4.000	2.431	JJ	44,000	64,533	10/01/2021	01/01/2051
63106Q-CR-9	NARRAGANSETT R I BAY COMMN WASTEWATER SY	1			1.D FE	1,375,000	80.9960	1,113,695	1,375,000	1,375,000	0	0	0	0	2.094	2.094	MS	9,598	28,793	02/27/2020	09/01/2030
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG	2			1.B FE	1,170,862	99.3460	1,087,839	1,095,000	1,145,367	0	(7,580)	0	0	4.000	3.178	MS	14,600	48,517	03/27/2019	09/01/2049
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION	1			1.G FE	5,305,319	108.0480	4,483,992	4,150,000	4,949,519	0	(113,730)	0	0	7.425	3.861	FA	116,408	308,138	09/23/2019	02/15/2029
645918-T8-6	NEW JERSEY ECONOMIC DEV AUTH REV	2			1.G FE	1,684,995	100.3050	1,504,575	1,500,000	1,503,823	0	(23,132)	0	0	5.000	3.410	MS	25,000	75,000	01/24/2014	03/01/2025
646139-7C-3	NEW JERSEY ST TPK AUTH TPK REV	1			1.E FE	3,002,732	110.6290	2,682,753	2,425,000	2,720,351	0	(54,958)	0	0	5.000	2.400	JJ	60,625	121,250	07/25/2017	01/01/2028
646139-ZY-4	NEW JERSEY ST TPK AUTH TPK REV	1			1.E FE	1,460,275	106.8680	1,335,850	1,250,000	1,333,350	0	(27,758)	0	0	5.250	2.770	JJ	32,813	65,625	06/05/2018	01/01/2026
64613A-CX-8	NEW JERSEY ST HSG & MTG FIN AGY REV	2			1.C FE	1,333,044	93.4780	1,121,736	1,200,000	1,306,355	0	(11,339)	0	0	3.500	2.332	AO	10,500	42,000	07/29/2020	04/01/2051
646140-DT-7	NEW JERSEY ST TPK AUTH TPK REV	1			1.E FE	479,871	80.9690	477,717	590,000	486,542	0	6,671	0	0	1.813	4.791	JJ	5,348	5,348	06/14/2022	01/01/2030
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV	2			1.E FE	565,000	71.5090	404,026	565,000	565,000	0	0	0	0	2.782	2.782	JJ	7,859	15,718	01/22/2021	01/01/2040
64763H-EY-7	NEW ORLEANS LA AVIATION BRD REV	1			1.F FE	1,778,805	102.8590	1,548,028	1,505,000	1,567,751	0	(30,073)	0	0	5.000	2.841	JJ	37,625	75,250	04/15/2015	01/01/2025
64763H-FB-6	NEW ORLEANS LA AVIATION BRD REV	2			1.E FE	1,430,563	103.9130	1,298,913	1,250,000	1,291,754	0	(19,885)	0	0	5.000	3.261	JJ	31,250	62,500	02/27/2015	01/01/2028
64971M-SK-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1			1.A FE	1,836,340	101.4530	1,597,885	1,575,000	1,712,192	0	(46,732)	0	0	5.075	1.900	MN	13,322	79,931	04/16/2020	11/01/2025
64971P-KD-6	NEW YORK N Y CITY INDL DEV AGY REV	2			1.E FE	462,021	87.1740	387,924	445,000	458,531	0	(1,579)	0	0	3.000	2.560	MS	4,450	13,350	09/24/2020	03/01/2036
64971W-VF-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1,2			1.A FE	991,850	96.3560	963,560	1,000,000	996,739	0	1,183	0	0	3.500	3.633	FA	14,583	35,000	08/13/2018	08/01/2027
64971X-JC-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1			1.A FE	1,034,950	92.3590	923,590	1,000,000	1,020,373	0	(5,028)	0	0	2.880	2.321	MN	4,800	28,800	01/09/2020	11/01/2026
64971X-WE-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	2			1.A FE	3,698,464	99.5470	3,185,504	3,200,000	3,599,997	0	(46,216)	0	0	4.000	2.250	MN	21,333	128,000	10/29/2020	11/01/2039
64972G-ZH-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	2			1.B FE	868,522	92.6250	866,044	935,000	868,901	0	380	0	0	4.000	4.440	JD	1,662	18,700	09/16/2022	06/15/2051
64972G-ZR-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	2			1.B FE	1,546,654	91.5940	1,529,620	1,670,000	1,547,318	0	664	0	0	4.000	4.450	JD	2,969	33,400	09/16/2022	06/15/2052
64972H-N8-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1			1.C FE	1,477,995	99.0000	1,485,000	1,500,000	1,497,358	0	4,785	0	0	3.110	3.443	JJ	21,511	46,650	09/21/2018	07/15/2023
64990C-6P-1	NEW YORK STATE DORMITORY AUTHORITY	1			1.A FE	1,311,515	115.0240	1,305,522	1,135,000	1,310,381	0	(1,135)	0	0	5.000	4.030	AO	14,188	28,375	09/13/2022	10/01/2048
64990E-SN-3	NEW YORK STATE DORMITORY AUTHORITY	2			1.B FE	1,576,110	105.0740	1,576,110	1,500,000	1,576,110	0	(37,472)	6,331	0	5.000	2.528	FA	28,333	75,000	02/22/2017	02/15/2025
64990F-D8-4	NEW YORK STATE DORMITORY AUTHORITY	1			1.B FE	1,754,120	82.2400	1,644,800	2,000,000	1,775,808	0	21,688	11,495	0	1.952	4.012	MS	11,495	19,520	03/15/2022	03/15/2029
64990F-FV-1	NEW YORK STATE DORMITORY AUTHORITY	1			1.B FE	1,241,470	110.1860	1,101,860	1,000,000	1,120,044	0	(24,380)	0	0	5.000	2.251	FA	18,889	50,000	10/04/2017	02/15/2028
64990G-UB-6	NEW YORK STATE DORMITORY AUTHORITY	1			1.E FE	2,206,439	81.2540	2,067,914	2,545,000	2,222,538	0	16,099	0	0	2.834	4.656	JJ	36,063	36,063	06/17/2022	07/01/2031
64990G-X7-2	NEW YORK STATE DORMITORY AUTHORITY	1			1.E FE	650,000	85.6350	556,628	650,000	650,000	0	0	0	0	2.012	2.012	JJ	6,539	13,078	07/15/2020	07/01/2036
65000B-QV-3	NEW YORK STATE DORMITORY AUTHORITY	2			1.D FE	355,437	111.0740	355,437	320,000	355,437	0	(8,076)	14,380	0	5.000	2.895	AO	4,000	16,000	05/15/2020	10/01/2032
65000B-QX-9	NEW YORK STATE DORMITORY AUTHORITY	2			1.D FE	1,248,676	109.5330	1,248,676	1,140,000	1,248,676	0	(27,366)	60,818	0	5.000	3.172	AO	14,250	57,000	05/15/2020	10/01/2034
650035-4V-7	NEW YORK ST URBAN DEV CORP REV	1,2			1.B FE	1,558,790	96.2540	1,511,188	1,570,000	1,566,259	0	1,614	0	0	3.120	3.233	MS	14,423	48,984	02/07/2018	03/15/2025
650035-T9-9	NEW YORK ST URBAN DEV CORP REV	2			1.B FE	1,070,340	107.0340	1,070,340	1,000,000	1,070,340	0	(21,376)	1,960	0	5.000	2.694	MS	14,722	50,000	02/14/2017	03/15/2027
650117-AA-2	NEW YORK TRANS DEV CORP LEASE REV	1			1.E FE	2,470,000	86.6170	2,139,440	2,470,000	2,470,000	0	0	0	0	4.248	4.248	MS	34,975	107,253	04/09/2020	09/01/2035
65887P-WR-2	NORTH DAKOTA PUB FIN AUTH	2			1.C FE	4,816,752	109.7270	3,588,528	4,800,000	4,815,190	0	(1,519)	12,000	0	3.000	2.959	JD	12,000	135,600	12/09/2021	12/01/2038
661046-BX-9	NORTH MIAMI BEACH FLA WTR REV	1			1.E FE	655,000	90.9950	596,017	655,000	655,000	0	0	0	0	2.211	2.211	FA	6,034	14,482	01/17/2020	08/01/2026
662842-NN-9	NORTH TEX MUN WTR DIST UPPER EAST FORK W	2			1.A FE	1,306,074	109.7010	1,151,861	1,050,000	1,176,323	0	(27,011)	0	0	5.000	2.130	JD	4,375	52,500	12/08/2017	06/01/2028
662842-NP-4	NORTH TEX MUN WTR DIST UPPER EAST FORK W	2			1.A FE	744,018	109.7270	658,362	600,000	671,112	0	(15,189)	2,500	0	5.000	2.170	JD	2,500	30,000	12/08/2017	06/01/2029
66285W-A9-7	NORTH TEX TIWY AUTH REV	2			1.E FE	897,849	74.4990	648,141	870,000	891,632	0	(3,293)	0	0	3.029	2.579	JJ	13,176	26,352	01/29/2021	01/01/2040
66285W-C2-0	NORTH TEX TIWY AUTH REV	1			1.E FE	595,000	79.8660	475,203	595,000	595,000	0	0	0	0	1.877	1.877	JJ	5,584	11,168	10/02/2020	01/01/2030
66285W-C3-8	NORTH TEX TIWY AUTH REV	2			1.E FE	815,000	77.6340	632,717	815,000	815,000	0	0	0	0	2.047	2.047	JJ	8,342	16,683	10/02/2020	01/01/2031

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66285W-E5-1	NORTH TEX TIWY AUTH REV	2			1.E FE	1,955,028	..72.0980	1,766,401	2,450,000	1,965,541	0	10,513	0	0	3.011	4.584	JJ	36,885	36,885	05/03/2022	01/01/2043
66285W-J5-6	NORTH TEX TIWY AUTH REV	2			1.E FE	464,566	110.3630	463,525	420,000	463,642	0	(924)	0	0	5.250	3.872	JJ	4,900	0	09/15/2022	01/01/2038
66285W-LT-1	NORTH TEX TIWY AUTH REV	2			1.F FE	553,955	102.1300	510,650	500,000	506,819	0	(6,580)	0	0	5.000	3.599	JJ	12,500	25,000	11/06/2014	01/01/2031
66285W-NG-7	NORTH TEX TIWY AUTH REV	2			1.F FE	641,558	103.9510	587,323	565,000	582,876	0	(8,502)	0	0	5.000	3.351	JJ	14,125	28,250	04/09/2015	01/01/2030
66285W-WG-7	NORTH TEX TIWY AUTH REV	2			1.E FE	643,770	103.0590	618,354	600,000	620,605	0	(4,769)	0	0	4.000	3.081	JJ	12,000	24,000	10/13/2017	01/01/2033
66604P-AX-3	NORTHERN VA TRANSN COMMN TRANSN DIST SPL	2			1.C FE	3,484,613	109.5720	3,544,654	3,235,000	3,478,706	0	(5,906)	0	0	5.000	4.030	JD	13,479	68,744	09/16/2022	06/01/2052
677525-WV-5	OHIO ST AIR QUALITY DEV AUTH REV				2.B FE	475,000	99.9690	474,853	475,000	475,000	0	0	0	0	4.250	4.250	JD	1,682	10,038	05/20/2022	11/01/2039
67760H-NK-3	OHIO ST TPK COMMN TPK REV	2			1.C FE	2,527,050	106.2250	2,512,221	2,365,000	2,522,524	0	(4,525)	0	0	5.000	4.030	FA	44,672	0	09/16/2022	02/15/2051
678657-LM-7	OKLAHOMA CITY OKLA WTR UTILS TR WTR & SW	2			1.A FE	438,804	103.2480	438,804	425,000	438,804	0	(12,450)	5,328	0	5.000	2.774	JJ	10,625	21,250	01/14/2015	07/01/2024
67865E-AQ-5	OKLAHOMA CITY WATER UTILITIES TRUST	1,2			1.A FE	3,000,000	95.6160	2,868,480	3,000,000	3,000,000	0	0	0	0	4.508	4.508	JJ	58,228	0	07/08/2022	07/01/2037
684545-A9-7	ORANGE CNTY FLA TOURIST DEV TAX REV				1.C FE	2,816,338	111.2470	2,475,246	2,225,000	2,551,812	0	(52,683)	0	0	5.000	2.260	AO	27,813	111,250	09/25/2017	10/01/2028
686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	2			1.C FE	1,308,382	93.3490	1,106,186	1,185,000	1,290,838	0	(13,109)	0	0	3.000	1.725	JJ	17,775	29,946	08/18/2021	07/01/2052
696560-KA-8	PALM BEACH CNTY FLA SOLID WASTE AUTH REV	2			1.C FE	1,833,633	104.7790	1,833,633	1,750,000	1,833,633	0	(46,603)	24,790	0	5.000	2.792	AO	21,875	87,500	01/15/2015	10/01/2025
70868Y-AT-6	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANC	2			1.E FE	870,021	105.8360	857,272	810,000	869,890	0	(131)	0	0	5.500	4.570	JD	1,114	0	12/14/2022	06/30/2042
70917S-U8-4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV	2			1.G FE	726,175	106.1680	658,242	620,000	675,935	0	(10,614)	0	0	5.000	2.981	MN	5,167	31,000	12/13/2017	05/01/2032
709221-UE-3	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE	2			1.C FE	2,168,940	108.4470	2,168,940	2,000,000	2,168,940	0	(51,384)	43,163	0	5.000	2.712	JD	8,333	100,000	09/13/2017	12/01/2027
709235-P5-8	PENNSYLVANIA ST UNIV	1			1.C FE	1,858,381	80.1440	1,482,664	1,850,000	1,856,511	0	(673)	0	0	2.309	2.264	MS	14,239	42,717	02/13/2020	09/01/2031
717817-UD-0	PHILADELPHIA PA ARPT REV	2			1.F FE	700,992	105.8820	635,292	600,000	651,216	0	(10,491)	0	0	5.000	2.960	JJ	15,000	30,000	12/15/2017	07/01/2031
717817-WV-6	PHILADELPHIA PA ARPT REV	2			1.F FE	1,120,141	87.8150	1,124,032	1,280,000	1,121,003	0	863	0	0	4.000	4.820	JJ	25,600	0	09/15/2022	07/01/2050
71781L-AM-1	PHILADELPHIA PA AUTH FOR INDL DEV PENSIO				1.E FE	3,045,932	103.1650	2,522,384	2,445,000	2,828,198	0	(65,736)	0	0	6.350	3.111	AO	32,777	155,258	07/22/2019	04/15/2028
73209M-AK-3	POMONA CALIF REDEV AGY SUCCESSOR AGY TAX				1.C FE	700,000	94.0700	658,490	700,000	700,000	0	0	0	0	4.030	4.031	FA	11,754	28,210	09/27/2018	02/01/2028
73358W-A2-0	PORT AUTH N Y & N J	1,2			1.D FE	2,123,223	103.1250	1,882,031	1,825,000	1,962,138	0	(34,197)	0	0	5.000	2.870	AO	22,813	91,250	01/08/2018	10/01/2035
73358W-PT-5	PORT AUTH N Y & N J	2			1.D FE	1,398,275	101.5930	1,269,913	1,250,000	1,266,054	0	(16,977)	0	0	5.000	3.560	JD	5,208	62,500	01/23/2014	12/01/2025
73358W-R7-1	PORT AUTH N Y & N J				1.D FE	1,183,120	106.6990	1,066,990	1,000,000	1,095,897	0	(18,805)	0	0	5.000	2.811	MS	14,722	50,000	02/07/2018	09/15/2027
73358X-DP-4	PORT AUTH N Y & N J	1,2			1.D FE	2,500,000	71.3370	1,783,425	2,500,000	2,500,000	0	0	0	0	3.139	3.139	FA	29,646	49,265	12/16/2021	02/15/2051
73358X-FL-1	PORT AUTH N Y & N J	2			1.D FE	1,304,907	104.7550	1,262,298	1,205,000	1,300,014	0	(4,893)	0	0	5.000	4.001	FA	25,104	12,050	05/23/2022	08/01/2038
735000-TP-6	PORT OAKLAND CALIF REV	1			1.E FE	1,362,180	86.3710	1,295,565	1,500,000	1,379,514	0	17,334	0	0	1.667	3.691	MN	4,168	25,005	04/22/2022	05/01/2027
735000-TS-0	PORT OAKLAND CALIF REV				1.E FE	30,739	81.5050	24,452	30,000	30,588	0	(74)	0	0	2.099	1.812	MN	105	630	12/11/2020	05/01/2030
735000-TU-5	PORT OAKLAND CALIF REV	1			1.E FE	1,012,850	76.0980	951,225	1,250,000	1,023,310	0	10,460	0	0	2.299	4.725	MN	4,790	14,369	06/14/2022	05/01/2032
735240-V7-5	PORT PORTLAND ORE ARPT REV				1.D FE	1,179,310	108.3590	1,083,590	1,000,000	1,115,659	0	(24,138)	0	0	5.000	2.281	JJ	25,000	50,000	04/22/2020	07/01/2027
735240-V8-3	PORT PORTLAND ORE ARPT REV				1.D FE	1,197,080	106.9400	1,069,400	1,000,000	1,136,480	0	(22,992)	0	0	5.000	2.341	JJ	25,000	50,000	04/22/2020	07/01/2028
735389-C6-3	PORT SEATTLE WASH REV				1.D FE	1,864,485	106.5420	1,864,485	1,750,000	1,864,485	0	(32,404)	36,974	0	5.000	3.364	MN	14,583	87,500	06/06/2018	05/01/2027
735389-D3-9	PORT SEATTLE WASH REV	2			1.D FE	1,334,233	104.6620	1,224,545	1,170,000	1,255,957	0	(18,239)	9,750	0	5.000	3.317	MN	9,750	58,500	06/06/2018	05/01/2032
735389-WF-1	PORT SEATTLE WASH REV	2			1.D FE	2,234,780	103.0160	2,060,320	2,000,000	2,050,746	0	(27,710)	0	0	5.000	3.490	AO	25,000	100,000	07/22/2015	04/01/2027
74265L-S8-2	PRIVATE COLLEGES & UNIVS AUTH GA REV	2			1.C FE	2,185,269	114.9180	1,850,180	1,610,000	2,047,111	0	(53,979)	0	0	5.000	1.270	MS	26,833	80,500	05/26/2020	09/01/2031
74445M-AB-5	PUBLIC FIN AUTH WIS SOLID WASTE DISP REV				1.G FE	125,000	98.6980	123,373	125,000	125,000	0	0	0	0	2.875	0	MN	599	3,594	05/05/2016	05/01/2027
75076P-AZ-8	RAILSPLITTER TOB SETTLEMENT AUTH ILL TOB	2			1.F FE	810,426	105.8650	746,348	705,000	750,892	0	(12,587)	0	0	5.000	2.981	JD	2,938	35,250	12/21/2017	06/01/2027
759911-2C-3	REGIONAL TRANSN AUTH ILL	2			1.C FE	2,322,284	105.6400	2,086,390	1,975,000	2,103,574	0	(35,263)	0	0	5.000	2.980	JD	8,229	98,750	03/31/2016	06/01/2035
762196-EX-7	RHODE IS HEALTH & EDL BLDG CORP PUB SCHS	2			1.D FE	2,312,291	105.0440	2,074,619	1,975,000	2,064,234	0	(35,805)	0	0	5.000	3.010	MN	12,618	98,750	04/22/2015	05/15/2026
769036-BL-7	RIVERSIDE CALIF PENSION OBLIG	1			1.D FE	155,000	96.0320	148,850	155,000	155,000	0	0	0	0	2.107	2.107	JD	272	3,266	06/05/2020	06/01/2024
769120-BK-3	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R	2			2.A FE	1,315,000	73.1110	961,410	1,315,000	1,315,000	0	0	0	0	3.077	3.077	JD	3,372	45,745	10/06/2021	06/01/2035
76913C-BC-2	RIVERSIDE CNTY CALIF PENSION OBLIG	1			1.C FE	1,925,000	92.6070	1,782,685	1,925,000	1,925,000	0	0	0	0	3.070	3.070	FA	22,326	59,098	04/23/2020	02/15/2028
783186-RB-7	RUTGERS ST UNIV N J	1			1.E FE	2,518,750	95.7310	2,393,275	2,500,000	2,516,847	0	(1,903)	0	0	3.928	3.787	MN	16,367	98,200	04/26/2022	05/01/2028
786056-BB-6	SACRAMENTO CALIF PENSION OBLIG	1			1.E FE	447,658	100.4330	391,689	390,000	396,135	0	(10,213)	0	0	6.420	3.671	FA	10,433	25,038	07/11/2017	08/01/2023
786091-AG-3	SACRAMENTO CNTY CALIF PENSION OBLIG	1			1.E FE	531,178	104.0570	494,271	475,000	490,093	0	(5,878)	0	0	7.250	5.799	FA	14,349	34,438	05/05/2014	08/01/2025

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
792070-CU-9	ST LUCIE CNTY FLA SCH DIST SALES TAX REV				1.E FE	1,517,550	105.3380	1,316,725	1,250,000	1,327,980	0	(27,031)	0	0	5.000	2.631	AO	15,625	62,500	04/10/2015	10/01/2025
79467B-BN-4	SALES TAX SECURITIZATION CORP ILL	1			1.C FE	1,422,921	76.9430	1,508,083	1,960,000	1,424,772	0	1,851	0	0	3.820	5.928	JJ	37,436	0	10/21/2022	01/01/2048
79467B-DC-6	SALES TAX SECURITIZATION CORP ILL	1			1.D FE	2,315,216	97.2780	2,315,216	2,380,000	2,315,216	0	(3,638)	68,496	0	2.225	5.051	JJ	26,478	52,955	01/23/2020	01/01/2024
79467B-DD-4	SALES TAX SECURITIZATION CORP ILL	1			1.D FE	250,000	95.2510	238,128	250,000	250,000	0	0	0	0	2.325	2.325	JJ	2,906	5,813	01/17/2020	01/01/2025
79467B-DH-5	SALES TAX SECURITIZATION CORP ILL	1			1.D FE	1,345,632	82.1400	1,314,240	1,600,000	1,354,468	0	8,836	0	0	3.057	4.876	JJ	24,456	24,456	06/16/2022	01/01/2034
79467B-DI-2	SALES TAX SECURITIZATION CORP ILL				1.D FE	7,200,000	80.0700	5,765,040	7,200,000	7,200,000	0	0	0	0	3.118	3.118	JJ	112,248	117,860	12/09/2021	01/01/2036
795576-FQ-5	SALT LAKE CITY UTAH ARPT REV	2			1.F FE	1,181,513	105.5460	1,087,124	1,030,000	1,102,181	0	(14,643)	0	0	5.000	3.311	JJ	25,750	51,500	02/09/2017	07/01/2031
795576-FV-4	SALT LAKE CITY UTAH ARPT REV	2			1.F FE	1,124,540	103.7570	1,037,570	1,000,000	1,067,532	0	(13,677)	0	0	5.000	3.370	JJ	25,000	50,000	08/01/2018	07/01/2036
795576-LC-9	SALT LAKE CITY UTAH ARPT REV	2			1.E FE	3,560,360	86.1537	3,446,149	4,000,000	3,562,738	0	2,378	0	0	4.000	4.700	JJ	80,000	0	09/13/2022	07/01/2051
796242-ST-3	SAN ANTONIO TEX ARPT SYS REV	2			1.E FE	1,248,834	103.9540	1,164,285	1,120,000	1,156,880	0	(13,853)	0	0	5.000	3.611	JJ	28,000	56,000	07/16/2015	07/01/2028
796839-BP-2	SAN BERNARDINO CNTY CALIF PENSION OBLIG				1.B FE	309,575	100.3710	291,076	290,000	292,594	0	(4,294)	0	0	6.020	4.450	FA	7,274	17,458	09/28/2018	08/01/2023
79766D-TC-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO	2			1.E FE	1,959,510	104.9680	1,952,405	1,860,000	1,953,038	0	(6,472)	15,500	0	5.000	4.200	MN	15,500	46,500	05/19/2022	05/01/2038
79766D-UF-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO	1,2			1.E FE	1,516,815	103.0070	1,545,105	1,500,000	1,516,681	0	(134)	0	0	5.000	4.850	MN	12,500	0	11/22/2022	05/01/2052
79771F-BD-8	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	1			1.D FE	1,194,475	77.5030	902,910	1,165,000	1,188,831	0	(2,846)	0	0	1.788	1.510	MN	3,472	20,830	12/29/2020	11/01/2030
798029-AT-1	SAN JACINTO TEX CMNTY COLLEGE DIST REV				1.D FE	586,835	104.5850	522,925	500,000	521,454	0	(9,667)	0	0	5.000	2.900	FA	9,444	25,000	07/16/2015	02/15/2025
798111-HK-9	SAN JOAQUIN HILLS CALIF TRANS CORRIDOR	1,2			1.E FE	7,725,000	76.9900	5,947,478	7,725,000	7,725,000	0	0	0	0	3.221	3.221	JJ	114,735	140,308	12/09/2021	01/15/2035
798153-NJ-7	SAN JOSE CALIF FING AUTH LEASE REV	1			1.C FE	115,431	81.7810	94,048	115,000	115,335	0	(49)	0	0	1.812	1.764	JD	174	2,084	12/11/2020	06/01/2029
798153-NK-4	SAN JOSE CALIF FING AUTH LEASE REV	1			1.C FE	64,999	79.4450	51,639	65,000	65,001	0	0	0	0	1.862	1.862	JD	101	1,210	12/11/2020	06/01/2030
803321-RM-2	SARASOTA CNTY FLA UTIL SYS REV	2			1.B FE	1,740,208	111.1570	1,778,512	1,600,000	1,737,229	0	(2,979)	0	0	5.250	4.170	AO	21,928	0	09/15/2022	10/01/2052
810489-PY-4	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX				1.B FE	1,029,710	102.9710	1,029,710	1,000,000	1,029,710	0	(29,196)	15,160	0	5.000	2.960	JJ	25,000	50,000	01/13/2015	07/01/2024
83712D-SJ-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	2			1.A FE	3,163,217	96.4510	2,758,499	2,860,000	3,126,213	0	(28,268)	42,900	0	3.000	1.828	JJ	42,900	70,035	08/05/2021	01/01/2052
837151-WJ-9	SOUTH CAROLINA ST PUB SVC AUTH REV	1			1.E FE	855,000	105.7700	904,334	855,000	855,000	0	0	0	0	6.447	6.446	JD	7,043	0	11/09/2022	12/01/2042
837151-XA-2	SOUTH CAROLINA ST PUB SVC AUTH REV	2			1.G FE	1,891,793	91.0070	1,519,817	1,670,000	1,848,813	0	(20,193)	0	0	4.000	2.500	JD	5,567	66,800	10/28/2020	12/01/2040
83756C-DJ-6	SOUTH DAKOTA HSG DEV AUTH	2			1.A FE	2,512,003	97.2930	2,179,363	2,240,000	2,442,037	0	(29,673)	13,067	0	3.500	1.977	MN	13,067	79,936	07/29/2020	05/01/2051
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH	2			1.A FE	53,684	100.1650	50,083	50,000	50,367	0	(604)	0	0	4.000	3.099	MN	333	2,970	04/08/2014	11/01/2044
842039-DV-8	SOUTHEASTERN PA TRANSN AUTH REV	2			1.G FE	642,086	109.4270	574,492	525,000	582,069	0	(12,117)	0	0	5.000	2.391	JD	2,188	26,250	10/13/2017	06/01/2028
842039-DI-6	SOUTHEASTERN PA TRANSN AUTH REV	2			1.G FE	1,023,751	108.1120	913,546	845,000	932,378	0	(18,492)	3,521	0	5.000	2.511	JD	3,521	42,250	10/13/2017	06/01/2029
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV	1			1.E FE	326,522	99.8730	269,657	270,000	309,675	0	(8,033)	0	0	5.000	1.732	MS	3,975	13,500	11/18/2020	09/15/2027
87638Q-SE-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO	2			1.D FE	3,114,360	104.0230	3,120,690	3,000,000	3,113,535	0	(825)	0	0	5.000	4.521	MN	12,917	0	11/21/2022	11/15/2051
876443-LJ-9	TARRANT REGU WTR DIST TEX WTR REV	2			1.B FE	1,368,032	104.8300	1,368,032	1,305,000	1,368,032	0	(30,217)	4,942	0	5.000	2.688	MS	21,750	65,250	02/25/2015	03/01/2027
88213A-KW-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY				1.A FE	5,502,050	110.0410	5,502,050	5,000,000	5,502,050	0	(128,214)	91,363	0	5.000	2.557	MN	31,944	250,000	12/12/2017	05/15/2027
88283K-AW-8	TEXAS TRANSN COMMN CENT TEX TPK SYS REV	2			1.G FE	338,790	102.5280	307,584	300,000	307,510	0	(4,431)	0	0	5.000	3.400	FA	5,667	15,000	01/22/2015	08/15/2033
88285A-BJ-6	TEXAS WATER DEVELOPMENT BOARD	2			1.A FE	1,500,000	104.0410	1,560,615	1,500,000	1,500,000	0	0	0	0	4.800	4.800	AO	0	0	10/05/2022	10/15/2052
891371-AF-3	TORRANCE CALIF JT PWRS FING AUTH LEASE R	1			1.C FE	1,252,808	89.3650	1,094,721	1,225,000	1,243,122	0	(4,646)	0	0	2.105	1.696	AO	6,447	25,786	11/13/2020	10/01/2026
89546R-PE-8	TRI-CNTY MET TRANSN DIST ORE REV				1.G FE	650,339	109.7520	576,198	525,000	587,632	0	(12,340)	0	0	5.000	2.330	AO	6,563	26,250	07/21/2017	10/01/2027
89602H-AA-5	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL	2			1.B FE	1,361,100	94.9780	1,424,670	1,500,000	1,361,932	0	832	7,667	0	4.000	4.650	MN	7,667	30,000	10/05/2022	05/15/2046
89602H-BB-2	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL	2			1.B FE	2,054,042	108.1020	2,005,292	1,855,000	2,043,275	0	(10,767)	0	0	5.000	3.650	MN	11,851	46,375	05/20/2022	05/15/2040
89602H-BZ-9	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL	2			1.B FE	3,313,240	73.3720	2,329,561	3,175,000	3,297,916	0	(12,228)	0	0	3.000	2.510	MN	12,171	95,250	09/29/2021	05/15/2051
89602R-GP-4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS	2			1.D FE	2,646,845	106.0230	2,661,177	2,510,000	2,643,204	0	(3,641)	0	0	5.000	4.240	MN	62,750	62,750	09/15/2022	01/15/2051
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV	1			1.D FE	1,360,534	92.5210	1,258,286	1,360,000	1,360,507	0	(27)	0	0	4.132	4.127	MN	7,181	28,722	04/28/2022	05/15/2032
914026-UK-3	UNIVERSITY ALA GEN REV	2			1.C FE	1,501,980	114.0270	1,294,206	1,135,000	1,401,513	0	(39,149)	0	0	5.000	1.230	JJ	28,375	56,750	05/26/2020	07/01/2031
91412G-ST-3	UNIVERSITY CALIF REVS				1.C FE	1,488,138	100.7500	1,259,375	1,250,000	1,250,321	0	(28,113)	7,986	0	5.000	2.494	MN	7,986	62,500	02/13/2014	05/15/2048
91412H-JM-6	UNIVERSITY CALIF REVS	1			1.C FE	1,230,002	87.9580	1,200,627	1,365,000	1,251,458	0	21,457	0	0	0.870	3.509	MN	1,517	11,876	04/22/2022	05/15/2026
914301-BB-7	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE	2			1.C FE	3,069,600	102.3200	3,069,600	3,000,000	3,069,600	0	(45,994)	31,636	0	4.000	2.864	FA	45,333	120,000	01/25/2016	02/15/2027
914302-HG-2	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE				1.C FE	2,892,074	82.7940	2,372,048	2,865,000	2,884,900	0	(2,553)	0	0	2.320	2.214	FA	25,110	66,468	02/13/2020	02/15/2030

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914692-U9-7	UNIVERSITY N MEX UNIV REVS	2			1.D FE	1,622,927	103.0430	1,622,927	1,575,000	1,622,927	0	(43,336)	14,952	0	5.000	2.793	JD	6,563	78,750	01/13/2015	06/01/2025
914713-N8-1	UNIVERSITY N C CHAPEL HILL REV	1			1.A FE	713,739	90.9510	686,680	755,000	734,258	0	3,829	0	0	2.679	3.289	JD	1,686	20,226	03/16/2017	12/01/2027
914716-D3-6	UNIVERSITY N C CHARLOTTE REV	2			1.D FE	1,618,870	105.1160	1,445,345	1,375,000	1,436,138	0	(25,954)	0	0	5.000	2.940	AO	17,188	68,750	03/12/2015	04/01/2028
914716-U7-8	UNIVERSITY N C CHARLOTTE REV	1,2			1.E FE	3,025,000	68.8250	2,081,956	3,025,000	3,025,000	0	0	0	0	3.175	3.175	AO	24,011	96,044	02/26/2021	04/01/2044
91523N-UH-7	UNIVERSITY WASH UNIV REVS IAM COML PAPER	1			1.B FE	1,375,000	82.0400	1,128,160	1,375,000	1,375,000	0	0	0	0	1.950	1.950	AO	6,703	26,813	02/28/2020	04/01/2030
917393-DD-9	UTAH CNTY UTAH HOSP REV	2			1.B FE	1,043,850	102.7020	1,027,020	1,000,000	1,042,523	0	(1,327)	0	0	5.000	4.320	MN	6,389	25,000	09/16/2022	05/15/2050
924190-GP-0	VERMONT HSG FIN AGY - RMBS	2			1.B FE	145,417	100.1810	135,244	135,000	136,064	0	(1,714)	0	0	4.000	3.032	MN	900	8,200	07/10/2014	11/01/2044
928172-V2-8	VIRGINIA PUBLIC BUILDING AUTHORITY	2			1.B FE	3,119,787	107.8040	2,948,439	2,735,000	2,909,938	0	(45,495)	0	0	5.000	3.100	FA	56,979	136,750	02/07/2018	08/01/2033
93978H-NX-9	WASHINGTON ST HEALTH CARE FACS AUTH REV	2			1.E FE	2,223,304	106.1860	2,017,534	1,900,000	1,992,133	0	(33,256)	0	0	5.000	3.061	FA	35,889	95,000	04/17/2015	08/15/2028
93978H-PT-6	WASHINGTON ST HEALTH CARE FACS AUTH REV	2			1.G FE	1,138,230	105.3630	1,053,630	1,000,000	1,038,500	0	(14,519)	0	0	5.000	3.381	JJ	25,000	50,000	04/23/2015	07/01/2026
956622-F3-3	WEST VIRGINIA ST HOSP FIN AUTH HOSP REV				2.A FE	853,230	103.1670	773,753	750,000	769,474	0	(11,204)	0	0	5.000	3.380	MS	12,500	37,500	06/19/2014	09/01/2024
956704-GY-6	WEST VIRGINIA UNIV REVS	1			1.D FE	2,750,000	80.0130	2,200,358	2,750,000	2,750,000	0	0	0	0	2.079	2.079	AO	14,293	57,173	02/27/2020	10/01/2030
958638-ZP-6	WESTERN MICH UNIV REVS	2			1.D FE	955,000	65.0710	621,428	955,000	955,000	0	0	0	0	2.878	2.878	MN	3,512	27,485	01/22/2021	11/15/2043
958644-AB-2	WESTERN MICH UNIV HOMER STRYKER M D SCH				1.C FE	333,648	93.9230	272,377	290,000	320,408	0	(4,704)	0	0	4.750	2.800	MN	1,760	13,775	02/07/2020	11/15/2028
977100-GY-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	1			1.C FE	1,155,000	91.0240	1,051,327	1,155,000	1,155,000	0	0	0	0	2.096	2.096	MN	4,035	24,209	01/29/2020	05/01/2026
977100-HB-5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	1			1.C FE	2,527,900	86.2700	2,156,750	2,500,000	2,519,767	0	(2,878)	0	0	2.349	2.214	MN	9,788	58,725	02/13/2020	05/01/2029
98851W-AP-8	YUMA ARIZ PLEDGED REV	2			1.D FE	650,000	67.2660	437,229	650,000	650,000	0	0	0	0	2.632	2.632	JJ	7,889	17,108	02/19/2021	07/15/2038
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					479,678,568	XXX	424,770,868	456,495,000	467,718,868	0	(3,316,901)	613,596	0	XXX	XXX	XXX	5,401,238	13,986,504	XXX	XXX
30711X-BM-5	CAS 2016-C01 1M2 - CMO/RMBS			4	1.A	201,358	105.0738	180,640	171,917	194,127	0	(29,045)	0	0	11.139	1.722	MON	266	22,690	02/04/2019	08/25/2028
3128HX-RT-4	FHS 267 A5 - CMO/RMBS	4			1.A	606,923	91.2660	543,719	595,752	612,367	0	(6,619)	0	0	3.000	2.452	MON	1,489	26,864	07/08/2019	08/15/2042
3128M9-U2-6	FH G07501 - RMBS	4			1.A	762,245	94.6421	681,474	720,054	768,301	0	(6,753)	0	0	4.000	2.898	MON	2,400	38,717	08/19/2014	10/01/2043
3128MJ-5N-6	FH G08852 - RMBS	4			1.A	654,333	95.5548	604,902	633,042	693,974	0	14,905	0	0	4.000	2.597	MON	2,110	25,322	06/06/2019	12/01/2048
3128MJ-Z0-6	FH G08750 - RMBS	4			1.A	500,397	89.5920	449,932	502,201	500,057	0	957	0	0	3.000	3.063	MON	1,256	23,034	02/24/2017	03/01/2047
3128QL-RN-3	FH 1H2593 - RMBS	4			1.A	157,864	100.4328	152,725	152,067	169,911	0	13,598	0	0	2.940	2.065	MON	601	4,295	12/23/2010	01/01/2036
31292L-FD-2	FH C03764 - RMBS	4			1.A	1,672,375	94.2407	1,484,658	1,575,390	1,689,070	0	(38,820)	0	0	3.500	2.274	MON	4,595	77,308	10/06/2016	02/01/2042
3131XX-WG-0	FH ZM4495 - RMBS	4			1.A	1,738,041	95.6675	1,552,830	1,623,152	1,864,896	0	(5,395)	0	0	4.000	1.879	MON	5,411	72,893	07/30/2020	10/01/2047
3131Y7-S6-5	FH ZN1441 - RMBS	4			1.A	452,499	97.0963	408,826	421,052	481,554	0	(14,020)	0	0	4.500	2.324	MON	1,579	31,270	09/24/2019	11/01/2048
3132A5-HY-4	FH ZS4747 - RMBS	4			1.A	5,197,639	92.7274	4,517,524	4,871,835	5,390,579	0	192,854	0	0	3.500	2.012	MON	14,210	170,514	03/05/2021	12/01/2047
3132AC-SZ-4	FH ZT0536 - RMBS	4			1.A	3,815,631	92.6731	3,254,827	3,512,158	3,938,047	0	64,066	0	0	3.500	1.814	MON	10,244	122,926	01/21/2021	03/01/2048
3132AD-VT-2	FH ZT1526 - RMBS	4			1.A	9,120,315	96.7736	8,277,057	8,553,010	9,358,809	0	(185,190)	0	0	4.000	2.310	MON	28,510	525,327	11/20/2019	11/01/2048
3132D5-6F-4	FH S88070 - RMBS	4			1.A	1,095,381	92.0620	961,268	1,044,152	1,108,602	0	4,544	0	0	2.500	1.189	MON	2,175	26,104	12/14/2020	10/01/2035
3132DM-KC-8	FH S00291 - RMBS	4			1.A	2,561,763	99.6211	2,355,178	2,364,136	2,863,834	0	(113,138)	0	0	5.000	1.719	MON	9,851	180,647	04/22/2020	03/01/2050
3132DV-3L-7	FH S08003 - RMBS	4			1.A	977,792	95.1711	898,801	944,406	1,026,606	0	21,153	0	0	4.000	2.721	MON	3,148	37,776	06/06/2019	07/01/2049
3132DV-7D-1	FH S08092 - RMBS	4			1.A	2,095,440	88.7877	1,762,587	1,985,170	2,164,876	0	28,803	0	0	3.000	1.814	MON	4,963	60,357	09/16/2020	09/01/2050
3132DV-K7-9	FH S07518 - RMBS	4			1.A	2,554,923	89.5967	2,136,250	2,384,297	2,603,526	0	20,091	0	0	3.000	1.786	MON	5,961	72,574	09/29/2020	06/01/2050
3132DW-BK-8	FH S08142 - RMBS	4			1.A	2,352,466	88.2318	1,971,503	2,234,459	2,376,176	0	17,552	0	0	3.000	2.095	MON	5,586	67,034	03/22/2021	04/01/2051
3132GJ-6R-5	FH Q03880 - RMBS	4			1.A	508,279	97.8086	479,244	489,982	508,358	0	(3,509)	0	0	4.000	3.345	MON	1,633	26,248	11/14/2011	10/01/2041
3132GK-A3-0	FH Q03926 - RMBS	4			1.A	490,506	97.7740	462,322	472,848	492,990	0	3,348	0	0	4.000	3.264	MON	1,576	19,501	11/14/2011	10/01/2041
3132GK-BS-4	FH Q03949 - RMBS	4			1.A	119,940	97.7732	113,048	115,623	120,935	0	(6,833)	0	0	4.000	3.225	MON	385	8,905	11/14/2011	10/01/2041
3132GK-S4-9	FH Q04439 - RMBS	4			1.A	399,930	93.5679	353,990	378,325	407,867	0	(17,207)	0	0	3.500	2.178	MON	1,103	21,932	08/08/2016	11/01/2041
3132HP-RZ-9	FH Q13204 - RMBS	4			1.A	1,202,256	90.9850	1,052,077	1,156,319	1,195,479	0	(4,229)	0	0	3.000	2.401	MON	2,891	39,979	05/08/2013	11/01/2042
3132M5-B0-4	FH Q24847 - RMBS	4			1.A	131,172	97.2151	120,764	130,521	130,521	0	159	0	0	4.000	3.179	MON	414	4,969	05/15/2014	02/01/2044
3132QP-5E-0	FH Q33544 - RMBS	4			1.A	893,789	88.6477	789,363	890,450	892,612	0	177	0	0	3.000	2.963	MON	2,226	26,714	08/07/2015	05/01/2045
3132QP-E6-7	FH Q32856 - RMBS	4			1.A	336,089	90.4138	303,491	335,669	336,114	0	93	0	0	3.000	2.979	MON	839	12,044	09/17/2015	04/01/2045
3132QR-FB-1	FH Q34661 - RMBS	4			1.A	405,999	90.0964	363,519	403,478	406,692	0	(1,413)	0	0	3.000	2.879	MON	1,009	20,939	08/03/2015	07/01/2045

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132XC-RV-9	FH G67700 - RMBS			4	1.A	1,810,037	91.8046	1,557,650	1,696,703	1,831,032	0	(5,422)	0	0	3.500	2.330	MON	4,949	76,710	09/01/2016	08/01/2046
3132XC-RY-3	FH G67703 - RMBS			4	1.A	272,786	93.5055	245,462	262,511	275,550	0	(467)	0	0	3.500	2.764	MON	766	11,820	08/21/2017	04/01/2047
3132XC-SB-2	FH G67714 - RMBS			4	1.A	2,134,403	96.3122	2,041,972	2,120,159	2,143,347	0	418	0	0	4.000	3.832	MON	7,067	127,644	10/10/2018	07/01/2048
3132XC-SG-1	FH G67719 - RMBS			4	1.A	1,694,950	98.6004	1,579,890	1,602,316	1,757,956	0	(28,893)	0	0	4.500	2.985	MON	6,009	114,275	01/31/2019	01/01/2049
3132XU-SC-0	FH Q52314 - RMBS			4	1.A	516,985	99.3700	490,799	493,910	529,110	0	(1,151)	0	0	4.500	3.391	MON	1,852	33,349	06/12/2018	11/01/2047
3132XY-VC-8	FH Q56010 - RMBS			4	1.A	172,906	97.9104	162,464	165,932	179,346	0	(7,590)	0	0	4.500	3.234	MON	622	17,403	06/12/2018	05/01/2048
31335B-KB-1	FH G61190 - RMBS			4	1.A	423,935	99.3673	402,752	405,316	431,577	0	950	0	0	4.500	3.483	MON	1,520	24,265	06/12/2018	08/01/2047
31335C-E5-9	FH G61956 - RMBS			4	1.A	3,970,431	99.5486	3,697,982	3,714,752	4,227,729	0	(144,358)	0	0	4.500	2.371	MON	13,930	313,642	07/12/2019	04/01/2049
3133A3-YM-4	FH QA8816 - RMBS			4	1.A	2,355,547	85.5523	1,937,716	2,264,949	2,417,211	0	(26,396)	0	0	2.500	1.644	MON	4,719	70,911	04/22/2020	04/01/2050
3133KG-WA-2	FH RA1541 - RMBS			4	1.A	2,622,647	89.1403	2,302,045	2,582,497	2,643,220	0	(2,252)	0	0	3.000	2.670	MON	6,456	102,848	10/23/2019	11/01/2049
3133KH-4G-8	FH RA2623 - RMBS			4	1.A	1,866,471	86.0875	1,533,936	1,781,833	1,871,141	0	3,780	0	0	2.500	1.856	MON	3,712	45,382	05/22/2020	05/01/2050
3133KJ-6P-2	FH RA3578 - RMBS			4	1.A	3,153,516	81.9268	2,485,699	3,034,050	3,161,973	0	1,099	0	0	2.000	1.470	MON	5,057	60,855	09/29/2020	09/01/2050
3133KJ-NE-8	FH RA3089 - RMBS			4	1.A	4,031,356	85.8980	3,287,194	3,826,858	4,052,414	0	9,736	0	0	2.500	1.755	MON	7,973	97,158	07/10/2020	07/01/2050
3133KK-6R-5	FH RA4480 - RMBS			4	1.A	2,527,530	81.9332	1,998,895	2,439,664	2,528,920	0	1,028	0	0	2.000	1.533	MON	4,066	48,793	01/22/2021	02/01/2051
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS			4	1.A	838,913	95.1236	772,067	811,646	834,208	0	(27,458)	0	0	3.750	2.694	MON	2,536	49,896	01/17/2018	10/25/2044
3136AR-R6-7	FNR 2016-25 VB - CMO/RMBS			4	1.A	4,866,075	94.4205	4,537,851	4,806,000	4,826,642	0	(4,620)	0	0	3.000	2.756	MON	12,015	144,180	06/07/2019	05/25/2036
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS			4	1.A	4,210,208	92.5641	3,741,348	4,041,901	4,181,697	0	(26,355)	0	0	3.000	2.216	MON	10,105	138,432	04/27/2016	07/25/2045
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS			4	1.A	626,801	94.1625	600,342	630,407	637,560	0	14,675	0	0	3.000	3.536	MON	1,594	34,310	07/03/2018	10/25/2045
3136B1-F6-6	FNR 2018-35 LB - CMO/RMBS			4	1.A	4,189,917	89.2789	3,521,186	3,944,031	4,143,327	0	(13,028)	0	0	3.500	3.010	MON	11,503	138,041	06/07/2019	05/25/2048
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS			4	1.A	2,133,099	90.9209	1,909,595	2,100,282	2,137,705	0	(17,278)	0	0	3.000	2.579	MON	5,251	79,665	07/08/2019	07/25/2059
3137B1-EW-8	FHR 4191 GE - CMO/RMBS			4	1.A	657,427	92.0917	628,616	682,598	656,230	0	29,610	0	0	2.500	3.682	MON	1,422	28,942	07/03/2018	04/15/2033
3137BL-6T-0	FHR 4504 CA - CMO/RMBS			4	1.A	192,286	93.8716	184,451	196,492	192,437	0	6,361	0	0	3.000	3.697	MON	491	12,032	07/03/2018	08/15/2045
3137BN-PY-4	FHR 4566 VC - CMO/RMBS			4	1.A	5,086,457	92.9293	4,661,262	5,015,921	5,045,188	0	(6,396)	0	0	3.000	2.753	MON	12,540	150,478	06/07/2019	07/15/2036
3137F2-6S-0	FHR 4703 LP - CMO/RMBS			4	1.A	664,406	92.7780	626,306	675,059	665,120	0	3,994	0	0	3.000	3.410	MON	1,688	27,331	07/03/2018	07/15/2046
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS			4	1.A	6,086,315	95.6800	5,550,212	5,800,806	6,001,960	0	(229,339)	0	0	4.000	2.302	MON	19,336	305,496	06/04/2019	05/15/2050
3137FP-S3-0	FHR 4927 QL - CMO/RMBS			4	1.A	694,723	78.3763	529,040	675,000	692,441	0	(324)	0	0	3.000	2.823	MON	1,688	20,250	12/02/2019	09/25/2049
3138E0-GH-7	FN AJ8071 - RMBS			4	1.A	205,325	97.0496	189,665	195,431	206,457	0	(2,788)	0	0	4.000	3.017	MON	651	10,329	12/08/2011	12/01/2041
3138E0-BA-9	FN AL7232 - RMBS			4	1.A	332,568	93.7524	291,053	310,449	336,024	0	577	0	0	3.500	2.249	MON	905	13,106	09/13/2016	09/01/2045
3138E0-KH-4	FN AL7495 - RMBS			4	1.A	235,172	94.0664	206,505	219,531	236,914	0	216	0	0	3.500	2.283	MON	640	9,265	09/13/2016	10/01/2045
3138E0-ZR-6	FN AL7951 - RMBS			4	1.A	246,341	94.0550	216,286	229,957	247,164	0	1,219	0	0	3.500	2.379	MON	671	9,288	09/13/2016	01/01/2046
3138ML-XD-1	FN AQ5175 - RMBS			4	1.A	1,029,288	89.7169	920,282	1,025,762	1,029,334	0	337	0	0	3.000	2.927	MON	2,564	30,773	12/03/2015	12/01/2042
3138Y9-SC-3	FN AX7714 - RMBS			4	1.A	9,942	94.0464	8,728	9,280	10,136	0	(89)	0	0	3.500	2.068	MON	27	424	09/13/2016	02/01/2045
3138YH-5L-0	FN AY4450 - RMBS			4	1.A	10,268	94.0455	9,014	9,585	10,370	0	(1)	0	0	3.500	2.261	MON	28	425	09/13/2016	02/01/2045
3138YH-U5-7	FN AY4203 - RMBS			4	1.A	54,728	94.0578	48,052	51,088	55,250	0	115	0	0	3.500	2.255	MON	149	2,154	09/13/2016	05/01/2045
3138YL-AD-3	FN AY6303 - RMBS			4	1.A	33,971	94.0931	29,838	31,712	34,143	0	(67)	0	0	3.500	2.335	MON	92	1,438	09/13/2016	02/01/2045
3138YS-LD-6	FN AZ1223 - RMBS			4	1.A	14,942	94.0825	13,123	13,948	14,842	0	139	0	0	3.500	2.514	MON	41	509	09/13/2016	06/01/2045
3138YT-4X-9	FN AZ2637 - RMBS			4	1.A	13,460	94.0919	11,823	12,565	13,731	0	(142)	0	0	3.500	2.112	MON	37	615	09/13/2016	09/01/2045
3138YT-6B-5	FN AZ2665 - RMBS			4	1.A	20,562	94.0319	18,049	19,195	20,748	0	69	0	0	3.500	2.283	MON	56	774	09/13/2016	10/01/2045
3140E7-GH-7	FN BA2899 - RMBS			4	1.A	26,978	94.0676	23,690	25,184	27,417	0	98	0	0	3.500	2.199	MON	73	1,057	09/13/2016	11/01/2045
3140E9-4J-2	FN BA5324 - RMBS			4	1.A	13,190	94.1373	11,591	12,313	13,093	0	136	0	0	3.500	2.526	MON	36	462	09/13/2016	11/01/2045
3140FP-FQ-7	FN BE3774 - RMBS			4	1.A	794,649	95.7512	758,634	792,297	799,118	0	(1,101)	0	0	4.000	3.851	MON	2,641	69,999	11/15/2018	07/01/2047
3140FX-H3-9	FN BF0249 - RMBS			4	1.A	15,880,651	92.5295	14,147,183	15,289,382	16,049,568	0	33,377	0	0	3.500	2.871	MON	44,594	611,492	07/23/2019	01/01/2058
3140J5-G7-8	FN BM1121 - RMBS			4	1.A	178,453	93.2887	160,218	171,745	180,064	0	(120)	0	0	3.500	2.766	MON	501	7,569	08/21/2017	12/01/2046
3140J5-QM-4	FN BM1359 - RMBS			4	1.A	344,232	94.0937	311,384	331,141	347,527	0	8	0	0	3.500	2.747	MON	966	14,640	08/21/2017	06/01/2047
3140J8-ZH-9	FN BM4343 - RMBS			4	1.A	5,955,726	98.6636	5,602,986	5,678,880	6,087,749	0	(5,307)	0	0	4.500	3.360	MON	21,296	339,489	08/29/2018	05/01/2048

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140J9-H8-7	FN BM4754 - RMBS			4	1.A	2,475,424	.93.3755	2,234,962	2,393,521	2,552,872	.0	(47,113)	.0	.0	3.500	2.518	MON	6,981	137,376	07/25/2019	05/01/2047
3140J9-KN-0	FN BM4800 - RMBS			4	1.A	1,901,750	.96.6206	1,807,405	1,870,622	1,914,277	.0	1,899	.0	.0	4.000	3.623	MON	6,235	96,430	12/12/2018	10/01/2048
3140Q9-2N-2	FN CA2580 - RMBS			4	1.A	.0	.98.6000	.0	.0	.0	.0	(66,561)	.0	.0	4.500	3.453	MON	.0	56,662	10/16/2018	11/01/2048
3140QE-CJ-9	FN CA6372 - RMBS			4	1.A	841,041	.93.0455	713,233	766,542	853,502	.0	17,029	.0	.0	3.500	1.997	MON	2,236	26,829	12/04/2020	07/01/2050
3140QM-AC-8	FN CB1802 - RMBS			4	1.A	9,315,429	.82.1038	7,588,446	9,242,500	9,311,838	.0	(2,274)	.0	.0	2.000	1.898	MON	15,404	184,850	10/06/2021	10/01/2051
3140X5-NG-4	FN FM2190 - RMBS			4	1.A	1,629,995	.92.6984	1,460,766	1,575,826	1,769,671	.0	(132,396)	.0	.0	3.500	1.840	MON	4,596	156,414	01/24/2020	02/01/2049
3140X7-PU-7	FN FM4034 - RMBS			4	1.A	1,411,705	.92.3582	1,234,390	1,336,525	1,414,813	.0	3,801	.0	.0	2.500	1.220	MON	2,784	33,413	12/14/2020	08/01/2035
3140X7-PW-3	FN FM4036 - RMBS			4	1.A	1,993,682	.93.1797	1,775,321	1,905,256	2,010,731	.0	(20,536)	.0	.0	2.500	0.945	MON	3,969	49,640	09/21/2020	12/01/2033
3140X9-QU-2	FN FM5866 - RMBS			4	1.A	5,031,294	.92.8546	4,377,664	4,714,536	5,233,453	.0	202,267	.0	.0	3.500	1.968	MON	13,751	165,009	03/05/2021	06/01/2049
3140X9-WD-3	FN FM6043 - RMBS			4	1.A	5,498,114	.92.9422	4,793,266	5,157,252	5,671,327	.0	173,418	.0	.0	3.500	2.084	MON	15,042	180,504	03/05/2021	06/01/2049
3140XD-CK-0	FN FM9073 - RMBS			4	1.A	1,926,324	.85.8112	1,602,425	1,867,385	1,923,527	.0	(1,514)	.0	.0	2.500	2.127	MON	3,890	46,685	10/08/2021	10/01/2051
3140XJ-MB-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	3,054,408	.101.4415	3,040,014	2,996,813	3,057,053	.0	2,645	.0	.0	5.500	4.982	MON	13,735	13,735	11/10/2022	10/01/2052
31412N-3T-1	FN 930610 - RMBS			4	1.A	103,554	.99.3841	94,636	95,222	105,597	.0	(3,443)	.0	.0	4.500	2.421	MON	357	5,933	11/05/2014	02/01/2039
31412U-BJ-8	FN 934841 - RMBS			4	1.A	16,516	.99.4749	15,828	15,911	15,992	.0	(839)	.0	.0	4.000	2.916	MON	53	1,542	12/10/2010	05/01/2024
31417A-VD-8	FN AB4211 - RMBS			4	1.A	199,905	.95.5439	183,679	192,245	194,911	.0	(4,172)	.0	.0	3.000	2.075	MON	481	8,670	02/16/2012	01/01/2027
31417D-M9-1	FN AB6683 - RMBS			4	1.A	677,632	.90.9586	582,850	640,787	670,544	.0	(2,612)	.0	.0	3.000	2.237	MON	1,602	22,651	10/04/2012	10/01/2042
31418D-HD-7	FN MA3827 - RMBS			4	1.A	1,099,412	.92.2183	972,236	1,054,276	1,121,808	.0	6,319	.0	.0	2.500	1.030	MON	2,196	26,357	12/23/2020	11/01/2034
31418D-KJ-3	FN MA3907 - RMBS			4	1.A	233,374	.95.1736	233,374	245,209	233,374	.0	(28,564)	45,143	.0	4.000	4.774	MON	817	31,515	01/10/2020	01/01/2050
31418D-LU-4	FN MA3938 - RMBS			4	1.A	240,690	.95.2551	240,690	252,680	240,690	.0	(23,767)	46,469	.0	4.000	4.762	MON	842	31,378	01/10/2020	02/01/2050
31418D-RW-4	FN MA4100 - RMBS			4	1.A	3,872,485	.82.0109	3,068,002	3,740,967	3,888,966	.0	(2,047)	.0	.0	2.000	1.501	MON	6,235	75,539	07/30/2020	08/01/2050
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	2,457,802	.88.7926	2,068,269	2,329,325	2,511,023	.0	32,339	.0	.0	3.000	1.976	MON	5,823	69,880	12/10/2020	12/01/2050
31418D-VY-5	FN MA4230 - RMBS			4	1.A	2,135,954	.92.0700	1,868,469	2,029,401	2,144,796	.0	9,471	.0	.0	2.500	1.283	MON	4,228	50,735	12/23/2020	01/01/2036
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						170,322,409	XXX	150,153,282	163,286,168	173,095,184	0	(379,523)	91,612	0	XXX	XXX	XXX	452,525	6,636,484	XXX	XXX
3137BH-XJ-1	FHMS K-045 A2 - CMBS			4	1.A FE	3,701,530	.96.5299	3,523,466	3,650,129	3,665,213	.0	(9,678)	.0	.0	3.023	2.723	MON	9,195	112,639	04/03/2019	01/25/2025
3137BK-RJ-1	FHMS K-047 A2 - CMBS			4	1.A	1,031,055	.96.8415	968,415	1,000,000	1,011,078	.0	(5,582)	.0	.0	3.329	2.744	MON	2,774	33,290	04/03/2019	05/25/2025
3137BM-7E-0	FHMS K-051 X3 - CMBS			3	1.A	1,786,719	.3.9966	799,313	.0	972,049	.0	(225,269)	.0	.0	1.613	(3.188)	MON	26,875	334,898	05/17/2019	10/25/2043
3137BQ-YW-1	FHMS K-056 X3 - CMBS			3	1.A	2,537,518	.6.3677	1,272,757	.0	1,469,982	.0	(294,966)	.0	.0	2.113	0.389	MON	35,191	440,482	05/16/2019	06/25/2044
3137BV-Z8-2	FHMS K-063 A2 - CMBS			4	1.A FE	622,219	.95.9434	575,660	600,000	611,493	.0	(3,052)	.0	.0	3.430	2.869	MON	1,715	20,580	05/06/2019	01/25/2027
3137BY-PS-3	FHMS K-726 X1 - CMBS			3	1.A FE	168,082	.0.8975	30,388	.0	35,110	.0	(31,731)	.0	.0	0.903	4.334	MON	2,549	39,867	06/22/2017	04/25/2024
3137F4-D4-1	FHMS K-074 A2 - CMBS			4	1.A	6,303,281	.96.1699	5,770,195	6,000,000	6,178,017	.0	(36,095)	.0	.0	3.600	2.924	MON	18,000	216,000	04/26/2019	01/25/2028
3137F7-2D-6	FHMS K-740 X1 - CMBS			4	1.A	819,152	.2.8807	514,870	.0	571,684	.0	(120,905)	.0	.0	0.756	3.163	MON	11,265	142,142	11/13/2020	09/25/2027
3137F8-4K-6	FHMS K-122 X3 - CMBS			3	1.A	1,757,266	.15.0968	1,253,037	.0	1,482,911	.0	(151,427)	.0	.0	2.631	4.316	MON	18,198	221,523	03/04/2021	01/25/2049
3137F8-ZX-4	FH-K123-X1 - CMBS			3	1.A FE	1,260,746	.4.6204	903,227	.0	1,035,274	.0	(128,509)	.0	.0	0.774	2.731	MON	12,603	158,853	03/12/2021	12/25/2030
3137F8-ZY-2	FHMS K-123 X3 - CMBS			3	1.A	1,012,660	.15.1842	718,972	.0	851,959	.0	(85,494)	.0	.0	2.628	4.569	MON	10,368	126,211	01/21/2021	02/25/2049
3137F9-ZZ-0	FHMS K-124 X3 - CMBS			3	1.A	443,187	.15.3159	313,975	.0	373,161	.0	(35,165)	.0	.0	2.620	4.256	MON	4,476	54,488	02/03/2021	02/25/2049
3137F9-ZB-0	FHMS K-125 X3 - CMBS			3	1.A	1,099,044	.15.5899	790,407	.0	926,867	.0	(94,395)	.0	.0	2.653	4.265	MON	11,210	136,466	02/18/2021	02/25/2049
3137FA-YS-3	FHMS K-067 A2 - CMBS			4	1.A FE	4,078,750	.94.7288	3,789,154	4,000,000	4,042,204	.0	(10,408)	.0	.0	3.194	2.911	MON	10,647	127,760	05/06/2019	07/25/2027
3137FF-4A-2	FHMS K-741 X3 - CMBS			4	1.A	1,379,310	.9.6688	917,975	.0	1,067,271	.0	(176,467)	.0	.0	2.448	5.268	MON	19,365	206,692	02/24/2021	03/25/2049
3137FF-XP-7	FHMS K-605 X3 - CMBS			4	1.A	905,537	.15.1201	664,526	.0	771,021	.0	(75,102)	.0	.0	2.612	4.999	MON	9,566	116,447	03/03/2021	01/25/2034
3137FL-YM-0	FHMS K-1511 X3 - CMBS			3	1.A	2,515,445	.25.7700	1,829,669	.0	1,960,087	.0	(110,503)	.0	.0	3.423	5.467	MON	20,253	246,409	05/09/2019	04/25/2037
3137FL-YY-4	FHMS K-092 X3 - CMBS			3	1.A	506,462	.11.2078	318,218	.0	291	.0	(50,179)	.0	.0	2.249	7.608	MON	5,321	64,724	05/22/2019	07/25/2029
3137FM-U9-1	FHMS K-735 X3 - CMBS			4	1.A	1,396,970	.6.2333	685,352	.0	756,803	.0	(207,823)	.0	.0	2.153	6.042	MON	19,727	240,097	07/18/2019	05/25/2047
3137FN-AH-3	FHMS K-095 X3 - CMBS			4	1.A	236,294	.10.8209	152,034	.0	169,236	.0	(20,611)	.0	.0	2.101	4.983	MON	2,459	29,929	08/02/2019	08/25/2047
3137FN-X2-1	FHMS K-736 X3 - CMBS			4	1.A	523,196	.6.1174	265,493	.0	300,939	.0	(65,620)	.0	.0	2.014	5.022	MON	7,286	91,368	09/06/2019	09/25/2047

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137FN-X8-8	FHMS K-097 X3 - CMBS	...	4	...	1.A	139,867	10.2081	88,223	0	101,368	0	(12,322)	0	0	2.018	4.864	MON	1,454	17,683	09/11/2019	09/25/2046
3137FP-JK-2	FHMS K-099 X3 - CMBS	...	4	...	1.A	2,932,730	10.0662	1,976,113	0	2,259,663	0	(231,108)	0	0	1.953	4.466	MON	31,946	388,605	01/26/2021	10/25/2047
3137FQ-XM-0	FHMS K-737 X3 - CMBS	...	4	...	1.A	562,993	5.8076	311,667	0	356,611	0	(65,747)	0	0	1.770	5.492	MON	7,918	96,321	01/23/2020	01/25/2048
3137FR-EL-1	FHMS K-104 X3 - CMBS	...	4	...	1.A	435,588	10.2816	284,799	0	330,909	0	(37,106)	0	0	1.897	4.277	MON	4,378	56,759	02/21/2020	02/25/2047
3137FR-UI-9	FHMS K-106 X3 - CMBS	...	4	...	1.A	2,946,094	10.2974	2,059,486	0	2,408,795	0	(286,241)	0	0	1.920	3.816	MON	32,008	389,567	02/11/2021	03/25/2048
3137FT-G2-7	FHMS K-109 X1 - CMBS	...	3	...	1.A	1,216,368	8.5544	841,630	0	975,846	0	(245,603)	0	0	1.583	2.237	MON	12,976	282,665	03/10/2021	04/25/2030
3137FX-Z5-0	FHMS K-127 X1 - CMBS	...	3	...	1.A FE	1,513,740	1.9995	1,092,586	0	1,212,359	0	(181,019)	0	0	0.330	2.205	MON	15,010	201,470	03/17/2021	01/25/2031
3137FX-Z6-8	FHMS K-127 X3 - CMBS	...	3	...	1.A	2,036,253	15.5813	1,509,371	0	1,723,732	0	(187,380)	0	0	2.653	4.446	MON	21,420	260,767	03/17/2021	03/25/2049
3137H1-YY-6	FHMS K-130 X3 - CMBS	...	3	...	1.A	500,000	18.7849	372,594	0	443,171	0	(41,145)	0	0	3.096	4.490	MON	5,118	62,296	08/05/2021	08/25/2048
3138LD-56-4	FN AN1746 - CMBS/RMBS	...	4	...	1.A	3,650,156	97.7100	3,650,156	3,735,704	3,650,156	0	11,509	72,021	0	2.150	5.168	MON	6,916	82,509	02/08/2017	09/01/2023
3140HR-7D-9	FN BL0891 - CMBS/RMBS	...	4	...	1.A	2,483,198	96.9300	2,303,057	2,376,000	2,444,211	0	(9,718)	0	0	4.010	3.488	MON	8,204	96,601	01/02/2019	12/01/2030
3140HT-UI-J-4	FN BL2448 - CMBS/RMBS	...	4	...	1.A	4,291,107	92.7300	3,790,225	4,087,377	4,224,870	0	(17,433)	0	0	3.380	2.810	MON	11,897	140,072	06/06/2019	05/01/2031
3140HT-XV-6	FN BL2491 - CMBS/RMBS	...	4	...	1.A	4,316,829	92.2600	3,802,957	4,122,000	4,254,348	0	(17,455)	0	0	3.350	2.824	MON	11,891	140,005	06/06/2019	05/01/2031
3140HU-A3-0	FN BL2725 - CMBS/RMBS	...	4	...	1.A	3,290,523	90.9400	2,818,036	3,098,786	3,221,963	0	(19,858)	0	0	2.780	2.014	MON	7,418	87,343	08/29/2019	08/01/2029
3140HV-SV-7	FN BL4131 - CMBS/RMBS	...	4	...	1.A	2,677,635	90.2200	2,425,915	2,489,376	2,622,349	0	(16,534)	0	0	3.030	2.203	MON	6,495	76,476	10/02/2019	09/01/2031
3140HX-G4-6	FN BL5618 - CMBS/RMBS	...	4	...	1.A	1,676,722	86.6700	1,388,663	1,602,242	1,663,354	0	(6,719)	0	0	2.750	2.265	MON	3,794	45,297	01/24/2020	01/01/2035
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						68,754,226	XXX	54,592,583	36,761,613	60,472,296	0	(3,302,861)	72,021	0	XXX	XXX	XXX	447,886	5,585,301	XXX	XXX
059134-DX-1	BALTIMORE CNTY MD CTFS PARTN	...	...	...	1.B FE	2,050,163	108.1880	2,050,163	1,895,000	2,050,163	0	(53,562)	54,866	0	5.000	2.689	AO	23,688	94,750	10/11/2016	10/01/2026
10620N-C6-1	BRHEA 2011-1 A2 - ABS	...	4	...	1.A FE	150,698	99.9064	149,251	149,391	151,521	0	2,873	0	0	5.499	1.821	FMAN	844	7,679	03/23/2018	02/25/2030
10623P-DU-1	BRAZO 2010-1 A1 - ABS	...	4	...	1.A FE	128,525	98.4883	130,497	132,500	139,060	0	7,725	0	0	5.624	2.909	MJSD	103	3,984	02/03/2012	06/25/2035
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN	...	1	...	1.D FE	592,214	102.2530	520,435	508,968	544,831	0	(17,022)	0	0	6.220	3.308	JD	1,407	36,827	12/09/2016	12/15/2026
452281-JD-1	ILSSTD 2010-1 A3 - ABS	...	4	...	1.A FE	889,815	99.0584	881,877	890,260	931,420	0	44,970	0	0	5.258	2.827	JAJO	8,843	21,695	01/18/2017	07/25/2045
49225H-KX-5	KERN CNTY CALIF CTFS PARTN	...	...	...	1.E FE	2,021,631	107.5170	1,854,668	1,725,000	1,850,759	0	(30,556)	0	0	5.000	2.972	MN	14,375	86,250	12/21/2016	11/01/2026
678908-4D-3	OKSDEV 2022 A2 - ABS	...	4	...	1.A FE	2,040,000	91.7607	1,871,918	2,040,000	2,040,000	0	0	0	0	4.380	4.379	MN	31,273	0	08/19/2022	11/01/2045
678908-4G-6	OKSDEV 2022 A2 - ABS	...	4	...	1.A FE	785,000	92.0087	722,269	785,000	785,000	0	0	0	0	4.623	4.621	JD	11,492	0	08/31/2022	06/01/2044
696550-YP-1	PALM BEACH CNTY FLA SCH BRD CTFS PARTN	...	...	...	1.D FE	1,583,850	105.5900	1,583,850	1,500,000	1,583,850	0	(37,375)	16,791	0	5.000	2.743	FA	31,250	75,000	01/13/2015	08/01/2025
914331-KS-1	UNIVERSITY ILL CTFS PARTN	...	2	...	1.D FE	412,776	103.1940	412,776	400,000	412,776	0	(7,970)	1,698	0	5.000	3.108	AO	5,000	20,000	12/12/2014	10/01/2025
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						10,654,672	XXX	10,177,703	10,026,118	10,489,380	0	(90,918)	73,356	0	XXX	XXX	XXX	128,275	346,185	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						729,409,874	XXX	639,694,436	666,568,900	711,775,729	0	(7,090,202)	850,585	0	XXX	XXX	XXX	6,429,924	26,554,474	XXX	XXX
00130H-C6-8	AES CORP	...	1,2	...	2.C FE	2,874,510	79.5612	2,347,055	2,950,000	2,882,281	0	7,439	0	0	2.450	2.771	JJ	33,327	72,275	12/14/2021	01/15/2031
00185A-AF-1	AON PLC	...	C	...	2.A FE	793,912	97.6909	781,527	800,000	798,971	0	679	0	0	3.500	3.592	JD	1,322	28,000	08/12/2014	06/14/2024
00205G-AB-3	APA INFRASTRUCTURE LTD	...	C	...	2.B FE	2,122,769	96.5386	2,051,445	2,125,000	2,124,421	0	244	0	0	4.200	4.213	MS	24,296	89,250	03/16/2015	03/23/2025
00206R-HV-7	AT&T INC	...	1,2	...	2.B FE	400,993	93.1153	391,084	420,000	409,934	0	2,618	0	0	2.950	3.679	JJ	5,713	12,390	06/05/2019	07/15/2026
00206R-MIL-3	AT&T INC	...	1,2	...	2.B FE	3,194,656	90.2928	2,889,370	3,200,000	3,196,501	0	1,045	0	0	1.700	1.735	MS	14,507	54,400	03/19/2021	03/25/2026
00217G-AB-9	APTIV PLC	...	C	...	2.B FE	2,863,500	82.2535	2,364,788	2,875,000	2,864,385	0	885	0	0	3.250	3.297	MS	31,146	50,093	02/09/2022	03/01/2032
002824-BE-9	ABBOTT LABORATORIES	...	1,2	...	1.E FE	4,166,078	98.6941	4,159,956	4,215,000	4,173,586	0	7,153	34,673	0	3.400	4.507	MN	12,341	143,310	08/01/2018	11/30/2023
00287Y-BC-2	ABBVIE INC	...	1,2	...	2.A FE	1,162,090	98.9013	1,162,090	1,175,000	1,162,090	0	288	12,651	0	3.750	5.052	MN	5,753	44,063	09/13/2018	11/14/2023
00287Y-BZ-1	ABBVIE INC	...	1,2	...	2.A FE	2,968,793	95.7675	2,968,793	3,100,000	2,968,793	0	552	130,127	0	2.600	4.974	MN	8,956	80,600	11/12/2019	11/21/2024
00287Y-DB-2	ABBVIE INC	...	1,2	...	2.A FE	2,814,967	90.1127	1,955,446	2,170,000	2,777,334	0	(19,647)	0	0	4.750	2.988	MS	30,350	103,075	01/20/2021	03/15/2045
00440E-AV-9	CHUBB INA HOLDINGS INC	...	1,2	...	1.F FE	254,217	95.6112	243,809	255,000	254,721	0	78	0	0	3.350	3.385	MN	1,376	8,543	10/27/2015	05/03/2026
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP	...	1,2	...	1.C FE	1,750,000	93.5169	1,636,546	1,750,000	1,750,000	0	0	0	0	3.829	3.829	FA	25,314	67,008	08/07/2018	08/15/2028
007589-AD-6	ADVOCATE HEALTH AND HOSPITALS CORP	...	1,2	...	1.C FE	460,000	82.7835	380,804	460,000	460,000	0	0	0	0	2.211	2.211	JD	452	10,171	04/28/2020	06/15/2030
00774M-AU-9	AERCAP IRELAND CAPITAL DAC	...	C	...	2.C FE	3,795,364	92.3661	3,509,912	3,800,000	3,797,154	0	1,524	0	0	1.650	1.692	AO	10,798	62,700	10/21/2021	10/29/2024

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00912X-AV-6	AIR LEASE CORP		1,2		2.B FE	933,290	..91.5552	..869,774	..950,000	..942,176	0	1,666	0	0	..3.625	3.837	AO	8,609	34,438	..03/01/2017	..04/01/2027
00914A-AP-7	AIR LEASE CORP		1,2		2.B FE	3,407,875	..92.1997	..3,157,840	..3,425,000	..3,415,335	0	5,857	0	0	..0.800	0.975	FA	10,123	27,400	..09/20/2021	..08/18/2024
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	1,2		2.B FE	2,438,418	..92.2500	..2,237,063	..2,425,000	..2,431,521	0	(1,368)	0	0	..3.550	3.483	JJ	37,065	86,088	..07/19/2017	..07/26/2027
02209S-AS-2	ALTRIA GROUP INC				2.B FE	225,068	..98.4072	..221,416	..225,000	..225,010	0	(9)	0	0	..4.000	3.996	JJ	3,775	9,000	..02/28/2014	..01/31/2024
02209S-BB-8	ALTRIA GROUP INC		1,2		2.B FE	3,762,029	..98.3537	..3,762,029	..3,825,000	..3,762,029	0	(10,551)	74,192	0	..3.800	5.330	FA	55,314	145,350	..06/06/2019	..02/14/2024
02209S-BJ-1	ALTRIA GROUP INC		1,2		2.B FE	606,826	..85.6540	..492,511	..575,000	..600,955	0	(3,276)	0	0	..3.400	2.697	MN	2,987	19,550	..03/04/2021	..05/06/2030
02313S-AZ-9	AMAZON.COM INC		1,2		1.D FE	7,852,707	..96.9470	..7,852,707	..8,100,000	..7,852,707	0	24,116	205,995	0	..2.800	4.753	FA	81,270	226,800	..08/10/2018	..08/22/2024
025816-BR-9	AMERICAN EXPRESS CO	2			1.F FE	1,623,150	..96.9045	..1,623,150	..1,675,000	..1,623,150	0	496	50,905	0	..3.000	4.784	AO	8,515	50,250	..12/15/2017	..10/30/2024
025816-CP-2	AMERICAN EXPRESS CO	2			1.F FE	3,259,542	..93.6381	..3,090,057	..3,300,000	..3,280,812	0	4,099	0	0	..3.300	3.446	MN	17,545	108,900	..04/27/2017	..05/03/2027
02666T-AC-1	AMERICAN HOMES 4 RENT LP		1,2		2.C FE	4,052,645	..77.2963	..3,169,148	..4,100,000	..4,057,672	0	4,412	0	0	..2.375	2.510	JJ	44,901	99,268	..11/10/2021	..07/15/2031
03027X-AD-2	AMERICAN TOWER CORP		1		2.C FE	3,092,145	..99.7466	..3,092,145	..3,100,000	..3,092,145	0	(130,398)	155,301	0	..5.000	5.230	FA	58,556	155,000	..09/20/2021	..02/15/2024
03027X-AU-4	AMERICAN TOWER CORP		1,2		2.C FE	2,670,384	..91.9195	..2,206,068	..2,400,000	..2,611,458	0	(32,720)	0	0	..3.950	2.355	MS	27,913	94,800	..03/04/2021	..03/15/2029
03027X-BK-5	AMERICAN TOWER CORP		1,2		2.C FE	1,304,829	..62.6750	..924,456	..1,475,000	..1,310,927	0	3,355	0	0	..2.950	3.582	JJ	20,064	43,513	..03/09/2021	..01/15/2051
03027X-BM-1	AMERICAN TOWER CORP		1,2		2.C FE	3,428,403	..81.5572	..2,691,388	..3,300,000	..3,412,344	0	(12,623)	0	0	..2.700	2.235	AO	18,810	89,100	..09/20/2021	..04/15/2031
030360-AB-7	AMERICAN UNIVERSITY		1,2		1.E FE	439,143	..90.8722	..413,469	..455,000	..440,967	0	1,824	3,552	0	..3.123	3.840	AO	3,552	7,105	..04/25/2022	..10/01/2027
030360-AD-3	AMERICAN UNIVERSITY	1			1.E FE	3,183,672	..78.5653	..3,449,017	..4,390,000	..3,187,423	0	3,751	0	0	..3.672	5.752	AO	40,300	0	..10/28/2022	..04/01/2049
03073E-AM-7	AMERISOURCEBERGEN CORP		1,2		2.A FE	248,663	..96.3216	..240,804	..250,000	..249,674	0	143	0	0	..3.250	3.313	MS	2,708	8,125	..02/17/2015	..03/01/2025
031162-CP-9	AMGEN INC		1,2		2.A FE	6,615,762	..74.4169	..4,874,307	..6,550,000	..6,611,226	0	(2,781)	74,506	0	..3.150	3.078	FA	74,506	206,325	..04/14/2021	..02/21/2040
03209S-AL-5	AMPHENOL CORP		1,2		2.A FE	3,435,515	..79.1060	..2,709,381	..3,425,000	..3,434,269	0	(980)	0	0	..2.200	2.165	MS	22,186	75,559	..09/20/2021	..09/15/2031
032523-AB-8	ANADOLU EFES BIRACILIK VE MALT SANAYII A	C	1,2		3.A FE	1,159,984	..77.1250	..956,350	..1,240,000	..943,539	(222,585)	7,159	72,105	0	..3.375	4.491	JD	21,158	20,925	..06/22/2021	..06/29/2028
032654-AV-7	ANALOG DEVICES INC		1,2		1.G FE	2,713,473	..81.1714	..2,191,628	..2,700,000	..2,712,153	0	(1,268)	14,175	0	..2.100	2.042	AO	14,175	56,070	..12/14/2021	..10/01/2031
037833-CG-3	APPLE INC		1,2		1.B FE	4,882,115	..97.6423	..4,882,115	..5,000,000	..4,882,115	0	12,293	103,827	0	..3.000	5.219	FA	59,167	150,000	..08/10/2018	..02/09/2024
037833-EE-6	APPLE INC		1,2		1.B FE	3,293,185	..71.7295	..2,510,533	..3,500,000	..3,306,990	0	8,119	0	0	..2.375	2.764	FA	33,019	83,125	..04/14/2021	..02/08/2041
038222-AK-1	APPLIED MATERIALS INC		1,2		1.F FE	2,998,031	..101.6848	..2,872,596	..2,825,000	..2,993,369	0	(4,662)	36,019	0	..5.100	4.463	AO	36,019	72,038	..07/08/2022	..10/01/2035
039483-BL-5	ARCHER-DANIELS-MIDLAND CO		1,2		1.F FE	1,046,955	..92.8154	..974,562	..1,050,000	..1,048,811	0	311	0	0	..2.500	2.533	FA	10,208	26,250	..08/08/2016	..08/11/2026
045054-AL-7	ASHTAD CAPITAL INC		1,2		2.C FE	2,883,816	..90.0000	..2,430,000	..2,700,000	..2,838,900	0	(42,927)	0	0	..4.250	2.499	MN	19,125	114,750	..12/13/2021	..11/01/2029
046353-AL-2	ASTRAZENECA PLC		1		1.G FE	1,399,675	..96.6622	..1,353,271	..1,400,000	..1,401,276	0	(431)	5,906	0	..3.375	3.341	MN	5,906	47,250	..06/06/2019	..11/16/2025
046353-AM-0	ASTRAZENECA PLC	C	1		1.G FE	1,016,044	..90.1582	..703,234	..780,000	..1,002,697	0	(6,965)	0	0	..4.375	2.695	MN	4,266	34,125	..01/20/2021	..11/16/2045
04636N-AB-9	ASTRAZENECA FINANCE LLC		1,2		1.G FE	2,710,176	..83.7863	..2,241,284	..2,675,000	..2,706,530	0	(3,493)	0	0	..2.250	2.092	MN	5,517	60,188	..12/14/2021	..05/28/2031
04685A-2V-2	ATHENE GLOBAL FUNDING				1.E FE	2,879,925	..84.3780	..2,404,773	..2,850,000	..2,875,261	0	(4,463)	19,198	0	..2.500	2.319	MS	19,198	71,250	..08/08/2017	..03/24/2028
04685A-2V-6	ATHENE GLOBAL FUNDING				1.E FE	6,350,000	..77.3632	..4,912,563	..6,350,000	..6,350,000	0	0	0	0	..2.673	2.673	JD	11,316	169,736	..06/02/2021	..06/07/2031
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	2		2.A FE	2,851,451	..90.0613	..2,499,201	..2,775,000	..2,829,885	0	(20,642)	0	0	..2.950	2.151	JJ	36,156	81,863	..12/13/2021	..07/22/2030
05351W-AC-7	AVANGRID INC		1,2		2.B FE	1,223,420	..95.6160	..1,171,296	..1,225,000	..1,224,251	0	311	8,276	0	..3.200	3.226	AO	8,276	39,200	..04/07/2020	..08/15/2025
05523U-AK-6	BAE SYSTEMS HOLDINGS INC		1		2.A FE	194,421	..97.2508	..189,639	..195,000	..194,883	0	63	0	0	..3.800	3.835	AO	1,729	7,410	..09/30/2014	..10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		1,2		2.A FE	237,168	..96.1539	..230,769	..240,000	..239,046	0	299	0	0	..3.850	3.994	JD	411	9,240	..12/03/2015	..12/15/2025
05526D-AA-1	BAT CAPITAL CORP		1,2		2.B FE	2,100,000	..96.2571	..2,021,399	..2,100,000	..2,100,000	0	0	0	0	..3.222	3.221	FA	25,561	67,662	..08/08/2017	..08/15/2024
05531F-BB-8	TRUIST FINANCIAL CORP	2			1.G FE	1,122,489	..96.4311	..1,133,065	..1,175,000	..1,158,494	0	8,642	0	0	..2.850	3.657	AO	6,046	33,487	..07/26/2018	..10/26/2024
05578D-AG-7	BPCE SA	C			1.E FE	1,023,155	..98.3718	..1,008,311	..1,025,000	..1,024,728	0	202	0	0	..4.000	4.021	AO	8,656	41,000	..04/08/2014	..04/15/2024
05578Q-AA-1	BPCE SA	C			2.B FE	1,039,102	..99.2336	..942,719	..950,000	..959,300	0	(11,122)	10,379	0	..5.700	4.447	AO	10,379	54,150	..10/08/2014	..10/22/2023
05578Q-AF-0	BPCE SA	C	2,5		2.B FE	1,849,747	..72.8677	..1,329,836	..1,825,000	..1,847,479	0	(2,172)	0	0	..3.116	2.956	AO	11,373	56,967	..12/13/2021	..10/19/2032
05964H-AB-1	BANCO SANTANDER SA	C			1.G FE	2,882,228	..94.9452	..2,658,466	..2,800,000	..2,839,654	0	(8,374)	0	0	..4.250	3.887	AO	26,444	119,000	..06/08/2017	..04/11/2027
05971U-2A-4	BANCO DE CREDITO DEL PERU	C	1,2		2.B FE	779,321	..94.7530	..739,073	..780,000	..779,737	0	143	9,945	0	..2.700	2.717	JJ	9,945	21,060	..09/06/2019	..01/11/2025
05971V-2A-2	BANCO DE CREDITO DEL PERU	D	1,2		2.B FE	795,150	..94.7065	..719,769	..760,000	..777,903	0	(9,003)	0	0	..2.700	1.467	JJ	9,690	20,520	..01/25/2021	..01/11/2025
06051G-EU-9	BANK OF AMERICA CORP				1.G FE	1,699,504	..99.9708	..1,699,504	..1,700,000	..1,699,504	0	(4,053)	607	0	..3.300	4.286	JJ	26,492	56,100	..12/15/2017	..01/11/2023
06051G-FX-2	BANK OF AMERICA CORP		1		1.G FE	843,257	..95.5983	..788,686	..825,000	..832,840	0	(2,222)	5,775	0	..3.500	3.194	AO	5,775	28,875	..10/19/2017	..04/19/2026

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-GA-1	BANK OF AMERICA CORP .....	.....	.....	1,2	1,2	1,352,545	92.4141	1,247,590	1,350,000	1,351,066	0	(260)	0	0	3.248	3.226	AO	8,526	43,848	10/25/2016	10/21/2027
06368B-Q6-8	BANK OF MONTREAL	C	2 .....	.....	2,2 A FE	1,775,000	97.7500	1,735,063	1,775,000	1,775,000	0	0	0	0	4.338	4.337	AO	18,394	77,000	10/02/2018	10/05/2028
06654D-AB-3	BANNER HEALTH .....	.....	.....	1,2	1,2	2,845,635	84.6467	2,281,229	2,695,000	2,812,964	0	(16,385)	0	0	2.338	1.650	JJ	31,505	63,009	01/05/2021	01/01/2030
06654D-AF-4	BANNER HEALTH .....	.....	.....	1,2	1,2	1,679,180	80.2891	1,605,782	2,000,000	1,693,580	0	14,400	0	0	2.480	4.576	JJ	24,800	24,800	06/16/2022	01/01/2032
06675D-CE-0	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C .....	.....	.....	1,2 D FE	1,245,000	97.6058	1,215,192	1,245,000	1,245,000	0	0	0	0	4.753	4.753	JJ	27,615	0	07/06/2022	07/13/2027
06675F-AT-4	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C .....	.....	.....	1,2 D FE	1,758,470	94.4465	1,666,981	1,765,000	1,762,442	0	1,309	0	0	2.375	2.454	MN	4,658	41,936	11/18/2019	11/21/2024
06738E-AU-9	BARCLAYS PLC	C	1,2 .....	.....	2,2 B FE	2,829,384	92.3758	2,378,677	2,575,000	2,779,259	0	(47,995)	0	0	4.337	2.261	JJ	53,047	111,678	12/13/2021	01/10/2028
07274N-AE-3	BAYER US FINANCE II LLC .....	.....	.....	1,2	2,2 B FE	2,267,179	98.5730	2,267,179	2,300,000	2,267,179	0	0	33,904	0	3.875	5.425	JD	3,961	89,125	08/01/2018	12/15/2023
07274N-AJ-2	BAYER US FINANCE II LLC .....	.....	.....	1,2	2,2 B FE	2,029,800	97.0533	1,941,066	2,000,000	2,012,564	0	(4,150)	0	0	4.250	4.011	JD	3,778	85,000	07/18/2018	12/15/2025
075887-BX-6	BECTON DICKINSON AND CO .....	.....	.....	1,2	2,2 B FE	1,318,801	88.9716	978,688	1,100,000	1,309,020	0	(5,516)	0	0	4.669	3.491	JD	3,567	51,359	03/09/2021	06/06/2047
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO .....	.....	.....	1,2	1,2 G FE	1,789,714	91.8574	1,644,247	1,790,000	1,790,052	0	(6)	0	0	3.700	3.700	JJ	30,539	66,230	03/25/2020	07/15/2030
08860H-AC-8	BHARTI AIRTEL LTD	C	1,2 .....	.....	2,2 C FE	1,128,960	84.7538	957,718	1,130,000	1,129,103	0	105	0	0	3.250	3.261	JD	21,219	18,363	03/03/2021	06/03/2031
09659W-2C-7	BNP PARIBAS SA	C .....	.....	.....	1,2 G FE	3,325,411	91.5990	3,068,567	3,350,000	3,336,929	0	2,414	0	0	3.500	3.588	MN	14,656	117,250	11/09/2017	11/16/2027
09659W-2D-5	BNP PARIBAS SA	C .....	.....	.....	1,2 G FE	1,906,581	96.3260	1,839,827	1,910,000	1,908,928	0	504	0	0	3.375	3.404	JJ	30,799	64,463	01/02/2018	01/09/2025
097023-BX-2	BOEING CO .....	.....	.....	1,2	2,2 C FE	1,516,179	89.7666	1,391,382	1,550,000	1,531,119	0	3,282	0	0	3.250	3.510	MS	16,792	50,375	02/21/2018	03/01/2028
10112R-BG-7	BOSTON PROPERTIES LP .....	.....	.....	1,2	2,2 A FE	2,815,611	81.8468	2,283,526	2,790,000	2,812,288	0	(2,863)	0	0	2.900	2.773	MS	23,824	80,910	12/14/2021	03/15/2030
101137-AT-4	BOSTON SCIENTIFIC CORP .....	.....	.....	1,2	2,2 A FE	2,418,466	90.6787	1,741,031	1,920,000	2,374,223	0	(23,047)	0	0	4.550	2.689	MS	29,120	87,360	01/20/2021	03/01/2039
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING .....	.....	.....	.....	1,2 G FE	2,633,782	82.5286	2,187,008	2,650,000	2,636,205	0	2,347	0	0	2.000	2.101	JD	442	53,000	12/17/2021	06/28/2028
110122-AW-8	BRISTOL-MYERS SQUIBB CO .....	.....	.....	1	1,2 F FE	1,185,087	98.5889	1,133,772	1,150,000	1,153,843	0	(4,509)	0	0	3.250	2.840	MN	6,229	37,375	05/22/2015	11/01/2023
110122-DB-1	BRISTOL-MYERS SQUIBB CO .....	.....	.....	1,2	1,2 F FE	271,868	98.8610	271,868	275,000	271,868	0	(179)	0	0	3.625	4.487	MN	1,274	9,969	05/16/2014	05/15/2024
110122-DR-6	BRISTOL-MYERS SQUIBB CO .....	.....	.....	1,2	1,2 F FE	6,641,213	69.3399	4,940,468	7,125,000	6,673,860	0	19,225	0	0	2.350	2.803	MN	22,325	167,438	04/14/2021	11/13/2040
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP .....	.....	.....	1,2	2,2 C FE	2,840,483	87.8302	2,261,628	2,575,000	2,810,197	0	(29,040)	0	0	4.050	2.657	JJ	52,144	104,288	12/13/2021	07/01/2030
11135F-BG-5	BROADCOM INC .....	.....	.....	1,2	2,2 C FE	1,227,557	70.3421	896,862	1,275,000	1,229,199	0	875	0	0	3.750	3.963	FA	18,063	47,813	03/09/2021	02/15/2051
11135F-BH-3	BROADCOM INC .....	.....	.....	1,2	2,2 C FE	4,058,685	79.0000	3,298,250	4,175,000	4,071,406	0	11,264	0	0	2.450	2.794	FA	38,642	102,288	11/10/2021	02/15/2031
11271L-AD-4	BROOKFIELD FINANCE INC	C .....	.....	.....	1,2 G FE	2,872,114	96.0914	2,378,262	2,475,000	2,817,084	0	(52,586)	0	0	4.850	2.362	MS	30,676	120,038	12/13/2021	03/29/2029
12505B-AD-2	CBRE SERVICES INC .....	.....	.....	1,2	2,2 A FE	1,041,221	98.7433	1,013,106	1,026,000	1,033,026	0	(2,183)	0	0	4.875	4.623	MS	16,673	50,018	12/13/2018	03/01/2026
125896-BP-4	CMS ENERGY CORP .....	.....	.....	1,2	2,2 B FE	2,840,966	95.5768	2,723,939	2,850,000	2,847,076	0	950	0	0	3.600	3.638	MN	13,110	102,600	11/04/2015	11/15/2025
126117-AS-9	CNA FINANCIAL CORP .....	.....	.....	1,2	2,2 B FE	957,724	98.2281	957,724	975,000	957,724	0	(526)	17,936	0	3.950	5.302	MN	4,921	38,513	02/28/2014	05/15/2024
126408-HQ-9	CSX CORP .....	.....	.....	1,2	2,2 A FE	1,225,338	84.7870	1,076,795	1,270,000	1,236,535	0	4,189	0	0	2.400	2.811	FA	11,515	30,480	04/06/2020	02/15/2030
12661P-AB-5	CSL FINANCE PLC	C	2 .....	.....	2,2 G FE	2,507,635	94.4833	2,371,531	2,510,000	2,507,838	0	203	0	0	4.050	4.066	AO	18,072	50,828	04/21/2022	04/27/2029
126650-CF-5	CVS HEALTH CORP .....	.....	.....	1,2	2,2 B FE	658,125	97.5000	658,125	675,000	658,125	0	(1,472)	18,980	0	3.375	5.004	FA	8,796	22,781	12/12/2014	08/12/2024
126650-CL-2	CVS HEALTH CORP .....	.....	.....	1,2	2,2 B FE	2,997,283	97.6378	2,904,725	2,975,000	2,992,509	0	(4,774)	0	0	3.875	3.608	JJ	51,556	57,641	04/21/2022	07/20/2025
126650-CJ-2	CVS HEALTH CORP .....	.....	.....	1,2	2,2 B FE	1,189,668	93.4683	1,121,620	1,200,000	1,196,132	0	1,061	0	0	2.875	2.875	JD	34,500	34,500	05/16/2016	06/01/2026
126650-DJ-6	CVS HEALTH CORP .....	.....	.....	1,2	2,2 B FE	1,213,355	91.3713	1,005,084	1,100,000	1,191,942	0	(11,907)	0	0	3.750	2.443	AO	10,313	41,250	03/04/2021	04/01/2030
12686L-AA-7	TELECOMUNICACIONES DIGITALES SA	C .....	.....	.....	1,2 3 A FE	197,990	89.3750	178,750	200,000	178,750	(19,763)	183	0	0	4.500	4.624	JJ	3,775	9,000	10/28/2019	01/30/2030
133131-AZ-5	CAMDEN PROPERTY TRUST .....	.....	.....	1,2	1,2 G FE	2,618,665	86.1795	2,214,813	2,570,000	2,606,631	0	(4,653)	0	0	2.800	2.579	MN	9,195	71,960	05/06/2020	05/15/2030
133434-AA-8	CAMERON LNG LLC .....	.....	.....	1,2	1,2 G FE	1,110,000	84.6104	939,175	1,110,000	1,110,000	0	0	0	0	2.902	2.902	JJ	14,853	32,212	12/05/2019	07/15/2031
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO	C .....	.....	.....	2,2 B FE	2,061,330	96.0621	1,757,936	1,830,000	1,978,776	0	(26,805)	0	0	4.000	2.321	JD	6,100	73,200	11/01/2019	06/01/2028
14040H-BK-0	CAPITAL ONE FINANCIAL CORP .....	.....	.....	2	2,2 B FE	488,261	94.4269	462,692	490,000	489,302	0	179	0	0	3.750	3.793	JJ	7,809	18,375	07/25/2016	07/28/2026
14040H-BT-1	CAPITAL ONE FINANCIAL CORP .....	.....	.....	2	2,2 A FE	573,327	96.6785	555,901	575,000	574,525	0	248	0	0	3.300	3.347	AO	3,215	18,975	10/26/2017	10/30/2024
14040H-CA-1	CAPITAL ONE FINANCIAL CORP .....	.....	.....	2	2,2 A FE	567,976	98.7775	567,976	575,000	567,976	0	(5,296)	12,445	0	3.900	5.076	JJ	9,468	22,425	06/06/2019	01/29/2024
141781-BM-5	CARGILL INC .....	.....	.....	1,2	1,2 F FE	1,309,665	82.5119	1,076,780	1,305,000	1,308,468	0	(452)	0	0	2.125	2.084	AO	5,238	27,731	04/21/2020	04/23/2030
141781-BQ-6	CARGILL INC .....	.....	.....	1,2	1,2 F FE	2,598,804	77.7807	2,022,298	2,600,000	2,599,017	0	112	0	0	1.700	1.705	FA	18,294	44,200	01/28/2021	02/02/2031
14448C-AS-3	CARRIER GLOBAL CORP .....	.....	.....	1,2	2,2 C FE	1,307,033	72.3030	958,015	1,325,000	1,307,709	0	365	0	0	3.577	3.653	AO	11,322	47,395	03/09/2021	04/05/2050
149123-CH-2	CATERPILLAR INC .....	.....	.....	1,2	1,2 F FE	1,703,764	87.3392	1,419,262	1,625,000	1,683,707	0	(7,699)	0	0	2.600	2.045	AO	9,624	42,250	05/06/2020	04/09/2030

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	3,055,380	98.1829	2,945,487	3,000,000	3,043,546	0	(11,834)	0	0	4.908	4.244	JJ	64,622	73,620	04/22/2022	07/23/2025
161175-BV-5	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,243,134	61.7823	834,061	1,350,000	1,246,535	0	1,896	0	0	3.700	4.164	AO	12,488	49,950	03/09/2021	04/01/2051
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	2,823,175	98.7500	2,468,750	2,500,000	2,759,558	0	(61,129)	0	0	5.125	2.388	JD	356	128,125	12/14/2021	06/30/2027
17108J-AA-1	CHRISTUS HEALTH			1,2	1.E FE	2,988,475	93.8702	2,778,558	2,960,000	2,985,713	0	(2,763)	0	0	4.341	4.156	JJ	64,247	64,247	04/25/2022	07/01/2028
17275R-BH-4	CISCO SYSTEMS INC			1,2	1.E FE	884,015	98.2239	884,015	900,000	884,015	0	3,363	13,528	0	2.200	4.736	MS	5,555	19,800	12/15/2017	09/20/2023
172967-HD-6	CITIGROUP INC				1.G FE	730,552	99.1413	718,774	725,000	725,577	0	(687)	0	0	3.875	3.774	AO	5,151	28,094	07/10/2014	10/25/2023
172967-HT-1	CITIGROUP INC				1.G FE	1,143,434	98.3779	1,131,346	1,150,000	1,148,243	0	1,151	0	0	3.750	3.859	JD	1,797	64,688	07/30/2018	06/16/2024
172967-JP-7	CITIGROUP INC				1.G FE	1,944,916	96.6320	1,884,324	1,950,000	1,948,104	0	755	0	0	3.300	3.343	AO	11,440	64,350	02/09/2018	04/27/2025
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	1,227,058	93.8916	1,150,172	1,225,000	1,225,951	0	(215)	0	0	3.887	3.866	JJ	22,617	47,616	02/16/2017	01/10/2028
172967-LS-8	CITIGROUP INC			1,2,5	1.G FE	1,628,517	91.4071	1,508,217	1,650,000	1,637,412	0	1,928	0	0	3.520	3.668	AO	10,325	58,080	02/01/2018	10/27/2028
17325F-AS-7	CITIBANK NA			1,2	1.E FE	848,844	98.6194	838,265	850,000	849,737	0	239	0	0	3.650	3.680	JJ	13,617	31,025	01/15/2019	01/23/2024
174610-AK-1	CITIZENS FINANCIAL GROUP INC			2	2.B FE	354,627	97.3774	345,690	355,000	354,874	0	40	0	0	4.300	4.313	JD	1,187	15,265	11/30/2015	12/03/2025
18977W-2A-7	CNO GLOBAL FUNDING				1.G FE	2,940,936	88.5362	2,633,952	2,975,000	2,948,076	0	6,856	0	0	1.750	2.001	AO	12,148	52,063	12/15/2021	10/07/2026
191216-CR-9	COCA-COLA CO			1	1.E FE	5,012,569	96.1545	4,206,759	4,375,000	4,808,974	0	(100,036)	0	0	3.375	0.975	MS	39,375	147,656	12/14/2020	03/25/2027
20030N-CR-0	COMCAST CORP			1,2	1.G FE	1,159,930	98.4533	1,142,058	1,160,000	1,159,985	0	11	0	0	3.700	3.701	AO	9,061	42,920	10/02/2018	04/15/2024
20030N-DA-6	COMCAST CORP			1,2	1.G FE	1,692,138	86.7839	1,362,507	1,570,000	1,658,701	0	(12,104)	0	0	2.650	1.769	FA	17,335	41,605	03/06/2020	02/01/2030
20030N-DH-1	COMCAST CORP			1,2	1.G FE	6,616,507	82.7916	4,905,402	5,925,000	6,566,872	0	(29,328)	0	0	3.750	2.927	AO	55,547	222,188	04/14/2021	04/01/2040
200340-AS-6	COMERICA INC			2	2.A FE	374,966	99.2430	372,161	375,000	374,996	0	7	0	0	3.700	3.702	JJ	5,820	13,875	07/26/2018	07/31/2023
20268J-AA-1	COMMONSPIRIT HEALTH			1,2	1.G FE	3,361,951	95.9408	3,333,943	3,475,000	3,361,951	0	(9,899)	128,365	0	2.760	4.711	AO	23,978	95,910	01/10/2020	10/01/2024
20268J-AB-9	COMMONSPIRIT HEALTH			1,2	1.G FE	1,175,004	87.4400	1,049,280	1,200,000	1,181,324	0	2,405	0	0	3.347	3.609	AO	10,041	40,164	04/16/2020	10/01/2029
20268J-AM-5	COMMONSPIRIT HEALTH			1,2	1.G FE	1,360,000	108.4406	1,474,792	1,360,000	1,360,000	0	0	0	0	6.461	6.461	MN	16,109	0	10/18/2022	11/01/2052
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA	C		1,2	2.B FE	1,198,488	84.5000	1,014,000	1,200,000	1,198,641	0	153	0	0	3.350	3.364	JJ	18,090	20,100	01/13/2022	01/21/2032
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	2,681,545	95.2301	2,047,447	2,150,000	2,638,693	0	(23,967)	0	0	5.300	3.387	MN	18,992	113,950	03/04/2021	11/01/2038
208251-AE-8	CONOCOPHILLIPS CO			1	1.F FE	2,866,252	110.6528	2,406,698	2,175,000	2,774,675	0	(87,986)	0	0	6.950	2.225	AO	31,912	151,163	12/14/2021	04/15/2029
209111-FC-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	2,805,504	79.8017	1,915,241	2,400,000	2,778,454	0	(14,118)	0	0	3.950	2.893	MS	31,600	94,800	01/20/2021	03/01/2043
21036P-BG-2	CONSTELLATION BRANDS INC			1,2	2.C FE	1,272,383	75.9071	929,862	1,225,000	1,270,628	0	(1,007)	0	0	3.750	3.534	MN	7,656	45,938	03/09/2021	05/01/2050
212015-AU-5	CONTINENTAL RESOURCES INC			1,2	2.C FE	4,776,068	86.0000	4,493,500	5,225,000	4,838,240	0	62,172	0	0	2.268	4.368	MN	15,142	116,199	04/21/2022	11/15/2026
21684A-AA-4	COOPERATIVE RABOBANK UA	C			2.A FE	673,681	99.1017	644,161	650,000	652,714	0	(2,855)	0	0	4.625	4.155	JD	2,505	30,063	07/08/2014	12/01/2023
21688A-AL-6	COOPERATIVE RABOBANK UA (NEW YORK BRANC				1.E FE	1,134,721	99.9641	1,174,578	1,175,000	1,174,763	0	9,614	0	0	2.750	3.591	JJ	15,348	32,313	07/26/2018	01/10/2023
21871X-AC-3	COREBRIDGE FINANCIAL INC			1,2	2.B FE	4,762,680	93.3341	4,550,037	4,875,000	4,777,039	0	14,359	42,507	0	3.650	4.170	AO	42,507	88,969	04/05/2022	04/05/2027
22160K-AP-0	COSTCO WHOLESALE CORP			1,2	1.D FE	2,870,056	82.1621	2,300,539	2,800,000	2,854,842	0	(7,377)	0	0	1.600	1.308	AO	8,836	44,800	12/02/2020	04/20/2030
22535W-AD-9	CREDIT AGRICOLE SA (LONDON BRANCH)	C			1.G FE	663,803	96.2162	673,513	700,000	688,762	0	6,048	0	0	3.250	4.209	AO	5,498	22,750	07/30/2018	10/04/2024
22535W-AE-7	CREDIT AGRICOLE SA (LONDON BRANCH)	C			1.G FE	996,256	99.5807	995,807	1,000,000	999,747	0	797	6,979	0	3.750	3.833	AO	6,979	37,500	04/24/2018	04/24/2023
225401-AF-5	CREDIT SUISSE GROUP AG	C		1,2,5	2.B FE	2,878,882	80.1640	2,304,715	2,875,000	2,877,693	0	(474)	0	0	3.869	3.849	JJ	52,218	111,234	01/10/2018	01/12/2029
23330J-AB-7	DP WORLD LTD	C			2.C FE	993,300	93.7500	787,500	840,000	984,162	0	(2,913)	0	0	5.625	4.493	MS	12,600	47,250	09/18/2019	09/25/2048
23636T-AD-2	DANONE SA	C		1,2	2.A FE	978,717	97.8717	978,717	1,000,000	978,717	0	1,161	20,292	0	2.589	5.219	MN	4,243	25,890	06/06/2019	11/02/2023
24422E-VD-8	JOHN DEERE CAPITAL CORP				1.F FE	4,959,310	86.6590	3,921,320	4,525,000	4,858,189	0	(44,947)	0	0	2.450	1.347	JJ	52,968	110,863	09/22/2020	01/09/2030
24422E-VL-0	JOHN DEERE CAPITAL CORP				1.F FE	5,034,451	78.1598	3,966,610	5,075,000	5,041,935	0	3,836	0	0	1.450	1.536	JJ	33,932	73,588	01/13/2021	01/15/2031
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	D		1,2	2.B FE	2,158,642	98.1201	2,158,642	2,200,000	2,158,642	0	20	41,343	0	2.485	5.185	MS	15,490	54,670	09/13/2016	09/19/2023
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	3,010,000	85.0429	2,559,791	3,010,000	3,010,000	0	0	0	0	2.552	2.553	JJ	37,127	38,408	01/04/2022	01/07/2028
25278X-AM-1	DIAMONDBACK ENERGY INC			1,2	2.B FE	4,787,741	92.8750	4,550,875	4,900,000	4,803,375	0	15,634	0	0	3.250	3.797	JD	13,271	159,250	04/21/2022	12/01/2026
25278X-AN-9	DIAMONDBACK ENERGY INC			1,2	2.B FE	2,867,427	87.9673	2,375,117	2,700,000	2,846,691	0	(19,872)	7,875	0	3.500	2.607	JD	7,875	94,500	12/14/2021	12/01/2029
254687-DD-5	WALT DISNEY CO			1,2	2.A FE	1,197,132	97.2383	1,166,860	1,200,000	1,199,110	0	298	0	0	3.700	3.728	AO	9,373	44,400	10/14/2015	10/15/2025
254687-FN-1	WALT DISNEY CO			1	1.G FE	1,089,401	97.0437	1,057,776	1,090,000	1,089,721	0	119	0	0	3.350	3.362	MS	9,839	36,515	03/19/2020	03/24/2025
254687-FX-9	WALT DISNEY CO			1	2.A FE	4,616,186	85.5442	3,828,103	4,475,000	4,595,227	0	(13,491)	0	0	2.650	2.282	JJ	55,341	118,588	06/03/2021	01/13/2031

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25601B-2B-0	DNB BANK ASA	C	2		1.G FE	1,965,000	.84.7156	1,664,662	1,965,000	1,965,000	.0	.0	.0	.0	1.605	1.605	MS	7,972	31,538	09/23/2021	03/30/2028
256746-AJ-7	DOLLAR TREE INC		1,2		2.B FE	3,411,045	.81.4848	2,750,112	3,375,000	3,407,518	.0	(3,303)	.0	.0	2.650	2.526	JD	7,453	89,438	12/03/2021	12/01/2031
25746U-DC-0	DOMINION ENERGY INC				2.B FE	1,323,980	.99.9230	1,323,980	1,325,000	1,323,980	.0	609	996	.0	2.450	4.384	JJ	14,969	32,463	08/07/2019	01/15/2023
26441C-AN-5	DUKE ENERGY CORP		1,2		2.B FE	540,164	.98.2116	540,164	550,000	540,164	.0	(5,142)	15,326	.0	3.750	5.198	AO	4,354	20,625	04/09/2015	04/15/2024
26867L-AL-4	EMD FINANCE LLC		1,2		1.G FE	2,360,346	.95.8783	2,277,110	2,375,000	2,371,331	.0	.0	.0	.0	3.250	3.323	MS	21,870	77,188	03/16/2015	03/19/2025
26882P-BE-1	ERAC USA FINANCE LLC		1		2.A FE	2,704,340	109.0064	1,989,367	1,825,000	2,658,693	.0	(43,755)	.0	.0	7.000	3.119	AO	26,969	127,750	12/14/2021	10/15/2037
27409L-AA-1	EAST OHIO GAS CO		1,2		1.F FE	996,310	.90.5832	905,832	1,000,000	990,305	.0	3,838	.0	.0	1.300	1.705	JD	578	13,000	12/15/2021	06/15/2025
278865-AV-2	ECOLAB INC		1,2		1.G FE	897,165	.93.0724	837,652	900,000	898,828	.0	286	.0	.0	2.700	2.736	MN	4,050	24,300	10/13/2016	11/01/2026
29157T-AD-8	EMORY UNIVERSITY		1,2		1.C FE	2,208,695	.83.3013	1,761,823	2,115,000	2,190,182	.0	(9,464)	.0	.0	2.143		MS	15,108	45,324	01/08/2021	09/01/2030
29250N-AH-8	ENBRIDGE INC	C	1,2		2.A FE	1,048,523	.97.1876	1,044,767	1,075,000	1,070,272	.0	3,137	.0	.0	3.500	3.817	JD	2,195	37,625	02/24/2015	06/10/2024
29274F-AF-1	ENEL AMERICAS SA	C	1,2		2.B FE	1,194,240	.95.1108	1,093,774	1,150,000	1,174,144	.0	(6,284)	.0	.0	4.000	3.370	AO	8,433	46,000	09/19/2019	10/25/2026
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC		1,2		2.A FE	2,008,313	.99.6280	1,967,653	1,975,000	1,974,994	.0	(8,284)	.0	.0	3.350	3.352	MS	19,481	66,163	06/06/2019	03/15/2023
30040W-AG-3	EVERSOURCE ENERGY		1,2		2.A FE	642,665	.98.8157	637,361	645,000	644,535	.0	491	.0	.0	3.800	3.881	JD	2,043	24,510	12/10/2018	12/01/2023
30231G-BJ-0	EXXON MOBIL CORP		1,2		1.D FE	2,235,000	.95.7161	2,139,255	2,235,000	2,235,000	.0	.0	.0	.0	3.294	3.294	MS	20,859	73,621	03/17/2020	03/19/2027
31428X-AU-0	FEDEX CORP		1		2.B FE	2,822,681	.78.7949	2,196,837	2,420,000	2,797,355	.0	(13,252)	.0	.0	4.100	3.062	AO	20,946	99,220	01/20/2021	04/15/2043
31428X-CD-6	FEDEX CORP		1,2		2.B FE	3,295,017	.81.0182	2,673,601	3,300,000	3,295,780	.0	450	.0	.0	2.400	2.417	MN	10,120	79,200	06/03/2021	05/15/2031
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I		1,2		2.B FE	347,883	.70.0933	245,327	350,000	348,026	.0	80	.0	.0	3.100	3.141	MS	3,617	10,850	02/23/2021	03/01/2041
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)		2		1.G FE	550,000	.97.9669	538,818	550,000	550,000	.0	.0	.0	.0	3.950	3.950	JJ	9,233	21,725	07/23/2018	07/28/2025
337738-AS-7	FISERV INC		1,2		2.B FE	2,898,882	.96.6294	2,898,882	3,000,000	2,898,882	.0	1,015	99,541	.0	2.750	5.113	JJ	41,250	82,500	06/10/2019	07/01/2024
337738-AT-5	FISERV INC		1,2		2.B FE	1,674,883	.93.5902	1,567,636	1,675,000	1,674,943	.0	15	.0	.0	3.200	3.201	JJ	26,800	53,600	06/10/2019	07/01/2026
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		1,2		1.G FE	2,947,128	.83.8750	2,390,438	2,850,000	2,935,793	.0	(10,890)	.0	.0	2.850	2.388	MN	10,379	81,225	12/15/2021	05/15/2030
341081-FJ-1	FLORIDA POWER & LIGHT CO		1,2		1.E FE	460,850	.99.1188	470,814	475,000	474,271	.0	1,722	.0	.0	2.750	3.126	JD	1,089	13,063	03/26/2014	06/01/2023
35137L-AL-9	FOX CORP		1,2		2.B FE	2,722,001	.88.6764	2,239,079	2,525,000	2,684,976	.0	(20,599)	.0	.0	3.500	2.510	AO	20,375	88,375	03/04/2021	04/08/2030
361448-AY-9	GATX CORP		1,2		2.B FE	763,001	.92.8203	765,767	825,000	794,561	.0	7,429	.0	.0	3.250	4.340	MS	7,895	26,813	06/04/2018	09/15/2026
36264N-AB-0	GSK CONSUMER HEALTHCARE CAPITAL UK PLC	C	1		2.B FE	4,774,583	.95.2192	4,618,131	4,850,000	4,791,828	.0	17,245	.0	.0	3.125	3.690	MS	40,838	75,781	04/21/2022	03/24/2025
36321P-AB-6	GALAXY PIPELINE ASSETS BIDCO LTD	C	1		1.C FE	270,000	.80.3496	216,944	270,000	270,000	.0	.0	.0	.0	2.625	2.625	MS	1,792	7,088	10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD	C	1		1.C FE	270,000	.77.4909	209,225	270,000	270,000	.0	.0	.0	.0	3.250	3.250	MS	2,218	8,775	10/27/2020	09/30/2040
36830B-AD-7	GC TREASURY CENTER CO LTD	C			2.B FE	1,222,731	.88.5007	1,088,559	1,230,000	1,223,200	.0	470	.0	.0	4.400	4.473	MS	13,680	27,060	03/23/2022	03/30/2032
369550-BG-2	GENERAL DYNAMICS CORP		1,2		1.G FE	1,947,088	.97.3544	1,947,088	2,000,000	1,947,088	.0	(1,445)	56,339	.0	3.500	4.690	MN	8,944	70,000	07/18/2018	05/15/2025
370334-CF-9	GENERAL MILLS INC		1,2		2.B FE	4,096,023	.97.7174	4,006,413	4,100,000	4,098,575	.0	583	.0	.0	4.000	4.016	AO	33,711	164,000	04/03/2018	04/17/2025
37045V-AT-7	GENERAL MOTORS CO		1,2		2.C FE	1,259,000	.87.7969	877,969	1,000,000	1,249,777	.0	(5,203)	.0	.0	5.950	4.331	AO	14,875	59,500	03/09/2021	04/01/2049
37045X-DU-7	GENERAL MOTORS FINANCIAL COMPANY INC		1		2.C FE	3,578,904	.96.4140	3,470,904	3,600,000	3,583,649	.0	4,745	.0	.0	3.800	4.012	AO	31,920	68,400	04/21/2022	04/07/2025
372460-AN-9	GENUINE PARTS CO		1,2		2.B FE	5,335,223	.80.7582	4,421,511	5,475,000	5,346,409	.0	11,186	62,734	.0	2.750	3.048	FA	62,734	84,064	02/01/2022	02/01/2032
372546-AW-1	GEORGE WASHINGTON UNIVERSITY		1,2		1.E FE	996,915	.83.7758	1,101,652	1,315,000	997,923	.0	1,008	.0	.0	4.126	5.973	MS	15,976	.0	10/24/2022	09/15/2048
373298-BN-7	GEORGIA-PACIFIC LLC				1.G FE	849,442	106.3132	849,442	799,000	849,442	.0	(47,289)	90,641	.0	7.375	5.019	JD	4,911	58,926	12/08/2020	12/01/2025
373298-CF-3	GEORGIA-PACIFIC LLC		1		1.G FE	1,120,086	.87.5011	873,501	850,000	885,509	.0	(32,914)	.0	.0	8.000	3.855	JJ	31,356	68,000	12/15/2015	01/15/2024
37331N-AK-7	GEORGIA-PACIFIC LLC		1,2		1.G FE	1,086,761	.83.2104	894,512	1,075,000	1,085,371	.0	(1,332)	.0	.0	2.300	2.152	AO	4,190	24,725	12/14/2021	04/30/2030
375558-BL-6	GILEAD SCIENCES INC		1,2		2.A FE	884,713	.98.3014	884,713	900,000	884,713	.0	2,001	13,932	.0	2.500	5.119	MS	7,500	22,500	12/15/2017	09/01/2023
37940X-AB-8	GLOBAL PAYMENTS INC		1,2		2.C FE	2,860,165	.85.5401	2,352,353	2,750,000	2,846,020	.0	(13,616)	.0	.0	3.200	2.602	FA	33,244	88,000	08/15/2021	08/15/2029
38141G-WB-6	GOLDMAN SACHS GROUP INC		1,2		2.A FE	4,459,819	.95.3972	4,459,819	4,675,000	4,459,819	.0	(81,834)	476,558	.0	3.850	5.116	JJ	77,495	179,988	12/14/2021	01/26/2027
40052V-AG-9	GRUPO BIMBO SAB DE CV	C	1,2		2.B FE	1,673,988	.76.9319	1,354,001	1,760,000	1,679,030	.0	1,641	.0	.0	4.000	4.291	MS	22,489	70,400	09/30/2019	09/06/2049
40139L-BA-0	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	2,838,800	.84.3458	2,403,855	2,850,000	2,842,083	.0	1,561	.0	.0	1.250	1.332	MN	4,156	35,625	11/16/2020	11/19/2027
40414L-AM-1	HEALTHPEAK PROPERTIES INC		1,2		2.A FE	917,461	.96.1446	889,338	925,000	923,213	.0	813	.0	.0	3.400	3.497	FA	13,104	31,450	01/13/2015	02/01/2025
40414L-AN-9	HEALTHPEAK PROPERTIES INC		1,2		2.A FE	4,461,027	.97.1957	4,130,817	4,250,000	4,325,535	.0	(61,250)	62,387	.0	4.000	3.102	JD	14,167	170,000	01/09/2020	06/01/2025
404280-BK-4	HSBC HOLDINGS PLC	C	2,5		1.G FE	2,934,090	.92.3191	2,492,616	2,700,000	2,889,997	.0	(42,695)	.0	.0	4.041	2.273	MS	32,732	109,107	12/16/2021	03/13/2028

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40434L-AC-9	HP INC			1,2	2.B FE	2,826,780	.85.5371	2,288,117	2,675,000	2,809,383	.0	(16,713)	.0	.0	3.400	2.631	JD	3,537	90,950	12/15/2021	06/17/2030
406216-BG-5	HALLIBURTON CO			1,2	2.A FE	738,645	.96.9587	702,951	725,000	729,685	.0	(1,667)	.0	.0	3.800	3.541	MN	3,520	57,498	02/16/2017	11/15/2025
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	3,231,232	.85.9209	2,749,469	3,200,000	3,222,085	.0	(3,122)	.0	.0	2.800	2.682	FA	32,853	89,600	12/18/2019	08/19/2029
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	589,942	104.0167	468,075	450,000	575,464	.0	(8,104)	.0	.0	6.200	3.404	AO	5,890	27,900	03/09/2021	10/15/2035
437076-AZ-5	HOME DEPOT INC			1,2	1.F FE	894,657	.99.4063	894,657	900,000	894,657	.0	(2,201)	5,343	.0	2.700	5.071	AO	6,075	24,300	12/15/2017	04/01/2023
437076-OF-7	HOME DEPOT INC			1,2	1.F FE	5,021,713	.77.7409	3,945,351	5,075,000	5,031,457	.0	4.957	.0	.0	1.375	1.487	MS	20,547	69,781	01/13/2021	03/15/2031
438516-CB-0	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	2,071,520	.92.5549	1,851,098	2,000,000	2,036,875	.0	(15,670)	.0	.0	1.350	0.553	JD	2,250	27,000	10/08/2020	06/01/2025
440452-AF-7	HORMEL FOODS CORP			1,2	1.F FE	5,081,258	.81.5350	4,097,134	5,025,000	5,066,831	.0	(5,815)	.0	.0	1.800	1.670	JD	5,025	90,450	06/03/2021	06/11/2030
442851-BG-5	THE HOWARD UNIVERSITY			1,2	2.C FE	1,265,000	.73.0328	923,865	1,265,000	1,265,000	.0	.0	.0	.0	4.756	4.756	AO	15,041	60,163	03/09/2021	10/01/2051
446150-AM-6	HUNTINGTON BANCSHARES INC			2	2.A FE	2,123,330	.97.3066	1,946,132	2,000,000	2,055,629	.0	(23,433)	.0	.0	4.000	2.732	MN	10,222	80,000	01/09/2020	05/15/2025
446150-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	962,850	.71.5518	715,518	1,000,000	965,052	.0	2,109	.0	.0	2.487	2.797	FA	9,395	24,801	12/14/2021	08/15/2036
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	2,681,469	.96.6295	2,681,469	2,775,000	2,681,469	.0	(51,172)	212,283	.0	3.844	5.398	MN	17,779	106,671	12/15/2021	05/01/2025
44891A-AW-7	HYUNDAI CAPITAL AMERICA			1	2.A FE	1,224,339	.99.3862	1,217,481	1,225,000	1,224,937	.0	.141	.0	.0	4.125	4.137	JD	3,228	50,531	06/04/2018	06/08/2023
454889-AP-1	INDIANA MICHIGAN POWER CO			1,2	1.G FE	1,697,711	.99.6173	1,718,398	1,725,000	1,723,684	.0	6,421	.0	.0	3.200	3.585	MS	16,253	55,200	09/19/2018	03/15/2023
456472-AB-5	INDUSTRIAS PENCOLES SAB DE CV	C		1,2	2.B FE	199,724	.91.8372	183,674	200,000	199,807	.0	29	.0	.0	4.150	4.166	MS	2,513	8,300	09/05/2019	09/12/2029
456472-AC-3	INDUSTRIAS PENCOLES SAB DE CV	C		1,2	2.B FE	199,972	.92.4820	184,964	200,000	199,982	.0	.9	.0	.0	5.650	5.650	MS	3,421	11,300	09/05/2019	09/12/2049
458140-AU-4	INTEL CORP			1,2	1.E FE	2,119,603	.93.3791	1,984,306	2,125,000	2,123,016	.0	554	.0	.0	2.600	2.629	MN	6,446	55,250	05/12/2016	05/19/2026
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	4,796,440	.95.9765	4,582,878	4,775,000	4,795,635	.0	(805)	.0	.0	4.600	4.546	MS	64,675	68,336	07/08/2022	03/15/2033
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	2,062,493	.91.9516	1,760,873	1,915,000	2,019,189	.0	(14,873)	.0	.0	3.500	2.569	MN	8,564	67,025	01/02/2020	05/15/2029
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	1,306,702	.68.3559	905,716	1,325,000	1,307,442	.0	364	.0	.0	3.468	3.543	JD	3,829	45,951	03/09/2021	12/01/2050
46115H-BD-8	INTESA SANPAOLO SPA	C		1,2	2.B FE	2,976,420	.87.8238	2,634,714	3,000,000	2,986,985	.0	2,295	.0	.0	3.875	3.971	JJ	54,573	116,250	01/05/2018	01/12/2028
46124H-AB-2	INTUIT INC			1,2	1.G FE	3,036,600	.91.0693	2,732,079	3,000,000	3,019,380	.0	(7,801)	.0	.0	0.950	0.684	JJ	13,142	28,500	10/08/2020	07/15/2025
46128M-AJ-0	INVERSIONES CMPC SA	C		1	2.C FE	297,500	.97.0030	271,608	280,000	290,427	.0	(2,237)	.0	.0	4.375	3.426	AO	2,960	12,250	09/18/2019	04/04/2027
465077-AL-9	ISRAEL ELECTRIC CORP LTD	D		1	2.A FE	400,980	.94.0207	347,877	370,000	390,371	.0	(3,253)	.0	.0	4.250	3.172	FA	5,984	15,725	08/13/2019	08/14/2028
465685-AK-1	ITC HOLDINGS CORP			1,2	2.B FE	1,633,220	.93.4486	1,565,264	1,675,000	1,657,865	.0	4,481	.0	.0	3.250	3.561	JD	151	54,438	12/09/2016	06/30/2026
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	1,429,722	.94.5927	1,324,298	1,400,000	1,410,667	.0	(3,338)	.0	.0	3.300	3.033	AO	11,550	46,200	10/26/2016	04/01/2026
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1.F FE	2,083,759	.93.6854	1,963,193	2,100,000	2,093,355	.0	1,650	.0	.0	2.950	3.040	AO	15,488	61,950	11/02/2016	10/01/2026
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.A FE	640,834	.98.5898	640,834	650,000	640,834	.0	(15,204)	24,684	.0	4.700	5.879	AO	7,638	30,550	01/10/2020	04/01/2024
48255G-AA-3	KKR GROUP FINANCE CO XII LLC			1,2	1.F FE	3,577,331	.93.7697	3,399,152	3,625,000	3,579,349	.0	2,018	.0	.0	4.850	5.020	MN	21,488	87,906	07/08/2022	05/17/2032
49326E-EJ-8	KEYCORP			1,2	2.A FE	990,660	.84.2705	842,705	1,000,000	993,436	.0	877	.0	.0	2.550	2.657	AO	6,375	25,500	04/04/2019	10/01/2029
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	124,904	.90.0216	112,527	125,000	124,928	.0	.9	.0	.0	3.100	3.109	MS	1,023	3,875	03/24/2020	03/26/2030
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	1,156,809	.98.4518	1,156,809	1,175,000	1,156,809	.0	(12,970)	37,241	.0	4.250	5.228	MS	16,646	49,938	06/06/2019	09/01/2024
50050G-AN-8	KOOKMIN BANK	C		1,2	2.A FE	619,709	.79.3401	491,909	620,000	619,761	.0	29	.0	.0	2.500	2.505	MN	2,454	15,500	06/15/2021	11/04/2030
50220P-AE-3	LSEGA FINANCING PLC	C		1,2	1.G FE	6,601,090	.74.6554	4,889,929	6,550,000	6,597,777	.0	(1,982)	.0	.0	3.200	3.146	AO	49,489	209,600	04/14/2021	04/06/2041
50247V-AA-7	LYB INTERNATIONAL FINANCE BV	C		1	2.B FE	811,836	.99.2465	811,836	818,000	811,836	.0	(2,037)	7,291	.0	4.000	5.434	JJ	15,088	32,720	02/28/2014	07/15/2023
512807-AV-0	LAM RESEARCH CORP			1,2	1.G FE	3,288,126	.81.6377	2,734,863	3,350,000	3,288,063	.0	6,366	.0	.0	1.900	2.126	JD	6,366	63,650	06/03/2021	06/15/2030
53706R-AM-8	LITTLE COMPANY OF MARY HOSPITAL OF INDIA			2	1.G FE	2,055,000	.82.4091	1,693,507	2,055,000	2,055,000	.0	.0	.0	.0	3.121	3.121	MN	10,689	64,137	03/17/2021	11/01/2032
53706R-AN-6	LITTLE COMPANY OF MARY HOSPITAL OF INDIA			2	1.G FE	2,735,000	.82.9102	2,267,595	2,735,000	2,735,000	.0	.0	.0	.0	3.221	3.221	MN	14,682	88,094	03/17/2021	11/01/2033
53706R-AP-1	LITTLE COMPANY OF MARY HOSPITAL OF INDIA			2	1.G FE	1,495,000	.83.7083	1,251,440	1,495,000	1,495,000	.0	.0	.0	.0	3.321	3.321	MN	8,275	49,649	03/17/2021	11/01/2034
53706R-AR-7	LITTLE COMPANY OF MARY HOSPITAL OF INDIA			2	1.G FE	1,000,000	.84.5159	845,159	1,000,000	1,000,000	.0	.0	.0	.0	3.521	3.521	MN	5,868	35,210	03/17/2021	11/01/2036
539830-BP-3	LOCKHEED MARTIN CORP			1,2	1.G FE	3,287,261	.82.2140	2,733,616	3,325,000	3,293,356	.0	3,902	.0	.0	1.850	1.988	JD	2,734	61,513	06/03/2021	06/15/2030
548661-DM-6	LOWE'S COMPANIES INC			1,2	2.A FE	4,660,220	.93.2044	4,082,322	5,000,000	4,822,322	.0	34,622	.0	.0	2.500	3.665	AO	26,389	62,500	04/21/2022	04/15/2026
55336V-AG-5	MPLX LP			1,2	2.B FE	1,662,364	.99.2456	1,662,364	1,675,000	1,662,364	.0	(24,825)	55,864	.0	4.875	5.292	JD	6,805	81,656	06/06/2019	12/01/2024
55336V-AJ-9	MPLX LP			1,2	2.B FE	3,960,144	.98.5455	3,547,638	3,600,000	3,752,344	.0	(67,233)	.0	.0	4.875	2.847	JD	14,625	175,500	10/22/2019	06/01/2025
55608J-AR-9	MACQUARIE GROUP LTD	C		2,5	1.G FE	1,972,310	.86.8522	1,758,757	2,025,000	1,981,849	.0	9,171	.0	.0	1.340	1.881	JJ	12,738	27,135	12/15/2021	01/12/2027

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55903V-AE-3	WARNERMEDIA HOLDINGS INC		1		2.C FE	4,775,978	95.1678	4,591,846	4,825,000	4,787,271	0	11,293	0	0	3.638	4.013	MS	51,685	87,767	04/21/2022	03/15/2025
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		1,2		2.A FE	3,016,151	99.5063	2,612,040	2,625,000	2,762,524	0	(44,407)	0	0	5.000	3.106	MS	43,750	131,250	10/25/2016	03/01/2026
56501R-AK-2	MANULIFE FINANCIAL CORP	C	1,2		1.G FE	2,966,932	90.6031	2,627,490	2,900,000	2,954,251	0	(12,182)	0	0	2.484	2.019	MN	8,404	72,036	12/15/2021	05/19/2027
571676-AA-3	MARS INC		1,2		1.F FE	3,572,641	95.1120	3,400,254	3,575,000	3,574,074	0	395	0	0	2.700	2.712	AO	24,131	96,525	03/26/2019	04/01/2025
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		1,2		2.A FE	394,783	98.6526	389,678	395,000	394,954	0	37	0	0	3.875	3.885	MS	4,507	15,306	01/08/2019	03/15/2024
571748-BG-6	MARSH & MCLENNAN COMPANIES INC		1,2		2.A FE	1,229,166	96.9548	1,042,264	1,075,000	1,207,640	0	(20,678)	0	0	4.375	2.155	MS	13,848	47,031	12/15/2021	03/15/2029
57284P-AA-9	MARSHFIELD CLINIC HEALTH SYSTEM INC		1,2		1.G FE	2,065,000	82.7726	1,709,254	2,065,000	2,065,000	0	0	0	0	2.703	2.703	FA	21,086	55,817	06/17/2020	02/15/2030
573874-AJ-3	MARVELL TECHNOLOGY INC		1,2		2.C FE	2,971,659	80.6250	2,338,125	2,900,000	2,964,332	0	(7,045)	0	0	2.950	2.642	AO	18,061	85,550	12/15/2021	04/15/2031
58013M-FP-4	MCDONALD'S CORP		1,2		2.A FE	2,114,694	94.7599	2,013,648	2,125,000	2,118,251	0	1,359	0	0	3.500	3.577	JJ	37,188	74,375	03/25/2020	07/01/2027
581760-AS-4	MCCLAREN HEALTH CARE CORP		1		1.E FE	2,002,392	92.1795	1,963,423	2,130,000	2,004,188	0	1,796	0	0	4.534	5.092	MN	12,340	48,287	09/15/2022	05/15/2038
59156R-BB-3	METLIFE INC		1		1.G FE	1,463,657	99.6553	1,380,226	1,385,000	1,394,705	0	(13,783)	0	0	4.368	3.276	MJSD	2,689	60,497	12/19/2018	09/15/2023
59156R-BQ-0	METLIFE INC		1,2		1.G FE	449,964	96.9223	436,150	450,000	449,988	0	4	0	0	3.600	3.601	MN	2,160	16,200	11/09/2015	11/13/2025
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,536,828	87.6638	1,350,023	1,540,000	1,537,603	0	291	0	0	2.950	2.974	AO	10,348	45,430	04/03/2020	04/09/2030
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	5,336,658	77.8003	4,201,216	5,400,000	5,348,297	0	5,977	0	0	1.550	1.678	JJ	40,455	83,700	01/13/2021	01/07/2031
595112-BN-2	MICRON TECHNOLOGY INC		1,2		2.C FE	2,719,512	96.1250	2,186,844	2,275,000	2,621,873	0	(54,408)	0	0	5.327	2.508	FA	48,812	121,189	03/04/2021	02/06/2029
59523U-AM-9	MID-AMERICA APARTMENTS LP		1,2		1.G FE	1,936,654	96.8327	1,936,654	2,000,000	1,936,654	0	(31,671)	149,871	0	4.000	5.200	MN	10,222	80,000	01/13/2020	11/15/2025
595620-AK-1	MIDAMERICAN ENERGY CO		1,2		1.E FE	1,485,980	99.0653	1,485,980	1,500,000	1,485,980	0	(5,094)	16,385	0	3.700	5.057	MS	16,342	55,500	02/28/2014	09/15/2023
60284M-AB-8	MINERA MEXICO SA DE CV	C	1,2		2.A FE	1,431,445	77.4570	968,213	1,250,000	1,424,150	0	(3,780)	0	0	4.500	3.674	JJ	24,219	56,250	01/25/2021	01/26/2050
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	2		1.G FE	2,479,671	97.7824	2,420,114	2,475,000	2,479,296	0	(375)	0	0	5.017	4.973	JJ	55,532	0	07/12/2022	07/20/2028
610202-BN-2	MONONGAHELA POWER CO		1,2		1.G FE	1,313,838	98.3122	1,228,903	1,250,000	1,260,691	0	(9,950)	0	0	4.100	3.257	AO	10,819	51,250	03/23/2017	04/15/2024
610202-BP-7	MONONGAHELA POWER CO		1,2		1.G FE	990,848	97.6214	780,971	800,000	980,607	0	(5,753)	0	0	5.400	3.802	JD	1,920	43,200	03/04/2021	12/15/2043
617446-7X-1	MORGAN STANLEY				2.A FE	424,232	99.8194	424,232	425,000	424,232	0	(3,870)	12,860	0	5.000	5.066	MN	2,184	21,250	04/25/2016	11/24/2025
61744Y-AN-8	MORGAN STANLEY		1		1.G FE	3,796,865	99.9175	3,796,865	3,800,000	3,796,865	0	1,816	3,025	0	3.125	4.418	JJ	52,118	118,750	01/18/2018	01/23/2023
61747Y-EY-7	MORGAN STANLEY		1,2,5		1.E FE	2,700,000	104.8190	2,830,113	2,700,000	2,700,000	0	0	0	0	6.342	6.344	AO	34,722	0	10/14/2022	10/18/2033
61761J-VL-0	MORGAN STANLEY		1		1.G FE	4,004,267	97.8215	3,986,226	4,075,000	4,005,513	0	(4,858)	78,665	0	3.700	4.689	AO	28,480	150,775	04/23/2015	10/23/2024
620076-BN-8	MOTOROLA SOLUTIONS INC		1,2		2.C FE	660,618	95.3866	548,473	575,000	642,592	0	(10,050)	0	0	4.600	2.522	MN	2,792	26,450	03/05/2021	05/23/2029
629377-CL-4	NRG ENERGY INC		1,2		2.C FE	2,817,823	88.2500	2,272,438	2,575,000	2,785,991	0	(30,503)	5,093	0	4.450	2.993	JD	5,093	114,588	12/14/2021	06/15/2029
629470-BC-1	NXP BV	C	1,2		2.B FE	2,970,099	100.3599	2,483,908	2,475,000	2,898,342	0	(68,934)	0	0	5.550	2.312	JD	11,447	137,363	12/15/2021	12/01/2028
62954H-BA-5	NXP BV	C	1,2		2.B FE	3,281,452	79.0135	2,587,692	3,275,000	3,280,554	0	(592)	0	0	2.500	2.477	MN	11,372	81,875	06/03/2021	05/11/2031
62954W-AK-1	NTT FINANCE CORP	C	1,2		1.F FE	535,000	98.0392	524,510	535,000	535,000	0	0	0	0	4.372	4.036	JJ	10,006	0	07/20/2022	07/27/2027
637417-AH-9	NATIONAL RETAIL PROPERTIES INC		1,2		2.A FE	354,144	96.0688	341,044	355,000	354,724	0	89	0	0	4.000	4.029	MN	1,814	14,200	10/14/2015	11/15/2025
637432-NJ-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN		1,2		1.E FE	847,834	99.7452	847,834	850,000	847,834	0	357	2,122	0	2.700	4.748	FA	8,670	22,950	02/03/2016	02/15/2023
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		1,2		1.E FE	2,998,690	82.8575	2,837,869	3,425,000	3,015,850	0	17,160	19,884	0	2.750	4.326	AO	64,885	64,885	07/08/2022	04/15/2032
641062-AD-6	NESTLE HOLDINGS INC		1,2		1.D FE	1,949,649	98.7412	1,925,453	1,950,000	1,949,945	0	73	0	0	3.350	3.354	MS	17,601	65,325	09/17/2018	09/24/2023
649322-AG-9	NEW YORK AND PRESBYTERIAN HOSPITAL		1,2		1.C FE	2,751,382	79.2370	2,694,058	3,400,000	2,786,909	0	35,527	0	0	1.651	4.482	FA	23,389	28,067	06/16/2022	08/01/2030
64952W-DI-0	NEW YORK LIFE GLOBAL FUNDING				1.A FE	4,995,350	88.9799	4,448,995	5,000,000	4,997,151	0	922	0	0	0.850	0.869	JJ	19,597	42,500	01/11/2021	01/15/2026
651639-AW-6	NEWMONT CORPORATION		1		2.A FE	2,867,168	102.5271	2,255,596	2,200,000	2,824,106	0	(41,336)	0	0	5.875	3.077	AO	32,313	129,250	12/14/2021	04/01/2035
65535H-BA-6	NOMURA HOLDINGS INC	C			2.A FE	5,342,486	78.9062	4,280,661	5,425,000	5,349,110	0	6,624	0	0	2.999	3.178	JJ	71,857	86,319	02/01/2022	01/22/2032
65557C-AY-9	NORDEA BANK ABP	C			1.F FE	1,697,705	99.0280	1,683,476	1,700,000	1,699,810	0	626	0	0	3.750	3.767	FA	21,427	63,750	08/22/2018	08/30/2023
65559C-AE-1	NORDEA BANK ABP	C			1.F FE	2,796,640	86.8118	2,430,730	2,800,000	2,797,461	0	654	0	0	1.500	1.525	MS	10,617	42,000	09/23/2021	09/30/2026
664675-AM-7	NORTHEASTERN UNIVERSITY		1		1.E FE	2,442,459	99.8507	2,281,589	2,285,000	2,429,488	0	(12,972)	0	0	5.285	4.161	MS	40,254	60,381	04/25/2022	03/01/2032
666807-BM-3	NORTHROP GRUMMAN CORP		1,2		2.A FE	4,049,393	96.0703	4,049,847	4,050,000	4,049,915	0	40	0	0	2.930	2.931	JJ	54,718	118,665	10/10/2017	01/15/2025
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.A FE	4,991,200	88.2202	4,411,010	5,000,000	4,994,614	0	1,745	0	0	0.800	0.836	JJ	18,556	40,000	01/07/2021	01/14/2026
67066G-AE-4	NVIDIA CORP		1,2		1.F FE	1,297,348	95.3177	1,239,130	1,300,000	1,298,918	0	271	0	0	3.200	3.224	MS	12,133	41,600	09/13/2016	09/16/2026
67066G-AG-9	NVIDIA CORP		1,2		1.F FE	3,967,236	81.7643	2,963,956	3,625,000	3,942,479	0	(14,626)	0	0	3.500	2.839	AO	31,719	126,875	04/14/2021	04/01/2040

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68233J-CE-2	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	2,362,873	.94.8945	2,362,873	2,490,000	2,362,873	.0	114	125,614	.0	4.150	4.831	JD	8,611	54,825	05/18/2022	06/01/2032
68235P-AE-8	ONE GAS INC			1,2	1.G FE	152,274	.98.4540	147,681	150,000	150,241	.0	(273)	.0	.0	3.610	3.418	FA	2,256	5,415	03/26/2014	02/01/2024
68389X-BF-1	ORACLE CORP			1,2	2.B FE	2,817,330	.76.2378	1,787,776	2,345,000	2,789,939	.0	(14,324)	.0	.0	4.125	2.942	MN	12,360	96,731	01/20/2021	05/15/2045
68902V-AH-0	OTIS WORLDWIDE CORP			1,2	2.B FE	4,062,065	.93.6208	3,978,884	4,250,000	4,104,061	.0	41,996	.0	.0	2.056	3.655	AO	20,874	43,690	04/22/2022	04/05/2025
69352P-AM-5	PPL CAPITAL FUNDING INC			1,2	2.A FE	1,630,600	70.1776	1,087,753	1,550,000	1,627,121	.0	(1,947)	.0	.0	4.000	3.687	MS	18,256	62,000	03/04/2021	09/15/2047
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	12,428,083	.82.4679	10,535,274	12,775,000	12,459,277	.0	35,917	.0	.0	1.450	1.942	JJ	82,842	163,488	04/26/2022	01/20/2028
701094-AM-6	PARKER-HANNIFIN CORP			1,2	2.A FE	1,061,108	.96.4644	1,061,108	1,100,000	1,061,108	.0	(142)	39,093	.0	2.700	5.259	JD	1,403	29,700	06/05/2019	06/14/2024
701094-AN-4	PARKER-HANNIFIN CORP			1,2	2.A FE	2,349,960	.89.3831	2,100,503	2,350,000	2,349,955	.0	(1)	.0	.0	3.250	3.250	JD	3,607	76,375	06/05/2019	06/14/2029
70450Y-AD-5	PAYPAL HOLDINGS INC			1,2	1.G FE	2,990,021	.92.3450	2,631,833	2,850,000	2,959,098	.0	(29,400)	.0	.0	2.650	1.547	AO	18,881	75,525	12/09/2021	10/01/2026
70450Y-AH-6	PAYPAL HOLDINGS INC			1,2	1.G FE	3,295,143	.82.4026	2,678,085	3,250,000	3,287,648	.0	(4,810)	.0	.0	2.300	2.125	JD	6,229	74,750	06/03/2021	06/01/2030
70462G-AB-4	PEACEHEALTH			1,2	1.F FE	484,985	.89.6940	426,047	475,000	480,733	.0	(2,152)	.0	.0	1.375	0.908	MN	835	6,531	01/05/2021	11/15/2025
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST			1	2.B FE	1,931,146	.96.3230	1,806,056	1,875,000	1,894,255	.0	(8,612)	.0	.0	3.976	3.469	FA	28,163	74,550	06/06/2019	02/15/2025
709599-BB-9	PENSKO TRUCK LEASING CO LP			1,2	2.B FE	1,372,195	.98.0098	1,347,635	1,375,000	1,374,454	.0	483	.0	.0	3.900	3.938	FA	22,344	53,625	05/07/2018	02/01/2024
713448-EZ-7	PEPSICO INC			1,2	1.E FE	4,932,575	.82.0423	3,917,520	4,775,000	4,895,996	.0	(16,239)	.0	.0	1.625	1.250	MN	12,932	77,594	09/22/2020	05/01/2030
714046-AH-2	PERKINELMER INC			1,2	2.B FE	1,307,449	.80.8441	1,050,973	1,300,000	1,306,366	.0	(713)	.0	.0	2.550	2.482	MS	9,761	33,150	06/03/2021	03/15/2031
714046-AN-9	PERKINELMER INC			1,2	2.B FE	3,422,842	.78.8241	2,699,725	3,425,000	3,423,110	.0	203	.0	.0	2.250	2.257	MS	22,691	78,133	09/20/2021	09/15/2031
717081-EY-5	PFIZER INC			1,2	1.E FE	2,866,059	.82.5249	2,372,591	2,875,000	2,868,232	.0	849	.0	.0	1.700	1.734	MN	4,480	48,875	05/18/2020	05/28/2030
718172-CP-2	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	1,500,683	.81.3489	1,228,368	1,510,000	1,502,977	.0	875	.0	.0	2.100	2.169	MN	875	5,285	04/29/2020	05/01/2030
718546-AR-5	PHILLIPS 66			1,2	2.A FE	2,944,404	.94.6055	2,554,349	2,700,000	2,904,282	.0	(38,544)	.0	.0	3.900	2.276	MS	31,005	105,300	12/15/2021	03/15/2028
741503-AW-6	BOOKING HOLDINGS INC			1,2	1.G FE	2,144,453	.97.4008	2,094,117	2,150,000	2,148,602	.0	599	.0	.0	3.650	3.681	MS	23,107	78,475	03/10/2015	03/15/2025
743263-AE-5	PROGRESS ENERGY INC			1	2.B FE	2,287,740	.113.3124	1,841,327	1,625,000	2,220,558	.0	(64,378)	.0	.0	7.750	2.714	MS	41,979	125,938	12/14/2021	03/01/2031
74348D-AA-5	PROMIGAS SA ESP	C		1,2	2.C FE	396,936	.81.9273	327,709	400,000	397,801	.0	283	.0	.0	3.750	3.842	AO	3,125	15,000	10/08/2019	10/16/2029
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING				1.E FE	2,506,170	.83.2422	2,143,487	2,575,000	2,515,820	.0	9,650	.0	.0	1.900	2.347	JJ	23,783	24,463	01/11/2022	07/06/2028
74368C-BP-8	PROTECTIVE LIFE GLOBAL FUNDING				1.D FE	1,000,000	.97.1348	971,348	1,000,000	1,000,000	.0	.0	.0	.0	4.714	4.714	JJ	22,915	.0	06/28/2022	07/06/2027
74435K-AA-3	PRUDENTIAL PLC	C			1.F FE	4,814,993	.87.3631	4,193,429	4,800,000	4,811,460	.0	(1,423)	.0	.0	3.125	3.087	AO	32,083	150,000	05/06/2020	04/14/2030
74442A-AC-2	PTPET CANADA INTERNATIONAL FINANCE LTD	C			2.A FE	1,764,608	.102.0000	1,244,400	1,220,000	1,710,415	.0	(17,374)	.0	.0	6.350	3.486	JD	42,824	38,735	10/02/2019	06/12/2042
74460W-AE-7	PUBLIC STORAGE			1,2	1.F FE	3,299,934	.81.1896	2,679,257	3,300,000	3,299,986	.0	.0	.0	.0	2.300	2.300	MN	12,650	75,900	06/03/2021	05/01/2031
74735K-2C-5	QOREDOO INTERNATIONAL FINANCE LTD	C			1.G FE	2,497,750	.96.2218	1,866,703	1,940,000	2,460,547	.0	(19,130)	.0	.0	4.500	2.752	JJ	36,618	87,300	01/08/2021	01/31/2043
74752S-AR-4	QUALCOMM INC			1,2	1.F FE	4,168,842	.99.8525	4,168,842	4,175,000	4,168,842	.0	1,223	6,061	.0	2.600	4.390	JJ	45,531	108,550	05/19/2017	01/30/2023
74762E-AZ-7	QUANTA SERVICES INC			1,2	2.C FE	3,411,677	.76.3784	2,615,960	3,425,000	3,413,362	.0	1,294	.0	.0	2.350	2.392	JJ	37,114	65,284	09/20/2021	01/15/2032
756109-AX-2	REALTY INCOME CORP			1,2	1.G FE	390,784	.86.8750	330,125	380,000	388,394	.0	(945)	.0	.0	3.250	2.931	JJ	5,695	12,350	05/29/2020	01/15/2031
759470-BB-2	RELIANCE INDUSTRIES LTD	C		1	2.B FE	2,513,902	.81.2500	2,047,500	2,520,000	2,514,467	.0	565	.0	.0	2.875	2.903	JJ	34,011	36,225	01/05/2022	01/12/2032
761713-BG-0	REYNOLDS AMERICAN INC			1,2	2.B FE	1,548,396	.97.9825	1,445,242	1,475,000	1,497,281	.0	(9,536)	.0	.0	4.450	3.729	JD	3,464	65,638	02/16/2017	06/12/2025
76209P-AB-9	RGA GLOBAL FUNDING				1.E FE	1,463,520	.84.9903	1,245,108	1,465,000	1,463,706	.0	186	.0	.0	2.700	2.716	JJ	17,910	19,778	01/10/2022	01/18/2029
775109-CB-5	ROGERS COMMUNICATIONS INC	C		1,2	2.A FE	4,771,025	.92.4849	4,601,124	4,975,000	4,797,487	.0	26,462	.0	.0	3.200	4.134	MS	46,876	233,604	04/21/2022	03/15/2027
78009P-EH-0	NATWEST GROUP PLC	C		2,5	1.G FE	2,921,450	.94.2632	2,356,580	2,500,000	2,864,716	.0	(54,990)	.0	.0	5.076	2.473	JJ	54,285	126,900	09/20/2021	01/27/2030
78200J-AA-0	RUSH SYSTEM FOR HEALTH			1,2	1.E FE	347,436	.90.3992	266,678	295,000	335,743	.0	(5,765)	.0	.0	3.922	1.707	MN	1,478	11,570	12/11/2020	11/15/2029
78397P-AB-7	SA GLOBAL SUKUK LTD	C		2	1.F FE	1,544,463	.89.3579	1,376,112	1,540,000	1,543,104	.0	(883)	.0	.0	1.602	1.541	JD	13,295	12,335	06/10/2021	06/17/2026
78409V-AZ-7	S&P GLOBAL INC			1,2	1.G FE	2,550,300	.95.3864	2,384,660	2,500,000	2,545,846	.0	(4,454)	.0	.0	4.250	3.909	MN	17,708	106,250	04/26/2022	05/01/2029
78409V-BC-7	S&P GLOBAL INC			1,2	1.G FE	3,603,059	.85.7669	3,452,118	4,025,000	3,620,169	.0	17,110	.0	.0	2.900	4.236	MS	38,908	52,850	07/08/2022	03/01/2032
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	4,769,300	.100.1250	4,580,719	4,575,000	4,720,032	.0	(49,268)	.0	.0	5.625	3.892	MS	85,781	128,672	04/21/2022	03/01/2025
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	2,858,578	.92.7500	2,341,938	2,525,000	2,818,466	.0	(38,434)	.0	.0	4.500	2.639	MN	14,519	113,625	12/14/2021	05/15/2030
80386W-AA-3	SASOL FINANCING USA LLC			1,2	3.B FE	791,630	.97.6250	722,425	740,000	722,425	(31,743)	(11,752)	.0	.0	5.875	4.155	MS	11,352	43,475	09/09/2019	03/27/2024
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	2,077,380	.97.0860	1,941,720	2,000,000	2,035,527	.0	(12,257)	.0	.0	4.000	3.313	JD	2,222	80,000	06/06/2019	12/21/2025
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL			1,2	1.C FE	173,372	.82.8058	165,612	200,000	176,437	.0	3,065	.0	.0	1.208	3.955	AO	604	1,208	04/21/2022	10/01/2027

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
816851-BA-6	SEMPRA ENERGY			1,2	2.B FE	1,623,008	.92.3608	1,547,043	1,675,000	1,648,101	.0	.5,469	.0	.0	.3,250	.3,644	JD	2,419	54,438	02/01/2018	06/15/2027
822582-BX-9	SHELL INTERNATIONAL FINANCE BV	C		1	1.D FE	1,657,999	.92.8116	1,554,594	1,675,000	1,668,202	.0	1,731	.0	.0	.2,500	.2,616	MS	12,679	41,875	09/07/2016	09/12/2026
824348-BM-7	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,313,168	.69.0637	915,094	1,325,000	1,313,656	.0	.250	.0	.0	.3,300	.3,348	MN	5,587	43,725	03/09/2021	05/15/2050
824348-BN-5	SHERWIN-WILLIAMS CO			1,2	2.B FE	3,485,580	.79.5364	2,783,774	3,500,000	3,486,978	.0	1,236	.0	.0	.2,200	.2,245	MS	22,672	65,236	11/08/2021	03/15/2032
830867-AB-3	SKYWILES IP LTD			1	2.B FE	2,866,500	.94.0156	2,444,406	2,600,000	2,829,442	.0	(35,558)	.0	.0	.4,750	.3,083	JAJO	24,357	123,500	12/14/2021	10/20/2028
83368R-BH-4	SOCIETE GENERALE SA	C		2	2.B FE	2,930,000	.87.5859	2,566,267	2,930,000	2,930,000	.0	.0	.0	.0	.2,797	.2,797	JJ	36,878	40,976	01/11/2022	01/19/2028
842587-CV-7	SOUTHERN CO			1,2	2.B FE	995,070	.94.2045	965,596	1,025,000	1,012,406	.0	3,317	.0	.0	.3,250	.3,627	JJ	16,656	33,313	04/27/2017	07/01/2026
84265V-AE-5	SOUTHERN COPPER CORP			1	2.A FE	1,492,125	.112.1030	1,289,185	1,150,000	1,456,287	.0	(11,477)	.0	.0	.6,750	.4,514	AO	16,172	77,625	09/18/2019	04/16/2040
84756N-AF-6	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	1,244,775	.96.0675	1,244,775	1,250,000	1,248,689	.0	.563	.0	.0	.3,500	.3,550	MS	12,882	43,750	03/09/2015	03/15/2025
85434V-AB-4	STANFORD HEALTH CARE			1,2	1.D FE	808,411	.89.6159	681,081	760,000	798,530	.0	(4,876)	.0	.0	.3,310	.2,532	FA	9,503	25,156	12/11/2020	08/15/2030
854502-AQ-4	STANLEY BLACK & DECKER INC			1,2	1.G FE	3,592,235	.84.5335	3,444,740	4,075,000	3,611,043	.0	18,809	.0	.0	.3,000	.4,503	MN	15,621	61,125	07/08/2022	05/15/2032
857477-AL-7	STATE STREET CORP			1,2	1.G FE	797,313	.99.3069	819,282	825,000	823,700	.0	3,437	.0	.0	.3,100	.3,533	MN	3,268	25,575	07/08/2014	05/15/2023
857477-BC-6	STATE STREET CORP	2,5		1	1.E FE	645,000	.98.9011	637,912	645,000	645,000	.0	.0	.0	.0	.3,776	.3,777	JD	1,894	24,355	11/28/2018	12/03/2024
857477-BM-4	STATE STREET CORP	2,5		1	1.F FE	420,000	.95.1027	399,431	420,000	420,000	.0	.0	.0	.0	.2,901	.2,902	MS	3,080	12,184	03/26/2020	03/30/2026
857477-BV-4	STATE STREET CORP	2,5		1	1.F FE	2,362,175	.92.3280	2,174,324	2,355,000	2,361,935	.0	(240)	.0	.0	.4,164	.4,127	FA	40,042	.0	08/01/2022	08/04/2033
858119-BP-4	STEEL DYNAMICS INC			1,2	2.C FE	1,344,046	.65.2165	929,335	1,425,000	1,346,977	.0	1,624	.0	.0	.3,250	.3,562	AO	9,777	46,313	03/09/2021	10/15/2050
85855C-AA-8	STELLANTIS FINANCE US INC			1,2	2.B FE	4,785,361	.86.0065	4,601,348	5,350,000	4,860,093	.0	74,732	.0	.0	.1,711	.4,178	JJ	38,650	45,769	04/21/2022	01/29/2027
87162W-AH-3	TD SYNEX CORP			1,2	2.C FE	2,852,109	.81.3798	2,380,359	2,925,000	2,862,688	.0	10,164	.0	.0	.2,375	.2,788	FA	27,402	69,469	12/15/2021	08/09/2028
871829-BQ-9	SYSCO CORP			1,2	2.B FE	3,428,288	.80.7595	2,745,823	3,400,000	3,425,549	.0	(2,611)	.0	.0	.2,450	.2,354	JD	3,934	83,300	12/03/2021	12/14/2031
87264A-AX-3	T-MOBILE USA INC			1,2	2.C FE	2,679,552	.86.0085	2,085,706	2,425,000	2,661,593	.0	(10,116)	.0	.0	.4,375	.3,596	AO	22,398	106,094	03/04/2021	04/15/2040
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	3,584,665	.94.4985	3,449,195	3,650,000	3,592,959	.0	8,294	.0	.0	.3,750	.4,152	AO	28,896	68,438	04/21/2022	04/15/2027
87264A-BN-4	T-MOBILE USA INC			1,2	2.C FE	1,358,340	.67.4357	1,011,536	1,500,000	1,363,163	.0	2,671	.0	.0	.3,300	.3,833	FA	18,700	49,500	03/09/2021	02/15/2051
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC			1	2.B FE	4,772,928	.96.3517	4,624,882	4,800,000	4,778,969	.0	6,041	.0	.0	.3,550	.3,752	AO	36,447	85,200	04/21/2022	04/14/2025
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD	C		1,2	2.B FE	813,674	.99.2472	807,872	814,000	813,940	.0	.64	.0	.0	.4,400	.4,408	MN	3,482	66,471	11/19/2018	11/26/2023
87612E-BK-1	TARGET CORP			1,2	1.F FE	2,284,784	.86.2309	1,853,964	2,150,000	2,251,957	.0	(12,584)	.0	.0	.2,650	.1,963	MS	16,776	56,975	05/06/2020	09/15/2030
87938W-AW-3	TELEFONICA EMISIONES SAU	C		1	2.C FE	1,361,448	.77.5966	931,159	1,200,000	1,355,241	.0	(3,489)	.0	.0	.4,895	.4,069	MS	18,764	58,740	03/09/2021	03/06/2048
889184-AD-9	TOLEDO HOSPITAL			1,2	1.E FE	1,642,728	.93.8125	1,261,778	1,345,000	1,575,947	.0	(35,999)	.0	.0	.5,750	.2,579	MN	9,882	77,338	02/11/2021	11/15/2038
891027-AS-3	GLOBE LIFE INC			1,2	2.A FE	817,023	.97.1071	796,278	820,000	818,127	.0	.281	.0	.0	.4,550	.4,596	MS	10,986	37,310	09/25/2018	09/15/2028
89114Q-C4-8	TORONTO-DOMINION BANK	C			1.C FE	1,298,232	.99.2523	1,290,280	1,300,000	1,299,791	.0	.372	.0	.0	.3,500	.3,530	JJ	20,475	45,500	07/12/2018	07/19/2023
89153V-AT-6	TOTALENERGIES CAPITAL INTERNATIONAL SA	C		1,2	1.E FE	5,500,000	.88.4228	4,863,254	5,500,000	5,500,000	.0	.0	.0	.0	.2,829	.2,829	JJ	73,908	155,595	07/08/2019	01/10/2030
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	1,270,780	.106.6802	1,066,802	1,000,000	1,126,793	.0	(42,113)	.0	.0	.7,850	.3,141	FA	32,708	78,500	06/06/2019	02/01/2026
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	C		1	2.A FE	403,750	.94.0035	357,213	380,000	392,480	.0	(3,554)	.0	.0	.4,250	.3,192	AO	2,737	16,150	09/17/2019	04/30/2028
90265E-AM-2	UDR INC			1,2	2.A FE	1,303,899	.92.8462	1,276,635	1,375,000	1,336,403	.0	7,642	.0	.0	.3,500	.4,191	JJ	24,063	48,125	07/01/2021	07/01/2027
90265E-AQ-3	UDR INC			1,2	2.A FE	1,022,858	.86.5635	856,979	990,000	1,013,299	.0	(3,070)	.0	.0	.3,200	.2,817	JJ	14,608	31,680	10/02/2019	01/15/2030
90327Q-D4-8	USAA CAPITAL CORP			1	1.B FE	667,797	.98.9329	667,797	675,000	667,797	.0	.279	7,110	.0	.1,500	.4,740	MN	1,688	10,125	04/14/2020	05/01/2023
90351D-AB-3	UBS GROUP AG	C			1.G FE	1,268,544	.97.3878	1,173,523	1,205,000	1,251,703	.0	(16,575)	.0	.0	.4,125	.2,630	MS	13,393	49,706	12/14/2021	09/24/2025
907818-FQ-6	UNION PACIFIC CORP			1,2	1.G FE	2,398,019	.79.8789	2,276,549	2,850,000	2,409,601	.0	11,583	.0	.0	.2,891	.4,446	AO	19,454	41,197	07/08/2022	04/06/2036
91159H-HV-5	US BANCORP	2		1	1.F FE	1,874,494	.98.3516	1,844,093	1,875,000	1,874,882	.0	.104	.0	.0	.3,375	.3,381	FA	25,664	63,281	01/28/2019	02/05/2024
91324P-DY-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	3,957,160	.73.3104	2,932,416	4,000,000	3,960,185	.0	1,755	.0	.0	.2,750	.2,823	MN	14,056	110,000	04/14/2021	05/15/2040
91324P-ER-9	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,625,330	.104.1157	2,743,449	2,635,000	2,625,326	.0	(4)	.0	.0	.5,350	.5,398	FA	24,670	.0	10/25/2022	02/15/2033
91412N-AF-7	UNIVERSITY OF CHICAGO			1	1.C FE	161,434	.101.8700	127,338	125,000	153,265	.0	(4,148)	.0	.0	.5,420	.1,681	AO	1,694	6,775	01/05/2021	10/01/2030
918204-BB-3	VF CORP			1,2	2.A FE	474,221	.90.9781	432,146	475,000	474,503	.0	.107	.0	.0	.2,800	.2,826	AO	2,512	13,300	04/21/2020	04/23/2027
91913Y-AV-2	VALERO ENERGY CORP			1,2	2.B FE	641,844	.96.6373	555,664	575,000	625,582	.0	(9,056)	.0	.0	.4,350	.2,523	JD	2,084	25,013	03/04/2021	06/01/2028
921814-AA-7	VANDERBILT UNIVERSITY MEDICAL CENTER			1,2	1.F FE	800,863	.82.8309	579,816	700,000	794,941	.0	(5,394)	.0	.0	.4,172	.2,980	JJ	14,802	29,204	11/22/2021	07/01/2037
92277G-AE-7	VENTAS REALTY LP			1,2	2.A FE	398,652	.95.6971	382,788	400,000	399,682	.0	.145	.0	.0	.3,500	.3,540	FA	5,833	14,000	01/07/2015	02/01/2025

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	571,205	96.6822	555,923	575,000	574,206	0	413	0	0	3.500	3.579	MN	3,354	20,125	10/22/2014	11/01/2024
92343V-GB-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,551,954	72.0354	1,854,912	2,575,000	2,552,742	0	449	0	0	3.550	3.599	MS	25,138	91,413	03/11/2021	03/22/2051
92553P-AW-2	PARAMOUNT GLOBAL			1,2	2.B FE	2,825,377	77.5997	1,672,274	2,155,000	2,785,438	0	(20,904)	0	0	5.250	3.293	AO	28,284	113,138	01/20/2021	04/01/2044
92857W-BD-1	VODAFONE GROUP PLC	C		1	2.B FE	2,770,946	80.6340	1,846,519	2,290,000	2,740,385	0	(15,982)	0	0	4.375	3.059	FA	36,735	100,188	01/20/2021	02/19/2043
92857W-BH-2	VODAFONE GROUP PLC	C		1	2.B FE	1,974,370	98.7185	1,974,370	2,000,000	1,974,370	0	1,907	23,567	0	3.750	5.026	JJ	34,375	75,000	07/18/2018	01/16/2024
949746-SH-5	WELLS FARGO & CO				2.A FE	2,987,072	92.5489	2,776,467	3,000,000	2,994,604	0	1,317	0	0	3.000	3.050	AO	17,000	90,000	10/31/2016	10/23/2026
970648-AF-8	WILLIS NORTH AMERICA INC			1,2	2.B FE	365,015	97.3374	365,015	375,000	365,015	0	(2,040)	12,532	0	3.600	5.640	MN	1,725	13,500	06/06/2019	05/15/2024
97654M-AA-4	WIPO IT SERVICES LLC			1,2	1.G FE	1,564,285	87.8537	1,379,303	1,570,000	1,565,990	0	1,126	0	0	1.500	1.576	JD	12,298	11,775	06/16/2021	06/23/2026
98138H-AG-6	WORKDAY INC			1,2	2.B FE	4,779,158	93.6523	4,565,550	4,875,000	4,791,513	0	12,356	42,656	0	3.500	3.942	AO	42,656	85,313	04/21/2022	04/01/2027
98389B-AR-1	XCEL ENERGY INC			1,2	2.A FE	1,605,131	95.8287	1,605,131	1,675,000	1,605,131	0	(16,157)	101,839	0	3.300	5.157	JD	4,606	55,275	01/13/2020	06/01/2025
MOR52W-AB-9	ABU DHABI CRUDE OIL PIPELINE LLC	D		1	1.C FE	1,741,645	92.3750	1,376,388	1,490,000	1,711,788	0	(9,329)	0	0	4.600	3.443	JD	34,460	34,270	10/01/2019	11/02/2047
MSR07D-AG-5	ICL GROUP LTD	D		1,2	2.C FE	138,545	98.0000	107,800	110,000	136,408	0	(1,252)	0	0	6.375	4.193	MN	4,110	7,013	03/31/2021	05/31/2038
NE7445-AA-1	MINEJESA CAPITAL BV	D		1	2.C FE	2,760,600	87.7500	2,263,950	2,580,000	2,708,818	0	(26,787)	0	0	4.625	3.387	FA	46,736	119,325	01/12/2021	08/10/2030
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	D		1	2.B FE	413,287	89.0000	301,496	338,760	404,169	0	(2,713)	0	0	6.875	4.779	AO	3,946	23,290	08/13/2019	04/30/2043
P3083S-AD-7	CONSORCIO TRANSMANTARO SA	D		1,2	2.C FE	2,623,640	90.8750	2,108,300	2,320,000	2,578,521	0	(19,075)	0	0	4.700	3.469	AO	22,717	109,040	01/08/2021	04/16/2034
P4948K-AD-7	GRUMA SAB DE CV	D		1,2	2.B FE	217,500	99.6250	199,250	200,000	206,351	0	(3,667)	0	0	4.875	2.909	JD	5,688	4,875	11/08/2019	12/01/2024
P58072-AL-6	INVERSIONES CIMC SA	D		1	2.C FE	1,133,654	96.8040	1,035,803	1,070,000	1,107,553	0	(8,045)	0	0	4.375	3.480	AO	11,313	46,813	08/13/2019	04/04/2027
P58072-AS-1	INVERSIONES CIMC SA	D		1,2	2.C FE	1,215,132	90.5000	986,450	1,090,000	1,189,610	0	(13,356)	19,584	0	3.850	2.383	JJ	19,584	41,965	01/22/2021	01/13/2030
P6623M-AD-4	MEXICO CITY AIRPORT TRUST	D		1,2	2.B FE	1,879,003	76.4340	1,436,959	1,880,000	1,879,263	0	125	0	0	5.500	5.503	JJ	43,371	103,400	09/30/2019	07/31/2047
P82290-AR-1	FALABELLA SA	D		1	2.B FE	995,220	90.6910	879,703	970,000	985,356	0	(3,043)	0	0	3.750	3.374	AO	6,164	36,375	08/13/2019	10/30/2027
P8718A-AL-0	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	D		1,2	2.A FE	1,490,706	94.9868	1,320,317	1,390,000	1,458,431	0	(9,942)	8,861	0	4.250	3.351	MN	8,861	59,075	08/13/2019	05/07/2029
V6143X-AA-6	MTN (MAURITIUS) INVESTMENTS LTD	D		1	3.C FE	301,328	97.1250	287,490	296,000	287,490	(10,580)	(1,045)	0	0	4.755	4.358	MN	1,955	16,748	09/18/2019	11/11/2024
Y00130-RP-4	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT	D		1	2.C FE	1,030,956	84.1250	832,838	990,000	1,018,770	0	(3,776)	0	0	4.375	3.865	JJ	21,416	43,313	08/19/2019	07/03/2029
Y048D8-AA-8	AXIATA SPVS LABUAN LTD	D		2	2.B FE	2,717,570	65.6300	1,831,077	2,790,000	2,720,625	0	1,576	31,345	0	3.064	3.200	FA	31,345	85,486	01/29/2021	08/19/2050
Y0R15U-CU-2	ADANI TRANSMISSION STEP-ONE LTD	D		1	2.C FE	1,498,340	88.9060	1,298,028	1,460,000	1,481,206	0	(5,395)	0	0	4.000	3.565	FA	24,009	62,050	10/02/2019	08/03/2026
Y0R19C-AA-4	ADANI GREEN ENERGY (UP) LTD	D		1,2	3.C FE	217,900	97.1250	194,250	200,000	194,250	(12,045)	(4,169)	0	0	6.250	3.978	JD	6,979	6,250	02/07/2020	12/10/2024
Y4821X-MA-4	KOOKMIN BANK	D		1	2.A FE	1,253,099	93.1760	1,062,206	1,140,000	1,217,379	0	(11,281)	0	0	4.500	3.260	FA	21,375	51,300	09/18/2019	02/01/2029
Y51478-AA-6	LLPL CAPITAL PTE LTD	D		1	2.C FE	2,381,533	87.0000	1,759,213	2,022,084	2,339,948	0	(15,603)	0	0	6.875	4.290	FA	56,766	139,018	01/08/2021	02/04/2039
Y7133M-AB-5	PELABUHAN INDONESIA PERSERO PT	D			2.C FE	1,144,275	91.7500	871,625	950,000	1,134,775	0	(5,007)	0	0	5.375	4.044	MN	7,943	51,063	01/20/2021	05/05/2045
Y72596-BU-5	RELiance INDUSTRIES LTD	D		1	2.A FE	823,430	96.8060	745,406	770,000	791,323	0	(9,856)	13,499	0	4.125	2.741	JJ	13,499	31,763	08/19/2019	01/28/2025
Y8850A-AB-0	TNB GLOBAL VENTURES CAPITAL BHD	D			2.A FE	2,814,698	96.8430	2,266,126	2,340,000	2,703,747	0	(58,214)	0	0	4.851	2.012	MN	18,919	113,513	01/27/2021	11/01/2028
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					866,616,604	XXX	760,487,094	852,308,844	862,602,571	(296,716)	(2,146,090)	2,867,697	0	XXX	XXX	XXX	7,551,855	24,755,853	XXX	XXX
03465H-AC-8	AOIT 215 A3 - CMO/RMBS			4	1.A	601,061	82.3342	494,887	601,071	600,944	0	(115)	0	0	1.311	1.295	MON	131	7,880	08/30/2021	07/26/2066
03465J-AC-4	AOIT 216 A3 - CMO/RMBS			4	1.A	610,662	76.5298	467,450	610,808	610,653	0	(9)	0	0	1.714	1.891	MON	964	10,469	10/13/2021	09/25/2066
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS			4	1.A FE	326,657	96.3232	314,653	326,663	326,663	0	(49)	0	0	5.108	5.046	MON	1,391	5,505	08/29/2022	07/25/2062
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS			4	1.C FE	172,255	94.0118	162,583	172,939	172,250	0	(5)	0	0	5.500	5.251	MON	793	3,171	08/29/2022	07/25/2062
12657G-AF-2	CSMC 21RPL6 M3 - CMO/RMBS			4	2.B FE	1,608,629	69.9522	1,049,284	1,500,000	1,601,113	0	(6,927)	0	0	3.502	2.943	MON	4,378	51,767	07/28/2021	10/25/2060
12661G-AD-1	CSMC 2021-RPL3 M1 - CMO/RMBS			4	1.C FE	856,000	74.0480	592,384	800,000	851,402	0	(4,415)	0	0	3.375	2.719	MON	2,550	27,000	10/06/2021	01/26/2060
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS			4	1.F FE	821,567	71.5139	587,545	821,581	821,465	0	(97)	0	0	1.335	1.325	MON	914	10,968	07/22/2021	08/25/2066
19689F-AC-9	COLT 213 A3 - CMO/RMBS			4	1.F FE	1,272,847	63.3593	806,471	1,272,854	1,272,726	0	(115)	0	0	1.419	1.410	MON	301	18,062	09/02/2021	09/27/2066
35564K-QC-6	STACR 2022-DNA1 M2 - CMO/RMBS			4,5	3.B FE	950,000	90.4132	904,132	1,000,000	904,132	(62,171)	16,303	0	0	6.428	7.123	MON	1,227	29,372	04/22/2022	01/27/2042
35564K-TJ-8	STACR 2022-HQA1 M2 - CMO/RMBS			4,5	4.A FE	2,052,500	97.0111	1,940,222	2,000,000	1,940,222	(135,524)	23,246	0	0	9.178	8.624	MON	3,524	96,326	04/22/2022	03/25/2042
36262W-BL-9	GSMB 21PJ8 B2 - CMO/RMBS			4	1.A	1,576,659	75.5817	1,170,025	1,548,027	1,576,438	0	11	0	0	2.770	2.520	MON	3,573	42,939	08/17/2021	01/25/2052
44970E-AA-1	JMSVA 2021-1 CTF - CMBS/CMO			4	1.A FE	424,560	92.9927	380,540	409,215	424,032	0	(384)	0	0	3.400	3.161	MON	425	20,500	06/28/2021	08/17/2043

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS		4		1.A	2,017,568	80.7515	1,549,448	1,918,784	1,993,658	0	(9,507)	0	0	4.038	3.339	MON	6,456	78,070	09/24/2020	11/25/2050
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS		4		1.A	2,464,402	68.7405	1,661,526	2,417,099	2,482,128	0	18,147	0	0	2.821	2.545	MON	5,682	67,899	07/23/2021	12/25/2051
59981B-AH-7	MCMLT 19GS1 M2 - CMO/RMBS		4		1.A	238,781	80.8932	182,010	225,000	234,807	0	(2,980)	0	0	3.250	1.887	MON	609	7,312	08/05/2021	07/25/2059
62917J-AC-4	NLT 21INV2 A3 - CMO/RMBS		4		1.F FE	678,749	77.5133	526,121	678,750	678,728	0	(15)	0	0	1.500	1.496	MON	848	10,317	07/30/2021	08/25/2056
69360G-AB-9	PPPM 2021-RPL1 A2 - CMO/RMBS		4		1.F FE	340,000	78.4226	266,637	340,000	341,922	0	1,922	0	0	2.186	2.595	MON	124	7,432	07/28/2021	07/25/2051
78432Y-AA-7	SGR 212 A1 - CMO/RMBS		4		1.A FE	959,550	78.7259	924,054	1,173,761	962,255	0	2,705	0	0	1.737	5.455	MON	1,699	5,097	09/23/2022	12/27/2061
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		4		1.A FE	862,162	89.5009	842,875	941,750	862,414	0	252	0	0	3.166	4.120	MON	2,485	7,454	09/16/2022	03/27/2062
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		4		1.F FE	979,407	77.3353	757,437	979,420	979,281	0	(125)	0	0	3.677	3.651	MON	3,001	30,018	03/02/2022	03/27/2062
85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS		4		1.F FE	1,413,978	78.8033	1,139,541	1,446,057	1,424,139	0	10,161	0	0	4.161	4.404	MON	5,014	40,114	04/28/2022	03/25/2067
89173F-AC-4	TPMT 2017-1 M1 - RMBS		4		1.A	234,102	94.8435	208,656	220,000	229,129	0	(3,914)	0	0	3.750	1.939	MON	688	8,250	08/30/2021	10/25/2056
89173U-AD-9	TPMT 2017-4 M2 - RMBS		4		1.A	337,425	79.5231	262,426	330,000	336,257	0	(1,168)	0	0	3.250	2.811	MON	894	9,831	01/21/2022	06/25/2057
89176V-AC-6	TPMT 2018-5 M1 - RMBS		4		1.A	288,797	76.1595	209,439	275,000	286,178	0	(2,102)	0	0	3.250	2.432	MON	745	8,937	09/17/2021	05/25/2058
89176V-AL-6	TPMT 2018-5 A1B - RMBS		4		1.A	5,260,938	90.5867	4,529,333	5,000,000	5,125,485	0	(53,494)	0	0	3.250	2.231	MON	13,542	162,500	02/05/2020	07/25/2058
89178B-AC-8	TPMT 2019-4 M1 - CMO/RMBS		4		1.A	237,403	79.6212	183,129	230,000	236,520	0	(883)	0	0	3.500	3.009	MON	671	7,379	01/21/2022	10/27/2059
89180Y-AA-8	TPMT 224 A1 - CMO/RMBS		4		1.A FE	839,548	91.4913	810,302	885,660	842,555	0	3,006	0	0	3.750	5.387	MON	554	8,303	09/14/2022	09/25/2062
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS		2		1.G FE	458,953	80.0010	367,169	458,955	458,956	0	9	0	0	1.350	1.330	MON	516	6,196	07/23/2021	07/26/2066
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		2		1.F FE	394,131	82.0285	323,302	394,134	394,890	0	747	0	0	1.373	1.299	MON	451	5,411	09/15/2021	09/25/2066
92538N-AC-1	VERUS 224 A3 - CMO/RMBS		4		1.F FE	1,302,267	93.0053	1,302,267	1,317,767	1,302,489	0	225	0	0	4.726	5.036	MON	5,190	41,641	04/22/2022	04/25/2067
95003A-BH-6	WFMBS 211 B2 - CMO/RMBS		4		1.A	362,942	72.8857	264,545	362,958	362,731	0	(109)	0	0	2.711	2.698	MON	820	9,863	03/12/2021	12/26/2050
1029999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						30,944,499	XXX	25,103,714	30,658,252	30,636,507	(197,696)	(9,684)	0	0	XXX	XXX	XXX	69,859	845,985	XXX	XXX
03882K-AN-2	AMMST 21MF3 XA - CMBS		4		1.A FE	965,892	4.1577	718,556	0	830,683	0	(132,659)	0	0	0.742	2.872	MON	4,987	136,030	09/28/2021	10/15/2054
05490A-AA-1	BBUBS 2012-TFT A - CMBS		4		1.A FM	38,603	87.1596	33,762	38,736	38,736	0	0	0	0	2.892	3.209	MON	93	1,120	11/23/2021	06/07/2030
05490A-AC-7	BBUBS 2012-TFT B - CMBS		4		1.A FM	1,038,484	78.1296	871,145	1,115,000	1,115,000	0	5,319	0	0	3.678	0.000	MON	3,417	39,083	03/10/2022	06/07/2030
05492J-AW-2	BBCMS 2019-C5 A4 - CMBS		4		1.A	3,016,047	87.8461	2,354,275	2,680,000	2,935,494	0	(36,012)	0	0	3.063	1.562	MON	6,841	82,088	09/24/2020	11/18/2052
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS		4		1.A	3,089,844	81.2395	2,437,184	3,000,000	3,067,130	0	(9,144)	0	0	2.037	1.696	MON	5,093	61,110	06/12/2020	04/17/2053
05526Q-AA-4	BAMLL 2015-200P A - CMBS		4		1.A	2,959,027	92.6362	2,732,768	2,950,000	2,951,538	0	(2,055)	0	0	3.218	3.162	MON	7,911	102,842	03/12/2019	04/15/2033
055287-AA-4	BBSG 2016-MRP A - CMBS		4		1.A	1,024,616	89.0882	890,882	1,000,000	1,018,278	0	(5,171)	0	0	3.275	2.712	MON	2,729	31,877	01/14/2022	06/06/2036
05547H-AA-8	BBCMS 2015-SRCH A2 - CMBS		4		1.A	1,287,405	92.8591	1,160,738	1,250,000	1,266,506	0	(3,316)	0	0	4.197	3.904	MON	3,643	52,463	12/04/2015	08/10/2035
05592C-AL-0	BPR 2021-NRD D - CMBS		4,5		1.A	997,510	97.6912	976,912	1,000,000	1,012,434	0	14,911	0	0	8.026	6.803	MON	51,726	3,790	12/15/2021	12/15/2038
055980-AA-4	BPR 22STAR A - CMBS		4		1.A FE	248,702	98.4077	246,019	250,000	249,741	0	1,039	0	0	7.027	7.722	MON	830	5,230	08/09/2022	08/15/2039
056054-AG-4	BX 2019-XL D - CMBS		4,5		1.A	1,559,723	96.8669	1,523,232	1,572,500	1,604,344	0	36,765	0	0	5.768	3.312	MON	4,283	47,313	07/22/2020	10/15/2036
05606D-AE-8	BX 2022-PSB C - CMBS		4,5		1.G FE	137,483	99.7526	138,056	138,399	138,090	0	607	0	0	8.033	8.284	MON	525	3,177	08/04/2022	08/15/2039
05609J-AN-2	BXPPP 21FILM D - CMBS		4		2.B	595,000	89.7183	533,824	595,000	595,000	0	0	0	0	5.818	5.909	MON	1,635	18,147	08/17/2021	08/15/2036
05609V-AL-9	BX 2021-VOLT D - CMBS		4		1.A	513,000	94.5320	484,949	513,000	513,000	0	0	0	0	5.968	6.042	MON	1,446	16,426	09/15/2021	09/15/2036
05609V-AC-5	BX 2021-VOLT E - CMBS		4		1.A	269,000	93.0442	250,289	269,000	269,000	0	0	0	0	6.318	6.401	MON	803	9,568	09/15/2021	09/15/2036
05609V-AQ-8	BX 2021-VOLT F - CMBS		4		1.D	391,094	92.0611	359,038	390,000	393,788	0	2,829	0	0	6.718	5.386	MON	1,237	15,453	09/16/2021	09/15/2036
05609W-AA-1	BX 2022-IND A - CMBS		4,5		1.A	605,106	97.8738	593,929	606,831	611,551	0	6,445	0	0	5.827	5.230	MON	1,670	14,627	04/08/2022	04/15/2037
05609X-AC-5	BX 22CLS B - CMBS		4		1.D FE	458,841	99.7596	458,894	460,000	458,894	0	3	0	0	6.300	6.298	MON	2,415	4,830	10/06/2022	10/14/2039
05609X-AE-1	BX 22CLS C - CMBS		4		1.E FE	463,822	98.1136	456,228	465,000	463,823	0	1	0	0	6.790	6.783	MON	2,631	5,262	10/06/2022	10/14/2039
05610B-AJ-5	BXSC 2022-WSS C - CMBS		4,5		1.A	992,500	95.8724	958,724	1,000,000	1,005,875	0	13,375	0	0	6.727	6.272	MON	3,176	32,134	03/11/2022	03/15/2035
05610F-AC-1	BX 2022-AHP B - CMBS		4,5		1.A	523,504	94.6920	497,133	525,000	530,349	0	6,845	0	0	6.176	5.201	MON	1,531	15,802	02/02/2022	01/18/2039
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS		4		1.A	2,298,277	93.5846	1,848,296	1,975,000	2,213,459	0	(39,071)	0	0	3.966	1.638	MON	6,527	78,329	12/10/2020	09/17/2060
06035R-BH-8	BANK 2018-BNK14 XA - CMBS		3		1.A FE	1,849,516	2.0559	983,084	0	1,051,816	0	(205,253)	0	0	0.494	8.227	MON	19,674	267,410	09/19/2018	09/17/2060
06054A-AX-7	BACM 2015-UBS7 A4 - CMBS		4		1.A	190,536	94.7081	175,210	185,000	186,425	0	(622)	0	0	3.705	3.353	MON	571	6,854	09/14/2015	09/17/2048

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
065402-BB-4	BANK 2019-BNK18 A3 - CMBS		4		1.A	2,822,461	.89.3189	2,232,972	2,500,000	2,742,852	.0	(36,803)	.0	.0	.3.325	1.592	MON	6,927	83,125	12/10/2020	05/17/2062
065402-BC-2	BANK 2019-BNK18 A4 - CMBS		4		1.A	2,740,527	.90.5588	2,263,970	2,500,000	2,662,013	.0	(23,861)	.0	.0	.3.584	2.469	MON	7,467	89,600	08/07/2019	05/17/2062
065403-BC-0	BANK 2019-BNK17 A4 - CMBS		4		1.A	2,472,868	.91.8430	1,997,585	2,175,000	2,395,521	.0	(33,727)	.0	.0	.3.714	1.956	MON	6,732	80,780	12/14/2020	04/17/2052
065404-BF-1	BANK 2018-BNK10 XA - CMBS		3		1.A FE	1,487,388	.2.8388	705,147	0	755,394	.0	(165,320)	.0	.0	.0.692	6.491	MON	14,327	193,682	01/29/2018	02/17/2061
065405-AE-2	BANK 2019-BNK16 A4 - CMBS		4		1.A	1,813,355	.93.5003	1,589,505	1,700,000	1,323,941	.0	(461,197)	.0	.0	.4.005	8.852	MON	5,674	68,085	05/07/2019	02/16/2052
06540A-AE-1	BANK 2019-BNK20 XA - CMBS		3		1.A FE	273,316	.4.1667	165,633	0	183,018	.0	(47,962)	.0	.0	.0.813	4.532	MON	2,694	49,762	09/16/2019	09/15/2062
06540D-BN-4	BANK 2021-BNK36 XA - CMBS		3		1.A FE	839,240	.4.6724	609,861	0	725,164	.0	(97,571)	.0	.0	.0.911	3.593	MON	9,908	125,622	09/27/2021	09/17/2064
06540D-CA-1	BANK 2021-BNK36 AS - CMBS		4		1.A	1,029,966	.77.3600	773,600	1,000,000	1,026,525	.0	(2,799)	.0	.0	.2.695	2.358	MON	2,246	26,950	09/24/2021	09/17/2064
06540V-BB-0	BANK 2019-BNK24 A3 - CMBS		4		1.A	4,143,223	.86.7226	3,360,500	3,875,000	4,090,745	.0	(29,324)	.0	.0	.2.960	2.086	MON	9,558	114,700	03/09/2021	11/17/2062
06540W-BD-4	BANK 2019-BNK19 A3 - CMBS		4		1.A	6,409,453	.88.1173	5,287,039	6,000,000	6,277,291	.0	(40,042)	.0	.0	.3.183	2.405	MON	15,915	190,980	08/07/2019	08/17/2061
06540Y-AH-2	BANK 2020-BNK28 A4 - CMBS		4		1.A	1,029,985	.78.9450	789,450	1,000,000	1,023,384	.0	(2,961)	.0	.0	.1.844	1.514	MON	1,537	18,440	09/21/2020	03/15/2063
06541K-BB-3	BANK 2018-BNK12 XA - CMBS		3		1.A FE	1,000,666	.1.2017	546,807	0	616,854	.0	(123,599)	.0	.0	.0.293	3.394	MON	11,097	162,639	01/16/2020	05/17/2061
06541R-BB-8	BANK 2019-BNK23 A3 - CMBS		4		1.A	849,728	.86.5694	714,198	825,000	842,500	.0	(2,427)	.0	.0	.2.920	2.578	MON	2,008	24,090	11/21/2019	12/17/2052
06542B-BN-6	BANK 2021-BNK32 XA - CMBS		3		1.A FE	2,539,182	.4.3249	1,799,811	0	2,080,198	.0	(265,559)	.0	.0	.0.779	3.519	MON	27,031	344,299	03/17/2021	04/17/2054
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		4		1.A	866,658	.95.1232	818,129	860,073	862,233	.0	(1,121)	.0	.0	.3.314	3.175	MON	2,375	28,503	03/12/2019	11/18/2050
07335C-AF-1	BBCMS 2019-C4 A5 - CMBS		4		1.A	1,087,266	.87.3349	873,349	1,000,000	1,063,905	.0	(9,328)	.0	.0	.2.919	1.863	MON	2,433	29,190	06/15/2020	08/16/2052
08161C-AE-1	BMARK 2018-B2 A5 - CMBS		4		1.A	3,036,856	.94.2089	2,520,087	2,675,000	2,964,627	.0	(56,169)	.0	.0	.3.882	1.595	MON	8,653	103,841	09/15/2021	02/17/2051
08161C-AG-6	BMARK 2018-B2 XA - CMBS		3		1.A FE	433,941	.1.7733	241,356	0	221,239	.0	(100,638)	.0	.0	.0.446	6.223	MON	5,062	74,637	02/12/2018	02/17/2051
08161H-AD-2	BMARK 2018-B4 ASB - CMBS		4		1.A	2,775,631	.96.2626	2,382,499	2,475,000	2,636,424	.0	(53,910)	.0	.0	.4.059	1.749	MON	8,372	100,460	09/21/2020	07/17/2051
08162Y-AE-2	BMARK 2019-B14 A5 - CMBS		4		1.A	5,288,022	.87.9050	4,404,042	5,010,000	5,226,934	.0	(29,978)	.0	.0	.3.049	2.351	MON	12,728	152,736	03/05/2021	12/15/2062
08163A-AE-3	BMARK 2020-B18 A5 - CMBS		4		1.A	2,059,839	.80.3577	1,607,154	2,000,000	2,045,383	.0	(6,036)	.0	.0	.1.925	1.588	MON	3,208	38,500	07/23/2020	07/15/2053
08163G-AZ-3	BMARK 2021-B28 XA - CMBS		3		1.A FE	974,902	.7.0934	725,841	0	864,415	.0	(115,702)	.0	.0	.1.283	3.199	MON	10,940	136,866	11/29/2021	08/17/2054
08163N-BL-8	BMARK 2022-B32 XA - CMBS		3		1.A FE	774,652	.2.3161	594,167	0	687,567	.0	(87,572)	.0	.0	.0.459	4.136	MON	9,822	109,245	02/01/2022	01/15/2055
12433E-AL-5	BX 22LBA6 D - CMBS	4,5			2.C FE	645,000	.92.3952	595,949	645,000	645,000	.0	.0	.0	.0	.6.303	6.385	MON	1,920	20,762	01/21/2022	01/17/2039
12433U-AL-9	BX 2018-GW D - CMBS		4		1.A	190,119	.96.0178	182,434	190,000	197,404	.0	7,363	.0	.0	.6.088	4.625	MON	546	6,316	02/02/2021	05/15/2037
12434C-AN-4	BX 2021-SDMF E - CMBS		4		1.A	1,066,753	.93.1690	996,908	1,070,000	1,083,300	.0	16,125	.0	.0	.5.905	4.170	MON	2,984	33,578	09/17/2021	09/15/2034
12482H-AL-8	CAMB 2019-LIFE D - CMBS		4		1.A	1,768,594	.96.5188	1,708,382	1,770,000	1,840,071	.0	70,696	.0	.0	.6.068	4.857	MON	5,072	58,476	10/05/2020	12/15/2037
12514M-BB-0	CD 2016-CD1 A3 - CMBS		4		1.A	821,909	.92.4297	802,013	867,700	845,479	.0	.3.532	.0	.0	.2.459	3.437	MON	1,778	21,337	02/27/2019	08/12/2049
12515H-BJ-3	CD 2017-CD5 XA - CMBS		3		1.A FE	635,895	.2.8457	271,002	0	302,842	.0	(72,789)	.0	.0	.0.790	4.041	MON	6,269	87,403	07/25/2017	08/17/2050
12528Y-AE-3	CF 2019-CF2 A4 - CMBS		4		1.A	163,156	.84.6567	131,218	155,000	160,982	.0	(866)	.0	.0	.2.624	1.982	MON	339	4,067	06/23/2020	11/15/2052
12529M-AG-3	CF 2019-CF1 XA - CMBS		3		1.A FE	1,434,147	.4.8033	796,898	0	905,113	.0	(149,494)	.0	.0	.1.133	2.816	MON	15,664	201,510	04/17/2019	05/17/2052
12530M-AC-9	SCOT 2020-1 B1 - ABS	2			1.G FE	90,797	.87.2155	79,218	90,830	90,671	.0	(132)	.0	.0	.2.280	2.363	MON	92	2,102	07/14/2020	07/15/2060
12532B-AD-9	CFORE 2016-C7 A3 - CMBS		4		1.A	8,893,635	.94.5597	8,869,530	8,850,000	8,867,914	.0	(6,186)	.0	.0	.3.838	3.786	MON	28,309	339,707	07/20/2018	12/11/2054
12592X-BD-7	COMM 2015-CCRE22 A5 - CMBS		4		1.A	1,671,575	.94.9125	1,542,327	1,625,000	1,635,960	.0	(5,682)	.0	.0	.3.309	2.950	MON	4,481	53,771	07/01/2016	03/12/2048
12595J-AJ-3	CSAIL 2017-CX10 A5 - CMBS		4		1.A	2,769,724	.90.6803	2,461,970	2,715,000	2,746,339	.0	(6,756)	.0	.0	.3.458	3.187	MON	7,823	93,879	05/07/2019	11/18/2050
126192-AF-0	COMM 2012-LC4 B - CMBS		4		1.A FM	527,460	.99.5540	523,597	523,597	523,597	.0	(540)	.0	.0	.4.934	0.000	MON	25,334	25,834	12/12/2044	
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		4		1.A FM	917,814	.84.9371	788,306	928,106	928,106	.0	8,988	.0	.0	.3.400	4.606	MON	2,629	26,401	04/08/2022	10/07/2030
12624P-AJ-4	COMM 2012-CCRE3 AM - CMBS		4		1.A FM	10,537	.92.2844	9,664	10,472	10,472	.0	(34)	.0	.0	.3.416	3.416	MON	30	358	07/13/2021	10/17/2045
12624U-AC-8	COMM 2013-GAM A2 - CMBS		4		1.A	796,468	.99.5891	790,724	793,987	793,987	.0	.0	.0	.0	.3.367	3.057	MON	2,228	26,734	09/24/2021	02/11/2028
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS		4		1.A	2,545,910	.99.4687	2,479,389	2,492,633	2,495,008	.0	(13,554)	.0	.0	.3.612	3.060	MON	7,503	90,153	03/13/2019	06/12/2046
12626B-AF-1	COMM 2013-CCRE10 XA - CMBS		3		1.A FE	238,344	.0.1833	12,607	0	23,494	.0	(47,519)	.0	.0	.0.620	9.589	MON	3,553	70,539	06/15/2017	08/10/2046
12635R-AW-8	CSAIL 2015-C4 A3 - CMBS		4		1.A	981,350	.94.7140	846,451	893,692	941,590	.0	(19,349)	.0	.0	.3.544	1.272	MON	6,394	31,671	12/11/2020	11/18/2048
12636M-AG-3	CSAIL 2016-C6 XA - CMBS		3		1.A FE	748,478	.4.7001	317,670	0	285,860	.0	(98,970)	.0	.0	.1.860	20.163	MON	10,478	133,678	09/05/2017	01/15/2049
12649A-AC-3	CSMC 2014-USA A2 - CMBS		4		1.A	881,407	.89.6797	780,214	870,000	877,410	.0	(3,997)	.0	.0	.3.953	3.583	MON	2,866	26,831	07/05/2022	09/17/2037
12649A-AJ-8	CSMC 2014-USA B - CMBS		4		1.A	289,494	.89.7892	260,389	290,000	289,289	.0	(11)	.0	.0	.4.185	4.256	MON	1,011	12,135	12/20/2021	09/17/2037

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12649A-AL-3	CSMC 2014-USA C - CMBS .....	.....	.....	4	1.A	235,359	88.4071	221,018	250,000	236,570	0	1,082	0	0	4.335	6.432	MON	903	8,490	10/12/2022	09/17/2037
12652X-AE-3	CSMC 2017-TIME B - CMBS .....	.....	.....	4	1.G FE	1,158,691	80.0766	1,201,149	1,500,000	1,246,444	0	40,778	0	0	3.653	7.794	MON	4,566	55,558	09/24/2020	11/15/2039
12656K-AJ-6	COMM 2020-CX D - CMBS .....	.....	.....	4	2.A	97,547	68.8761	68,876	100,000	97,999	0	217	0	0	2.683	3.015	MON	224	2,721	10/23/2020	11/13/2046
126650-BC-3	CVSPAS 5 CTF - CMBS .....	.....	.....	1	2.B	137,613	99.3944	123,629	124,383	128,101	0	(3,562)	0	0	5.880	4.671	MON	427	7,899	01/14/2014	01/10/2028
17320D-AG-3	CGOMT 2013-GCJ11 A4 - CMBS .....	.....	.....	4	1.A	2,721,949	99.6968	2,697,051	2,705,253	2,704,021	0	(5,000)	0	0	3.093	2.921	MON	6,973	83,674	03/12/2019	04/12/2046
17320D-AQ-1	CGOMT 2013-GCJ11 B - CMBS .....	.....	.....	4	1.A	935,114	99.0575	922,225	931,000	931,527	0	(3,587)	0	0	3.732	3.206	MON	2,895	23,163	04/11/2022	04/12/2046
17324D-AU-8	CGOMT 2015-P1 A5 - CMBS .....	.....	.....	4	1.A	1,457,031	94.9704	1,234,615	1,300,000	1,385,615	0	(33,824)	0	0	3.717	1.032	MON	4,027	48,321	12/17/2020	09/17/2048
17324D-AW-4	CGOMT 2015-P1 AS - CMBS .....	.....	.....	4	1.A	2,241,406	94.0853	1,881,707	2,000,000	2,130,170	0	(49,525)	0	0	4.033	1.446	MON	6,722	80,660	09/23/2020	09/17/2048
17324T-AE-9	CGOMT 2016-GC36 A5 - CMBS .....	.....	.....	4	1.A	4,444,375	94.1519	3,766,075	4,000,000	4,251,188	0	(82,439)	0	0	3.616	1.449	MON	12,053	144,640	08/18/2020	02/12/2049
17325G-AD-8	CGOMT 2016-C3 A4 - CMBS .....	.....	.....	4	1.A	468,672	91.9146	418,212	455,000	460,352	0	(1,458)	0	0	3.154	2.809	MON	1,196	14,351	11/07/2016	11/18/2049
17326D-AJ-1	CGOMT 2017-P8 XA - CMBS .....	.....	.....	3	1.A FE	1,472,500	3.1372	647,304	0	695,370	0	(163,300)	0	0	0.871	6.654	MON	14,978	201,022	09/20/2017	09/16/2050
17328R-AZ-2	CGOMT 2020-GC46 A5 - CMBS .....	.....	.....	4	2.A	3,125,982	84.3077	2,402,769	2,850,000	3,058,234	0	(28,314)	0	0	2.717	1.602	MON	6,453	77,435	07/28/2020	02/18/2053
200474-BC-7	COMM 2015-LC19 A4 - CMBS .....	.....	.....	4	1.A	3,345,469	94.8602	3,082,957	3,250,000	3,283,941	0	(17,876)	0	0	3.183	2.610	MON	8,621	103,448	06/07/2019	02/10/2048
21873B-AG-0	CAFL 212 B - CMBS .....	.....	.....	4	1.C FE	998,043	75.5909	752,130	995,000	997,649	0	(371)	0	0	2.376	2.341	MON	1,970	23,641	08/04/2021	07/15/2054
21873N-AL-3	CAFL 213 D - CMBS .....	.....	.....	4	2.B FE	265,684	75.8399	200,976	265,000	265,663	0	(17)	0	0	3.469	3.449	MON	766	9,193	10/21/2021	09/30/2054
22945D-AG-8	CSAIL 2019-C15 A4 - CMBS .....	.....	.....	4	1.A	587,324	92.3222	461,611	500,000	565,765	0	(10,697)	0	0	4.053	1.673	MON	1,689	20,265	12/17/2020	03/15/2052
23305M-AA-3	DBOCR 2014-ARCP A - CMBS .....	.....	.....	4	1.A	195,700	97.3252	184,918	190,000	190,545	0	(700)	0	0	4.238	3.878	MON	671	8,053	01/24/2014	01/12/2034
29429E-AF-8	CGOMT 2016-P4 XA - CMBS .....	.....	.....	3	1.A FE	669,633	5.0264	288,381	0	306,225	0	(84,739)	0	0	1.894	4.618	MON	9,057	116,920	06/05/2018	07/12/2049
30227F-AJ-9	ESA 21ESH D - CMBS .....	.....	.....	4	1.A	737,802	95.7732	715,222	746,787	748,594	0	10,792	0	0	6.568	6.190	MON	2,316	25,422	03/08/2022	07/15/2038
30262S-AR-9	FREMF 2015-K42 B - CMBS .....	.....	.....	4	1.A	1,530,483	96.3220	1,425,565	1,480,000	1,494,091	0	(8,759)	0	0	3.848	3.283	MON	4,746	57,773	01/15/2020	01/27/2048
30287T-AN-7	FREMF 2015-K49 B - CMBS .....	.....	.....	4	1.A	1,400,968	95.1973	1,323,242	1,390,000	1,392,765	0	(2,291)	0	0	3.718	3.616	MON	4,307	52,504	05/09/2019	10/25/2048
30287T-AQ-0	FREMF 2015-K49 C - CMBS .....	.....	.....	4	1.A	1,005,781	94.1421	941,421	1,000,000	1,001,127	0	(1,333)	0	0	3.718	3.652	MON	3,099	37,773	06/27/2019	10/25/2048
30288R-AE-0	FREMF 2016-K54 B - CMBS .....	.....	.....	4	1.A	2,204,219	95.5156	1,910,311	2,000,000	2,113,781	0	(36,740)	0	0	4.048	2.133	MON	6,746	82,195	06/30/2020	04/27/2048
30288R-AG-5	FREMF 2016-K54 C - CMBS .....	.....	.....	4	1.A	1,339,646	94.4091	1,203,717	1,275,000	1,306,409	0	(10,240)	0	0	4.048	3.224	MON	4,301	52,399	08/21/2019	04/27/2048
30289H-AG-6	FREMF 2016-K55 C - CMBS .....	.....	.....	4	1.A	298,266	93.0631	279,189	300,000	298,718	0	151	0	0	4.167	4.313	MON	1,042	12,664	05/09/2019	04/26/2049
30289U-AS-1	FREMF 2016-K56 B - CMBS .....	.....	.....	4	1.A	773,903	93.3290	657,969	705,000	745,208	0	(11,795)	0	0	3.942	2.188	MON	2,316	28,191	07/08/2020	06/25/2049
30291H-AE-7	FREMF 2013-K28 B - CMBS .....	.....	.....	4	1.A	458,859	99.5475	447,964	450,000	449,315	0	(2,678)	0	0	3.426	2.939	MON	1,285	15,882	05/09/2019	06/25/2046
30291M-AN-6	FREMF 2013-K31 B - CMBS .....	.....	.....	4	1.A	744,023	99.1380	743,535	750,000	747,922	0	(1,207)	0	0	3.623	3.781	MON	2,265	27,595	05/16/2014	07/25/2046
30291R-AA-3	FREMF 2013-K34 B - CMBS .....	.....	.....	4	1.A	4,642,828	98.6395	4,389,456	4,450,000	4,471,356	0	(56,076)	0	0	3.727	2.498	MON	13,819	168,171	01/28/2020	09/25/2046
30292G-AN-8	FREMF 2014-K39 B - CMBS .....	.....	.....	4	1.A	1,094,914	97.2583	972,583	1,000,000	1,035,506	0	(24,283)	0	0	4.151	1.697	MON	3,459	42,080	08/08/2020	08/25/2047
302954-AU-6	FREMF 2018-K76 C - CMBS .....	.....	.....	4	1.A	1,339,699	92.3299	1,223,371	1,325,000	1,332,965	0	(1,955)	0	0	4.203	4.115	MON	4,641	56,538	05/30/2019	06/26/2051
30295X-AU-2	FREMF 2017-K724 C - CMBS .....	.....	.....	4	1.A	1,522,243	96.9223	1,494,543	1,542,000	1,534,899	0	3,451	0	0	3.498	3.832	MON	4,495	54,971	05/17/2019	12/27/2049
30296C-AG-8	FREMF 2017-K64 C - CMBS .....	.....	.....	4	1.A	1,347,574	92.5827	1,249,866	1,350,000	1,347,455	0	(83)	0	0	3.992	4.075	MON	4,491	54,696	05/23/2019	05/25/2050
30296P-AS-3	FREMF 2018-K75 B - CMBS .....	.....	.....	4	1.A	2,587,695	91.8347	2,295,869	2,500,000	2,552,902	0	(10,072)	0	0	3.974	3.563	MON	8,279	100,836	05/30/2019	04/25/2051
30296V-AU-5	FREMF 2018-K77 C - CMBS .....	.....	.....	4	1.A	1,333,540	91.6098	1,213,829	1,325,000	1,329,165	0	(1,236)	0	0	4.161	4.135	MON	4,594	55,913	05/30/2019	05/25/2028
302973-AJ-1	FREMF 2019-K92 C - CMBS .....	.....	.....	4	1.A	982,769	87.9784	879,784	1,000,000	987,121	0	1,318	0	0	4.138	4.474	MON	3,494	42,553	05/21/2019	06/25/2029
30297H-AG-6	FREMF 2018-K81 B - CMBS .....	.....	.....	4	1.A	2,620,410	91.5588	2,288,970	2,500,000	2,575,711	0	(13,023)	0	0	4.167	3.606	MON	8,680	105,784	05/30/2019	09/25/2051
30297M-AS-9	FREMF 2018-K733 B - CMBS .....	.....	.....	4	1.A	1,529,766	94.5614	1,418,421	1,500,000	1,511,547	0	(5,217)	0	0	4.077	3.775	MON	5,096	62,099	05/09/2019	09/25/2051
30297M-AU-4	FREMF 2018-K733 C - CMBS .....	.....	.....	4	1.A	938,900	93.3872	849,823	910,000	922,397	0	(5,025)	0	0	4.077	3.545	MON	3,922	37,674	07/31/2019	09/25/2051
302984-AU-3	FREMF 2020-K104 C - CMBS .....	.....	.....	4	1.A	713,806	83.9065	591,541	705,000	711,178	0	(959)	0	0	3.539	3.437	MON	2,079	25,311	02/20/2020	02/25/2052
30300Y-AS-8	FREMF 2017-K67 B - CMBS .....	.....	.....	4	1.A	421,094	92.6453	370,581	400,000	413,069	0	(2,789)	0	0	3.944	3.201	MON	1,315	16,006	01/09/2020	09/27/2049
30301T-AG-4	FREMF 2017-K725 C - CMBS .....	.....	.....	4	1.A	891,928	97.0289	853,854	880,000	881,582	0	(3,083)	0	0	3.895	3.599	MON	2,856	34,747	06/19/2019	02/25/2050
30302X-AG-4	FREMF 2017-K65 C - CMBS .....	.....	.....	4	1.A	844,594	91.0711	728,569	800,000	825,874	0	(5,806)	0	0	4.073	3.301	MON	2,715	33,071	08/23/2019	07/25/2050
30305E-AE-8	FREMF 2017-K68 B - CMBS .....	.....	.....	4	1.A	5,447,087	92.4252	4,556,562	4,930,000	5,280,972	0	(108,925)	0	0	3.842	2.235	MON	15,786	270,107	12/18/2020	10/25/2049
30305K-AG-9	FREMF 2017-K69 B - CMBS .....	.....	.....	4	1.A	672,753	90.7263	594,257	655,000	664,868	0	(2,193)	0	0	3.727	3.404	MON	2,034	24,760	01/09/2020	10/25/2049

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30306H-AS-9	FREMF 2017-K729 B - CMBS			4	1.A	3,024,727	95.5445	2,866,336	3,000,000	3,004,317	0	(5,656)	0	0	3.669	3.543	MON	9,171	111,735	05/09/2019	11/26/2049
30308K-AA-9	FREMF 2018-K85 B - CMBS			4	1.A	3,135,586	92.0979	2,762,936	3,000,000	3,085,896	0	(13,999)	0	0	4.318	3.805	MON	10,796	131,397	05/09/2019	12/27/2050
30309J-AE-3	FREMF 2019-K91 B - CMBS			4	1.A	2,003,601	91.2926	1,620,444	1,775,000	1,968,876	0	(28,850)	0	0	4.252	2.411	MON	6,290	76,586	10/13/2021	04/25/2051
30311M-AU-6	FREMF 2019-K95 C - CMBS			4		408,113	87.1363	357,259	410,000	408,349	0	78	0	0	3.919	4.035	MON	1,339	16,303	08/01/2019	08/26/2052
30322D-AS-8	FRTKL 2021-SFR1 E1 - CMBS			4	2.A FE	999,973	85.0649	850,649	1,000,000	999,712	0	(441)	0	0	2.372	2.362	MON	1,977	23,720	08/18/2021	09/17/2038
30322D-AU-3	FRTKL 2021-SFR1 E2 - CMBS			4	2.C FE	999,974	83.7624	837,624	1,000,000	999,697	0	(469)	0	0	2.522	2.512	MON	2,102	25,220	08/18/2021	09/17/2038
35563B-AJ-9	FREMF 2014-K37 B - CMBS			4	1.A	1,966,626	98.1291	1,839,920	1,875,000	1,886,042	0	(15,683)	0	0	4.524	3.789	MON	7,068	86,722	07/12/2018	01/25/2047
35708T-AS-6	FREMF 2017-K726 B - CMBS			4	1.A	1,989,375	97.2459	1,944,919	2,000,000	1,993,746	0	984	0	0	3.996	4.135	MON	6,660	81,230	07/17/2018	07/26/2049
35708W-AS-9	FREMF 2017-K71 B - CMBS			4	1.A	1,061,277	90.6367	956,935	1,055,792	1,058,052	0	(904)	0	0	3.752	3.732	MON	3,301	40,184	05/09/2019	11/25/2050
35708Y-AU-0	FREMF 2018-K73 C - CMBS			4	1.A	997,031	90.7237	907,237	1,000,000	997,080	0	51	0	0	3.852	3.947	MON	3,210	39,086	06/18/2019	02/27/2051
36191Y-AG-3	GSMS 2011-GC5 B - CMBS			4	1.A FM	110,010	84.3366	92,770	110,000	110,000	0	0	0	0	5.299	0.000	MON	486	5,740	09/21/2021	08/12/2044
36197Q-AG-4	GSMS 2013-G1 B - CMBS			2	1.A	247,509	99.1806	252,911	255,000	252,978	0	5,469	0	0	3.654	6.471	MON	777	7,821	02/03/2022	04/11/2031
36250P-AD-7	GSMS 2015-GC32 A4 - CMBS			4	1.A	2,785,008	95.3058	2,573,255	2,700,000	2,725,646	0	(10,682)	0	0	3.764	3.349	MON	8,469	101,628	12/16/2016	07/10/2048
36250S-AG-4	GSMS 2018-GS10 XA - CMBS			3	1.A FE	1,423,672	1.7811	858,357	0	790,407	0	(148,018)	0	0	0.315	6.503	MON	12,655	183,310	07/20/2018	07/12/2051
36251X-AR-8	GSMS 2016-GS4 A4 - CMBS			4	1.A	1,545,360	92.3916	1,413,592	1,530,000	1,537,508	0	(2,167)	0	0	3.442	3.301	MON	4,389	52,663	03/15/2019	11/15/2049
36252H-AD-3	GSMS 2017-GS5 A4 - CMBS			4	1.A	1,744,969	93.1616	1,563,939	1,678,738	1,714,809	0	(8,612)	0	0	3.674	3.103	MON	5,140	61,677	05/07/2019	03/11/2050
36253B-AE-3	GSMS 2014-GC22 D - CMBS			4	4.C	658,519	86.8010	637,988	735,000	637,988	(54,501)	28,944	0	0	4.686	9.332	MON	2,870	34,927	10/26/2021	06/12/2047
36253P-AE-2	GSMS 2017-GS6 XA - CMBS			3	1.A FE	894,991	3.5206	367,055	0	391,913	0	(97,686)	0	0	1.012	7.238	MON	8,795	115,182	05/22/2017	05/12/2050
36257U-AN-7	GSMS 2019-GC42 XA - CMBS			3	1.A FE	1,457,289	3.9060	861,234	0	989,588	0	(146,505)	0	0	0.805	3.563	MON	14,799	189,675	09/17/2019	09/12/2052
36258Y-BG-2	GSMS 2020-GC45 A5 - CMBS			4	1.A	993,946	84.5001	815,426	965,000	985,858	0	(2,837)	0	0	2.911	2.568	MON	2,341	28,087	01/10/2020	02/14/2053
36258Y-BJ-6	GSMS 2020-GC45 XA - CMBS			3	1.A FE	933,693	3.2696	366,872	0	956,937	0	(98,709)	0	0	0.669	3.457	MON	9,565	123,544	01/16/2020	02/14/2053
36269C-AE-3	GSMS 22SHIP C - CMBS			4	1.G FE	166,513	96.2229	163,579	170,000	167,629	0	1,116	0	0	7.518	8.556	MON	604	3,189	07/18/2022	08/15/2036
39809X-AA-6	GSTNE 2021-HC2 A - CMBS			4	1.A FE	1,000,000	97.0000	970,000	1,000,000	1,000,000	0	0	0	0	6.118	6.193	MON	2,889	33,931	11/30/2021	12/15/2039
40442A-AC-3	HIT 22HI32 B - CMBS			4	1.D FE	353,221	99.4899	353,189	355,000	355,675	0	2,454	0	0	7.525	7.579	MON	1,261	9,477	07/01/2022	07/15/2039
437300-AJ-5	HPA 211 E - CMBS			4	2.C FE	484,824	76.4835	370,827	484,845	484,657	0	(167)	0	0	2.577	2.578	MON	416	12,494	07/09/2021	09/19/2041
44421G-AJ-2	HY 2019-30HY D - CMBS			4	1.A	956,588	78.1183	687,441	880,000	940,280	0	(8,611)	0	0	3.443	2.357	MON	2,525	30,720	01/28/2021	07/12/2039
44422P-BN-1	HBCT 2015-HBS A10 - CMBS			4	1.A	966,875	89.7536	942,413	1,050,000	983,522	0	16,647	0	0	4.154	6.902	MON	3,635	29,082	04/05/2022	08/07/2034
45378Y-AA-2	IPT 2018-INDP A - CMBS			4	1.A	2,464,933	93.6540	2,308,571	2,465,000	2,463,560	0	(310)	0	0	3.763	3.778	MON	7,730	92,758	06/21/2018	07/10/2035
46590L-AT-9	JPMDB 2016-C2 A4 - CMBS			4	1.A	6,126,519	92.7698	5,774,919	6,225,000	6,173,780	0	12,790	0	0	3.144	3.400	MON	16,309	195,708	02/13/2019	06/17/2049
46590R-AG-4	JPMCC 2016-JP3 XA - CMBS			3	1.A FE	168,459	3.7868	663,534	0	776,894	0	(103,167)	0	0	1.329	8.597	MON	107,609	107,609	06/05/2018	08/17/2049
46591A-BG-8	JPMDB 2018-C8 XA - CMBS			3	1.A FE	721,839	1.9608	304,296	0	390,814	0	(151,528)	0	0	0.667	1.560	MON	8,626	127,945	05/24/2018	06/16/2051
465979-AG-7	JPMCC 22NXSS B - CMBS			4,5	1.D FE	239,400	99.6191	239,086	240,000	239,845	0	445	0	0	6.473	7.124	MON	734	3,157	09/16/2022	09/15/2039
465979-AJ-1	JPMCC 22NXSS C - CMBS			4	1.G FE	199,500	99.5010	199,002	200,000	199,870	0	370	0	0	6.973	7.640	MON	659	2,844	09/16/2022	09/15/2039
46635T-AJ-0	JPMCC 2011-C3 C - CMBS			4	1.A FM	636,000	90.0026	576,017	640,000	637,008	0	1,008	0	0	5.360	5.518	MON	2,859	31,445	01/05/2022	02/16/2046
46645J-AD-4	JPMDB 2015-C33 A4 - CMBS			4	1.A	1,130,195	95.4320	954,320	1,000,000	1,075,678	0	(26,639)	0	0	3.770	1.016	MON	3,141	37,697	12/08/2020	12/17/2048
46652B-BG-3	JPMCC 2020-NNN DFX - CMBS			4	1.A	978,125	91.9270	919,270	1,000,000	999,333	0	4,683	0	0	3.267	3.813	MON	1,906	32,667	07/14/2022	01/16/2037
46652B-BJ-7	JPMCC 2020-NNN DFX - CMBS			4	1.A	1,029,999	90.4374	904,374	1,000,000	1,012,752	0	(6,267)	0	0	3.620	2.963	MON	2,111	36,196	02/11/2020	01/16/2037
482598-AL-3	KNOL 2019-KNSQ D - CMBS			4	1.A	1,916,797	97.3717	1,874,405	1,925,000	1,943,798	0	19,040	0	0	5.668	3.093	MON	5,152	55,783	09/16/2020	05/15/2036
48275E-AA-4	KREF 2022-FL3 A - CMBS		C	4,5	1.A FE	675,000	96.3281	650,214	675,000	675,000	0	5,852	0	0	5.771	5.852	MON	1,190	18,902	02/03/2022	02/22/2039
54910T-AJ-1	LNSTR 2017-5 A5 - CMBS			4	1.A	1,159,703	93.0097	1,069,611	1,150,000	1,154,390	0	(1,529)	0	0	3.549	3.422	MON	3,401	40,814	05/09/2019	03/11/2050
55060W-AJ-3	LUXE 2021-TRIP E - CMBS			4	1.A	1,130,000	92.7612	1,048,202	1,130,000	1,130,000	0	0	0	0	7.068	7.172	MON	3,771	48,840	10/04/2021	10/15/2038
55282M-AE-4	MAD 2017-330M B - CMBS			4	1.A	1,760,146	93.7683	1,598,750	1,705,000	1,726,324	0	(14,052)	0	0	3.478	2.555	MON	4,942	58,186	07/21/2020	08/17/2034
55284J-AE-9	MF1 2022-FL8 B - CMBS			2,5	1.D FE	515,000	95.2442	490,508	515,000	515,000	0	0	0	0	5.758	5.899	MON	1,065	15,349	01/07/2022	02/19/2037
55293D-AG-6	MHP 2022-MHIL D - CMBS			4,5	2.C FE	2,080,287	93.0160	1,943,166	2,089,066	2,111,802	0	31,515	0	0	5.949	4.902	MON	5,868	60,923	01/07/2022	01/18/2039
55316P-AJ-6	MKT 2020-S25M D - CMBS			4	1.B	170,200	61.6436	104,794	170,000	170,149	0	(35)	0	0	2.941	2.974	MON	417	5,068	02/07/2020	02/12/2040

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		4		1.A FM	969,669	84.0599	820,126	975,644	969,966	0	(1,076)	0	0	3.277	3.573	MON	2,664	28,748	01/31/2022	10/18/2030
553514-AL-4	MSBAM 2012-CKSV C - CMBS		4		1.A FM	986,375	69.1521	829,825	1,200,000	829,825	(240,027)	24,603	0	0	4.273	10.402	MON	4,273	52,085	09/16/2021	10/18/2030
55352N-AC-1	MSCCG 2015-ALDR A2 - CMBS		4		1.A	993,750	92.7903	881,508	950,000	979,730	0	(11,957)	0	0	3.462	2.177	MON	2,741	33,344	10/22/2021	06/08/2035
58403Y-AN-6	MED 2021-MDLN C - CMBS		4		1.A	1,000,000	94.7581	947,581	1,000,000	1,000,000	0	0	0	0	6.118	6.196	MON	2,889	33,541	10/29/2021	11/15/2038
58403Y-AR-7	MED 2021-MDLN D - CMBS		4		1.G FE	230,070	94.5168	231,566	245,000	232,274	0	2,203	0	0	6.318	12.893	MON	731	2,341	11/03/2022	11/15/2038
61690Y-BU-5	MSC 2016-BNK2 A4 - CMBS		4		1.A	589,286	91.2615	524,754	575,000	580,522	0	(1,533)	0	0	3.049	2.764	MON	1,461	17,532	11/17/2016	11/18/2049
61691Q-AD-0	MSC 2018-L1 A3 - CMBS		4		1.A	886,388	93.6015	706,691	755,000	851,268	0	(14,726)	0	0	4.139	1.624	MON	2,604	31,249	12/10/2020	10/17/2051
61691R-AD-8	MSC 2018-H4 A3 - CMBS		4		1.A	5,807,134	94.3257	5,423,727	5,750,000	5,777,261	0	(6,629)	0	0	4.043	3.910	MON	19,373	232,473	12/14/2018	12/15/2051
61692B-BP-4	MSC 2020-HRB A4 - CMBS		4		1.A	3,604,774	80.2477	2,808,670	3,500,000	3,584,139	0	(6,032)	0	0	2.041	1.685	MON	5,953	71,435	07/23/2020	07/17/2053
61762T-AD-8	MSBAM 2013-C11 A3 - CMBS		4		1.A	639,697	98.6846	616,637	624,857	629,488	0	(9,396)	0	0	3.960	1.965	MON	2,062	24,744	12/02/2021	08/17/2046
61762T-AE-6	MSBAM 2013-C11 A4 - CMBS		4		1.A	958,619	98.4837	940,519	955,000	956,479	0	(2,140)	0	0	4.198	3.689	MON	3,341	26,962	04/12/2022	08/17/2046
61762X-AZ-0	MSBAM 2013-C12 C - CMBS		4		1.A	286,679	97.3968	277,581	285,000	285,569	0	(1,110)	0	0	4.756	4.440	MON	1,130	12,624	01/11/2022	10/17/2046
61763M-AJ-9	MSBAM 2014-C16 B - CMBS		4		1.A	165,600	95.1789	152,286	160,000	162,864	0	(2,203)	0	0	4.315	2.951	MON	575	7,019	09/29/2021	06/17/2047
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS		4		1.A	3,114,609	92.8951	2,786,853	3,000,000	3,054,113	0	(17,684)	0	0	3.325	2.690	MON	8,313	99,750	06/13/2019	05/17/2049
61766E-BF-1	MSBAM 2016-C29 XA - CMBS		3		1.A FE	497,294	3.6126	183,302	0	211,576	0	(66,822)	0	0	1.513	4.612	MON	6,399	82,159	01/26/2018	05/17/2049
61766R-AZ-9	MSBAM 2016-C31 A5 - CMBS		4		1.A	4,798,248	91.0666	4,507,796	4,950,000	4,868,227	0	18,434	0	0	3.102	3.565	MON	12,796	153,549	01/11/2019	11/18/2049
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS		4		1.A	1,333,744	95.1805	1,259,672	1,323,456	1,326,716	0	(1,531)	0	0	3.354	3.204	MON	3,699	44,389	03/12/2019	11/15/2052
61767E-AE-4	MSBAM 2017-C34 A4 - CMBS		4		1.A	898,789	92.2288	807,002	875,000	888,652	0	(2,898)	0	0	3.536	3.166	MON	2,578	30,940	05/07/2019	11/15/2052
61770K-AX-3	MSC 2020-L4 A3 - CMBS		4		1.A	5,373,242	84.0979	4,204,895	5,000,000	5,279,067	0	(37,537)	0	0	2.698	1.842	MON	11,242	134,900	06/11/2020	02/18/2053
61772T-BQ-6	MSC 2021-L7 AS - CMBS		4		1.A	1,029,971	78.0558	780,558	1,000,000	1,026,553	0	(2,818)	0	0	2.767	2.427	MON	2,306	27,670	09/30/2021	10/16/2054
61773P-AG-6	MSC 2021-PLZA C - CMBS		4		1.F FE	997,172	72.4758	724,758	1,000,000	992,515	0	(4,657)	0	0	2.810	2.452	MON	2,342	30,830	11/05/2021	11/09/2043
66982F-AC-3	AMSR 21SFRA C - CMBS		4		1.G FE	1,069,998	86.3253	923,681	1,070,000	1,070,001	0	1	0	0	2.517	2.517	MON	1,047	27,605	11/10/2021	12/17/2038
67118A-AN-5	OPG 21PORT E - CMBS		4		1.A	1,464,696	92.7828	1,370,385	1,476,981	1,495,746	0	29,630	0	0	5.847	4.260	MON	4,078	45,488	09/30/2021	10/15/2036
682413-AJ-8	ONP 2021-PARK E - CMBS		4,5		1.A	1,750,000	90.0723	1,576,265	1,750,000	1,750,000	0	0	0	0	6.200	6.143	MON	5,124	58,191	02/10/2021	03/17/2036
75575W-AE-6	RCMT 2021-FL7 B - CMBS		4		1.D FE	215,000	93.3093	200,615	215,000	215,000	0	0	0	0	6.189	6.251	MON	255	7,522	11/12/2021	11/25/2036
78472U-AG-3	SREIT 2021-WFP D - CMBS		4		1.A	1,595,605	94.5326	1,517,248	1,605,000	1,622,417	0	26,394	0	0	5.896	4.684	MON	4,469	50,224	11/16/2021	11/15/2038
78473H-AL-0	SPGN 2022-TFLM B - CMBS		4,5		2.C FE	1,000,000	94.7715	947,715	1,000,000	1,000,000	0	0	0	0	7.836	7.930	MON	3,700	43,071	02/09/2022	02/15/2039
87666Y-AA-5	TCO 22DPM A - CMBS		4,5		1.A	470,243	96.9520	460,522	475,000	475,474	0	5,231	0	0	6.489	6.499	MON	1,455	12,713	05/02/2022	05/15/2037
89614Y-AE-6	TON 2021-SFR1 E1 - CMBS		4		2.A FE	389,995	83.5159	325,712	390,000	389,763	0	(233)	0	0	2.794	2.791	MON	424	11,563	11/04/2021	07/19/2038
89614Y-AF-3	TON 2021-SFR1 E2 - CMBS		4		2.C FE	999,990	84.8499	848,499	1,000,000	999,375	0	(619)	0	0	2.894	2.892	MON	1,125	30,709	11/04/2021	07/19/2038
90205F-AJ-9	PRK 2017-280P C - CMBS		4		1.A	1,400,656	93.7982	1,313,174	1,400,000	1,455,990	0	73,666	0	0	5.487	3.355	MON	3,628	38,227	11/02/2018	09/15/2034
90276C-AF-8	UBSCM 2017-C2 XA - CMBS		3		1.A FE	1,055,126	3.7544	466,331	0	482,810	0	(268,717)	0	0	1.075	7.918	MON	11,131	80,179	08/01/2017	08/17/2050
90276X-AU-9	UBSCM 2018-C11 A4 - CMBS		4		1.A	6,023,906	94.1101	5,646,603	6,000,000	6,008,830	0	(3,958)	0	0	3.977	3.930	MON	19,886	238,632	12/17/2018	06/16/2051
90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		4		1.A	687,017	97.7605	652,071	667,008	671,638	0	(5,024)	0	0	3.440	2.665	MON	1,912	22,945	03/27/2019	04/17/2052
90276Y-AH-6	UBSCM 2019-C16 AS - CMBS		4		1.A	5,740,039	89.2586	4,462,929	5,000,000	5,571,715	0	(87,106)	0	0	3.887	1.914	MON	16,197	194,360	01/14/2021	04/17/2052
90278M-BD-8	UBSCM 2019-C17 AS - CMBS		4		1.A	917,793	84.8669	875,969	1,150,000	1,256,297	0	(10,674)	0	0	3.203	2.131	MON	3,070	36,839	07/24/2020	10/18/2052
90278P-BA-7	UBSCM 2019-C18 A4 - CMBS		4		1.A	2,230,625	85.4170	1,708,340	2,000,000	2,175,345	0	(23,956)	0	0	3.035	1.682	MON	5,059	60,704	08/31/2020	12/17/2052
92890F-AY-2	WFRBS 2014-C20 B - CMBS		4		1.C	1,038,906	89.4913	894,913	1,000,000	1,019,638	0	(14,963)	0	0	4.378	2.798	MON	3,648	43,780	09/17/2021	05/17/2047
92890N-AX-7	WFRBS 2012-C10 B - CMBS		4		1.A FM	421,072	93.8388	398,815	425,000	425,000	0	2,926	0	0	3.744	4.423	MON	1,326	15,912	07/26/2021	12/15/2045
92937U-AF-5	WFRBS 2013-C13 AS - CMBS		4		1.A	464,764	99.0627	460,641	465,000	464,424	0	(94)	0	0	3.345	3.347	MON	1,296	15,554	03/11/2019	05/17/2045
92938C-AH-0	WFRBS 2013-C15 B - CMBS		4		1.E	1,006,963	92.8116	928,116	1,000,000	1,001,483	0	(4,493)	0	0	4.531	4.139	MON	3,776	45,782	11/02/2021	08/17/2046
94988Q-AQ-4	WFCM 2013-LC12 B - CMBS		4		1.D	489,146	96.0211	470,503	490,000	489,253	5,084	78	0	0	4.291	4.423	MON	1,752	21,347	10/20/2021	07/17/2046
95000M-BP-5	WFCM 2016-C36 A4 - CMBS		4		1.A	1,426,395	90.9310	1,182,103	1,300,000	1,379,162	0	(20,807)	0	0	3.065	1.371	MON	3,320	39,845	09/15/2020	11/18/2059
95000M-BU-4	WFCM 2016-C36 B - CMBS		4		1.C	906,268	88.4482	804,878	910,000	906,837	0	450	0	0	3.671	3.758	MON	2,784	33,406	09/23/2021	11/18/2059
95000T-BV-7	WFCM 2017-RB1 XA - CMBS		3		1.A FE	2,174,541	4.0028	1,024,967	0	1,073,754	0	(359,724)	0	0	1.198	4.733	MON	25,553	336,439	10/02/2018	03/15/2050

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95001L-AT-9	WFCM 2018-C43 A3 - CMBS		4		1.A	880,059	93.5970	566,516	605,272	672,052	0	4,696	0	0	3.746	0.856	MON	1,889	36,165	12/10/2020	03/17/2051
95001M-AH-3	WFCM 2017-C38 XA - CMBS		3		1.A FE	893,102	3.1588	346,932	0	401,293	0	(107,784)	0	0	0.968	3.712	MON	8,862	120,456	06/28/2017	07/15/2050
95002E-BB-2	WFCM 2020-C55 A5 - CMBS		4		1.A	3,988,311	84.6373	3,089,263	3,650,000	3,905,371	0	(34,687)	0	0	2.725	1.655	MON	8,289	99,462	07/28/2020	02/18/2053
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						297,191,565	XXX	253,237,133	260,965,638	282,789,425	(289,444)	(4,914,539)	0	0	XXX	XXX	XXX	1,047,714	12,992,666	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		4		1.G FE	325,354	78.6593	258,578	328,731	326,118	0	748	0	0	2.950	3.184	MON	404	9,698	11/02/2021	11/16/2041
00142D-AG-5	AIGIM 2021-2 D - CDO		4		2.C FE	615,000	91.7435	564,223	615,000	615,000	0	0	0	0	7.293	7.359	JAJU	9,094	28,101	07/20/2021	07/20/2034
00175L-AS-1	AMMC 14RR 2HR - CDO		2		1.B FE	475,000	96.1043	456,495	475,000	475,000	0	0	0	0	5.758	5.769	JAJU	5,167	11,999	01/12/2021	07/25/2029
00192W-AG-2	ARES 62 C - CDO	C	4		1.F FE	280,000	92.5379	259,106	280,000	280,000	0	0	0	0	4.833	4.903	JAJU	2,556	8,072	11/18/2021	01/25/2034
00258B-AB-0	AASET 212 B - ABS		4		2.B FE	851,149	72.9506	621,066	851,351	851,156	0	6	0	0	3.538	3.539	MON	1,339	30,958	11/19/2021	01/15/2047
00834W-AD-3	AFFRM 2022-A D - ABS		4		2.B FE	254,968	95.4381	243,367	255,000	254,994	0	27	0	0	5.530	5.604	MON	627	8,527	04/27/2022	05/17/2027
01627A-AB-3	ADC 221 A2 - ABS		4		1.G FE	589,123	98.1517	588,726	610,000	589,964	0	841	0	0	6.500	7.730	MON	1,762	3,228	11/07/2022	10/15/2047
03066T-AE-1	AMCAR 2022-1 C - ABS		4		1.F FE	669,926	93.8519	628,808	670,000	669,926	0	0	0	0	2.980	3.004	MON	721	15,085	03/10/2022	09/20/2027
033292-AS-2	ANCHC 131R A2R - CDO	C	4		1.B FE	1,924,038	97.7866	1,882,393	1,925,000	1,959,456	0	35,332	0	0	5.591	5.070	JAJU	23,916	51,027	12/09/2021	10/14/2030
03330A-AG-7	ANCHC 3-R D - CDO	C	4		2.C FE	1,930,138	88.7836	1,775,673	2,000,000	2,041,466	0	102,257	0	0	6.974	6.573	JAJU	25,183	75,339	01/20/2021	01/28/2031
03763Y-BS-4	APID XI DR3 - CDO		4		2.C FE	2,000,000	94.8190	1,896,380	2,000,000	2,000,000	0	0	0	0	7.829	8.606	JAJU	33,056	96,798	04/08/2021	04/17/2034
03764D-AH-4	APID XII AR - CDO		4		1.A FE	5,427,717	98.5145	5,369,039	5,450,000	5,427,717	0	53,757	48,659	0	5.159	6.107	JAJU	59,359	115,096	07/25/2018	04/15/2031
03764D-AK-7	APID XII CR - CDO		4		1.F FE	1,000,625	93.0883	930,883	1,000,000	1,077,857	0	105,238	0	0	5.879	4.800	JAJU	12,412	28,459	05/07/2018	04/15/2031
03765Y-AU-8	APID XXIII AR - CDO	C	4		1.A FE	3,100,000	97.7735	3,030,978	3,100,000	3,100,000	0	0	0	0	5.299	6.018	JAJU	34,680	69,892	02/07/2020	04/15/2033
03767C-AB-6	APID 28 A1B - CDO		4		1.A FE	2,943,000	96.7293	2,901,880	3,000,000	3,099,184	0	143,068	0	0	5.393	4.322	JAJU	32,805	66,727	09/23/2020	01/20/2031
03767M-AG-3	APID XXIX A2 - CDO	C	4		1.C FE	2,722,275	95.8111	2,610,853	2,725,000	2,884,852	0	177,660	0	0	5.908	4.407	JAJU	30,412	72,979	01/10/2020	07/25/2030
03767N-AC-0	APID XVIIII A1R - CDO		4		1.A FE	2,672,325	98.3854	2,631,810	2,675,000	2,802,597	0	156,670	0	0	5.465	3.621	JAJU	28,017	60,631	06/19/2019	10/22/2030
03768W-AQ-8	APID XXXIV B1R - CDO	C	4		1.C FE	3,000,000	95.1349	2,854,046	3,000,000	3,000,000	0	0	0	0	5.893	5.938	JAJU	35,846	71,468	12/14/2021	01/22/2035
03842V-AB-3	AQFIT 2021-A B - ABS		4		1.G FE	454,959	84.2747	383,450	455,000	454,964	0	4	0	0	2.400	2.413	MON	425	10,920	09/29/2021	07/17/2046
04015W-BG-8	ARES XXXIX CR2 - CDO	C	4		1.F FE	998,578	92.9197	929,197	1,000,000	1,021,969	0	23,370	0	0	6.244	5.839	JAJU	13,008	31,343	11/22/2021	04/18/2031
04015W-BJ-2	ARES XXXIX DR2 - CDO	C	4		2.C FE	955,000	92.5335	883,695	955,000	955,000	0	0	0	0	7.544	7.614	JAJU	15,009	42,520	08/11/2021	04/18/2031
04016L-AJ-6	ARES 42 D - CDO	C	4		2.C FE	1,097,459	93.4870	1,028,357	1,100,000	1,152,511	0	54,748	0	0	7.775	6.950	JAJU	16,391	50,836	01/21/2021	01/24/2028
04018X-AJ-8	ARES I D - CDO	C	4		2.C FE	1,500,000	93.0452	1,395,678	1,500,000	1,500,000	0	0	0	0	7.079	7.834	JAJU	22,417	65,028	08/03/2021	10/16/2034
04033B-AC-2	ARIFL 18B A3 - ABS		4		1.A FE	455,482	99.9552	455,348	455,552	455,545	0	6	0	0	3.430	3.459	MON	694	15,625	09/18/2018	08/16/2027
04940A-AL-6	ATCLO XVI D - CDO	C	4		2.C FE	2,000,000	90.8185	1,816,370	2,000,000	2,000,000	0	0	0	0	7.943	8.138	JAJU	32,212	96,193	01/28/2021	01/20/2034
04942J-AC-5	ATCLO 10 A - CDO	C	4		1.A FE	374,824	97.8503	374,824	383,059	374,824	0	0	8,234	0	5.169	7.307	JAJU	4,180	8,315	02/05/2018	01/15/2031
04965F-AG-6	ATRM 15 B - CDO	C	4		1.C FE	250,000	97.0021	242,505	250,000	250,000	0	0	0	0	6.075	6.567	JAJU	2,911	7,172	11/16/2018	01/23/2031
05369L-AA-5	AVID AUTOMOBILE RECEIVABLES TRUST 2021-1		4		1.A FE	62,324	99.6927	63,079	63,273	62,569	0	245	0	0	0.610	1.162	MON	17	289	04/08/2022	01/15/2025
05369L-AD-9	AVID AUTOMOBILE RECEIVABLES TRUST 2021-1		4		2.A FE	1,014,829	90.0944	914,458	1,015,000	1,014,858	0	25	0	0	1.990	1.993	MON	1,683	20,199	10/13/2021	04/17/2028
05377R-DA-9	AESOP 2018-1 C - ABS		4		2.B FE	513,247	98.6725	503,230	510,000	511,380	0	(1,867)	0	0	4.730	4.256	MON	737	18,092	04/07/2022	09/20/2024
05377R-ET-7	AESOP 212 C - ABS		4		2.C FE	999,742	83.9880	839,880	1,000,000	999,777	0	30	0	0	2.350	2.370	MON	718	23,500	11/09/2021	02/20/2028
05377R-EX-8	AESOP 181D D - ABS		4		2.C FE	465,000	99.0495	460,580	465,000	464,948	0	(52)	0	0	5.250	5.257	MON	746	13,495	05/24/2022	09/20/2024
054977-AE-3	BHG 22A E - ABS		4		2.B FE	999,591	79.4899	794,899	1,000,000	999,613	0	22	0	0	4.300	4.304	MON	3,583	36,779	01/25/2022	02/20/2035
05601D-AC-7	BREX 221 A - ABS		4		1.F FE	948,462	96.8687	920,253	950,000	948,988	0	0	0	0	4.630	4.709	MON	1,955	31,278	03/23/2022	07/15/2025
05683T-AS-8	BCC 2019-3 B2R - CDO	C	4		1.C FE	4,500,000	95.7557	4,309,005	4,500,000	4,500,000	0	0	0	0	5.978	6.018	JAJU	53,798	109,713	12/03/2021	10/23/2034
05684K-AJ-6	BCC 204 C - CDO	C	4		1.F FE	910,000	96.1630	875,083	910,000	910,000	0	0	0	0	6.943	7.041	JAJU	12,811	34,541	10/28/2020	10/20/2033
05875H-AA-1	BALLY 181 A1 - CDO		4		1.A FE	1,954,074	98.4420	1,954,074	1,985,000	1,954,074	0	66,944	90,700	0	5.243	6.208	JAJU	21,102	41,132	12/14/2020	04/20/2031
06759F-AG-1	BABSN 2015-I I DR - CDO	C	4		2.C FE	1,241,000	88.7742	1,109,678	1,250,000	1,299,167	0	56,952	0	0	7.193	6.322	JAJU	18,231	50,615	01/27/2021	10/21/2030
06760P-AL-5	BABSN 2018-I I I C - CDO		4		1.F FE	600,000	94.5515	567,309	600,000	600,000	0	0	0	0	6.143	6.225	JAJU	7,473	17,908	05/18/2018	07/20/2029
06761C-AL-3	BABSN 2016-I I AR2 - CDO	C	4		1.A FE	1,135,771	97.4911	1,135,771	1,165,000	1,135,771	0	0	29,229	0	5.313	6.518	JAJU	12,550	22,216	12/07/2021	01/20/2032

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06762V-AC-0	BABSN 223 B - CDO	C	4,5		1.C FE	405,000	.98.9065	400,572	405,000	405,000	.0	.0	.0	.0	.6.610	5.781	JAU	5,949	.0	09/01/2022	10/20/2035
06762V-AD-8	BABSN 223 C - CDO	C	4,5		1.F FE	750,000	.99.1911	743,933	750,000	750,000	.0	.0	.0	.0	.7.560	6.744	JAU	12,600	.0	09/01/2022	10/20/2035
08181L-AU-1	BSP 10RR ARR - CDO	C	4		1.A FE	323,947	.96.7006	323,947	335,000	323,947	.0	.0	11,053	.0	.5.453	6.331	JAU	3,704	7,655	02/05/2021	04/20/2034
08182D-AE-4	BSP VI-B B - CDO	C	4		1.C FE	2,500,000	.95.8031	2,395,079	2,500,000	2,500,000	.0	.0	.0	.0	.6.043	6.126	JAU	30,632	72,081	07/12/2021	07/20/2034
08186R-AS-8	BSP XXI BR - CDO	C	4		1.C FE	2,000,000	.95.4743	1,909,486	2,000,000	2,000,000	.0	.0	.0	.0	.5.729	6.461	JAU	24,190	56,846	08/25/2021	10/16/2034
08186R-AU-3	BSP XXI CR - CDO	C	4		1.F FE	1,000,000	.92.7171	927,171	1,000,000	1,000,000	.0	.0	.0	.0	.6.129	6.868	JAU	12,939	32,845	08/25/2021	10/16/2034
08186U-AL-6	BSP XXII AR - CDO	C	4,5		1.A FE	1,602,831	.97.4365	1,602,831	1,645,000	1,602,831	.0	.0	42,169	.0	.5.313	5.867	JAU	17,724	27,315	02/18/2022	04/20/2035
08186U-AN-2	BSP XXII BR - CDO	C	4,5		1.C FE	965,000	.94.0951	908,018	965,000	965,000	.0	.0	.0	.0	.5.863	5.900	JAU	11,473	19,105	02/18/2022	04/20/2035
08860D-AE-3	BHG 22C E - ABS	4			2.C FE	299,939	.97.5770	292,731	300,000	298,860	.0	(1,079)	.0	.0	.9.730	8.492	MON	1,135	6,325	09/12/2022	09/17/2035
09626Q-BC-0	BLUEM 2014-2 BR2 - CDO	C	4		1.C FE	250,000	.95.7219	239,305	250,000	250,000	.0	.0	.0	.0	.5.993	6.153	JAU	3,038	7,081	09/06/2018	10/21/2030
09626Y-AS-9	BLUEM 2013-2 BR - CDO	4			1.C FE	4,499,565	.96.5420	4,344,390	4,500,000	4,628,489	.0	142,047	.0	.0	.5.925	5.508	JAU	51,099	123,098	12/13/2021	10/22/2030
09626Y-AU-4	BLUEM 2013-2 CR - CDO	4			1.F FE	1,000,500	.93.0893	930,893	1,000,000	1,038,041	.0	37,669	12,026	.0	.6.275	5.723	JAU	12,026	30,923	07/12/2021	10/22/2030
09629E-AE-1	BLUEM II A2 - CDO	C	4		1.C FE	1,001,500	.96.2500	962,500	1,000,000	1,058,672	.0	83,270	.0	.0	.5.850	4.239	JAU	11,863	26,805	04/20/2018	10/21/2030
09629E-AJ-0	BLUEM II C - CDO	C	4		2.C FE	1,985,000	.83.9225	1,678,450	2,000,000	2,056,845	.0	70,860	.0	.0	.7.250	6.703	JAU	29,403	81,998	07/12/2021	10/21/2030
09629L-AJ-4	BLUEM 23 D - CDO	C	4		2.C FE	1,095,050	.88.0196	968,215	1,100,000	1,134,735	.0	39,401	15,932	.0	.7.143	6.590	JAU	15,932	43,984	07/12/2021	10/20/2031
09629P-AA-4	BLUEM XXII A1 - CDO	4			1.A FE	2,980,500	.98.1000	2,943,000	3,000,000	3,131,036	.0	172,476	.0	.0	.5.159	3.614	JAU	32,675	63,356	06/19/2019	07/15/2031
106230-AB-1	BRELPO 2022 A2 - ABS	4			1.A FE	3,690,000	.96.5341	3,562,107	3,690,000	3,690,000	.0	.0	.0	.0	.5.243	5.243	N/A	9,136	.0	12/08/2022	09/01/2042
12481K-AS-7	CBAM 2017-2 AR - CDO	C	4		1.A FE	3,300,000	.96.3624	3,179,959	3,300,000	3,300,000	.0	.0	.0	.0	.5.269	5.999	JAU	36,708	74,298	06/01/2021	07/17/2034
12482N-AN-1	CBAM 2019-10 A1R - CDO	C	4		1.A FE	500,000	.97.4095	487,047	500,000	500,000	.0	.0	.0	.0	.5.363	5.437	JAU	5,437	10,969	04/01/2021	04/20/2032
12528J-AN-6	CFIP 2017-1 AR - CDO	4			1.A FE	7,050,000	.96.9102	6,832,169	7,050,000	7,050,000	.0	.0	.0	.0	.5.424	5.461	JAU	79,661	170,856	09/15/2021	10/18/2034
12528V-AC-3	CFIP 181 A - CDO	4			1.A FE	2,700,000	.98.1586	2,650,283	2,700,000	2,700,000	.0	.0	.0	.0	.5.344	5.386	JAU	30,058	59,989	06/29/2018	07/18/2031
12530M-AA-3	SORT 2020-1 A1 - ABS	4			1.D FE	970,841	.89.1737	865,854	970,975	969,493	.0	(1,373)	.0	.0	.1.690	1.758	MON	729	16,672	07/14/2020	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS	4			1.D FE	851,628	.86.2763	734,892	851,790	851,681	.0	51	.0	.0	.1.530	1.539	MON	652	13,032	03/10/2021	03/15/2061
12547L-AQ-1	CIFC 202R BR - CDO	C	4		1.C FE	1,430,000	.94.8974	1,357,033	1,430,000	1,430,000	.0	.0	.0	.0	.5.843	5.887	JAU	16,942	39,734	08/27/2021	10/20/2034
12547L-AS-7	CIFC 202R CR - CDO	C	4		1.F FE	1,000,000	.92.6521	926,521	1,000,000	1,000,000	.0	.0	.0	.0	.6.293	6.342	JAU	12,760	32,598	08/27/2021	10/20/2034
12548R-AB-0	CIFC 142RR A1 - CDO	C	4		1.A FE	2,961,706	.98.7088	2,938,157	2,976,589	3,088,062	.0	144,630	.0	.0	.5.375	3.149	JAU	30,663	64,330	06/19/2019	04/24/2030
12548R-AD-6	CIFC 142RR A3 - CDO	C	4		1.E FE	965,000	.95.4720	921,305	965,000	965,000	.0	.0	.0	.0	.6.225	6.721	JAU	11,513	29,149	05/04/2018	04/24/2030
12549Q-BE-4	CIFC 2014-111 BR2 - CDO	4			1.C FE	670,000	.97.5488	653,577	670,000	670,000	.0	.0	.0	.0	.6.125	6.611	JAU	7,865	19,694	10/10/2018	10/22/2031
12551R-AC-2	CIFC 2018-1 B - CDO	C	4		1.C FE	1,194,012	.95.6872	1,148,246	1,200,000	1,265,851	.0	101,040	.0	.0	.5.594	4.114	JAU	13,984	29,703	06/04/2018	04/18/2031
126650-BP-4	CVSPAS 06 CRT - ABS	1			2.B BE	179,079	.99.5174	158,062	158,829	168,711	.0	(3,399)	.0	.0	.6.036	3.878	MON	559	10,226	05/03/2016	12/10/2028
13079W-DC-9	SYMP 9RRR AR3 - CDO	4			1.A FE	749,923	.97.2519	729,389	750,000	772,032	.0	22,011	.0	.0	.5.179	4.826	JAU	8,200	16,203	09/08/2021	07/16/2032
143109-AQ-9	CGMS 2016-4 BR - CDO	C	2		1.E FE	1,249,961	.95.1111	1,188,888	1,250,000	1,288,724	.0	38,756	.0	.0	.6.343	5.438	JAU	16,077	39,843	07/12/2021	10/20/2027
14311A-AW-2	CGMS 145RR B - CDO	4			1.C FE	925,000	.96.7825	895,238	925,000	925,000	.0	.0	.0	.0	.5.779	5.981	JAU	11,285	25,381	08/24/2018	07/15/2031
14311N-AS-3	CGMS 154R CR - CDO	C	4		3.A FE	1,993,800	.91.0211	1,820,422	2,000,000	1,820,422	(254,838)	97,154	.0	.0	.7.943	7.140	JAU	32,212	96,193	01/21/2021	07/20/2032
14311X-AA-0	CGMS 2018-1 A1 - CDO	4			1.A FE	2,585,700	.97.9922	2,547,797	2,600,000	2,686,682	.0	130,164	.0	.0	.5.263	3.358	JAU	27,745	54,403	06/19/2019	04/21/2031
143122-AC-3	CGMS 2021-11 B - CDO	C	4		1.C FE	4,500,000	.96.3738	4,336,820	4,500,000	4,500,000	.0	.0	.0	.0	.6.424	6.072	JAU	53,312	112,683	12/09/2021	07/15/2034
14312J-AY-8	CGMS 2015-5 A1R - CDO	4			1.A FE	981,755	.98.1755	981,755	1,000,000	981,755	.0	.0	18,245	.0	.5.323	6.477	JAU	10,793	21,533	09/17/2021	01/20/2032
14314L-AG-0	CGMS 2014-2-R A3 - CDO	C	4		1.C FE	2,000,000	.96.3322	1,926,644	2,000,000	2,000,000	.0	.0	.0	.0	.6.106	6.156	FIAN	15,944	55,730	05/07/2018	05/15/2031
14315L-AE-4	CGMS 2014-3-R A2 - CDO	C	4		1.C FE	999,600	.96.2171	962,171	1,000,000	1,021,882	.0	22,277	.0	.0	.5.908	5.388	JAU	10,831	26,901	12/09/2021	07/28/2031
14315X-AC-2	CARMX 2020-1 A3 - ABS	4			1.A FE	241,765	.98.8039	241,765	244,692	241,765	.0	.9	2,919	.0	.1.890	4.969	MON	206	4,625	01/14/2020	12/16/2024
14316C-AJ-2	CGMS 2014-4-R B - CDO	C	4		1.F FE	745,313	.92.9581	697,186	750,000	776,289	.0	30,769	.0	.0	.5.979	5.922	JAU	9,467	22,108	07/12/2021	07/15/2030
14316E-AN-9	CGMS 2019-2 A2R - CDO	4			1.C FE	2,765,000	.96.3791	2,664,883	2,765,000	2,765,000	.0	.0	.0	.0	.5.729	6.463	JAU	33,442	65,279	12/15/2021	07/15/2032
14316Y-AJ-4	CGMS 2110 D - CDO	C	4		2.C FE	1,750,000	.91.2660	1,597,154	1,750,000	1,750,000	.0	.0	.0	.0	.7.543	7.649	JAU	26,766	71,383	10/13/2021	10/20/2034
14317H-AG-6	CARMX 2022-2 D - ABS	4			2.B FE	519,951	.91.5044	475,823	520,000	519,956	.0	.5	.0	.0	.4.780	4.799	MON	1,098	15,575	04/21/2022	10/16/2028
14317P-AC-7	CGMS 182 A2 - CDO	4			1.C FE	2,161,950	.95.9973	2,087,941	2,175,000	2,320,116	.0	181,791	.0	.0	.5.679	4.709	JAU	26,077	57,463	06/24/2019	10/15/2031

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14317V-AQ-3	CGMS 2019-4 A1R - CDO	C	4,5		1.A FE	6,500,000	.96.8575	6,295,737	6,500,000	6,500,000	.0	.0	.0	.0	.5.184	.5.874	JAJQ	71,131	113,769	01/31/2022	04/16/2035
14686W-AU-5	CARVL III DR - CDO	C	4		2.C FE	750,000	.92.6634	694,976	750,000	775,513	.0	25,587	.0	.0	.7.193	.6.625	JAJQ	10,939	30,369	08/02/2021	07/20/2032
14687H-AE-3	CRVNA 2021-N4 D - ABS	4			2.A FE	349,945	.93.9911	328,969	350,000	349,965	.0	19	.0	.0	.2.300	.2.317	MON	470	7,938	12/06/2021	09/11/2028
14687K-AG-1	CRVNA 2021-P4 D - ABS	4			2.B FE	914,788	.86.5570	791,997	915,000	914,822	.0	34	.0	.0	.2.610	.2.629	MON	1,393	22,621	12/21/2021	09/11/2028
14856J-AA-2	CLAST 171R A - ABS	4			2.C FE	904,643	.86.5033	782,553	904,652	904,645	.0	1	.0	.0	.2.741	.2.757	MON	1,102	24,797	07/23/2021	12/31/2041
14919H-AG-8	CATLK 7 C - CDO	C	4		1.F FE	990,000	.96.7328	967,328	1,000,000	1,045,629	.0	54,528	.0	.0	.6.649	.6.415	JAJQ	14,037	36,308	01/13/2021	01/15/2032
14987V-AA-7	CBAM 199 A - CDO	C	4		1.A FE	6,801,478	.98.7175	6,714,248	6,801,478	6,801,478	.0	.0	.0	.0	.5.359	.5.495	JAJQ	76,950	157,505	01/24/2019	02/12/2030
16409T-AE-9	CHPRK 1 A2 - CDO	C	4		1.C FE	500,000	.95.2986	476,493	500,000	500,000	.0	.0	.0	.0	.5.629	.6.353	JAJQ	5,942	12,955	04/11/2018	04/15/2030
17180W-AA-3	C1FC 2018-2 A1 - CDO	C	4		1.A FE	6,366,150	.98.1275	6,329,221	6,450,000	6,663,244	.0	347,787	.0	.0	.5.283	.3.526	JAJQ	69,092	136,269	01/18/2019	04/21/2031
17180W-AC-9	C1FC 2018-2 A2 - CDO	C	4		1.C FE	2,000,000	.96.4572	1,929,144	2,000,000	2,000,000	.0	.0	.0	.0	.5.843	.5.920	JAJQ	23,695	53,610	04/24/2018	04/21/2031
19424W-AE-7	CASL 2021-C D - ABS	4			2.B FE	154,965	.77.9895	120,884	155,000	154,972	.0	.6	.0	.0	.4.110	.4.150	MON	106	6,937	11/16/2021	07/26/2055
19425A-AE-4	CASL 21B D - ABS	4			2.B FE	999,542	.79.0156	790,156	1,000,000	999,651	.0	69	.0	.0	.3.780	.3.818	MON	630	37,800	06/23/2021	06/25/2052
19736R-AY-7	CECLO 27 DR - CDO	4			2.C FE	1,995,000	.90.6713	1,813,425	2,000,000	2,042,723	.0	47,700	.0	.0	.8.188	.7.951	JAJQ	30,934	87,269	12/02/2021	01/25/2035
19737L-AN-3	CECLO 31 D - CDO	C	4		2.C FE	1,997,500	.85.0713	1,701,427	2,000,000	2,081,584	.0	83,390	.0	.0	.7.573	.7.073	JAJQ	30,711	88,690	02/01/2021	04/20/2034
22823K-AU-8	CCITY 2R A2R - CDO	C	4,5		1.C FE	1,000,000	.93.1115	931,115	1,000,000	1,000,000	.0	.0	.0	.0	.5.833	.5.870	JAJQ	11,829	21,830	02/03/2022	04/20/2035
22823R-AJ-8	CCITY 1R A1R - CDO	C	4		1.A FE	2,000,000	.96.8796	1,937,593	2,000,000	2,000,000	.0	.0	.0	.0	.5.433	.5.505	JAJQ	22,032	45,296	07/15/2021	07/20/2034
22823R-AS-8	CCITY 1R CR - CDO	C	4		2.C FE	275,000	.85.7715	235,872	275,000	275,000	.0	.0	.0	.0	.7.663	.7.771	JAJQ	4,273	12,446	07/15/2021	07/20/2034
23046-AAS-0	DNKN 211 A23 - RMBS	4			2.B FE	990,000	.77.0364	762,660	990,000	990,000	.0	.0	.0	.0	.2.791	.2.789	FMAN	3,147	29,857	01/04/2022	04/25/2051
23345A-AG-8	DTAOT 222 D - ABS	4			2.B FE	469,875	.94.6946	445,064	470,000	469,891	.0	16	.0	.0	.5.460	.5.530	MON	1,141	14,756	05/12/2022	03/15/2028
25755T-AL-4	DPABS 2019-1 A2 - RMBS	4			2.A FE	704,413	.84.3129	569,860	675,888	700,559	.0	(3,843)	.0	.0	.3.668	.2.979	JAJQ	4,545	24,792	01/10/2022	10/25/2049
25755T-AA-0	DPABS 2021-1 A1 - RMBS	4			2.A FE	605,299	.83.5145	605,910	605,775	605,367	.0	68	.0	.0	.2.662	.2.676	JAJQ	2,956	16,126	01/04/2022	04/25/2051
26244G-AG-0	DRSLF 40 BR - CDO	4			1.C FE	1,000,000	.96.5725	965,725	1,000,000	1,000,000	.0	.0	.0	.0	.6.256	.6.309	FMAN	8,168	29,381	12/03/2020	08/15/2031
26244K-AN-6	DRSLF 41 AR - CDO	C	4		1.A FE	885,566	.97.8526	885,566	905,000	885,566	.0	50,109	55,643	.0	.5.049	.6.973	JAJQ	9,647	18,093	06/19/2019	04/15/2031
26245M-AB-5	DRYDEN 55 QLO LTD - CDO	C	4		2.C FE	1,971,380	.88.6493	1,772,987	2,000,000	2,085,542	.0	111,226	.0	.0	.6.929	.6.748	JAJQ	29,256	78,315	01/21/2021	04/15/2031
26245R-AA-8	DRSLF 58 A1 - CDO	C	4		1.A FE	7,200,000	.97.9832	7,054,789	7,200,000	7,200,000	.0	.0	.0	.0	.5.079	.5.308	JAJQ	77,203	148,569	06/01/2018	07/17/2031
26245X-AQ-0	DRSLF 86R BR - CDO	C	4		1.C FE	2,000,000	.95.4288	1,908,576	2,000,000	2,000,000	.0	.0	.0	.0	.5.779	.3.970	JAJQ	24,401	55,425	06/10/2021	07/17/2034
26245X-AS-6	DRSLF 86R CR - CDO	C	4		1.F FE	1,000,000	.92.8250	928,250	1,000,000	1,000,000	.0	.0	.0	.0	.6.079	.2.202	JAJQ	12,834	30,746	06/10/2021	07/17/2034
26248X-AE-4	DRSLF 97 C - CDO	C	4,5		1.F FE	2,000,000	.91.4464	1,828,928	2,000,000	2,000,000	.0	.0	.0	.0	.6.163	.6.203	JAJQ	24,996	40,519	02/22/2022	04/20/2035
26251L-AJ-3	DRSLF 64 D - CDO	C	4		2.C FE	978,690	.91.6508	916,508	1,000,000	1,028,778	.0	47,582	.0	.0	.6.844	.6.269	JAJQ	14,258	37,468	01/21/2021	04/18/2031
26252Q-AJ-1	DRSLF 68 AR - CDO	4			1.A FE	5,525,000	.97.2942	5,375,507	5,525,000	5,525,000	.0	.0	.0	.0	.5.249	.5.972	JAJQ	61,225	121,720	07/15/2021	07/15/2035
26252V-AW-1	DRSLF 77 CR - CDO	C	4		1.F FE	499,035	.92.0548	460,274	500,000	521,396	.0	22,353	.0	.0	.6.525	.6.029	FMAN	3,716	15,839	07/12/2021	05/20/2034
28137R-AA-5	EDUSA 5 A - ABS				1.A FE	263,957	.99.0052	263,883	266,535	280,908	.0	12,164	.0	.0	.5.089	.2.051	MON	188	7,631	01/29/2014	02/25/2039
28166G-AB-1	NHSHGR 2019-A B - ABS	4			1.F FE	293,014	.87.0411	241,104	277,000	290,951	.0	(1,534)	.0	.0	.4.490	.3.758	MON	207	12,437	08/31/2021	11/25/2043
28416L-AC-6	EHGVT 2021-A C - RMBS	4			2.B FE	142,640	.87.2337	124,437	142,648	139,234	.0	(3,406)	.0	.0	.2.090	.3.150	MON	83	2,981	10/13/2021	08/27/2035
28990T-AL-1	ELM21 21 D - CDO	C	4,5		2.C FE	560,000	.98.4941	551,567	560,000	560,000	.0	.0	.0	.0	10.044	10.183	JAJQ	5,312	.0	10/13/2022	11/20/2035
29002L-AJ-9	ELM11 X1 D - CDO	C	4		2.C FE	1,000,000	.93.3567	933,567	1,000,000	1,000,000	.0	.0	.0	.0	.7.193	.7.292	JAJQ	14,585	42,308	08/18/2021	10/20/2034
29374D-AC-2	EFF 2019-2 A3 - ABS				1.A FE	849,905	.99.6863	847,333	850,000	849,993	.0	26	.0	.0	.2.380	.2.395	MON	618	20,230	07/23/2019	02/20/2025
29374W-AB-2	EFF 2019-3 A2 - ABS	4			1.A FE	16,756	.99.8401	16,666	16,692	16,696	.0	(427)	.0	.0	.2.060	1.779	MON	11	2,025	01/24/2020	05/20/2025
30227X-AA-9	EXTNT 191 A2 - ABS	4			1.G FE	680,000	.93.8959	638,492	680,000	680,000	.0	.0	.0	.0	.3.204	.3.138	MON	363	21,787	06/26/2019	07/26/2049
30322M-AD-1	FREED 213FP D - ABS	4			2.C FE	299,936	.90.5157	271,547	300,000	299,968	.0	29	.0	.0	.2.370	.2.379	MON	257	7,110	09/29/2021	11/20/2028
33767T-AE-0	FKH 21SFR2 C - RMBS	4			1.G FE	1,604,948	.84.8143	1,361,270	1,605,000	1,604,393	.0	(560)	.0	.0	.1.707	1.702	MON	1,065	27,397	08/11/2021	09/17/2038
33767T-AJ-9	FKH 21SFR2 E1 - RMBS	4			2.B FE	319,992	.84.4072	270,103	320,000	319,846	.0	(147)	.0	.0	.2.258	.2.254	MON	281	7,226	08/11/2021	09/17/2038
33767T-AL-4	FKH 21SFR2 E2 - RMBS				2.C FE	159,996	.83.4093	133,455	160,000	159,920	.0	(76)	.0	.0	.2.358	.2.354	MON	147	3,773	08/11/2021	09/17/2038
33935N-AG-6	MORAN 2018-3 DR - CDO	C	4		2.C FE	380,000	.91.5969	348,068	380,000	380,000	.0	.0	.0	.0	.7.343	.7.447	JAJQ	5,658	15,965	06/25/2021	10/20/2031
34531N-AA-4	FORDR 2020-REV1 A - ABS	4			1.A FE	8,995,438	.93.7608	8,063,429	8,600,000	8,795,124	.0	(90,631)	.0	.0	.2.040	.0.961	MON	7,797	175,440	10/09/2020	08/15/2031

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36257P-AG-3	GMCAR 2019-3 C - ABS		4		1. A FE	1,499,756	.99.0820	1,486,230	1,500,000	1,499,932	.0	57	.0	.0	2.620	2.638	MON	1,638	42,575	07/16/2019	01/16/2025
36263D-AD-9	GCAR 214 D - ABS		4		2. C FE	704,900	.87.9787	620,250	705,000	704,932	.0	32	.0	.0	2.480	2.485	MON	.777	17,387	12/07/2021	10/15/2027
36320T-AX-1	GALXY XXII BRR - CDO		4		1. C FE	675,000	.96.2117	649,429	675,000	675,000	.0	.0	.0	.0	5.779	6.513	JAJO	8,235	18,678	04/22/2021	04/17/2034
36320U-AE-0	GALXY XXVII B1 - CDO		4		1. C FE	671,567	.96.0677	648,457	675,000	719,090	.0	61,656	.0	.0	6.194	4.465	FIAN	5,342	19,115	08/09/2018	05/16/2031
36320W-AL-0	GALXY XXI AR - CDO		4		1. A FE	3,400,000	.98.0107	3,332,365	3,400,000	3,400,000	.0	.0	.0	.0	5.263	5.338	JAJO	36,283	71,142	01/31/2018	04/21/2031
36321J-AC-8	GALXY XXVIII A1 - CDO		4		1. A FE	1,059,489	.98.0707	1,054,260	1,075,000	1,119,016	.0	69,122	.0	.0	5.179	3.801	JAJO	11,754	22,922	12/06/2018	07/15/2031
38021E-AA-2	GOAL 2010-1 NTS - ABS		4		1. A FE	830,192	.96.4714	808,498	838,070	869,912	.0	43,986	.0	.0	5.399	2.662	FIAN	4,650	21,616	01/18/2017	08/25/2048
38138B-AG-5	GLM 3 B1 - CDO		4		1. C FE	585,000	.96.6319	565,296	585,000	585,000	.0	.0	.0	.0	5.793	5.870	JAJO	6,871	15,384	04/26/2018	04/22/2030
406375-AA-3	HLSY I AA1 - CDO		4		1. A FE	1,489,050	.97.4625	1,461,937	1,500,000	1,563,717	.0	72,167	.0	.0	5.593	4.247	JAJO	17,011	36,405	08/19/2020	01/20/2033
411707-AK-8	HNGRY 2021-1 A2 - RMBS		4		2. B FE	994,918	.79.7248	785,289	985,000	992,697	.0	(1,596)	.0	.0	2.865	2.683	MJSD	862	28,238	07/22/2021	06/20/2051
42806M-AG-4	HERTZ 2021-2 C - ABS		4		2. B FE	350,774	.81.0462	332,289	410,000	354,607	.0	3,833	.0	.0	2.520	6.454	MON	144	3,444	09/02/2022	12/27/2027
42806M-AW-9	HERTZ 223 C - ABS		4		2. B FE	289,979	.96.9195	281,067	290,000	290,009	.0	30	.0	.0	4.350	4.387	MON	210	9,359	03/25/2022	03/25/2025
429827-AY-4	HEF 2014-1 NTS - ABS		4		1. A FE	467,441	.100.0045	467,353	467,332	474,734	.0	9,408	.0	.0	5.807	1.780	FIAN	2,789	19,794	11/18/2020	05/25/2034
43283B-AC-7	HGVT 221D C - RMBS		4		2. B FE	170,886	.94.4298	161,389	170,909	170,885	.0	.0	.0	.0	4.690	4.741	MON	245	5,321	04/12/2022	06/20/2034
44148J-AA-7	HWIRE 2021-1 A2 - ABS		4		1. F FE	470,000	.86.3954	406,059	470,000	470,000	.0	.0	.0	.0	2.311	2.322	MON	332	11,797	11/09/2021	11/20/2051
44925B-AA-0	ICG 2018-1 A1 - CDO		4		1. A FE	1,468,125	.97.7153	1,465,730	1,500,000	1,538,679	.0	60,315	.0	.0	5.338	3.887	JAJO	16,013	32,210	08/05/2020	04/21/2031
44928X-AY-0	ICG 141RR 1A2 - CDO		4		1. A FE	5,300,000	.96.8583	5,133,488	5,300,000	5,300,000	.0	.0	.0	.0	5.443	5.516	JAJO	58,493	120,571	08/20/2021	10/20/2034
45783N-AA-5	INSTR 2021-1 A - RMBS		1		1. F FE	1,539,465	.84.3969	1,299,758	1,540,055	1,539,583	.0	108	.0	.0	2.300	2.306	MON	1,574	35,647	03/10/2021	02/16/2054
46090X-AA-9	INVCO 211 A1 - CDO		4		1. A FE	6,002,175	.96.8037	5,808,224	6,000,000	6,188,134	.0	186,397	.0	.0	5.079	4.506	JAJO	64,336	121,818	08/10/2021	04/17/2034
466365-AE-3	JACK 221 A22 - RMBS		4		2. B FE	689,500	.78.7173	542,756	689,500	689,500	.0	.0	.0	.0	4.136	4.136	FIAN	2,852	22,497	02/02/2022	02/26/2052
47047J-AC-8	JTWIN 12 A2 - CDO		4		1. C FE	996,500	.96.5480	965,480	1,000,000	1,052,194	.0	55,147	.0	.0	6.393	5.230	JAJO	12,963	32,381	08/06/2020	04/20/2032
47048J-AZ-6	JTWIN 9RR A2R - CDO		4		1. C FE	2,000,000	.96.7334	1,934,667	2,000,000	2,000,000	.0	.0	.0	.0	6.208	6.257	JAJO	23,454	59,646	08/12/2021	07/25/2034
47050E-AA-7	JTWIN XV A - CDO		4		1. A FE	4,200,000	.98.1056	4,120,434	4,200,000	4,200,000	.0	.0	.0	.0	5.419	6.139	JAJO	48,050	99,830	01/31/2020	04/15/2033
48251T-AC-5	KKR 20 C - CDO		4		1. F FE	1,804,700	.94.6309	1,703,355	1,800,000	1,934,242	.0	180,709	.0	.0	6.029	4.837	JAJO	22,911	54,358	05/23/2018	10/16/2030
48252W-AC-7	KKR 22 B - CDO		4		1. C FE	1,526,220	.95.3822	1,454,578	1,525,000	1,613,730	.0	96,256	.0	.0	5.843	4.395	JAJO	18,067	40,877	01/24/2020	07/21/2031
50184V-AS-3	LCM 14R BR - CDO		4		1. C FE	2,163,038	.95.7652	2,082,893	2,175,000	2,288,746	.0	148,655	.0	.0	5.823	4.305	JAJO	25,680	57,859	06/19/2019	07/21/2031
50189C-AQ-4	LCM XXI BR - CDO		4		1. A FE	1,040,000	.97.9559	1,018,741	1,040,000	1,040,000	.0	.0	.0	.0	5.643	5.697	JAJO	11,900	25,768	04/12/2018	04/20/2028
50190K-AC-4	LCM 40 B1 - CDO		4,5		1. C FE	1,000,000	.99.0197	990,197	1,000,000	1,000,000	.0	.0	.0	.0	7.499	7.606	JAJO	3,333	.0	11/04/2022	01/15/2036
55292R-AA-9	MAPSL 211 A - ABS		4		1. F FE	664,247	.83.0613	547,625	659,302	663,426	.0	(568)	.0	.0	2.521	2.373	MON	739	16,621	07/14/2021	06/15/2046
55400V-AC-5	MVWOT 222 C - RMBS		4		2. B FE	104,992	.100.9250	105,971	105,000	104,998	.0	6	.0	.0	7.620	7.620	MON	1,289	.0	10/25/2022	10/21/2041
55818R-BE-5	MDPK 14RR DRR - CDO		4		2. C FE	1,301,040	.92.9040	1,207,752	1,300,000	1,370,618	.0	69,715	.0	.0	7.275	6.620	JAJO	18,126	53,453	01/27/2021	10/22/2030
55819X-AY-8	MDPK XXII A1R - CDO		4		1. A FE	1,800,000	.98.1840	1,767,312	1,800,000	1,800,000	.0	.0	.0	.0	5.339	6.057	JAJO	20,289	41,316	02/07/2020	01/15/2033
55819X-BE-1	MDPK XXI CR - CDO		4		1. A FE	1,251,250	.93.3608	1,167,010	1,250,000	1,303,843	.0	52,842	.0	.0	6.079	6.029	JAJO	16,042	38,122	07/12/2021	01/15/2033
55820N-AQ-4	MDPK 24R BR - CDO		4		1. C FE	3,999,200	.98.0801	3,923,202	4,000,000	4,081,868	.0	82,520	.0	.0	5.957	5.438	JAJO	48,314	113,599	12/09/2021	10/22/2029
55821F-AG-2	MDPK 50 D - CDO		4		2. C FE	1,455,000	.91.5214	1,331,636	1,455,000	1,455,000	.0	.0	.0	.0	6.977	7.004	JAJO	20,866	55,950	02/08/2021	04/19/2034
55821L-AG-9	MDPK XXXIX D - CDO		4		2. C FE	1,000,000	.92.9719	929,719	1,000,000	1,000,000	.0	.0	.0	.0	7.375	7.888	JAJO	14,135	41,617	09/20/2021	10/23/2034
55822A-AN-7	MDPK XLVI B1R - CDO		4		1. C FE	1,500,000	.95.4854	1,432,281	1,500,000	1,500,000	.0	.0	.0	.0	5.729	6.461	JAJO	18,142	40,394	08/20/2021	10/15/2034
55822A-AQ-0	MDPK XLVI CR - CDO		4		1. F FE	1,000,000	.92.7790	927,790	1,000,000	1,000,000	.0	.0	.0	.0	6.129	6.868	JAJO	12,939	31,007	08/20/2021	10/15/2034
55822A-AN-8	MDPK XLVI DR - CDO		4		2. C FE	1,000,000	.93.2630	932,630	1,000,000	1,000,000	.0	.0	.0	.0	7.229	7.987	JAJO	15,262	42,221	08/20/2021	10/15/2034
55822B-AJ-4	MDPK 52 D - CDO		4		2. C FE	2,000,000	.89.8802	1,797,604	2,000,000	2,000,000	.0	.0	.0	.0	7.475	7.982	JAJO	28,653	73,895	11/18/2021	01/22/2035
55952Y-AT-4	MAGNE 8RR CR2 - CDO		4		1. F FE	500,000	.95.2087	476,044	500,000	500,000	.0	.0	.0	.0	5.929	6.656	JAJO	6,259	14,484	04/20/2018	04/15/2031
55955E-AN-8	MAGNE XXVII BR - CDO		4		1. C FE	350,000	.95.1411	332,994	350,000	350,000	.0	.0	.0	.0	5.793	5.872	JAJO	4,111	9,204	08/25/2021	10/20/2034
55955E-AS-7	MAGNE XXVII DR - CDO		4		2. C FE	1,000,000	.91.4605	914,605	1,000,000	1,000,000	.0	.0	.0	.0	7.093	7.191	JAJO	14,382	39,478	08/25/2021	10/20/2034
56166W-AA-9	GLGU 211 A1 - CDO		4		1. A FE	2,000,000	.97.8910	1,957,820	2,000,000	2,000,000	.0	.0	.0	.0	5.379	5.611	JAJO	22,712	50,755	07/09/2021	07/17/2034
56608K-AS-2	MP14 XIV BR - CDO		4		1. C FE	1,000,000	.94.9489	949,489	1,000,000	1,000,000	.0	.0	.0	.0	5.943	5.986	JAJO	12,050	27,819	01/13/2021	01/20/2032

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56847J-AD-9	MFIT 2021-B D - ABS		4		2.C FE	839,682	77.7710	653,276	840,000	839,733	0	47	0	0	3.420	3.451	MON	878	28,728	10/26/2021	11/20/2036
57109K-AD-7	MFT 221 D - ABS		4		2.C FE	984,029	83.2741	832,741	1,000,000	985,193	0	1,164	0	0	3.390	3.578	MON	1,507	28,062	02/09/2022	04/15/2032
58940B-AE-6	MFCC 221 A - ABS		4		1.F FE	988,285	91.3806	913,806	1,000,000	991,895	0	3,610	0	0	2.500	2.957	MON	764	21,181	02/08/2022	09/21/2026
60510M-AB-4	MLANE 21A B - ABS		4		2.B FE	915,365	96.8311	886,005	915,000	915,213	0	(129)	0	0	2.240	2.237	MON	911	20,496	08/18/2021	09/15/2026
60689W-AJ-0	VENTR II A1 - CDO		4		1.A FE	2,227,694	98.7817	2,222,589	2,250,000	2,310,792	0	75,844	0	0	5.388	3.229	JAJO	24,244	46,395	09/23/2020	07/23/2030
61773K-AG-7	MSEV 211 D - CDO	C	4		2.C FE	1,000,000	89.1365	891,365	1,000,000	1,000,000	0	0	0	0	7.425	7.542	JAJO	14,024	41,468	09/24/2021	10/20/2034
631709-AA-0	NCC 2017-II AL - CDO	C	4		1.A FE	3,618,155	98.8848	3,577,804	3,618,155	3,618,155	0	0	0	0	5.329	5.512	JAJO	40,706	82,681	12/01/2017	01/15/2030
63942E-AB-4	NAVSL 2021-E B - ABS		4		1.C FE	994,688	66.6117	666,117	1,000,000	995,202	0	437	0	0	2.030	2.089	MON	902	20,300	09/13/2021	12/16/2069
63942M-AB-6	NAVSL 2022-A B - ABS		4		1.C FE	599,967	80.8591	485,155	600,000	599,973	0	6	0	0	3.030	3.050	MON	808	15,403	02/01/2022	07/15/2070
63943B-AA-1	NAVTR 21A A - ABS	C	4		1.F FE	851,511	84.1094	716,232	851,548	851,513	0	3	0	0	2.771	2.788	MON	1,049	22,464	11/05/2021	11/15/2046
63943B-AB-9	NAVTR 211 B - ABS	C	2		2.B FE	929,229	81.7802	761,213	930,804	929,351	0	124	0	0	3.571	3.626	MON	1,477	31,653	11/05/2021	11/15/2046
64034Y-AC-5	NSLT 2021-D B - ABS		4		1.C FE	999,813	81.1325	811,325	1,000,000	999,834	0	15	0	0	2.900	2.920	MON	886	29,000	10/21/2021	04/20/2062
64034Y-AE-1	NSLT 2021-D D - ABS		4		2.B FE	184,871	75.2403	139,195	185,000	184,880	0	7	0	0	4.380	4.427	MON	248	8,103	10/21/2021	04/20/2062
64035D-AE-6	NSLT 21A B1 - ABS		4		1.C FE	301,917	79.6790	231,069	290,000	300,438	0	(1,024)	0	0	2.850	2.407	MON	253	8,265	08/03/2021	04/20/2062
64035D-AJ-5	NSLT 21A B2 - ABS		4		1.C FE	441,817	79.6790	338,636	425,000	439,778	0	(1,502)	0	0	2.850	2.422	MON	370	12,113	08/16/2021	04/20/2062
64129K-BG-1	NEUB XV BR2 - CDO		4		1.C FE	1,000,000	96.1026	961,026	1,000,000	1,000,000	0	0	0	0	5.429	6.148	JAJO	11,462	23,871	08/31/2021	10/15/2029
64130P-AE-3	NEUB 28 B - CDO	C	4		1.C FE	475,000	96.7067	459,357	475,000	475,000	0	0	0	0	5.843	5.885	JAJO	5,628	12,732	04/27/2018	04/22/2030
643821-AA-9	USPE 211 A1 - ABS		4		1.D FE	981,870	84.6046	846,046	1,000,000	982,223	0	302	0	0	1.910	1.976	MON	584	19,100	10/25/2021	10/20/2061
65479K-AE-0	NAROT 2019-A A4 - ABS		4		1.A FE	493,068	99.6849	493,068	494,627	493,068	0	(5,230)	3,089	0	3.000	4.456	MON	660	14,839	01/24/2020	09/15/2025
670881-AR-2	OCF 2020-19 DR - CDO	C	4		2.C FE	565,000	89.1600	503,754	565,000	565,000	0	0	0	0	7.393	7.496	JAJO	8,470	24,024	08/06/2021	10/20/2034
670898-AE-5	OCF 2020- 8R A2 - CDO	C	4		1.C FE	480,000	96.0953	461,257	480,000	480,000	0	0	0	0	5.629	6.364	JAJO	5,704	12,554	12/17/2020	01/20/2032
67098U-AO-8	OAKC 6 BR - CDO	C	4		1.C FE	1,675,000	95.8687	1,605,801	1,675,000	1,675,000	0	0	0	0	5.893	5.974	JAJO	20,014	45,747	06/17/2021	07/20/2034
67102S-AL-8	OCF 2014-5 A1R - CDO	C	4		1.A FE	1,900,000	97.9753	1,861,531	1,900,000	1,900,000	0	0	0	0	5.407	5.448	JAJO	19,119	41,941	02/09/2018	04/28/2031
67108W-BG-3	OZLM VII A2R - CDO		4		1.A FE	1,000,000	96.4996	964,996	1,000,000	1,000,000	0	0	0	0	5.679	6.408	JAJO	11,989	26,660	07/02/2018	07/17/2029
67109B-DC-5	CHALF 151RRR AR3 - CDO		4		1.A FE	1,944,899	97.2449	1,944,899	2,000,000	1,944,899	0	0	55,101	0	5.377	4.466	JAJO	22,104	41,388	10/26/2021	01/19/2037
67109U-AW-2	OZLM XI BR - CDO		4		1.E FE	2,001,500	95.3641	1,907,281	2,000,000	2,076,383	0	75,082	0	0	6.715	6.031	JAJO	23,128	69,256	07/12/2021	10/30/2030
67110H-BS-6	OZLM 14RRR 2HR - CDO	C	4		1.C FE	2,500,000	95.7764	2,394,410	2,500,000	2,500,000	0	0	0	0	5.929	6.663	JAJO	31,293	72,421	06/30/2021	07/17/2034
67111D-AS-5	OZLM 15R A2A - CDO	C	4		1.C FE	3,184,525	95.1540	3,021,140	3,175,000	3,323,133	0	139,508	0	0	5.993	5.117	JAJO	38,581	89,934	03/08/2021	04/20/2033
67112G-AG-3	OZLM XVII D - CDO		4		2.C FE	1,931,400	88.8144	1,776,289	2,000,000	2,054,159	0	115,382	0	0	6.929	7.079	JAJO	29,256	78,325	01/20/2021	04/15/2031
67115L-AG-9	OAKC 16 D - CDO	C	4		2.C FE	1,295,000	93.4076	1,209,628	1,295,000	1,295,000	0	0	0	0	7.044	7.106	JAJO	19,003	53,040	08/18/2021	10/18/2034
67577V-AS-2	OCT46 46 DR - CDO	C	4		2.C FE	1,500,000	89.4291	1,341,437	1,500,000	1,500,000	0	0	0	0	7.379	8.140	JAJO	23,367	65,625	08/03/2021	07/15/2036
67590B-AW-0	OCT16 XVI CR - CDO		4		1.F FE	1,249,613	92.9870	1,162,338	1,250,000	1,299,844	0	50,275	0	0	5.929	5.772	JAJO	15,646	36,485	07/12/2021	07/17/2030
67590G-BN-8	OCT17 17RRR CR2 - CDO		4		1.F FE	642,530	93.0263	651,184	700,000	643,797	0	1,267	0	0	6.058	8.146	JAJO	8,011	0	11/09/2022	01/27/2031
67590R-BA-2	OCTLF 1409R B1R - CDO		4		1.C FE	1,000,000	96.8588	968,588	1,000,000	1,000,000	0	0	0	0	6.374	6.418	FIAN	7,791	30,136	11/09/2018	11/18/2031
67590Y-AS-9	OCT26 26 CR - CDO	C	4		1.F FE	1,000,000	92.5161	925,161	1,000,000	1,000,000	0	0	0	0	5.879	6.616	JAJO	12,412	28,459	06/01/2018	07/15/2030
67591V-AG-0	OCT37 37 B - CDO		4		1.F FE	1,997,000	92.1927	1,843,853	2,000,000	2,068,037	0	70,729	0	0	6.108	5.259	JAJO	23,076	57,618	07/12/2021	07/25/2030
67592M-AQ-7	OCT50 50R BR - CDO	C	4		1.C FE	2,350,000	95.3066	2,239,706	2,350,000	2,350,000	0	0	0	0	5.729	5.766	JAJO	28,423	59,227	11/09/2021	01/16/2035
68267H-AD-9	OMFIT 22S1 D - ABS		4		2.B FE	509,934	91.9291	468,839	510,000	509,940	0	6	0	0	5.200	5.259	MON	1,252	16,722	04/21/2022	05/14/2035
68268V-AD-7	OMFIT 222 D - ABS		4		2.B FE	929,767	95.7469	890,447	930,000	929,784	0	17	0	0	6.550	6.647	MON	2,877	16,075	08/31/2022	10/14/2034
68269C-AC-0	OMFIT 2018-2 C - ABS		4		1.F FE	346,516	94.9409	318,052	335,000	342,033	0	(4,335)	0	0	4.040	2.704	MON	639	13,534	12/10/2021	03/14/2033
68269M-AE-4	OMFIT 2021-1 D - ABS		4		2.B FE	943,320	76.1086	761,086	1,000,000	949,797	0	6,477	0	0	2.470	3.401	MON	1,166	22,642	02/08/2022	06/16/2036
693342-AB-3	PGC 2022-A A2 - ABS		4		1.A FE	1,369,961	92.9405	1,273,285	1,370,000	1,370,272	0	311	0	0	4.263	4.261	MON	4,867	32,608	05/03/2022	06/01/2038
693342-AG-2	PGC 2022-B A2 - ABS		4		1.A FE	3,434,784	95.2636	3,272,306	3,435,000	3,436,746	0	1,962	0	0	4.722	4.713	JD	72,540	0	07/14/2022	06/01/2039
69356A-AL-6	PPMC 4 AR - CDO	C	4		1.A FE	2,000,000	96.7228	1,934,455	2,000,000	2,000,000	0	0	0	0	5.384	5.420	JAJO	22,432	45,247	09/29/2021	10/18/2034
69356T-AG-6	PPMC 5 D - CDO	C	4		2.C FE	800,000	83.3673	666,938	800,000	800,000	0	0	0	0	7.244	7.310	JAJO	12,073	32,615	09/17/2021	10/18/2034

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69688M-AJ-4	PLMRS 2018-2 C - CDO	C	4		2.C FE	590,000	.92.1608	543,749	590,000	.612,928	.0	22,981	.0	.0	.6.879	.6.750	JAJ0	.8,568	22,888	08/19/2021	07/16/2031
69702E-AG-0	PLMRS 2021-4 D - CDO	C	4		2.C FE	1,000,000	.92.6142	926,142	1,000,000	1,000,000	.0	.0	.0	.0	.7.029	7.784	JAJ0	14,839	41,504	08/19/2021	10/16/2034
69917A-AN-4	PARL 2020-1 A2R - CDO	C	4		1.C FE	1,000,000	.96.7499	967,499	1,000,000	1,000,000	.0	.0	.0	.0	.6.093	6.177	JAJ0	12,354	29,339	06/16/2021	07/20/2034
70017B-AA-7	PA1A 2022-1 A1 - CDO	C	4,5		1.A FE	1,800,000	.97.4161	1,753,490	1,800,000	1,800,000	.0	.0	.0	.0	.5.333	5.362	JAJ0	19,467	30,170	02/11/2022	04/20/2035
70470M-AL-9	PCEPK 1 D - CDO	C	4		2.C FE	1,000,000	.90.8797	908,797	1,000,000	1,000,000	.0	.0	.0	.0	.7.193	7.292	JAJ0	14,585	42,397	08/17/2021	10/20/2034
72132W-AK-5	PIPK 4 BR - CDO	C	4		1.C FE	2,500,000	.96.3557	2,408,893	2,500,000	2,500,000	.0	.0	.0	.0	.5.879	6.613	JAJ0	31,029	71,146	07/09/2021	07/17/2034
72703P-AC-7	PLNT 191 A2 - ABS	C	4		2.C FE	251,845	.82.0951	230,934	281,300	251,905	.0	.64	.0	.0	.3.858	4.505	1JSD	.784	6,643	11/08/2022	12/05/2049
73742Y-AG-0	POST 2022-1 D - CDO	C	4,5		2.C FE	345,000	.90.1821	311,128	345,000	345,000	.0	.0	.0	.0	.7.163	7.219	JAJ0	5,011	9,243	02/15/2022	04/20/2035
74113R-AJ-8	PART 221 C - ABS	C	4		1.F FE	890,529	100.3968	898,551	895,000	890,651	.0	122	.0	.0	.7.090	7.195	MON	2,820	9,695	10/14/2022	08/15/2028
74113X-AF-3	PART 211 D - ABS	C	4		2.C FE	474,880	.88.8558	422,065	475,000	474,893	.0	11	.0	.0	.2.080	2.097	MON	439	9,880	11/03/2021	02/15/2028
74333H-AJ-4	PROG 2021-SFR6 E1 - RMBS	C	4		2.A FE	224,997	.83.2905	187,404	225,000	224,930	.0	(47)	.0	.0	.2.425	2.403	MON	455	5,456	06/25/2021	07/19/2038
74333H-AL-9	PROG 2021-SFR6 E2 - RMBS	C	4		2.C FE	109,999	.82.9195	91,211	110,000	109,965	.0	(24)	.0	.0	.2.525	2.502	MON	231	2,778	06/25/2021	07/19/2038
74333P-AL-1	PROG 2021-SFR7 E2 - RMBS	C	4		2.C FE	209,988	.77.0714	161,850	210,000	209,945	.0	(41)	.0	.0	.2.640	2.623	MON	462	5,544	07/22/2021	08/17/2040
74333Q-AL-9	PROG 21SFR9 E2 - RMBS	C	4		2.C FE	559,988	.77.8973	436,225	560,000	559,876	.0	(106)	.0	.0	.3.010	2.989	MON	1,405	16,856	10/14/2021	11/20/2040
74972F-AJ-3	RRAM 4 A2 - CDO	C	4		1.C FE	1,000,000	.96.1961	961,961	1,000,000	1,000,000	.0	.0	.0	.0	.5.629	6.352	JAJ0	11,884	25,910	04/26/2018	04/15/2030
74980E-AS-7	RRAM 7R A2B - CDO	C	4,5		1.C FE	4,000,000	.96.7797	3,871,189	4,000,000	4,000,000	.0	.0	.0	.0	.5.714	6.288	JAJ0	48,248	84,434	02/02/2022	01/15/2037
74980P-AA-1	RRAM 14 A1 - CDO	C	4		1.A FE	2,001,800	.97.5921	1,951,841	2,000,000	2,075,664	.0	74,144	.0	.0	.5.199	5.032	JAJ0	21,952	43,053	08/10/2021	04/15/2036
74988L-AJ-3	RRAM 3 BR2 - CDO	C	4		1.F FE	1,400,840	.93.5055	1,309,077	1,400,000	1,503,364	.0	140,660	.0	.0	.5.879	4.742	JAJ0	17,376	39,842	05/07/2018	01/15/2030
75907U-AC-3	RMIT 2021-2 C - ABS	C	4		2.C FE	289,997	.79.3943	230,244	290,000	290,558	.0	(43)	.0	.0	.3.230	3.209	MON	416	9,367	07/14/2021	08/15/2033
78403D-AH-3	SBATOW 2014-2 2C - RMBS	C	4		1.F FE	351,894	.96.2881	337,008	350,000	351,441	.0	451	.0	.0	.3.869	3.847	MON	1,730	13,542	03/01/2019	10/15/2049
78403D-AV-2	SBATOW 2021-2 C - RMBS	C	4		1.F FE	3,145,000	.83.7445	2,633,764	3,145,000	3,144,999	.0	.0	.0	.0	.1.840	1.847	MON	2,572	57,868	10/08/2021	10/16/2051
78449M-AA-4	SMB 2021-D A1A - ABS	C	4		1.A FE	277,785	.87.9856	271,379	308,435	277,162	.0	(623)	.0	.0	.1.340	4.086	MON	184	1,722	07/20/2022	03/17/2053
78449M-AC-0	SMB 2021-D B - ABS	C	4		1.C FE	999,156	.74.7464	747,464	1,000,000	999,263	.0	74	.0	.0	.2.310	2.331	MON	1,027	23,100	08/10/2021	03/17/2053
80290C-AE-4	SBCLN 2021-1 B - ABS	C	4		2.B FE	318,107	.96.1508	305,862	318,107	318,107	.0	.0	.0	.0	.1.833	1.833	MON	259	5,750	12/13/2021	12/15/2031
80290C-AS-3	SBCLN 22A B - ABS	C	4		2.B FE	497,754	.96.8036	487,205	503,292	498,672	.0	918	.0	.0	.5.281	6.352	MON	1,181	10,792	10/24/2022	05/17/2032
81761T-AG-0	SERV 211 A22 - RMBS	C	4		2.C FE	686,313	.73.9627	507,615	686,313	686,313	.0	.0	.0	.0	.3.113	3.113	FIAN	3,561	21,365	07/26/2021	07/30/2051
82693A-AC-5	SRFC 2022-3 C - RMBS	C	4		2.B FE	245,596	100.5067	246,898	245,653	245,596	.0	.0	.0	.0	.7.630	7.632	MON	573	3,124	10/12/2022	07/20/2039
83438L-AB-7	SOLRR 211 B - ABS	C	4		2.B FE	878,893	.76.6998	674,120	878,907	878,892	.0	(1)	.0	.0	.3.432	3.432	MON	1,341	30,181	11/05/2021	10/15/2046
83546D-AQ-1	SONIC 2021-1 A22 - RMBS	C	2		2.B FE	1,481,250	.71.8648	1,064,497	1,481,250	1,481,250	.0	.0	.0	.0	.2.636	2.651	MON	1,193	39,406	07/29/2021	08/21/2051
83613W-AG-9	SNDPT 6RR D - CDO	C	4		2.C FE	982,690	.84.9078	849,078	1,000,000	1,032,768	.0	48,228	.0	.0	.7.633	6.989	JAJ0	15,497	45,055	01/21/2021	10/20/2031
83615C-AC-0	SNDPT XXVII I B - CDO	C	4		1.C FE	835,000	.94.6928	790,685	835,000	835,000	.0	.0	.0	.0	.6.008	6.053	JAJ0	9,477	23,209	12/18/2020	01/26/2032
85236K-AE-2	SIDC 211 A2 - ABS	C	4		1.G FE	665,000	.86.4515	574,903	665,000	665,000	.0	.0	.0	.0	.1.877	1.877	MON	139	12,413	03/12/2021	03/26/2046
86315T-AG-9	STRAS 2021-2 A1 - CDO	C	4		1.B FE	4,500,000	.97.0376	4,366,690	4,500,000	4,500,000	.0	.0	.0	.0	.5.873	5.819	JAJ0	52,401	101,876	03/12/2021	08/28/2029
86315W-AC-2	STRAS 213 B - CDO	C	4		1.B FE	2,140,000	.96.7836	2,071,168	2,140,000	2,140,000	.0	.0	.0	.0	.4.260	5.870	JAJ0	18,485	49,227	12/17/2021	12/29/2029
87154G-AY-1	SYMP XVII I I BR - CDO	C	4		1.C FE	1,000,000	.95.8384	958,384	1,000,000	1,000,000	.0	.0	.0	.0	.5.925	6.415	JAJ0	11,355	27,173	06/10/2021	07/25/2033
87165V-AF-6	SYMP XVI AR - CDO	C	4		1.A FE	710,219	.97.9612	710,219	725,000	710,219	.0	.0	.0	.0	.5.229	6.903	JAJ0	8,003	15,828	08/29/2018	10/15/2031
87166V-AL-2	SYMP XX BR - CDO	C	4		1.C FE	2,000,000	.96.1513	1,923,026	2,000,000	2,000,000	.0	.0	.0	.0	.5.729	6.462	JAJ0	24,190	54,331	01/13/2021	01/16/2032
87166V-AN-8	SYMP XX CR - CDO	C	4		1.F FE	1,000,000	.95.6105	956,105	1,000,000	1,000,000	.0	.0	.0	.0	.6.429	7.175	JAJ0	13,573	34,243	01/13/2021	01/16/2032
87167Q-AC-2	SYMP 24 A - CDO	C	4		1.A FE	1,832,081	.98.4990	1,832,081	1,860,000	1,832,081	.0	.0	.0	.0	.5.525	6.224	JAJ0	19,695	43,019	12/08/2020	01/23/2032
87167Q-AE-8	SYMP 24 B - CDO	C	4		1.C FE	1,175,000	.96.5576	1,134,552	1,175,000	1,175,000	.0	.0	.0	.0	.5.975	6.055	JAJ0	13,455	32,522	12/08/2020	01/23/2032
87241E-AQ-8	TCW 191R ASN - CDO	C	4		1.A FE	6,000,000	.96.6892	5,801,352	6,000,000	6,000,000	.0	.0	.0	.0	.5.864	5.906	FIAN	44,956	149,833	08/06/2021	08/16/2034
87342R-AG-9	BELL 2021-1 A21 - RMBS	C	4		2.B FE	861,896	.84.1835	750,075	891,000	885,091	.0	23,123	.0	.0	.1.946	5.154	FIAN	1,734	17,339	01/27/2022	08/25/2051
87342R-AJ-3	BELL 2021-1 A23 - RMBS	C	2		2.B FE	990,000	.76.3323	755,690	990,000	990,000	.0	.0	.0	.0	.2.542	4.970	FIAN	2,517	25,166	08/11/2021	08/25/2051
88315L-AL-2	TMCL 211 A - RMBS	C	4		1.F FE	733,643	.84.1035	617,208	733,667	742,649	.0	4,296	.0	.0	.1.680	2.326	MON	377	12,329	02/02/2021	02/20/2046
88315L-AQ-1	TMCL 212 A - ABS	C	4		1.F FE	3,855,977	.85.5524	3,299,471	3,856,667	3,856,161	.0	169	.0	.0	.2.230	2.233	MON	2,628	86,004	03/24/2021	04/20/2046

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88315L-AS-7	TMCL 2021-3 A - ABS	C.....	4 .....	.....	.. 1.F FE	634,157	..82.5190	..523,391	..634,267	..634,169	0	11	0	0	1.940	1.951	MON	376	12,305	..08/03/2021	..08/20/2046
88315L-AT-5	TMCL 2021-3 B - RMBS	C.....	4 .....	.....	.. 2.B FE	1,785,835	..82.1295	..1,467,380	..1,786,667	..1,784,958	0	(888)	0	0	2.430	2.462	MON	1,327	43,466	..08/03/2021	..08/20/2046
884887-AE-0	TPRK 1 B1 - CDO	C.....	4 .....	.....	.. 1.C FE	4,175,000	94.6149	3,950,172	..4,175,000	..4,175,000	0	0	0	0	5.579	6.308	JAJO	49,174	106,046	..03/22/2021	..04/17/2034
89233M-AD-5	TAOT 2019-D A3 - ABS	C.....	4 .....	.....	.. 1.A FE	121,335	..99.8367	..121,335	..121,534	..121,335	0	(126)	227	0	1.920	3.817	MON	104	2,333	..01/24/2020	..01/16/2024
89239A-AE-3	TAOT 2019-A A4 - ABS	C.....	4 .....	.....	.. 1.A FE	1,607,502	..99.8807	..1,607,502	..1,609,423	..1,607,502	0	(16,100)	5,819	0	3.000	3.703	MON	2,146	48,283	..01/24/2020	..05/15/2024
89624N-AA-6	CAVU 2021-1 A - CDO	C.....	4 .....	.....	.. 1.A FE	1,300,000	..98.1078	..1,275,402	..1,300,000	..1,300,000	0	0	0	0	5.535	5.979	JAJO	13,790	30,199	..02/05/2021	..04/23/2032
89642D-AA-6	TRNTS XVI A1 - CDO	C.....	4 .....	.....	.. 1.A FE	4,604,600	..97.3366	..4,477,482	..4,600,000	..4,753,232	0	148,947	0	0	5.423	4.753	JAJO	50,581	103,714	..08/04/2021	..07/20/2034
89656G-AA-2	TRL 211 A - RMBS	C.....	4 .....	.....	.. 1.F FE	943,269	..82.4375	..777,667	..943,341	..943,287	0	15	0	0	2.260	2.261	MON	711	21,320	..06/22/2021	..07/19/2051
89656R-AA-8	TRL 221 A - RMBS	C.....	4 .....	.....	.. 1.F FE	399,001	..90.5738	..361,406	..399,018	..399,005	0	5	0	0	4.550	4.551	MON	605	11,668	..04/20/2022	..05/19/2052
89680H-AE-2	TOF 211 A - RMBS	C.....	4 .....	.....	.. 1.F FE	1,231,987	..83.6626	..1,032,658	..1,234,313	..1,232,619	0	574	0	0	1.860	1.892	MON	702	22,958	..02/19/2021	..03/20/2046
915328-AW-8	UPLND 1R A2R - CDO	C.....	4 .....	.....	.. 1.C FE	1,000,000	..96.8441	..968,441	..1,000,000	..1,000,000	0	0	0	0	5.893	5.971	JAJO	11,949	27,312	..04/25/2018	..04/21/2031
91823A-AU-5	VBTEL 2022-1 C21 - RMBS	C.....	4 .....	.....	.. 1.F FE	1,430,000	..87.0343	..1,244,590	..1,430,000	..1,430,000	0	0	0	0	3.156	3.177	MON	2,006	35,729	..02/18/2022	..02/15/2052
92330E-AR-8	VENTR 19RR BRR - CDO	C.....	4 .....	.....	.. 1.C FE	997,069	..93.2935	..932,935	..1,000,000	..1,023,234	0	26,171	0	0	5.979	6.105	JAJO	12,623	29,478	..12/10/2021	..01/15/2032
92332N-BA-2	VENTR 38R DR - CDO	C.....	4 .....	.....	.. 2.C FE	1,900,000	..95.1419	..1,807,695	..1,900,000	..1,900,000	0	0	0	0	8.365	8.806	JAJO	27,371	95,152	..11/05/2021	..07/30/2032
92557E-AI-7	VIBR XIV C - CDO	C.....	4 .....	.....	.. 2.C FE	1,380,000	..92.5548	..1,277,256	..1,380,000	..1,380,000	0	0	0	0	7.993	8.072	JAJO	22,366	75,174	..08/05/2021	..10/20/2034
92912V-BA-2	VOYA 142RR ARR - CDO	C.....	4 .....	.....	.. 1.B FE	2,000,000	..95.8377	..1,916,754	..2,000,000	..1,995,638	0	1,324	0	0	5.744	1.820	JAJO	23,932	52,309	..02/18/2020	..04/17/2030
92914R-AY-8	VOYA 144RR A1A - CDO	C.....	4 .....	.....	.. 1.A FE	890,100	..97.6320	..890,100	..911,688	..890,100	0	0	21,589	0	5.111	6.871	JAJO	10,225	19,449	..07/10/2018	..07/14/2031
92914R-BA-9	VOYA 144RR A2A - CDO	C.....	4 .....	.....	.. 1.C FE	1,000,000	..96.3375	..963,375	..1,000,000	..1,000,000	0	0	0	0	5.611	5.823	JAJO	12,313	26,113	..07/10/2018	..07/14/2031
92915C-AU-8	VOYA 2016-1 BR - CDO	C.....	4,5 .....	.....	.. 1.F FE	792,765	..92.7663	..732,854	..790,000	..841,860	0	73,662	0	0	6.025	4.513	JAJO	9,652	22,836	..04/06/2018	..01/21/2031
92915H-AQ-6	VOYA 2016-3 A3R - CDO	C.....	4 .....	.....	.. 1.C FE	1,000,000	..96.2202	..962,202	..1,000,000	..1,000,000	0	0	0	0	5.944	6.077	JAJO	12,383	28,301	..10/23/2018	..10/20/2031
92916M-AF-8	VOYA 171R A1R - CDO	C.....	4 .....	.....	.. 1.A FE	945,190	..98.5119	..931,125	..945,190	..945,190	0	0	0	0	5.029	5.254	JAJO	10,035	18,987	..04/30/2021	..04/17/2030
92916W-AE-9	INGIM 2013-2 A2B - CDO	C.....	4 .....	.....	.. 1.C FE	520,406	..95.7218	..502,540	..525,000	..552,976	0	42,989	0	0	5.758	4.195	JAJO	5,710	13,288	..08/16/2018	..04/25/2031
92916X-AJ-6	INGIM 2013-3 1RR - CDO	C.....	4 .....	.....	.. 1.A FE	515,415	..98.5134	..515,415	..523,192	..515,415	0	0	7,778	0	5.344	6.369	JAJO	5,825	11,690	..08/30/2018	..10/20/2031
92917J-AE-7	VOYA 2018-2 B1 - CDO	C.....	4 .....	.....	.. 1.C FE	999,600	..95.7160	..957,160	..1,000,000	..1,020,598	0	21,022	0	0	5.629	5.282	JAJO	11,884	25,910	..12/09/2021	..07/15/2031
92917N-AJ-7	VOYA 2019-1 AR - CDO	C.....	4 .....	.....	.. 1.A FE	2,500,000	..98.2887	..2,457,217	..2,500,000	..2,500,000	0	0	0	0	5.139	5.843	JAJO	27,123	52,287	..02/07/2020	..04/15/2031
92918B-AS-2	VOYA 2019-4 BR - CDO	C.....	4 .....	.....	.. 1.C FE	1,250,000	..94.2689	..1,178,361	..1,250,000	..1,250,000	0	0	0	0	5.829	6.032	JAJO	15,382	30,685	..12/14/2021	..01/16/2035
92918H-AK-6	VOYA 2020-2 DR - CDO	C.....	4 .....	.....	.. 2.C FE	1,500,000	..90.2715	..1,354,072	..1,500,000	..1,500,000	0	0	0	0	7.327	7.446	JAJO	22,590	63,003	..08/06/2021	..07/19/2034
948214-AS-0	WPARK 2001-R A2R - CDO	C.....	4 .....	.....	.. 1.C FE	2,161,406	..95.3706	..2,074,310	..2,175,000	..2,299,888	0	161,237	0	0	5.843	4.481	JAJO	25,768	58,300	..06/24/2019	..07/22/2030
94950A-AQ-3	WELF 2020-2 BR - CDO	C.....	4 .....	.....	.. 1.C FE	2,000,000	..95.4216	..1,908,432	..2,000,000	..2,000,000	0	0	0	0	5.829	6.562	JAJO	24,612	55,898	..08/11/2021	..07/17/2034
95058X-AY-0	WEN 211 A21 - RMBS	C.....	4 .....	.....	.. 2.B FE	141,337	..78.2278	..107,876	..137,900	..140,827	0	(475)	0	0	2.775	2.462	MJSD	170	3,827	..06/15/2021	06/15/2051
97064G-AA-1	WESTF 2021-A A - ABS	C.....	4 .....	.....	.. 1.F FE	746,021	..72.6856	..685,578	..943,211	..758,974	0	12,953	0	0	3.104	7.334	MON	1,301	14,639	..06/29/2022	..05/15/2046
98875J-AS-3	ZAIS 2016R A1R - CDO	C.....	4 .....	.....	.. 1.A FE	1,500,000	..97.6554	..1,464,832	..1,500,000	..1,500,000	0	0	0	0	5.663	5.738	JAJO	17,224	37,008	..10/14/2021	..10/20/2034
98875J-AY-0	ZAIS 2016R BR - CDO	C.....	4 .....	.....	.. 1.C FE	1,000,000	..95.5932	..955,932	..1,000,000	..1,000,000	0	0	0	0	6.243	6.329	JAJO	12,659	30,440	..10/14/2021	..10/20/2034
98888D-AN-2	ZAIS 15R A1R - CDO	C.....	4 .....	.....	.. 1.A FE	4,400,000	..97.8349	..4,304,734	..4,400,000	..4,400,000	0	0	0	0	5.724	5.756	JAJO	45,473	109,981	..07/29/2021	..07/28/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						434,273,861	XXX	409,360,862	435,210,343	438,812,785	(254,838)	5,493,978	443,154	0	XXX	XXX	XXX	4,294,026	11,350,220	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,629,026,530	XXX	1,448,188,802	1,579,143,076	1,614,841,288	(1,038,694)	(1,576,335)	3,310,851	0	XXX	XXX	XXX	12,963,453	49,944,725	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
25538*-AA-6	Diverzify Intermediate LLC - Second Amen .....	.....	5 .....	.....	.. 2.A Z	96,204	..85.6100	..82,360	..96,204	..96,204	0	0	0	0	0.000	0.000	N/A	0	3,025	..09/09/2022	..05/11/2027
02155U-AB-8	Alternate Solutions Health Network, LLC .....	.....	5 .....	.....	.. 4.C	53,297	..98.0000	..52,231	..53,297	..52,231	(528)	309	0	0	0.035	0.617	N/A	530	2,329	..10/17/2022	..12/31/2023
02155U-AC-6	Alternate Solutions Health Network, LLC- .....	.....	5 .....	.....	.. 4.C	395,616	..98.2500	..391,630	..398,605	..391,630	(3,630)	1,015	0	0	0.035	0.291	N/A	6,553	20,307	..01/17/2019	..12/31/2023
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP .....	.....	5 .....	.....	.. 2.A	0	..97.0500	..0	..0	..0	0	0	0	0	0.052	0.053	N/A	139	0	..02/07/2022	..06/29/2023
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP .....	.....	5 .....	.....	.. 2.A	0	..0.0000	..0	..37,424	..0	0	0	0	0	0.000	0.000	N/A	0	105	..10/08/2021	..06/29/2023
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP .....	.....	5 .....	.....	.. 2.B PL	1,040,004	..99.0000	..1,029,604	..1,040,004	..1,040,004	0	0	0	0	0.052	0.053	N/A	0	53,216	..10/08/2021	..06/29/2024

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP	5			2.B PL	297,144	.99.0000	294,172	297,144	297,144	.0	.0	.0	.0	.0.052	.0.053	N/A	.0	15,205	10/08/2021	06/29/2024
04368#-AD-8	Asgard Buyer, LLC - First Amendment Term	5			2.B PL	582,521	.96.5900	562,657	582,521	582,521	.0	.0	.0	.0	.0.000	.0.000	N/A	.0	52,492	09/13/2021	03/01/2027
04368#-AE-6	ASGARD BUYER, LLC	5			2.B PL	444,723	.99.0000	444,723	444,723	444,723	.0	.0	.0	.0	.0.050	.0.051	N/A	3,785	22,671	08/10/2022	03/01/2027
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)	5			2.C PL	1,590,446	.99.0000	1,574,542	1,590,446	1,590,446	.0	.0	.0	.0	.0.052	.0.053	N/A	30,087	49,605	08/04/2021	07/27/2026
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan	5			3.A PL	327,879	.94.7900	310,797	327,879	310,797	(17,083)	.0	.0	.0	.0.045	.0.046	N/A	2,156	18,798	03/08/2022	11/17/2027
05622*-AC-1	BCM One, Inc. - Initial Term Loan	5			3.A PL	1,133,724	.99.2519	1,125,242	1,133,724	1,125,242	(8,482)	.0	.0	.0	.0.045	.0.046	N/A	.0	74,271	01/25/2022	11/17/2027
08658D-AF-6	BESTOP, INC.	5			4.C	204,730	.97.0000	200,594	206,798	200,594	.0	.0	.0	.0	.0.052	.0.053	N/A	.0	10,155	06/18/2019	01/31/2025
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In	5			3.C PL	823,983	.99.0000	823,983	832,307	823,983	(1,969)	2,001	.0	.0	.0.050	.0.292	N/A	18,358	39,223	02/05/2020	09/17/2024
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	5			3.C PL	17,748	.97.0000	17,215	17,748	17,215	(532)	.0	.0	.0	.0.050	.0.051	N/A	728	813	09/22/2022	09/17/2024
10153K-AC-3	Boulder Scientific Company, LLC -Initial	5			2.C PL	597,363	.99.0000	597,029	603,059	599,602	.0	1,170	.0	.0	.0.043	.0.236	N/A	.0	25,582	07/15/2022	12/28/2025
12751#-AA-2	CPC Millennium Acquisition LLC - Revolvi	5			2.B PL	141,451	.95.2700	134,760	141,451	141,451	.0	.0	.0	.0	.0.045	.0.046	N/A	.0	3,843	12/22/2022	11/30/2026
12751#-AB-0	CPC Millennium Acquisition LLC - Initia	5			2.B	1,263,305	.99.0000	1,250,671	1,263,305	1,263,305	.0	.0	.0	.0	.0.045	.0.046	N/A	21,116	66,309	10/31/2022	11/30/2027
15706U-AC-2	Certified Power, Inc - Term Loan	5			2.C PL	598,186	.99.2500	598,186	602,706	602,229	1,810	2,233	.0	.0	.0.045	.0.413	N/A	.0	27,975	10/23/2019	03/20/2023
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan	5			2.C PL	922,796	.97.7500	909,815	930,757	926,866	33,674	2,083	.0	.0	.0.048	.0.273	N/A	19,820	42,967	03/23/2020	11/13/2024
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	5			2.C PL	161,526	.97.7500	157,891	161,526	161,526	2,769	.0	.0	.0	.0.048	.0.048	N/A	1,462	7,664	11/09/2022	11/13/2024
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter	5			2.C PL	100,607	.97.7500	98,344	100,607	100,607	4,276	.0	.0	.0	.0.048	.0.048	N/A	2,142	4,647	03/04/2021	11/13/2024
25538*-AB-4	Diverzify Intermediate LLC - Second Amen	5			2.A	1,081,453	.85.2500	921,939	1,081,453	1,081,453	.0	.0	.0	.0	.0.052	.0.053	N/A	.0	47,537	02/11/2022	05/11/2027
25538*-AC-2	Diverzify Intermediate LLC - Revolving L	5			2.A	181,997	.84.9500	154,607	181,997	181,997	.0	.0	.0	.0	.0.052	.0.053	N/A	836	4,284	11/09/2022	05/11/2027
29916C-AB-1	Evans Food Group Ltd. - Term Loan	5			4.A PL	1,000,238	.97.7500	987,608	1,010,341	987,608	20,502	2,231	.0	.0	.0.045	.0.267	N/A	.0	63,427	08/20/2019	08/02/2025
34960#-AA-1	Fortis Payment Systems, LLC - Amendment	5			3.B PL	344,568	.99.0000	341,122	344,568	341,122	(3,446)	.0	.0	.0	.0.052	.0.053	N/A	6,638	18,606	11/03/2021	02/13/2026
34960#-AB-9	Fortis Payment Systems, LLC - Amendment	5			3.B PL	1,273,105	.95.9400	1,221,417	1,273,105	1,221,417	(51,688)	.0	.0	.0	.0.052	.0.053	N/A	20,622	40,907	12/16/2022	02/13/2026
38120#-AA-9	Golden State Dermatology Managment, LLC	5			2.C PL	1,009,037	.99.0000	998,947	1,009,037	1,009,037	.0	.0	.0	.0	.0.048	.0.048	N/A	18,145	50,695	11/08/2021	04/13/2024
38120#-AB-7	Golden State Dermatology Managment, LLC	5			2.C PL	224,284	.99.0000	222,041	224,284	224,284	.0	.0	.0	.0	.0.048	.0.048	N/A	4,033	13,458	11/08/2021	04/13/2024
38120#-AC-5	C.P. Converters, Inc. - Tenth Amendment	5			2.C PL	1,589,556	.99.0063	1,573,760	1,589,556	1,589,556	.0	.0	.0	.0	.0.060	.0.060	N/A	.0	108,534	11/03/2021	06/18/2023
38120#-AC-5	Golden State Dermatology Managment, LLC	5			2.C PL	60,382	.98.2500	59,325	60,382	60,382	.0	.0	.0	.0	.0.048	.0.048	N/A	1,080	3,594	11/08/2021	04/13/2024
421933-B#-8	HEALTH MANAGEMENT ASSOCIATES, INC.	5			2.C PL	1,307,360	.99.0000	1,294,286	1,307,360	1,307,360	.0	.0	.0	.0	.0.050	.0.051	N/A	8,990	92,630	10/04/2021	09/24/2026
421933-B*-2	HEALTH MANAGEMENT ASSOCIATES, INC.	5			2.C PL	196,449	.99.0000	194,484	196,449	196,449	.0	.0	.0	.0	.0.050	.0.051	N/A	1,377	6,428	10/03/2022	09/24/2026
45619#-AB-2	IDENTCO INTERNATIONAL COMPANY, LLC	5			3.A PL	1,104,142	.99.0000	1,093,101	1,104,142	1,093,101	(11,041)	.0	.0	.0	.0.050	.0.051	N/A	20,510	34,063	10/05/2021	06/30/2027
51945#-AB-3	Lavie Group, Inc. - Initial Term Loan	5			3.A PL	1,069,032	.99.0000	1,058,341	1,069,032	1,058,341	(10,690)	.0	.0	.0	.0.055	.0.056	N/A	.0	75,208	10/18/2021	10/12/2027
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini	5			3.B PL	144,856	.99.5000	147,073	147,812	146,370	588	787	.0	.0	.0.050	.0.588	N/A	2,201	8,280	11/16/2018	10/31/2024
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini	5			3.B PL	49,808	.99.5000	49,559	49,808	49,559	491	131	.0	.0	.0.050	.0.316	N/A	1,512	2,790	02/21/2020	10/31/2024
6709#*-AA-0	OIA Acquisition, LLC - Effective Date Te	5			2.C PL	1,208,216	.99.0000	1,196,133	1,208,216	1,208,216	.0	.0	.0	.0	.0.052	.0.053	N/A	.0	101,461	10/25/2021	10/19/2027
6709#*-AB-8	OIA Acquisition, LLC - Delayed Draw Term	5			2.C PL	148,906	.99.5000	148,161	148,906	148,906	.0	.0	.0	.0	.0.052	.0.053	N/A	1,330	13,660	12/13/2021	10/19/2027
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen	5			3.A PL	535,728	.87.7300	469,995	535,728	469,995	(65,734)	.0	.0	.0	.0.058	.0.058	N/A	.0	26,655	09/09/2022	03/19/2027
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen	5			3.A PL	821,103	.99.0000	812,892	821,103	812,892	(8,211)	.0	.0	.0	.0.055	.0.056	N/A	.0	56,706	12/13/2021	03/19/2027
69431#-AB-8	PF, LLC - Term A Loan	5			3.A PL	1,484,283	.99.0000	1,469,441	1,484,283	1,469,441	(14,843)	.0	.0	.0	.0.052	.0.053	N/A	27,847	41,653	01/04/2022	12/15/2026
74056T-AB-0	Premier Research Acquisition Corp. - Ini	5			4.C	591,546	.98.0000	585,571	597,521	585,571	(1,695)	1,715	.0	.0	.0.043	.0.331	N/A	3,985	29,439	08/13/2018	07/25/2024
74274B-AE-9	Process Equipment, Inc. - Delayed Draw T	5			3.A PL	17,264	.97.0000	16,746	17,264	16,746	(103)	103	.0	.0	.0.048	.0.648	N/A	.0	7,806	10/28/2020	03/06/2025
74274B-AF-6	Process Equipment, Inc. - Term Loan A	5			3.A PL	275,694	.97.0000	270,125	278,479	270,125	(493)	736	.0	.0	.0.048	.0.313	N/A	7,104	13,134	03/22/2019	03/06/2025
74274B-AG-4	Process Equipment, Inc. - Revolving Loan	5			3.A PL	36,521	.97.0000	35,425	36,521	35,425	(1,096)	.0	.0	.0	.0.048	.0.048	N/A	234	1,169	11/03/2022	03/06/2025
75002#-AA-6	ROTATING MACHINERY SERVICES, INC.	5			2.C PL	715,299	.99.5000	718,911	722,524	718,018	.0	1,846	.0	.0	.0.052	.0.310	N/A	16,299	36,157	06/26/2019	06/10/2025
76118S-AF-4	Resolute Industrial, LLC - Initial Term	5			4.B PL	453,433	.99.5000	466,465	468,809	463,831	2,116	2,283	.0	.0	.0.048	.0.538	N/A	9,777	22,083	03/25/2019	03/07/2025
87546#-AA-4	Tangent Technologies Acquisition, LLC -	5			4.B	650,494	.99.5000	653,779	657,065	653,779	3,657	1,282	.0	.0	.0.048	.0.125	N/A	.0	41,211	12/18/2018	11/30/2027
87546#-AB-2	Tangent Technologies Acquisition, LLC -	5			4.B	91,883	.97.2500	89,356	91,883	89,356	(2,527)	.0	.0	.0	.0.048	.0.048	N/A	28	.0	12/27/2022	11/30/2026
90353C-AB-3	UBEO, LLC - Revolving Credit	5			4.C PL	1,470	.98.5000	1,448	1,470	1,448	(22)	.0	.0	.0	.4.500	4.557	N/A	.0	.0	12/29/2022	04/03/2024

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
90353C-AE-7	UBEO, LLC - Tranche B Term Loan			5	..4.C PL ..	 426,737	..99.5000	 428,430	 430,583	 428,430	 2,962	 1,352	 0	 0	 0.045	 0.360	N/A	 0	 19,940	 09/12/2019	 04/03/2024	...
90381@-AB-4	US Fertility Enterprises, LLC - Initial			5	..1.G PL ..	 1,009,140	..99.0000	 999,049	 1,009,140	 1,009,140	 0	 0	 0	 0	 0.045	 0.046	N/A	 0	 43,233	 01/06/2022	 12/21/2027	...
90381@-AC-2	US Fertility Enterprises, LLC - Closing			5	..1.G PL ..	 259,170	..99.4230	 257,675	 259,170	 259,170	 0	 0	 0	 0	 0.043	 0.043	N/A	 2,518	 7,429	 07/29/2022	 12/21/2027	...
91727J-AC-3	Urology Management Holdings, Inc. - Dela			5	..2.C PL ..	 458,752	..99.5826	 456,837	 458,752	 458,752	 0	 0	 0	 0	 0.052	 0.053	N/A	 0	 22,961	 11/01/2021	 06/15/2026	...
91727J-AD-1	Urology Management Holdings, Inc. - Term			5	..2.C PL ..	 635,385	..98.4863	 625,767	 635,385	 628,289	 0	 2,054	 0	 0	 0.052	 0.379	N/A	 0	 32,155	 07/01/2020	 06/15/2026	...
91860#-AC-8	VPET USA, LLC - Revolving Loan			5	..3.A PL ..	 69,678	..99.0000	 68,981	 69,678	 68,981	 (697)	 0	 0	 0	 0.058	 0.058	N/A	 0	 46,530	 12/29/2022	 12/31/2026	...
91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa			5	..3.A PL ..	 1,524,757	..99.0000	 1,509,509	 1,524,757	 1,509,509	 (15,248)	 0	 0	 0	 0.058	 0.058	N/A	 31,589	 104,820	 01/07/2022	 12/31/2027	...
97143*-AA-2	Wilmar, LLC - Revolving Loan			5	..2.B PL ..	 42,974	..99.0000	 42,545	 42,974	 42,974	 0	 0	 0	 0	 0.050	 0.051	N/A	 669	 3,605	 08/09/2022	 12/30/2027	...
97143*-AB-0	Wilmar, LLC - Initial Term Loan			5	..2.B PL ..	 921,799	..99.0000	 912,581	 921,799	 921,799	 0	 0	 0	 0	 0.050	 0.051	N/A	 0	 64,269	 01/06/2022	 12/30/2027	...
98157*-AA-3	Worldwide Clinical Trials Holdings, Inc.			5	..3.A PL ..	 1,601,801	..99.1560	 1,588,282	 1,601,801	 1,588,282	 (9,178)	 0	 0	 0	 0.043	 0.043	N/A	 26,745	 90,447	 06/16/2021	 12/05/2024	...
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						35,417,553	XXX	34,793,716	35,535,372	35,175,431	(156,319)	23,331	0	0	XXX	XXX	XXX	320,948	1,938,165	XXX	XXX	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						35,417,553	XXX	34,793,716	35,535,372	35,175,431	(156,319)	23,331	0	0	XXX	XXX	XXX	320,948	1,938,165	XXX	XXX	
000000-00-0	Barrington Bank & Trust Company, N.A.				..1.G FE ..	 1,032,437	100.0000	 1,032,437	 1,032,437	 1,032,437	 0	 0	 0	 0	 0.500	 0.500	N/A	 8,398	 4,095	 05/16/2022	 05/17/2023	...
2019999999. Subtotal - Bonds - Unaffiliated Certificates of Deposit						1,032,437	XXX	1,032,437	1,032,437	1,032,437	0	0	0	0	XXX	XXX	XXX	8,398	4,095	XXX	XXX	
2419999999. Total - Issuer Obligations						2,050,369,906	XXX	1,862,169,293	1,995,025,229	2,028,643,320	(387,864)	(7,547,464)	4,708,388	0	XXX	XXX	XXX	15,358,754	46,985,055	XXX	XXX	
2429999999. Total - Residential Mortgage-Backed Securities						216,974,822	XXX	189,426,670	208,811,222	220,293,840	(197,696)	(1,153,690)	91,612	0	XXX	XXX	XXX	571,911	8,557,889	XXX	XXX	
2439999999. Total - Commercial Mortgage-Backed Securities						365,945,791	XXX	307,829,716	297,727,251	343,261,721	(289,444)	(8,217,400)	72,021	0	XXX	XXX	XXX	1,495,600	18,577,967	XXX	XXX	
2449999999. Total - Other Loan-Backed and Structured Securities						444,928,532	XXX	419,538,565	445,236,461	449,302,165	(254,838)	5,403,061	516,510	0	XXX	XXX	XXX	4,422,301	11,696,405	XXX	XXX	
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
2479999999. Total - Unaffiliated Bank Loans						35,417,553	XXX	34,793,716	35,535,372	35,175,431	(156,319)	23,331	0	0	XXX	XXX	XXX	320,948	1,938,165	XXX	XXX	
2489999999. Total - Unaffiliated Certificates of Deposit						1,032,437	XXX	1,032,437	1,032,437	1,032,437	0	0	0	0	XXX	XXX	XXX	8,398	4,095	XXX	XXX	
2509999999 - Total Bonds						3,114,669,041	XXX	2,814,790,396	2,983,367,972	3,077,708,914	(1,286,161)	(11,492,163)	5,388,532	0	XXX	XXX	XXX	22,177,911	87,759,576	XXX	XXX	

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ..\$ 1,278,893,223 1B ..\$ 101,452,521 1C ..\$ 274,231,860 1D ..\$ 196,442,893 1E ..\$ 204,839,805 1F ..\$ 193,018,092 1G ..\$ 207,996,086
1B 2A ..\$ 149,796,415 2B ..\$ 254,596,802 2C ..\$ 192,044,028
1C 3A ..\$ 13,256,538 3B ..\$ 3,385,025 3C ..\$ 1,322,939
1D 4A ..\$ 2,927,830 4B ..\$ 1,206,967 4C ..\$ 2,297,891
1E 5A ..\$ 0 5B ..\$ 0 5C ..\$ 0
1F 6 ..\$ 0

SCHEDULE D - PART 2 - SECTION 1

[illegible]

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

SCHEDULE D - PART 2 - SECTION 2

[illegible]

E12

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91362*-AA-9	Mortgage Guaranty Tax and Loss Bond		..12/14/2022 ..	U.S. DEPARTMENT OF TREASURY		..57,500,000 ..	..57,500,000 ..	..0 ..
0109999999.	Subtotal - Bonds - U.S. Governments					..57,500,000 ..	..57,500,000 ..	..0 ..
168863-DV-7	CHILE, GOVERNMENT OF	C.....	..01/27/2022 ..	HSBC SECURITIES		..259,823 ..	..260,000 ..	..0 ..
168863-DW-5	CHILE, GOVERNMENT OF	C.....	..01/27/2022 ..	HSBC SECURITIES INC.		..198,100 ..	..200,000 ..	..0 ..
168863-DX-3	CHILE, GOVERNMENT OF	C.....	..01/27/2022 ..	HSBC Securities (USA), Inc.		..199,880 ..	..200,000 ..	..0 ..
718286-CR-6	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT)	C.....	..03/21/2022 ..	Deutsche Bank		..870,000 ..	..870,000 ..	..0 ..
77586R-AK-6	ROMANIA (GOVERNMENT)	C.....	..01/19/2022 ..	HSBC SECURITIES		..1,858,612 ..	..1,870,000 ..	..0 ..
77586R-AL-4	ROMANIA (GOVERNMENT)	C.....	..01/19/2022 ..	HSBC SECURITIES INC.		..1,401,117 ..	..1,410,000 ..	..0 ..
0309999999.	Subtotal - Bonds - All Other Governments					..4,787,532 ..	..4,810,000 ..	..0 ..
13063A-SG-5	CALIFORNIA ST		..10/21/2022 ..	RBC Dain Rauscher (US)		..2,034,272 ..	..1,730,000 ..	..8,708 ..
13063D-YT-9	CALIFORNIA ST		..06/16/2022 ..	CITIGROUPGLOBAL		..1,959,731 ..	..2,375,000 ..	..5,773 ..
452153-BK-4	STATE OF ILLINOIS		..01/10/2022 ..	FOX PITT KELTON LTD		..573,059 ..	..505,000 ..	..2,933 ..
0509999999.	Subtotal - Bonds - U.S. States, Territories and Possessions					..4,567,063 ..	..4,610,000 ..	..17,413 ..
11506K-HB-0	BROWARD CNTY FLA PORT FACS REV		..10/04/2022 ..	Citigroup Global Markets, Inc.		..3,519,443 ..	..3,350,000 ..	..37,874 ..
141195-MW-4	CARBONDALE ILL		..02/16/2022 ..	J.P. MORGAN SECURITIES INC.		..1,410,000 ..	..1,410,000 ..	..0 ..
141195-MX-2	CARBONDALE ILL		..02/16/2022 ..	J.P. MORGAN SECURITIES INC.		..1,745,000 ..	..1,745,000 ..	..0 ..
15722T-JS-1	CHABOT-LAS POSITAS CALIF CMNTY COLLEGE D		..04/22/2022 ..	J.P. MORGAN SECURITIES INC.		..2,610,859 ..	..2,935,000 ..	..8,919 ..
346832-CF-3	FORT BEND TEX GRAND PKWY TOLL RD AUTH LT		..05/20/2022 ..	RBC CAPITAL MARKETS, LLC		..869,950 ..	..1,000,000 ..	..6,917 ..
386138-L7-4	GRAND PRAIRIE TEX		..08/05/2022 ..	Raymond James		..1,000,000 ..	..1,000,000 ..	..0 ..
386138-L8-2	GRAND PRAIRIE TEX		..08/05/2022 ..	Raymond James		..3,000,000 ..	..3,000,000 ..	..0 ..
386138-L9-0	GRAND PRAIRIE TEX		..08/05/2022 ..	Raymond James		..2,225,000 ..	..2,225,000 ..	..0 ..
442331-3K-8	HOUSTON TEX		..10/28/2022 ..	J.P. MORGAN SECURITIES INC.		..2,107,114 ..	..2,595,000 ..	..17,131 ..
64966Q-B5-8	NEW YORK N Y		..05/19/2022 ..	BANK OF AMERICA CORPOR		..2,741,075 ..	..2,500,000 ..	..0 ..
64966Q-GY-0	NEW YORK N Y		..05/20/2022 ..	MORGAN STANLEY AND CO INC		..1,934,123 ..	..1,730,000 ..	..27,151 ..
64966Q-RM-4	NEW YORK N Y		..04/21/2022 ..	Citigroup Global Markets, Inc.		..989,748 ..	..1,140,000 ..	..4,317 ..
914233-3J-8	UNIVERSITY CONN		..05/20/2022 ..	MORGAN STANLEY & CO. LLC		..2,121,533 ..	..1,910,000 ..	..10,876 ..
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 ..
0709999999.	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					..30,082,488 ..	..30,075,000 ..	..146,571 ..
010869-KF-1	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		..07/29/2022 ..	Northern Trust		..285,444 ..	..250,000 ..	..5,408 ..
04780M-F7-9	ATLANTA GA ARPT REV		..10/05/2022 ..	U.S. BANCORP INVESTMENTS INC.		..3,572,765 ..	..3,500,000 ..	..50,556 ..
052398-HT-4	AUSTIN TEX ARPT SYS REV		..05/19/2022 ..	JEFFERIES LLC, [GOVT/EQUITY]		..1,838,832 ..	..1,740,000 ..	..1,208 ..
052398-HW-7	AUSTIN TEX ARPT SYS REV		..10/05/2022 ..	PERSHING LLC		..1,777,668 ..	..1,750,000 ..	..33,785 ..
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		..10/28/2022 ..	Barclays Bank		..1,749,690 ..	..1,500,000 ..	..8,634 ..
07244R-BG-4	BAY LAUREL CTR CMNTY DEV DIST FLA WTR &		..05/19/2022 ..	JEFFERIES LLC, [GOVT/EQUITY]		..1,325,000 ..	..1,325,000 ..	..0 ..
13032U-XN-3	CALIFORNIA HEALTH FACS FING AUTH REV		..04/22/2022 ..	J.P. MORGAN CHASE BANK		..2,014,128 ..	..2,210,000 ..	..10,397 ..
13048V-C8-9	CALIFORNIA MUN FIN AUTH REV		..02/04/2022 ..	B.C. ZIEGLER & CO.		..3,400,000 ..	..3,400,000 ..	..0 ..
167593-2D-3	CHICAGO ILL O HARE INTL ARPT REV		..08/31/2022 ..	JP MORGAN SECURITIES LLC		..1,058,330 ..	..1,000,000 ..	..0 ..
167593-T6-9	CHICAGO ILL O HARE INTL ARPT REV		..06/16/2022 ..	MARKETAXESS		..463,826 ..	..550,000 ..	..6,613 ..
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		..10/28/2022 ..	RAYMOND JAMES/FI		..3,871,524 ..	..3,550,000 ..	..102,048 ..
20281P-KV-3	COMMONWEALTH FING AUTH PA REV		..10/28/2022 ..	FUNB FUNDS		..1,595,680 ..	..2,000,000 ..	..30,475 ..
249182-TE-6	DENVER COLO CITY & CNTY ARPT REV		..11/04/2022 ..	BARCLAYS CAPITAL		..714,782 ..	..665,000 ..	..0 ..
249182-TN-6	DENVER COLO CITY & CNTY ARPT REV		..11/22/2022 ..	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		..1,519,965 ..	..1,500,000 ..	..2,083 ..
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		..12/16/2022 ..	Direct		..1 ..	..1 ..	..0 ..
3137FT-G2-7	PHMS K-109 X1 - CMBS		..04/01/2022 ..	Northern Trust		..(2,173) ..	..0 ..	..2,523 ..
3140XJ-MB-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		..11/10/2022 ..	Morgan Stanley		..3,066,974 ..	..3,009,142 ..	..6,436 ..
38122N-ZX-3	GOLDEN ST TOB SECURITIZATION CORP CALIF		..09/13/2022 ..	J.P. Morgan Securities LLC		..780,930 ..	..1,000,000 ..	..8,999 ..
392274-2G-0	GREATER ORLANDO AVIATION AUTH ORLANDO FL		..09/14/2022 ..	CITIGROUPGLOBAL		..3,120,101 ..	..3,035,000 ..	..69,552 ..
46874T-GV-8	JACKSON TENN HOSP REV		..01/28/2022 ..	GOLDMAN SACHS AND CO TORONTO		..1,349,866 ..	..1,285,000 ..	..20,881 ..
523470-HJ-4	LEE CNTY FLA ARPT REV		..09/12/2022 ..	WELLS FARGO SECURITIES LLC		..2,573,261 ..	..2,935,000 ..	..53,156 ..
546395-V6-8	LOUISIANA PUB FACS AUTH HOSP REV		..06/16/2022 ..	J.P. MORGAN CHASE BANK		..2,960,090 ..	..3,500,000 ..	..4,437 ..
546475-VA-9	LOUISIANA ST GAS & FUELS TAX REV		..05/20/2022 ..	WELLS FARGO BANK N.A		..1,915,683 ..	..2,310,000 ..	..4,428 ..
546475-VS-0	LOUISIANA ST GAS & FUELS TAX REV		..01/13/2022 ..	FUNB FUNDS II		..2,300,000 ..	..2,300,000 ..	..0 ..
575579-L7-0	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		..12/20/2022 ..	CitiGroup		..2,787,600 ..	..3,000,000 ..	..57,000 ..
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		..10/28/2022 ..	CitiGroup		..382,260 ..	..500,000 ..	..754 ..
57604T-KD-7	MASSACHUSETTS ST TRANSN FD REV		..09/16/2022 ..	CITIGROUPGLOBAL		..3,500,770 ..	..3,250,000 ..	..36,111 ..

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
592190-PG-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		..09/30/2022	JEFFERIES LLC. [GOVT/EQUITY]		3,214,743	3,215,000	39,741
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES		..01/21/2022	FUNB FUNDS II		3,450,000	3,450,000	0
59334P-HU-4	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		..09/16/2022	JEFFERIES LLC		3,500,984	3,825,000	33,575
59335K-DL-8	MIAMI-DADE CNTY FLA SEAPORT REV		..12/21/2022	Citigroup Global Markets, Inc.		2,693,130	3,000,000	27,333
59447T-3A-9	MICHIGAN FIN AUTH REV		..01/25/2022	JP MORGAN		1,712,966	1,665,000	40,238
603827-XW-1	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		..04/29/2022	Citi Bank		148,722	150,000	1,803
61075T-UV-8	MONROE CNTY N Y INDL DEV CORP REV		..09/15/2022	JEFFERIES LLC		3,231,191	3,525,000	30,550
646140-DT-7	NEW JERSEY ST TPK AUTH TPK REV		..06/14/2022	PERSHING LLC		479,871	590,000	4,903
64972G-ZH-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		..09/16/2022	CitiGroup		868,522	935,000	9,869
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
64990C-6P-1	NEW YORK STATE DORMITORY AUTHORITY		..09/13/2022	Morgan Stanley		1,311,515	1,135,000	25,853
64990F-D8-4	NEW YORK STATE DORMITORY AUTHORITY		..04/21/2022	MORGAN STANLEY CO		1,754,120	2,000,000	4,338
64990G-UB-6	NEW YORK STATE DORMITORY AUTHORITY		..06/17/2022	Wells Fargo		2,206,439	2,545,000	34,280
66285W-E5-1	NORTH TEX TWY AUTH REV		..05/03/2022	RAYMOND JAMES & ASSOCIATES		1,955,028	2,450,000	25,409
66285W-J5-6	NORTH TEX TWY AUTH REV		..09/15/2022	Unknown		464,566	420,000	0
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
67752S-IV-5	OHIO ST AIR QUALITY DEV AUTH REV		..05/20/2022	MORGAN STANLEY AND CO INC		475,000	475,000	0
67760H-NK-3	OHIO ST TPK COMMN TPK REV		..09/16/2022	JEFFERIES LLC		2,527,050	2,365,000	11,497
67865E-AQ-5	OKLAHOMA CITY WATER UTILITIES TRUST		..07/08/2022	J.P. MORGAN SECURITIES INC.		3,000,000	3,000,000	0
678908-4D-3	OKLAHOMA DEV FIN AUTH REV		..08/19/2022	J.P. MORGAN SECURITIES INC.		2,040,000	2,040,000	0
678908-4G-6	OKLAHOMA DEV FIN AUTH REV		..08/31/2022	RBC CAPITAL MARKETS, LLC		785,000	785,000	0
70868Y-AT-6	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANC		..12/14/2022	FUNB FUNDS II		870,021	810,000	0
717817-WW-6	PHILADELPHIA PA ARPT REV		..09/15/2022	MORGAN STANLEY AND CO INC		1,120,141	1,280,000	11,093
73358X-FL-1	PORT AUTH N Y & N J		..05/23/2022	BANK OF AMERICA CORPOR		1,304,907	1,205,000	1,004
735000-TP-6	PORT OAKLAND CALIF REV		..04/22/2022	PERSHING LLC		1,362,180	1,500,000	12,155
735000-TU-5	PORT OAKLAND CALIF REV		..06/14/2022	RBC Dain Rauscher (US)		1,012,850	1,250,000	3,592
783186-RB-7	RUTGERS ST UNIV N J		..04/26/2022	J.P. MORGAN CHASE BANK		2,518,750	2,500,000	48,282
79467B-BN-4	SALES TAX SECURITIZATION CORP ILL		..10/21/2022	RAYMOND JAMES & ASSOCIATES		1,422,921	1,960,000	23,709
79467B-DH-5	SALES TAX SECURITIZATION CORP ILL		..06/16/2022	CitiGroup		1,345,632	1,600,000	23,097
795576-LC-9	SALT LAKE CITY UTAH ARPT REV		..09/13/2022	Morgan Stanley & Co		3,560,360	4,000,000	32,889
79766D-TC-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		..05/19/2022	Barclays Bank		1,959,510	1,860,000	5,683
79766D-UF-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		..11/22/2022	CITIGROUPGLOBAL		1,516,815	1,500,000	5,000
803321-RM-2	SARASOTA CNTY FLA UTIL SYS REV		..09/15/2022	CITIGROUP GLOBAL MARKETS INC.		1,740,208	1,600,000	0
837151-W3-9	SOUTH CAROLINA ST PUB SVC AUTH REV		..11/09/2022	JP MORGAN		855,000	855,000	0
87638Q-SE-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		..11/21/2022	WELLS FARGO, N.A. ISSUING/PAYING AGENT		3,114,360	3,000,000	0
88285A-BJ-6	TEXAS WTR DEV BRD REV		..09/29/2022	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		1,500,000	1,500,000	0
89602H-AA-5	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		..10/05/2022	Morgan Stanley		1,361,100	1,500,000	23,667
89602H-BB-2	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		..05/20/2022	JEFFERIES LLC. [GOVT/EQUITY]		2,054,442	1,855,000	2,319
89602R-GP-4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		..09/15/2022	Morgan Stanley		2,646,845	2,510,000	43,228
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV		..04/28/2022	Various		1,360,534	1,360,000	0
91412H-JM-6	UNIVERSITY CALIF REVS		..04/22/2022	J.P. MORGAN CHASE BANK		1,230,002	1,365,000	5,311
917393-DD-9	UTAH CNTY UTAH HOSP REV		..09/16/2022	Bank of America		1,043,850	1,000,000	17,361
0909999999. Subtotal - Bonds - U.S. Special Revenues						125,673,134	129,549,142	1,117,714
00217G-AB-9	APTIV PLC	C.	..02/09/2022	GOLDMAN SACHS		2,863,500	2,875,000	0
00834W-AD-3	AFFRM 22A D - ABS		..04/27/2022	Barclays Bank		254,968	255,000	0
01627A-AC-2	ADC 221 A2 - ABS		..11/07/2022	GUGGENHEIM		589,123	610,000	0
030360-AB-7	AMERICAN UNIVERSITY		..04/25/2022	JEFFERIES LLC. [GOVT/EQUITY]		439,143	455,000	1,026
030360-AD-3	AMERICAN UNIVERSITY		..10/28/2022	Bank of America		3,183,672	4,390,000	13,433
03066T-AE-1	AMCAR 2022-1 C - ABS		..03/10/2022	DEUTSCHE BANK ALEX BROWN		669,926	670,000	0
038222-AK-1	APPLIED MATERIALS INC		..07/08/2022	BANK OF AMERICA CORPOR		2,998,031	2,825,000	40,421
04015W-BG-8	ARES XXXIX CR2 - CDO	C.	..01/01/2022	SALOMON BROTHERS INC		(122)	0	122
05369L-AA-5	AVIO AUTOMOBILE RECEIVABLES TRUST 2021-1		..04/08/2022	The Seaport Group		459,298	466,293	213
05377R-DA-9	AESOP 2018-1 C - ABS		..04/07/2022	DEUTSCHE BANK ALEX BROWN		513,247	510,000	1,407
05377R-EX-8	AESOP 181D D - ABS		..05/24/2022	SALOMON BROTHERS INC		465,000	465,000	0
05490A-AC-7	BBUBS 2012-TFT B - CMB		..03/10/2022	DONALDSON LUFKIN & JENNETTE		109,681	115,000	148

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
054977-AE-3	BHG 22A E - ABS		.01/25/2022	First Boston Corp		999,591	1,000,000	.0
055287-AA-4	BBSG 2016-MRP A - CMBS		.01/14/2022	DONALDSON LUFKIN & JENRETTE		321,350	320,000	524
055980-AA-4	BPR 22STAR A - CMBS		.08/09/2022	Morgan Stanley		248,702	250,000	.0
05601D-AC-7	BREX 221 A - ABS		.03/23/2022	Barclays Bank		948,462	950,000	.0
05606D-AE-8	BX 22PSB C - CMBS		.08/04/2022	Montgomery		139,073	140,000	.0
05609W-AA-1	BX 22IND A - CMBS		.04/08/2022	Morgan Stanley		648,152	650,000	.0
05609X-AC-5	BX 22CLS B - CMBS		.10/06/2022	Morgan Stanley		458,841	460,000	1,369
05609X-AE-1	BX 22CLS C - CMBS		.10/06/2022	Morgan Stanley		463,822	465,000	1,491
05610B-AJ-5	BXSC 22WSS C - CMBS		.03/11/2022	CHASE SECURITIES INC		992,500	1,000,000	.0
05610F-AC-1	BX 22AHP B - CMBS		.02/02/2022	FIRST UNION CAPITAL		523,504	525,000	.0
06654D-AF-4	BANNER HEALTH		.06/16/2022	JP Morgan		1,679,180	2,000,000	23,422
06675D-CE-0	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C.	.07/06/2022	Wells		1,245,000	1,245,000	.0
06762V-AC-0	BABSN 223 B - CDO	C.	.09/01/2022	Montgomery		405,000	405,000	.0
06762V-AD-8	BABSN 223 C - CDO	C.	.09/01/2022	Montgomery		750,000	750,000	.0
08163G-AZ-3	BMARK 2021-B28 XA - CMBS		.02/01/2022	Bank of America Merrill Lynch		(433)	.0	.0
08163N-BL-8	BMARK 2022-B32 XA - CMBS		.02/01/2022	J P MORGAN SECURITIES		775,139	.0	4,923
08186U-AL-6	BSP 22R AR - CDO	C.	.02/18/2022	Citigroup Global Markets, Inc.		1,645,000	1,645,000	.0
08186U-AN-2	BSP 22R BR - CDO	C.	.02/18/2022	CITIGROUPGLOBAL		965,000	965,000	.0
08860D-AE-3	BHG 22C E - ABS		.09/12/2022	First Boston Corp		299,939	300,000	.0
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS		.08/29/2022	Montgomery		339,994	340,000	1,447
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		.08/29/2022	Montgomery		179,288	180,000	825
106230-AB-1	BRELPO 2022 A2 - ABS		.12/08/2022	J.P. Morgan Securities LLC		3,690,000	3,690,000	.0
12433E-AL-5	BX 22LBA6 D - CMBS		.01/21/2022	Montgomery		645,000	645,000	.0
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		.04/08/2022	DONALDSON LUFKIN & JENRETTE		776,763	784,000	1,046
12649A-AC-3	CSMC 2014-USA A2 - CMBS		.07/05/2022	Various		881,407	870,000	1,515
12649A-AL-3	CSMC 2014-USA C - CMBS		.10/12/2022	DONALDSON LUFKIN & JENRETTE		52,325	65,000	102
12661P-AB-5	CSL FINANCE PLC	C.	.04/21/2022	Various		2,507,635	2,510,000	.0
126650-CL-2	CVS HEALTH CORP		.04/21/2022	MARKETTAXESS CORP		2,997,283	2,975,000	30,421
14317H-AG-6	CARMX 222 D - ABS		.04/21/2022	Montgomery		519,951	520,000	.0
14317V-AQ-3	CGMS 194R A1R - CDO	C.	.01/31/2022	J.P. MORGAN CHASE BANK		6,500,000	6,500,000	.0
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC		.04/22/2022	PERSHING LLC		3,055,380	3,000,000	38,037
17108J-AA-1	CHRISTUS HEALTH		.04/25/2022	J.P. Morgan Securities LLC		2,988,475	2,960,000	41,403
17320D-AQ-1	CGCMT 2013-GCJ11 B - CMBS		.04/11/2022	DONALDSON LUFKIN & JENRETTE		935,114	931,000	1,070
20268J-AM-5	COMMONSPIRIT HEALTH		.10/18/2022	J.P. MORGAN CHASE BANK		1,360,000	1,360,000	.0
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA	C.	.01/13/2022	J.P. MORGAN SECURITIES INC.		1,198,488	1,200,000	.0
212015-AU-5	CONTINENTAL RESOURCES INC		.04/21/2022	Barclays Bank		4,776,068	5,225,000	50,364
21871X-AC-3	COREBRIDGE FINANCIAL INC		.04/21/2022	MORGAN STANLEY CO		4,762,680	4,875,000	9,885
22823K-AU-8	CCITY 2R A2R - CDO	C.	.02/03/2022	CitiGroup		1,000,000	1,000,000	.0
23345A-AG-8	DTAOT 222 D - ABS		.05/12/2022	DEUTSCHE BANK ALEX BROWN		469,875	470,000	.0
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)		.01/04/2022	DEUTSCHE BANK		3,010,000	3,010,000	.0
25278X-AM-1	DIAMONDBACK ENERGY INC		.04/21/2022	MORGAN STANLEY CO		4,787,741	4,900,000	63,700
25755T-AL-4	DPABS 2019-1 A2 - RMBS		.01/10/2022	Morgan Stanley		494,435	476,513	3,738
25755T-AN-0	DPABS 2021-1 A1 - RMBS		.01/04/2022	Barclays Bank		391,920	393,025	2,063
26248X-AE-4	DRSLF 97 C - CDO	C.	.02/22/2022	NOMURA SECS		2,000,000	2,000,000	.0
289907-AL-1	ELM21 D - CDO	C.	.10/13/2022	Morgan Stanley		560,000	560,000	.0
30227F-AJ-9	ESA 21ESH D - CMBS		.03/08/2022	CHASE SECURITIES INC		751,173	760,321	1,186
35564K-QC-6	STACR 2022-DNA1 M2 - CMO/RMBS		.04/22/2022	FC Stone X		950,000	1,000,000	.77
35564K-TJ-8	STACR 2022-HQA1 M2 - CMO/RMBS		.04/22/2022	Montgomery		2,052,500	2,000,000	308
36197Q-AG-4	GSMIS 2013-G1 B - CMBS		.02/03/2022	GOLDMAN		247,509	255,000	153
36264N-AA-2	GSK CONSUMER HEALTHCARE CAPITAL UK PLC	C.	.04/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.		4,774,583	4,850,000	13,051
36269C-AE-3	GSMIS 22SHIP C - CMBS		.07/18/2022	GOLDMAN		166,513	170,000	.0
36830B-AD-7	PTT GLOBAL CHEMICAL PCL	C.	.03/23/2022	BARCLAYS CAPITAL INC.		1,222,731	1,230,000	.0
37045X-DU-7	GENERAL MOTORS FINANCIAL COMPANY INC		.04/21/2022	BARCLAY INVESTMENTS, INC.		3,578,904	3,600,000	6,840
372460-AC-9	GENUINE PARTS CO		.02/01/2022	Bank of America		5,335,223	5,475,000	9,619
372546-AW-1	GEORGE WASHINGTON UNIVERSITY		.10/24/2022	J.P. MORGAN CHASE BANK		996,915	1,315,000	6,179
40442A-AC-3	HIT 22HI32 B - CMBS		.07/01/2022	Morgan Stanley		353,221	355,000	.0
42806M-AG-4	HERTZ 2021-2 C - ABS		.09/02/2022	MITSUBISHI UFJ SECURITIES		350,774	410,000	344

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
42806M-AW-9	HERTZ 223 C - ABS		.03/25/2022	Barclays Bank		289,979	290,000	.0
43283B-AC-7	HGVT 221D C - RMBS		.04/12/2022	DEUTSCHE BANK ALEX BROWN		249,966	250,000	.0
44422P-BN-1	HBCT 2015-HBS A10 - CMBS		.04/05/2022	DONALDSON LUFKIN & JENRETTE		966,875	1,050,000	.727
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC		.07/08/2022	Bank of America Merrill Lynch		4,796,440	4,775,000	29,897
465979-AG-7	JPMCC 22NVSS B - CMBS		.09/16/2022	CHASE SECURITIES INC		239,400	240,000	.0
465979-AJ-1	JPMCC 22NVSS C - CMBS		.09/16/2022	CHASE SECURITIES INC		199,500	200,000	.0
46635T-AX-0	JPMCC 2011-C3 C - CMBS		.01/05/2022	DONALDSON LUFKIN & JENRETTE		636,000	640,000	.572
466365-AE-3	JACK 221 A22 - RMBS		.02/02/2022	GUGGENHEIM		700,000	700,000	.0
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		.07/08/2022	MORGAN STANLEY CO		3,577,331	3,625,000	26,860
48275E-AA-4	KREF 2022-FL3 A - CMBS	C.	.02/03/2022	FIRST UNION CAPITAL		675,000	675,000	.0
50190K-AC-4	LGM 40 B1 - CDO	C.	.11/04/2022	SALOMON BROTHERS INC		1,000,000	1,000,000	.0
548661-DM-6	LOWE'S COMPANIES INC		.04/21/2022	Merrill Lynch		4,787,700	5,000,000	3,472
55284J-AE-9	MF1 22FL8 B - CMBS		.01/07/2022	First Boston Corp		515,000	515,000	.0
55293D-AG-6	MHP 22MHIL D - CMBS		.01/07/2022	SALOMON BROTHERS INC		2,140,965	2,150,000	.0
563514-AC-4	MSBAM 2012-CKSV A2 - CMBS		.01/31/2022	DONALDSON LUFKIN & JENRETTE		602,826	605,000	.55
56400V-AC-5	MVIOT 222 C - RMBS		.10/25/2022	Montgomery		104,992	105,000	.0
56903V-AE-3	WARNERMEDIA HOLDINGS INC		.04/21/2022	BARCLAYS BANK PLC		4,775,978	4,825,000	19,504
57109K-AD-7	MFT 221 D - ABS		.02/09/2022	GOLDMAN		984,029	1,000,000	.0
581760-AS-4	MCCLAREN HEALTH CARE CORP		.09/15/2022	J.P. Morgan Securities LLC		2,002,392	2,130,000	30,703
58403Y-AR-7	MED 2021-MDLN D - CMBS		.11/03/2022	CHASE SECURITIES INC		230,070	245,000	.847
58940B-AE-6	MFCC 221 A - ABS		.02/08/2022	First Boston Corp		988,285	1,000,000	.0
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C.	.07/12/2022	Various		2,479,671	2,475,000	.0
61747Y-EY-7	MORGAN STANLEY		.10/14/2022	MORGAN STANLEY CO		2,700,000	2,700,000	.0
61762T-AE-6	MSBAM 2013-C11 A4 - CMBS		.04/12/2022	DEUTSCHE BANK ALEX BROWN		958,619	955,000	1,431
61762X-AZ-0	MSBAM 2013-C12 C - CMBS		.01/11/2022	DEUTSCHE BANK ALEX BROWN		286,679	285,000	.426
61773P-AG-6	MSC 21PLZA C - CMBS		.03/01/2022	Morgan Stanley		.0	.0	1,249
62954W-AK-1	NTT FINANCE CORP	C.	.07/20/2022	Morgan Stanley		535,000	535,000	.0
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		.07/08/2022	Morgan Stanley		2,998,690	3,425,000	40,553
63942M-AB-6	NAVSL 22A B - ABS		.02/01/2022	Montgomery		599,967	600,000	.0
63943B-AB-9	NAVTR 211 B - ABS	C.	.01/01/2022	MIZUHO SECURITIES USA INC.		(1,686)	.0	1,686
649322-AG-9	NEW YORK AND PRESBYTERIAN HOSPITAL		.06/16/2022	J.P. Morgan Securities LLC		2,751,382	3,400,000	21,830
65535H-BA-6	NOMURA HOLDINGS INC	C.	.02/01/2022	JP Morgan		5,342,486	5,425,000	9,943
664675-AM-7	NORTHEASTERN UNIVERSITY		.04/25/2022	JEFFERIES & COMPANY, INC.		2,442,459	2,285,000	18,785
67590G-BN-8	OCT17 17RRR CR2 - CDO		.11/09/2022	SALOMON BROTHERS INC		642,530	700,000	2,356
68233J-CE-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		.05/18/2022	Various		2,488,373	2,490,000	.0
68267H-AD-9	OMFIT 22S1 D - ABS		.04/21/2022	SALOMON BROTHERS INC		509,934	510,000	.0
68268V-AD-7	OMFIT 222 D - ABS		.08/31/2022	RBC Dain Rauscher (US)		929,767	930,000	.0
68269M-AE-4	OMFIT 2021-1 D - ABS		.02/08/2022	Barclays Bank		943,320	1,000,000	1,784
68902V-AH-0	OTIS WORLDWIDE CORP		.04/22/2022	Merrill Lynch		4,062,065	4,250,000	5,097
693342-AB-3	PGC 2022-A A2 - ABS		.05/03/2022	CitiGroup		1,369,961	1,370,000	.0
693342-AG-2	PGC 2022-B A2 - ABS		.07/14/2022	Unknown		3,434,784	3,435,000	.0
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		.04/26/2022	Wells Fargo		2,616,720	3,000,000	11,842
70017B-AA-7	PAIA 221 A1 - CDO	C.	.02/11/2022	Morgan Stanley		1,800,000	1,800,000	.0
72703P-AC-7	PLNT 191 A2 - ABS		.11/08/2022	MITSUBISHI UFJ SECURITIES		115,834	145,875	1,016
73742Y-AG-0	POST 221 D - CDO	C.	.02/15/2022	CHASE SECURITIES INC		345,000	345,000	.0
74113R-AJ-8	PART 221 C - ABS		.10/14/2022	FIRST UNION CAPITAL		890,529	895,000	.0
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING		.01/11/2022	Wells Fargo		2,506,170	2,575,000	.951
74368C-BP-8	PROTECTIVE LIFE GLOBAL FUNDING		.06/28/2022	Wells Fargo		1,000,000	1,000,000	.0
74980E-AS-7	RRAM 7R A2B - CDO	C.	.02/02/2022	BANK OF NYC/MIZUHO SEC		4,000,000	4,000,000	.0
759470-BB-2	RELANCE INDUSTRIES LTD	C.	.01/05/2022	J.P. Morgan Securities LLC		2,513,902	2,520,000	.0
76209P-AB-9	RGA GLOBAL FUNDING		.01/10/2022	J.P. MORGAN CHASE BANK		1,463,520	1,465,000	.0
775109-CB-5	ROGERS COMMUNICATIONS INC	C.	.04/21/2022	Morgan Stanley & Co		4,771,025	4,975,000	19,458
78409V-AZ-7	S&P GLOBAL INC		.04/26/2022	LOOP CAPITAL MARKETS L.L.C.		2,550,300	2,500,000	52,240
78409V-BC-7	S&P GLOBAL INC		.07/08/2022	RBC CAPITAL MARKETS		3,603,059	4,025,000	36,963
78432Y-AA-7	SGR 212 A1 - CMO/RMBS		.09/23/2022	First Boston Corp		978,090	1,196,440	1,501
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		.09/16/2022	NOMURA SECS		880,902	962,219	1,608
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		.03/02/2022	Morgan Stanley		1,039,986	1,040,000	3,505

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
78449M-AA-4	SMB 2021-D A1A - ABS		..07/20/2022 ..	RBC Dain Rauscher (US)		 311,231	 345,572	 90
78473H-AL-0	SPGN 22TFLM D - CMBS		..02/09/2022 ..	Barclays Bank		 1,000,000	 1,000,000	 0
785592-AM-8	SABINE PASS LIQUEFACTION LLC		..04/21/2022 ..	MITSUBISHI		 4,769,300	 4,575,000	 38,602
80290C-AS-3	SBCLN 22A B - ABS		..10/24/2022 ..	CHASE SECURITIES INC		 648,709	 654,796	 314
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL		..04/21/2022 ..	PERSHING LLC		 173,372	 200,000	 161
826934-AC-5	SRFC 2022-3 C - RMBS		..10/12/2022 ..	CREDIT SUISSE		 274,936	 275,000	 0
83368R-BH-4	SOCIETE GENERALE SA	C.....	..01/11/2022 ..	SG AMERICAS SECURITIES		 2,930,000	 2,930,000	 0
854502-AQ-4	STANLEY BLACK & DECKER INC		..07/08/2022 ..	PERSHING LLC		 3,592,235	 4,075,000	 19,356
85571R-AC-4	STAR 223 A3 - CMO/RMBS		..04/28/2022 ..	Not Available		 1,515,615	 1,550,000	 358
857477-BV-4	STATE STREET CORP		..08/01/2022 ..	Various		 2,362,175	 2,355,000	 0
85855C-AA-8	STELLANTIS FINANCE US INC		..04/21/2022 ..	RBC Dain Rauscher (US)		 4,785,361	 5,350,000	 21,868
87264A-BD-6	T-MOBILE USA INC		..04/21/2022 ..	Citigroup Global Markets, Inc.		 3,584,665	 3,650,000	 3,802
87342R-AG-9	BELL 2021-1 A21 - RMBS		..01/27/2022 ..	MITSUBISHI UFJ SECURITIES		 675,227	 700,000	 2,497
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC		..04/21/2022 ..	RBC CAPITAL MARKETS		 4,772,928	 4,800,000	 5,207
87666Y-AA-5	TCO 22DPM A - CMBS		..05/02/2022 ..	FIRST UNION CAPITAL		 470,243	 475,000	 0
89173U-AD-9	TPMT 2017-4 M2 - RMBS		..01/21/2022 ..	INTL FcStone Financial Inc.		 337,425	 330,000	 715
89178B-AC-8	TPMT 2019-4 M1 - CMO/RMBS		..01/21/2022 ..	SALOMON BROTHERS INC		 237,403	 230,000	 537
89180Y-AA-8	TPMT 224 A1 - CMO/RMBS		..09/14/2022 ..	Montgomery		 880,632	 929,000	 2,516
89656R-AA-8	TRL 221 A - RMBS		..04/20/2022 ..	First Boston Corp		 404,983	 405,000	 0
90781F-FQ-6	UNION PACIFIC CORP		..07/08/2022 ..	Bank of America		 2,398,019	 2,850,000	 21,972
91324P-ER-9	UNITEDHEALTH GROUP INC		..10/25/2022 ..	MERRILL LYNCH PIERCE		 2,625,330	 2,635,000	 0
91823A-AU-5	VBTEL 2022-1 C21 - RMBS		..02/18/2022 ..	BARCLAYS CAPITAL		 1,430,000	 1,430,000	 0
92538N-AC-1	VERUS 224 A3 - CMO/RMBS		..04/22/2022 ..	First Boston Corp		 1,482,357	 1,500,000	 5,333
92936Q-AS-7	WFRBS 2012-C6 D - CMBS		..01/01/2022 ..	DONALDSON LUFKIN & JENNETTE		 (864,781)	 (855,000)	 (3,978)
97064G-AA-1	WESTF 2021-A A - ABS		..06/29/2022 ..	First Boston Corp		 757,955	 958,299	 1,322
98138H-AG-6	WORKDAY INC		..04/21/2022 ..	JP MORGAN		 4,779,158	 4,875,000	 11,375
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						241,059,396	248,023,353	850,784
69431B-AB-8	PF, LLC - Term A Loan		..01/04/2022 ..	Unknown		 1,499,276	 1,499,276	 0
97143*-AB-0	Wilmar, LLC - Initial Term Loan		..01/06/2022 ..	Unknown		 931,110	 931,110	 0
90381B-AB-4	US Fertility Enterprises, LLC - Initial		..01/06/2022 ..	Unknown		 1,016,766	 1,016,766	 0
91860#-AD-6	VPET USA, LLC - Third Amendment Term Loa		..01/07/2022 ..	Unknown		 1,540,159	 1,540,159	 0
33841B-AA-0	Flagship Intermediate Holdco, LLC - Dela		..01/21/2022 ..	Unknown		 (226,435)	 (226,435)	 0
05622*-AC-1	BCM One, Inc. - Initial Term Loan		..01/25/2022 ..	Unknown		 2,950	 2,950	 0
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		..02/11/2022 ..	Unknown		 1,086,888	 1,086,888	 0
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan		..03/08/2022 ..	Unknown		 330,357	 330,357	 0
04368B-AF-3	Asgard Buyer, LLC - Revolving Loan		..08/01/2022 ..	UNKNOWN		 17,556	 17,556	 0
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		..09/09/2022 ..	Unknown		 96,688	 96,688	 0
02155U-AB-8	Alternate Solutions Health Network, LLC		..10/17/2022 ..	Unknown		 10,908	 10,908	 0
03460#-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		..02/07/2022 ..	Unknown		 24,949	 24,949	 0
04368B-AE-6	ASGARD BUYER LLC		..08/10/2022 ..	Unknown		 395,516	 395,516	 0
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		..07/08/2022 ..	Unknown		 35,496	 35,496	 0
10153K-AC-3	Boulder Scientific Company, LLC - Initial		..07/15/2022 ..	Unknown		 35,166	 35,166	 0
12751B-AA-2	CPC Millennium Acquisition LLC - Revolvi		..12/22/2022 ..	Unknown		 148,986	 148,986	 0
12751B-AB-0	CPC Millennium Acquisition LLC - Intial		..10/31/2022 ..	Unknown		 458	 458	 0
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		..11/09/2022 ..	Unknown		 96,364	 96,364	 0
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		..08/04/2022 ..	GOLDMAN SACHS		 238,606	 238,606	 0
34960#-AB-9	Fortis Payment Systems, LLC - Amendment		..12/16/2022 ..	Unknown		 852,955	 852,955	 0
421933-B*-2	HEALTH MANAGEMENT ASSOCIATES, INC.		..10/03/2022 ..	DIRECT		 197,038	 197,038	 0
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		..09/09/2022 ..	Unknown		 536,735	 536,735	 0
74274B-AG-4	Process Equipment, Inc. - Revolving Loan		..11/03/2022 ..	DIRECT		 39,130	 39,130	 0
87546B-AB-2	Tangent Technologies Acquisition, LLC -		..12/27/2022 ..	Unknown		 107,196	 107,196	 0
90353C-AB-3	UBEO, LLC - Revolving Credit		..12/29/2022 ..	Unknown		 1,470	 1,470	 0
90381B-AC-2	US Fertility Enterprises, LLC - Closing		..07/29/2022 ..	GOLDMAN SACHS		 261,254	 261,254	 0
91860#-AC-8	VPET USA, LLC - Revolving Loan		..12/29/2022 ..	DIRECT		 74,815	 74,815	 0
97143*-AA-2	Wilmar, LLC - Revolving Loan		..08/09/2022 ..	Unknown		 100,273	 100,273	 0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						9,452,630	9,452,630	0
000000-00-0 Barrington Bank & Trust Company, N.A.			...05/16/2022 ...	DIRECT		1,032,134	1,032,134	0
2019999999. Subtotal - Bonds - Unaffiliated Certificates of Deposit						1,032,134	1,032,134	0
2509999997. Total - Bonds - Part 3						474,154,377	485,052,259	2,132,483
2509999998. Total - Bonds - Part 5						8,293,273	8,278,102	6,498
2509999999. Total - Bonds						482,447,649	493,330,361	2,138,982
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						482,447,649	XXX	2,138,982

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36179N-Q5-0	G2 IA1376 - RMBS		12/01/2022	Paydown		401,433	401,433	433,172	326,985	0	74,448	0	74,448	0	401,433	0	0	0	(24,851)	10/20/2043
36179R-GA-1	G2 MA2893 - RMBS		12/01/2022	Paydown		3,584	3,584	3,808	3,198	0	386	0	386	0	3,584	0	0	0	(164)	06/20/2045
36179R-JF-7	G2 MA2962 - RMBS		12/01/2022	Paydown		676,887	676,887	726,860	577,302	0	99,585	0	99,585	0	676,887	0	0	0	(35,847)	08/20/2045
36179R-LQ-0	G2 MA3035 - RMBS		12/01/2022	Paydown		572,815	572,815	608,482	473,033	0	99,783	0	99,783	0	572,815	0	0	0	(35,814)	08/20/2045
36179T-E3-5	G2 MA4654 - RMBS		12/01/2022	Paydown		412,245	412,245	434,145	344,881	0	67,363	0	67,363	0	412,245	0	0	0	(37,861)	08/20/2047
36179T-SJ-5	G2 MA5021 - RMBS		12/01/2022	Paydown		485,663	485,663	515,296	408,807	0	76,856	0	76,856	0	485,663	0	0	0	(36,988)	02/20/2048
36179U-K2-7	G2 MA5713 - RMBS		12/01/2022	Paydown		832,690	832,690	878,358	680,028	0	152,662	0	152,662	0	832,690	0	0	0	(68,074)	01/20/2049
36179U-Q5-4	G2 MAS876 - RMBS		12/01/2022	Paydown		1,349,386	1,349,386	1,400,937	1,027,610	0	321,776	0	321,776	0	1,349,386	0	0	0	(161,101)	04/20/2049
36179V-ZR-4	G2 MA7052 - RMBS		12/01/2022	Paydown		166,269	166,269	174,907	175,347	0	(9,079)	0	(9,079)	0	166,269	0	0	0	1,725	12/20/2050
38377W-Z5-6	GNR 2011-09 DF - CMO/RMBS		12/16/2022	Paydown		17,410	17,410	17,439	16,210	0	1,199	0	1,199	0	17,410	0	0	0	(93)	07/16/2041
912810-FF-0	UNITED STATES TREASURY		02/01/2022	Adjustment		0	0	0	(19,202)	0	19,202	0	19,202	0	0	0	0	0	0	11/15/2028
0109999999 Subtotal - Bonds - U.S. Governments						4,918,382	4,918,382	5,193,404	4,014,201	0	904,181	0	904,181	0	4,918,382	0	0	0	(399,068)	XXX
195325-BQ-7	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	04/12/2022	PERSHING LLC		937,189	940,000	941,449	965,696	187	(3,303)	21,159	(24,274)	0	941,422	0	(4,232)	(4,232)	23,813	02/26/2024
195325-DQ-5	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	04/12/2022	PERSHING LLC		652,680	800,000	682,133	735,759	225,254	(765)	278,038	(53,549)	0	682,211	0	(29,531)	(29,531)	17,218	05/15/2049
501499-AC-1	KUWAIT, STATE OF (GOVERNMENT)	C	03/20/2022	Maturity @ 100.00		4,080,000	4,080,000	4,014,720	4,075,818	0	4,182	0	4,182	0	4,080,000	0	0	0	56,100	03/20/2022
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	504,218	504,218	64,625	09/16/2043
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	304,214	304,214	0	05/27/2026
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	221,476	221,476	6,300	06/23/2047
0309999999 Subtotal - Bonds - All Other Governments						7,929,869	10,220,000	6,820,302	11,370,408	225,441	35,719	4,697,844	(4,436,684)	0	6,933,724	0	996,145	996,145	168,056	XXX
13063C-4T-4	CALIFORNIA ST		02/22/2022	Morgan Stanley		1,142,720	1,000,000	1,147,410	1,077,057	0	(2,313)	0	(2,313)	0	1,074,744	0	67,976	67,976	28,194	08/01/2033
13063C-6G-0	CALIFORNIA ST		02/17/2022	PERSHING LLC		1,098,280	1,000,000	1,054,250	1,028,662	0	(825)	0	(825)	0	1,027,837	0	70,443	70,443	22,333	08/01/2031
57582R-LF-1	MASSACHUSETTS (COMMONWEALTH OF)		02/17/2022	Morgan Stanley National Financial		2,190,380	2,000,000	2,055,840	2,029,753	0	(839)	0	(839)	0	2,028,914	0	161,466	161,466	38,000	09/01/2035
605581-HR-1	MISSISSIPPI ST		02/24/2022	Services NATL FINL SVCS		1,160,930	1,000,000	1,175,500	1,093,283	0	(2,826)	0	(2,826)	0	1,090,457	0	70,473	70,473	12,083	12/01/2028
646039-YG-6	NEW JERSEY ST		08/10/2022	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
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)		02/15/2022	Call @ 100.00		165,000	165,000	182,269	177,510	0	(350)	0	(350)	0	177,160	0	(12,160)	(12,160)	3,836	02/15/2026
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions						6,458,778	5,855,000	6,356,281	6,125,069	0	(19,556)	0	(19,556)	0	6,105,512	0	353,265	353,265	123,691	XXX
108151-VU-2	BRIDGEPORT		01/18/2022	Call @ 100.00		15,000	15,000	17,307	16,781	0	(2)	0	(2)	0	16,779	0	(1,779)	(1,779)	0	01/15/2030
180848-XZ-1	CLARK CNTY NEV		02/17/2022	PERSHING LLC		1,661,410	1,380,000	1,573,862	1,520,386	0	(2,595)	0	(2,595)	0	1,517,791	0	143,619	143,619	15,525	12/01/2033
204709-HX-0	COMPTON CALIF CNTY COLLEGE DIST		02/17/2022	JEFFERIES LLC. [GOVT/EQUITY]		1,510,312	1,310,000	1,444,550	1,394,177	0	(2,415)	0	(2,415)	0	1,391,762	0	118,550	118,550	36,571	08/01/2033
235219-MW-9	DALLAS TEX		02/22/2022	RAYMOND JAMES & ASSOCIATES		1,601,007	1,380,000	1,579,355	1,509,444	0	(3,437)	0	(3,437)	0	1,506,006	0	95,001	95,001	36,225	02/15/2028
468312-HF-3	JACKSON MICH PUB SCHS		02/24/2022	BTradeweb Direct		179,507	150,000	174,020	166,260	0	(374)	0	(374)	0	165,886	0	13,620	13,620	2,438	05/01/2031
468312-HK-2	JACKSON MICH PUB SCHS		02/24/2022	STIFEL NICOLAUS & CO.		1,315,678	1,115,000	1,276,229	1,224,431	0	(2,501)	0	(2,501)	0	1,221,929	0	93,748	93,748	18,119	05/01/2035
484026-NB-1	KANE CNTY ILL CNTY UNIT SCH DIST NO 304		02/23/2022	BARCLAYS BANK PLC		1,625,613	1,405,000	1,570,088	1,511,574	0	(3,002)	0	(3,002)	0	1,508,572	0	117,042	117,042	45,663	01/01/2029
544351-KW-8	LOS ANGELES CALIF		02/17/2022	National Financial Services JEFFERIES LLC.		1,178,342	1,100,000	1,082,928	1,086,615	0	165	0	165	0	1,086,780	0	91,562	91,562	18,549	09/01/2031
63165T-E5-0	NASSAU CNTY N Y		02/23/2022	[GOVT/EQUITY] MORGAN STANLEY AND CO		1,770,076	1,505,000	1,770,271	1,677,128	0	(4,170)	0	(4,170)	0	1,672,958	0	97,118	97,118	30,100	10/01/2028
64966Q-AS-9	NEW YORK N Y		02/18/2022	INC		3,272,780	2,725,000	3,097,889	2,996,858	0	(5,117)	0	(5,117)	0	2,991,741	0	281,038	281,038	31,035	12/01/2037
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
84906T-V7-5	SPOKANE WASH		02/23/2022	SCOTT INC		2,412,416	2,165,000	2,395,854	2,288,532	0	(3,565)	0	(3,565)	0	2,284,967	0	127,449	127,449	20,207	12/01/2027
940858-BB-2	WASHOE CNTY NEV SCH DIST		02/28/2022	RAYMOND JAMES		1,159,510	1,000,000	1,140,930	1,089,941	0	(2,524)	0	(2,524)	0	1,087,416	0	72,094	72,094	12,639	06/01/2034
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,376,649	15,925,000	17,900,093	17,165,626	0	(38,038)	0	(38,038)	0	17,127,588	0	1,249,062	1,249,062	300,819	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
01170R-KQ-4	ALASKA HOUSING FINANCE CORPORATION		12/01/2022	Call @ 100.00		500,000	500,000	551,530	544,423	0	(3,728)	0	(3,728)	0	540,695	0	(40,695)	(40,695)	12,188	12/01/2044
017357-AA-6	ALLEGHENY CNTY PA SAN AUTH SWR REV		02/23/2022	RBC CAPITAL MARKETS		1,123,970	1,000,000	1,145,760	1,061,524	0	(2,238)	0	(2,238)	0	1,059,286	0	64,684	64,684	11,667	12/01/2030
047849-GN-8	ATLANTA GA TAX ALLOCATION		01/01/2022	Maturity @ 100.00		735,000	735,000	735,000	735,000	0	0	0	0	0	735,000	0	0	0	12,425	01/01/2022

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Iden-tification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
052414-PQ-6	AUSTIN TEX ELEC UTIL SYS REV		.02/25/2022	FUMB FUNDS		2,249,580	2,000,000	2,256,960	2,106,175	0	(4,124)	0	(4,124)	0	2,102,051	0	147,529	147,529	28,611	11/15/2033
10620N-CG-1	BRHEA 2011-1 A2 - ABS		.11/25/2022	Paydown		465,193	465,193	469,263	460,288	0	4,904	0	4,904	0	465,193	0	0	0	527	02/25/2030
10623P-DU-1	BRAZO 2010-1 A1 - ABS		.12/27/2022	Paydown		50,384	50,384	48,873	50,004	0	380	0	380	0	50,384	0	0	0	476	06/25/2035
				ROBERT W. BAIRD & CO., INC.																
139372-RD-0	CAPE CORAL FLA WTR & SWR REV		.02/23/2022	INC.		1,345,890	1,145,000	1,355,566	1,275,857	0	(3,170)	0	(3,170)	0	1,272,687	0	73,203	73,203	22,900	10/01/2031
160853-UC-9	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL		.02/23/2022	PERSHING LLC		1,082,682	900,000	1,008,108	978,818	0	(1,500)	0	(1,500)	0	977,318	0	105,364	105,364	27,500	01/15/2033
167593-K8-4	CHICAGO ILL O HARE INTL ARPT REV		.02/24/2022	MESIROW FINANCIAL		841,616	725,000	800,299	780,340	0	(1,119)	0	(1,119)	0	779,221	0	62,396	62,396	23,865	01/01/2036
167593-K9-2	CHICAGO ILL O HARE INTL ARPT REV		.02/24/2022	MESIROW FINANCIAL INC.		1,159,480	1,000,000	1,099,460	1,073,148	0	(1,477)	0	(1,477)	0	1,071,670	0	87,810	87,810	32,917	01/01/2037
167593-L2-6	CHICAGO ILL O HARE INTL ARPT REV		.02/24/2022	TRADE WEB DIRECT		288,250	250,000	273,990	267,653	0	(356)	0	(356)	0	267,297	0	20,953	20,953	8,229	01/01/2038
19658Q-DB-0	COLORADO SCH MINES INSTL ENTERPRISE REV		.02/28/2022	PERSHING LLC		1,534,299	1,300,000	1,515,683	1,437,706	0	(3,524)	0	(3,524)	0	1,434,182	0	100,117	100,117	16,431	12/01/2033
196707-MN-0	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		.02/17/2022	NATIONAL FINANCIAL		1,147,756	910,000	1,061,297	1,028,382	0	(1,584)	0	(1,584)	0	1,026,798	0	120,958	120,958	21,613	03/01/2031
20281P-JW-3	COMMONWEALTH FING AUTH PA REV		.08/10/2022	MESIROW FINANCIAL INC.		595,696	565,000	671,774	7,633	0	(7,633)	0	(7,633)	0	588,213	0	7,484	7,484	19,697	06/01/2024
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG		.06/13/2022	Call @ 100.00		65,000	65,000	70,140	65,621	0	365	0	365	0	65,986	0	(986)	(986)	(1,003)	11/15/2044
20775H-AY-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		.08/24/2022	Call @ 100.00		315,000	315,000	347,940	344,301	0	(983)	0	(983)	0	343,318	0	(28,318)	(28,318)	2,967	05/15/2044
220245-WM-2	CORPUS CHRISTI TEX UTIL SYS REV		.02/23/2022	WEDBUSH MORGAN SEC		1,111,700	1,000,000	1,138,680	1,054,625	0	(2,214)	0	(2,214)	0	1,052,411	0	59,289	59,289	30,556	07/15/2032
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		.12/15/2022	Paydown		101,306	101,307	117,876	100,346	0	961	0	961	0	101,307	0	0	0	1,133	12/15/2026
267169-FZ-8	DUVAL CNTY FLA SCH BRD CTFS PARTN		.02/23/2022	JP Morgan		1,381,625	1,250,000	1,404,500	1,311,212	0	(2,521)	0	(2,521)	0	1,308,691	0	72,934	72,934	40,625	07/01/2032
30711X-BD-5	CAS 2015-C03 2M2 - CMO/RMBS		.04/25/2022	Paydown		58,752	58,752	65,141	60,238	0	(1,486)	0	(1,486)	0	58,752	0	0	0	515	07/25/2025
30711X-BM-5	CAS 2016-C01 1M2 - CMO/RMBS		.12/27/2022	Paydown		130,509	130,509	152,859	112,417	0	18,092	0	18,092	0	130,509	0	0	0	(3,952)	08/25/2028
30711X-CT-9	CAS 2016-C03 2M2 - CDO/CMO/RMBS		.03/16/2022	Various		883	841	951	948	0	(26)	0	(26)	0	921	0	(38)	(38)	10	10/25/2028
30711X-DA-9	CAS 2016-C04 1M2 - CDO/CMO/RMBS		.03/16/2022	Various		696	673	748	710	0	(5)	0	(5)	0	705	0	(9)	(9)	6	01/25/2029
3128HX-RT-4	FHS 267 A5 - CMO/RMBS		.12/01/2022	Paydown		165,705	165,705	168,812	160,207	0	5,498	0	5,498	0	165,705	0	0	0	(7,171)	08/15/2042
3128M9-U2-6	FH G07501 - RMBS		.12/01/2022	Paydown		153,232	153,232	162,211	140,714	0	12,518	0	12,518	0	153,232	0	0	0	(7,072)	10/01/2043
3128M9-WV-0	FH G07560 - RMBS		.01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	854	11/01/2043
3128MJ-5N-6	FH G08852 - RMBS		.12/01/2022	Paydown		244,255	244,255	252,470	262,015	0	(17,759)	0	(17,759)	0	244,255	0	0	0	3,660	12/01/2048
3128MJ-XJ-4	FH G08680 - RMBS		.02/24/2022	Various		878,965	866,456	863,884	863,963	0	110	0	110	0	864,073	0	14,892	14,892	6,096	12/01/2045
3128MJ-ZF-0	FH G08741 - RMBS		.02/24/2022	Various		898,927	886,945	880,223	879,920	0	257	0	257	0	880,177	0	18,750	18,750	6,269	01/01/2047
3128MJ-ZQ-6	FH G08750 - RMBS		.12/01/2022	Paydown		97,433	97,433	97,083	98,407	0	(974)	0	(974)	0	97,433	0	0	0	(6,713)	03/01/2047
3128P8-FY-2	FH C91983 - RMBS		.02/24/2022	Various		1,815,685	1,731,787	1,763,582	1,762,957	0	(1,523)	0	(1,523)	0	1,761,434	0	54,252	54,252	16,291	03/01/2038
3128P8-GB-1	FH C91994 - RMBS		.02/24/2022	Various		1,272,016	1,213,535	1,235,625	1,240,939	0	(1,604)	0	(1,604)	0	1,239,334	0	32,682	32,682	11,421	05/01/2038
3128QL-RN-3	FH 1H2593 - RMBS		.12/01/2022	Paydown		40,871	40,871	42,429	38,370	0	2,501	0	2,501	0	40,871	0	0	0	(1,227)	01/01/2036
31292L-FD-2	FH C03764 - RMBS		.12/01/2022	Paydown		211,329	211,329	224,339	163,776	0	47,553	0	47,553	0	211,329	0	0	0	(19,139)	02/01/2042
3131XX-TG-0	FH ZM4495 - RMBS		.12/01/2022	Paydown		505,954	505,954	541,766	491,917	0	14,037	0	14,037	0	505,954	0	0	0	715	10/01/2047
3131Y7-S6-5	FH ZN1441 - RMBS		.12/01/2022	Paydown		132,344	132,344	142,228	111,033	0	21,311	0	21,311	0	132,344	0	0	0	(9,412)	11/01/2048
3132A5-HY-4	FH Z54747 - RMBS		.12/01/2022	Paydown		1,266,040	1,266,040	1,350,707	1,350,729	0	(84,689)	0	(84,689)	0	1,266,040	0	0	0	17,700	12/01/2047
3132AC-SZ-4	FH ZT0536 - RMBS		.12/01/2022	Paydown		744,164	744,164	808,465	820,828	0	(76,664)	0	(76,664)	0	11,433	0	0	0	0	03/01/2048
3132AD-VT-2	FH ZT1526 - RMBS		.12/01/2022	Paydown		2,081,013	2,081,013	2,219,042	1,744,129	0	336,883	0	336,883	0	2,081,013	0	0	0	(148,061)	11/01/2048
3132D5-6F-4	FH S88070 - RMBS		.12/01/2022	Paydown		264,934	264,934	277,932	280,134	0	(15,200)	0	(15,200)	0	264,934	0	0	0	2,896	10/01/2035
3132DM-KC-8	FH S00291 - RMBS		.12/01/2022	Paydown		1,236,616	1,236,616	1,399,989	1,090,453	0	146,163	0	146,163	0	1,236,616	0	0	0	(38,583)	03/01/2050
3132DV-3L-7	FH S08003 - RMBS		.12/01/2022	Paydown		378,278	378,278	391,651	402,731	0	(24,453)	0	(24,453)	0	378,278	0	0	0	6,101	07/01/2049
3132DV-7D-1	FH S08092 - RMBS		.12/01/2022	Paydown		508,886	508,886	537,153	537,289	0	(28,404)	0	(28,404)	0	508,886	0	0	0	5,154	09/01/2050
3132DV-K7-9	FH S07518 - RMBS		.12/01/2022	Paydown		451,035	451,035	483,312	471,224	0	(20,189)	0	(20,189)	0	451,035	0	0	0	4,967	06/01/2050
3132DW-BK-8	FH S08142 - RMBS		.12/01/2022	Paydown		491,183	491,183	517,123	518,477	0	(27,294)	0	(27,294)	0	491,183	0	0	0	6,286	04/01/2051
3132GJ-6R-5	FH Q03880 - RMBS		.12/01/2022	Paydown		132,169	132,169	137,104	127,807	0	4,362	0	4,362	0	132,169	0	0	0	(2,798)	10/01/2041
3132GK-A3-0	FH Q03926 - RMBS		.12/01/2022	Paydown		18,747	18,747	19,447	18,382	0	365	0	365	0	18,747	0	0	0	(165)	10/01/2041
3132GK-BS-4	FH Q03949 - RMBS		.12/01/2022	Paydown		3,895	3,895	4,040	(4,123)	0	8,018	0	8,018	0	3,895	0	0	0	(4,195)	10/01/2041
3132GK-S4-9	FH Q04439 - RMBS		.12/01/2022	Paydown		48,917	48,917	51,710	28,782	0	20,135	0	20,135	0	48,917	0	0	0	(8,157)	11/01/2041
3132GL-QT-4	FH Q05266 - RMBS		.02/24/2022	Various		275,991	261,460	271,592	270,521	0	(661)	0	(661)	0	269,860	0	6,130	6,130	2,417	12/01/2041
3132HP-RZ-9	FH Q13204 - RMBS		.12/01/2022	Paydown		202,113	202,113	210,142	198,060	0	4,053	0	4,053	0	202,113	0	0	0	(2,217)	11/01/2042

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3132M5-B0-4	FH Q24847 - RMBS		12/01/2022	Paydown		20,999	20,999	22,173	22,036	0	(1,038)	0	(1,038)	0	20,999	0	0	0	279	02/01/2044
31320P-5E-0	FH Q33544 - RMBS		12/01/2022	Paydown		140,627	140,627	141,155	140,941	0	(314)	0	(314)	0	140,627	0	0	0	2,304	05/01/2045
31320P-E6-7	FH Q32856 - RMBS		12/01/2022	Paydown		47,133	47,133	47,192	47,060	0	73	0	73	0	47,133	0	0	0	(1,466)	04/01/2045
31320R-FB-1	FH Q34661 - RMBS		12/01/2022	Paydown		71,430	71,430	71,877	69,394	0	2,037	0	2,037	0	71,430	0	0	0	(7,860)	07/01/2045
3132XC-RV-9	FH G67700 - RMBS		12/01/2022	Paydown		340,162	340,162	362,884	309,876	0	30,286	0	30,286	0	340,162	0	0	0	(11,993)	08/01/2046
3132XC-RY-3	FH G67703 - RMBS		12/01/2022	Paydown		57,322	57,322	59,565	54,798	0	2,523	0	2,523	0	57,322	0	0	0	(1,725)	04/01/2047
3132XC-SB-2	FH G67714 - RMBS		12/01/2022	Paydown		545,449	545,449	549,114	539,263	0	6,186	0	6,186	0	545,449	0	0	0	(33,395)	07/01/2048
3132XC-SG-1	FH G67719 - RMBS		12/01/2022	Paydown		450,983	450,983	477,055	395,640	0	55,343	0	55,343	0	450,983	0	0	0	(33,726)	01/01/2049
3132XU-SC-0	FH 052314 - RMBS		12/01/2022	Paydown		159,759	159,759	167,223	152,418	0	7,341	0	7,341	0	159,759	0	0	0	(7,273)	11/01/2047
3132XY-VC-8	FH Q56010 - RMBS		12/01/2022	Paydown		21,046	21,046	21,930	9,339	0	11,707	0	11,707	0	21,046	0	0	0	(9,591)	05/01/2048
31335A-JE-9	FH G60261 - RMBS		02/24/2022	Various		673,947	662,158	662,365	662,284	0	13	0	13	0	662,297	0	11,651	11,651	4,721	11/01/2043
31335B-KB-1	FH G61190 - RMBS		12/01/2022	Paydown		145,075	145,075	151,739	142,175	0	2,900	0	2,900	0	145,075	0	0	0	(4,408)	08/01/2047
31335C-E5-9	FH G61956 - RMBS		12/01/2022	Paydown		1,798,777	1,798,777	1,922,584	1,589,688	0	209,089	0	209,089	0	1,798,777	0	0	0	(104,340)	04/01/2049
3133A3-YM-4	FH QA8816 - RMBS		12/01/2022	Paydown		344,158	344,158	357,925	320,756	0	23,403	0	23,403	0	344,158	0	0	0	(10,407)	04/01/2050
3133KG-WA-2	FH RA1541 - RMBS		12/01/2022	Paydown		486,254	486,254	493,813	475,441	0	10,813	0	10,813	0	486,254	0	0	0	(18,404)	11/01/2049
3133KH-4G-8	FH RA2623 - RMBS		12/01/2022	Paydown		244,952	244,952	256,587	252,052	0	(7,100)	0	(7,100)	0	244,952	0	0	0	2,252	05/01/2050
3133KJ-6P-2	FH RA3578 - RMBS		12/01/2022	Paydown		361,262	361,262	375,487	374,189	0	(12,927)	0	(12,927)	0	361,262	0	0	0	2,952	09/01/2050
3133KJ-NE-8	FH RA3089 - RMBS		12/01/2022	Paydown		569,332	569,332	599,755	588,836	0	(19,505)	0	(19,505)	0	569,332	0	0	0	5,464	07/01/2050
3133KK-6R-5	FH RA4480 - RMBS		12/01/2022	Paydown		293,685	293,685	304,263	304,306	0	(10,621)	0	(10,621)	0	293,685	0	0	0	2,772	02/01/2051
3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS		12/01/2022	Paydown		291,760	291,760	301,562	270,180	0	21,581	0	21,581	0	291,760	0	0	0	(14,778)	10/25/2044
3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS		12/01/2022	Paydown		961,660	961,660	1,001,705	957,332	0	4,329	0	4,329	0	961,660	0	0	0	(3,321)	07/25/2045
3136AV-6K-0	FNR 2017-20 JA - CMO/RMBS		12/01/2022	Paydown		332,786	332,786	327,171	342,800	0	(10,014)	0	(10,014)	0	332,786	0	0	0	(10,655)	10/25/2045
3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS		12/01/2022	Paydown		504,118	504,118	511,995	498,535	0	5,583	0	5,583	0	504,118	0	0	0	(10,352)	07/25/2059
3137AV-XN-2	FHMS K-022 A2 - CMBS		07/25/2022	Paydown		1,927,512	1,927,512	1,965,953	1,926,835	0	678	0	678	0	1,927,512	0	0	0	20,218	07/25/2022
3137B1-EW-8	FHR 4191 GE - CMO/RMBS		12/01/2022	Paydown		241,030	241,030	232,142	261,093	0	(20,063)	0	(20,063)	0	241,030	0	0	0	(9,064)	04/15/2033
3137BH-XJ-1	FHMS K-045 A2 - CMBS		12/01/2022	Paydown		349,871	349,871	354,798	352,245	0	(2,374)	0	(2,374)	0	349,871	0	0	0	4,308	01/25/2025
3137BL-6T-0	FHR 4504 CA - CMO/RMBS		12/01/2022	Paydown		64,969	64,968	63,578	71,244	0	(6,275)	0	(6,275)	0	64,968	0	0	0	(5,274)	08/15/2045
3137F2-6S-0	FHR 4703 LP - CMO/RMBS		12/01/2022	Paydown		206,408	206,408	203,151	209,310	0	(2,901)	0	(2,901)	0	206,408	0	0	0	(4,357)	07/15/2046
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS		12/01/2022	Paydown		1,660,117	1,660,117	1,741,826	1,568,194	0	91,924	0	91,924	0	1,660,117	0	0	0	(45,549)	05/15/2050
3137FT-G2-7	FHMS K-109 X1 - CMBS		12/01/2022	Direct		0	0	3,677	(100,952)	0	100,952	0	100,952	0	0	0	0	0	(121,981)	04/25/2030
3137GO-GW-3	STACR 2015-DNA3 M3 - CMO/RMBS		01/25/2022	Adjustment		0	0	0	(13,910)	0	13,910	0	13,910	0	0	0	0	0	(3,994)	04/25/2028
31381T-KC-3	FN 470191 - CMBS/RMBS		01/01/2022	Various		954,675	954,675	971,382	954,675	0	0	0	0	0	954,675	0	0	0	2,524	01/01/2022
3138E0-6H-7	FN AJ8071 - RMBS		12/01/2022	Paydown		29,490	29,490	30,983	25,345	0	4,145	0	4,145	0	29,490	0	0	0	(1,793)	12/01/2041
3138EQ-BA-9	FN AL7232 - RMBS		12/01/2022	Paydown		59,505	59,505	63,745	3,644	0	3,644	0	3,644	0	59,505	0	0	0	(1,326)	09/01/2045
3138EQ-KH-4	FN AL7495 - RMBS		12/01/2022	Paydown		45,010	45,010	48,217	42,595	0	2,415	0	2,415	0	45,010	0	0	0	(727)	10/01/2045
3138EQ-ZR-6	FN AL7951 - RMBS		12/01/2022	Paydown		32,393	32,393	34,701	30,459	0	1,933	0	1,933	0	32,393	0	0	0	(559)	01/01/2046
3138LD-SG-4	FN AN1746 - CMBS/RMBS		12/01/2022	Paydown		81,732	81,732	80,228	(431)	0	82,163	0	(431)	0	81,732	0	0	0	(30)	09/01/2023
3138LF-RV-2	FN AN3199 - CMBS/RMBS		02/25/2022	Merrill Lynch		2,958,503	2,935,000	2,702,952	2,813,483	0	4,026	0	4,026	0	2,817,508	0	140,994	140,994	18,866	10/01/2031
3138LJ-FJ-4	FN AN5568 - CMBS/RMBS		02/25/2022	Paydown		2,603,127	2,603,127	2,694,948	2,669,901	0	(66,774)	0	(66,774)	0	2,603,127	0	0	0	254,847	05/01/2027
3138ML-XD-1	FN A05175 - RMBS		12/01/2022	Paydown		202,904	202,904	203,601	(640)	0	203,544	0	(640)	0	202,904	0	0	0	2,549	12/01/2042
3138Y9-SC-3	FN AX7714 - RMBS		12/01/2022	Paydown		1,526	1,526	1,634	1,282	0	244	0	244	0	1,526	0	0	0	(78)	02/01/2045
3138YH-5L-0	FN AY4450 - RMBS		12/01/2022	Paydown		1,631	1,631	1,747	1,483	0	148	0	148	0	1,631	0	0	0	(64)	02/01/2045
3138YH-YS-7	FN AY4203 - RMBS		12/01/2022	Paydown		12,439	12,439	13,325	432	0	432	0	432	0	12,439	0	0	0	(138)	05/01/2045
3138YL-AD-3	FN AY6303 - RMBS		12/01/2022	Paydown		11,223	11,223	12,022	10,937	0	286	0	286	0	11,223	0	0	0	(126)	02/01/2045
3138YS-LD-6	FN AZ1223 - RMBS		12/01/2022	Paydown		2,482	2,482	2,659	2,487	0	(6)	0	(6)	0	2,482	0	0	0	37	06/01/2045
3138YT-4X-9	FN AZ2637 - RMBS		12/01/2022	Paydown		4,707	4,707	5,042	4,468	0	239	0	239	0	4,707	0	0	0	(96)	09/01/2045
3138YT-6B-5	FN AZ2665 - RMBS		12/01/2022	Paydown		2,129	2,129	2,281	1,890	0	240	0	240	0	2,129	0	0	0	(80)	10/01/2045
3140E7-GH-7	FN BA2899 - RMBS		12/01/2022	Paydown		6,890	6,890	7,381	6,674	0	216	0	216	0	6,890	0	0	0	(79)	11/01/2045
3140E9-4J-2	FN BA5324 - RMBS		12/01/2022	Paydown		4,183	4,183	4,481	4,263	0	(80)	0	(80)	0	4,183	0	0	0	79	11/01/2045

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3140FP-F0-7	FN BE3774 - RMBS		12/01/2022	Paydown		215,408	215,408	216,048	212,051	0	3,357	0	3,357	0	215,408	0	0	0	(34,925)	07/01/2047
3140FX-C8-3	FN BF0094 - RMBS		02/22/2022	Various		8,023,855	7,612,037	7,691,131	7,687,470	0	(2,316)	0	(2,316)	0	7,685,154	0	338,701	338,701	69,083	05/01/2056
3140FX-H3-9	FN BF0249 - RMBS		12/01/2022	Paydown		2,912,745	2,912,745	3,025,389	2,864,063	0	48,682	0	48,682	0	2,912,745	0	0	0	(36,116)	01/01/2058
3140HT-IUJ-4	FN BL2448 - CMBS/RMBS		12/01/2022	Paydown		35,623	35,623	37,399	36,973	0	(1,350)	0	(1,350)	0	35,623	0	0	0	920	05/01/2031
3140HU-A3-0	FN BL2725 - CMBS/RMBS		12/01/2022	Paydown		18,214	18,214	19,341	19,055	0	(841)	0	(841)	0	18,214	0	0	0	450	08/01/2029
3140HV-SV-7	FN BL4131 - CMBS/RMBS		12/01/2022	Paydown		10,624	10,624	11,427	11,262	0	(638)	0	(638)	0	10,624	0	0	0	299	09/01/2031
3140HX-G4-6	FN BL5618 - CMBS/RMBS		12/01/2022	Paydown		43,725	43,725	45,758	43,450	0	275	0	275	0	43,725	0	0	0	39	01/01/2035
3140J5-G7-8	FN BM1121 - RMBS		12/01/2022	Paydown		35,655	35,655	37,048	34,166	0	1,490	0	1,490	0	35,655	0	0	0	(1,021)	12/01/2046
3140J5-QM-4	FN BM1359 - RMBS		12/01/2022	Paydown		84,227	84,227	87,557	81,892	0	2,335	0	2,335	0	84,227	0	0	0	(1,846)	06/01/2047
3140J7-R5-6	FN BM3207 - RMBS		02/22/2022	Various		3,342,479	3,258,041	3,232,969	3,236,406	0	865	0	865	0	3,237,271	0	105,208	105,208	22,146	12/01/2032
3140J8-ZH-9	FN BM4343 - RMBS		12/01/2022	Paydown		1,674,365	1,674,365	1,755,990	1,601,030	0	73,335	0	73,335	0	1,674,365	0	0	0	(49,925)	05/01/2048
3140J9-H8-7	FN BM4754 - RMBS		12/01/2022	Paydown		552,123	552,123	571,016	489,073	0	63,050	0	63,050	0	552,123	0	0	0	(45,825)	05/01/2047
3140J9-KN-0	FN BM4800 - RMBS		12/01/2022	Paydown		463,674	463,674	471,389	457,463	0	6,211	0	6,211	0	463,674	0	0	0	(13,621)	10/01/2048
3140O9-2N-2	FN CA2580 - RMBS		11/01/2022	Various		5,434,780	5,058,932	5,256,744	5,164,425	0	62,817	0	62,817	0	5,227,242	0	207,537	207,537	(4,684)	11/01/2048
3140QE-CJ-9	FN CA6372 - RMBS		12/01/2022	Paydown		148,744	148,744	163,200	162,314	0	(13,570)	0	(13,570)	0	148,744	0	0	0	2,127	07/01/2050
3140QM-AC-8	FN CB1802 - RMBS		12/01/2022	Paydown		674,823	674,823	680,147	680,051	0	(5,229)	0	(5,229)	0	674,823	0	0	0	7,832	10/01/2051
3140X5-NG-4	FN FM2190 - RMBS		12/01/2022	Paydown		503,867	503,867	521,187	344,746	0	159,121	0	159,121	0	503,867	0	0	0	(94,512)	02/01/2049
3140X7-PU-7	FN FM4034 - RMBS		12/01/2022	Paydown		297,833	297,833	314,587	314,432	0	(16,599)	0	(16,599)	0	297,833	0	0	0	3,044	08/01/2035
3140X7-PII-3	FN FM4036 - RMBS		12/01/2022	Paydown		536,972	536,972	561,891	543,489	0	(6,517)	0	(6,517)	0	536,972	0	0	0	4,253	12/01/2033
3140X9-QU-2	FN FMS866 - RMBS		12/01/2022	Paydown		1,327,970	1,327,970	1,417,193	1,417,163	0	(89,192)	0	(89,192)	0	1,327,970	0	0	0	18,307	06/01/2049
3140X9-IID-3	FN FMI6043 - RMBS		12/01/2022	Paydown		1,209,768	1,209,768	1,289,726	1,289,678	0	(79,910)	0	(79,910)	0	1,209,768	0	0	0	17,029	06/01/2049
3140XD-CK-0	FN FM9073 - RMBS		12/01/2022	Paydown		119,066	119,066	122,824	122,742	0	(3,676)	0	(3,676)	0	119,066	0	0	0	1,504	10/01/2051
3140XJ-MB-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2022	Paydown		12,328	12,328	12,565	0	0	(237)	0	(237)	0	12,328	0	0	0	57	10/01/2052
31412N-3T-1	FN 930610 - RMBS		12/01/2022	Paydown		26,209	26,209	28,503	22,971	0	3,238	0	3,238	0	26,209	0	0	0	(1,121)	02/01/2039
31412U-BJ-8	FN 934841 - RMBS		12/01/2022	Paydown		17,901	17,901	18,580	642	0	0	0	642	0	17,901	0	0	0	(545)	05/01/2024
31417A-VD-8	FN AB4211 - RMBS		12/01/2022	Paydown		101,878	101,878	105,938	99,691	0	2,188	0	2,188	0	101,878	0	0	0	(1,398)	01/01/2027
31417D-M9-1	FN AB6683 - RMBS		12/01/2022	Paydown		72,455	72,455	76,621	68,079	0	4,376	0	4,376	0	72,455	0	0	0	(2,355)	10/01/2042
31418C-A8-7	FN MA2730 - RMBS		02/18/2022	Various		1,412,142	1,423,060	1,333,452	1,310,855	0	3,250	0	3,250	0	1,314,105	0	98,037	98,037	7,782	08/01/2046
31418C-E4-2	FN MA2854 - RMBS		02/18/2022	Various		1,103,675	1,112,474	1,062,587	1,065,359	0	1,317	0	1,317	0	1,066,675	0	37,000	37,000	6,210	12/01/2046
31418D-HD-7	FN MA3827 - RMBS		12/01/2022	Paydown		285,850	285,850	298,088	302,447	0	(16,597)	0	(16,597)	0	285,850	0	0	0	3,125	11/01/2034
31418D-KV-3	FN MA3907 - RMBS		12/01/2022	Paydown		139,379	139,379	146,065	106,512	0	32,867	0	32,867	0	139,379	0	0	0	(19,779)	01/01/2050
31418D-LU-4	FN MA3938 - RMBS		12/01/2022	Paydown		134,535	134,535	141,241	103,033	0	31,502	0	31,502	0	134,535	0	0	0	(19,273)	02/01/2050
31418D-RW-4	FN MA4100 - RMBS		12/01/2022	Paydown		419,488	419,488	434,235	430,264	0	(10,777)	0	(10,777)	0	419,488	0	0	0	3,083	08/01/2050
31418D-VD-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2022	Paydown		566,075	566,075	597,298	602,373	0	(36,298)	0	(36,298)	0	566,075	0	0	0	6,637	12/01/2050
31418D-VY-5	FN MA4230 - RMBS		12/01/2022	Paydown		585,554	585,554	616,298	616,116	0	(30,563)	0	(30,563)	0	585,554	0	0	0	6,361	01/01/2036
419794-ZZ-8	HAWAII ST ARPTS SYS REV		02/23/2022	BARCLAYS CAPITAL		3,160,782	2,725,000	3,059,521	2,964,069	0	(5,028)	0	(5,028)	0	2,959,041	0	201,741	201,741	88,563	07/01/2036
44244C-ST-5	HOUSTON TEX UTIL SYS REV		02/24/2022	PERSHING LLC		2,419,260	2,000,000	2,340,500	(5,052)	0	2,239,928	0	2,239,928	0	2,234,876	0	184,384	184,384	28,611	11/15/2033
44244C-SV-0	HOUSTON TEX UTIL SYS REV		02/24/2022	Various		1,295,146	1,080,000	1,227,384	1,185,867	0	(2,110)	0	(2,110)	0	1,183,756	0	111,389	111,389	15,067	11/15/2035
45203H-4V-1	ILLINOIS FIN AUTH REV		02/24/2022	Barclays Capital		1,113,670	1,000,000	1,125,120	1,053,065	0	(2,061)	0	(2,061)	0	1,051,004	0	62,666	62,666	14,306	11/15/2027
452281-JD-1	ILSSTD 2010-1 A3 - ABS		10/25/2022	Call @ 100.00		330,571	330,571	330,406	1,174	0	0	0	1,174	0	330,571	0	0	0	0	07/25/2045
45471A-NU-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
45528U-XJ-5	INDIANAPOLIS IND LOC PUB IMPT BD BK		02/24/2022	J.P. MORGAN CHASE BANK		2,179,063	1,835,000	2,190,531	2,059,771	0	(5,559)	0	(5,559)	0	2,054,213	0	124,850	124,850	60,402	01/01/2030
462467-Q2-0	IOWA FIN AUTH SINGLE FAMILY MTG REV		09/19/2022	Call @ 100.00		110,000	110,000	122,477	(783)	0	0	0	(783)	0	121,374	0	(11,374)	(11,374)	2,353	07/01/2051
46874T-DB-5	JACKSON TENN HOSP REV		01/28/2022	Adjustment		1,349,866	1,285,000	1,467,663	1,351,303	0	(1,437)	0	(1,437)	0	1,349,866	0	0	0	20,881	04/01/2030
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
534272-D4-8	LINCOLN NEB ELEC SYS REV		02/23/2022	BARCLAYS BANK PLC		1,122,370	1,000,000	1,183,660	1,070,960	0	(2,782)	0	(2,782)	0	1,068,177	0	54,193	54,193	24,167	09/01/2030
	NATIONAL FINANCIAL																			
57584X-80-7	MASSACHUSETTS ST DEV FIN AGY REV		02/17/2022	SECURITIES CORP		2,298,103	1,955,000	2,205,787	2,127,901	0	(3,771)	0	(3,771)	0	2,124,130	0	173,973	173,973	62,723	07/01/2033
575896-MQ-5	MASSACHUSETTS ST PORT AUTH REV		09/13/2022	BNY CAPITAL MARKETS		951,703	920,000	1,064,458	960,601	0	(11,170)	0	(11,170)	0	949,432	0	2,272	2,272	55,456	07/01/2025

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
59324P-DS-5	MIAMI BEACH FLA STORMWATER REV		.02/23/2022	PERSHING LLC		3,533,220	3,000,000	3,607,500	3,373,319	0	(9,276)	0	(9,276)	0	3,364,044	0	169,176	169,176	72,500	.09/01/2029
59447P-6N-6	MICHIGAN FIN AUTH REV		.01/25/2022	Unknown		1,712,966	1,665,000	1,815,316	1,714,141	0	(1,175)	0	(1,175)	0	1,712,966	0	0	0	40,238	.08/01/2033
59447P-ZM-6	MICHIGAN FIN AUTH REV		.02/25/2022	First Tennessee Bank		542,035	500,000	529,830	508,787	0	(540)	0	(540)	0	508,248	0	33,787	33,787	16,458	.07/01/2030
59447T-SE-4	MICHIGAN FIN AUTH REV		.02/24/2022	TRADE WEB DIRECT		906,728	750,000	866,738	832,191	0	(1,731)	0	(1,731)	0	830,460	0	76,267	76,267	12,188	.11/01/2032
59447T-SG-9	MICHIGAN FIN AUTH REV		.02/24/2022	TRADE WEB DIRECT		101,856	85,000	97,195	93,603	0	(180)	0	(180)	0	93,422	0	8,433	8,433	1,381	.11/01/2034
60535Q-WH-9	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		.12/01/2022	Call @ 100.00		80,000	80,000	88,427	87,205	0	(478)	0	(478)	0	86,727	0	(6,727)	(6,727)	1,092	.12/01/2050
63968M-TQ-2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		.12/01/2022	Call @ 100.00		275,000	275,000	294,052	289,107	0	(427)	0	(427)	0	288,680	0	(13,680)	(13,680)	3,750	.09/01/2049
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
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
64613A-CX-8	NEW JERSEY ST HSG & MTG FIN AGY REV		.10/03/2022	Call @ 100.00		160,000	160,000	177,739	175,693	0	(752)	0	(752)	0	174,941	0	(14,941)	(14,941)	4,200	.04/01/2051
64971W-RS-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		.02/23/2022	Bank of America		1,653,725	1,450,000	1,677,346	1,569,451	0	(3,662)	0	(3,662)	0	1,565,788	0	87,937	87,937	41,083	.08/01/2031
64971X-BM-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		.02/23/2022	J.P. MORGAN CHASE BANK		1,123,800	1,085,000	1,042,815	1,057,141	0	.681	0	.681	0	1,057,822	0	65,978	65,978	18,691	.08/01/2027
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	9,567	.09/01/2035
677561-KK-7	OHIO ST HOSP FAC REV		.02/17/2022	First Tennessee Bank		2,012,753	1,705,000	1,929,293	1,859,663	0	(3,377)	0	(3,377)	0	1,856,287	0	156,466	156,466	54,702	.01/01/2033
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
684517-QU-2	ORANGE CNTY FLA SCH BRD CTFS PARTN		.09/13/2022	Morgan Stanley		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
686087-QS-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		.06/01/2022	Call @ 100.00		25,000	25,000	27,603	27,509	0	(83)	0	(83)	0	27,427	0	(2,427)	(2,427)	255	.07/01/2052
				J.P. Morgan Securities LLC		1,709,106	1,645,000	1,574,791	1,597,732	0	1,040	0	1,040	0	1,598,772	0	110,334	110,334	14,188	.11/15/2027
70870J-BL-1	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		.02/28/2022	BARCLAYS BANK PLC		2,371,320	2,000,000	2,284,440	2,199,495	0	(4,251)	0	(4,251)	0	2,195,244	0	176,076	176,076	25,278	.12/01/2038
709224-K3-2	PENNSYLVANIA ST TPK COMMN TPK REV		.02/28/2022	RAYMOND JAMES & 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
73358W-TM-6	PORT AUTH N Y & N J		.08/08/2022	STIFEL NICHOLAUS & CO, INC		2,613,168	2,300,000	2,524,779	2,451,092	0	(4,151)	0	(4,151)	0	2,446,942	0	166,227	166,227	76,986	.07/01/2033
795576-FS-1	SALT LAKE CITY UTAH ARPT REV		.02/28/2022	Call @ 100.00		240,000	240,000	261,180	246,278	0	(2,265)	0	(2,265)	0	244,014	0	(4,014)	(4,014)	14,448	.08/01/2023
796839-BP-2	SAN BERNARDINO CNTY CALIF PENSION OBLIG		.08/01/2022	Unknown		2,905,353	2,495,000	2,670,698	2,620,367	0	(2,648)	0	(2,648)	0	2,617,719	0	287,634	287,634	39,504	.05/01/2036
83703F-LK-6	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO		.02/23/2022	Unknown		95,000	95,000	105,072	104,782	0	(446)	0	(446)	0	104,336	0	(9,336)	(9,336)	1,795	.01/01/2052
83712D-S3-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.10/03/2022	Call @ 100.00		240,000	240,000	269,143	264,826	0	(1,027)	0	(1,027)	0	263,799	0	(23,799)	(23,799)	2,585	.05/01/2051
83756C-D3-6	SOUTH DAKOTA HSG DEV AUTH		.06/24/2022	Call @ 100.00		50,000	50,000	53,684	50,621	0	.78	0	.78	0	50,699	0	(699)	(699)	(211)	.11/01/2044
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		.07/05/2022	Call @ 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
88283K-BK-3	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		.08/15/2022	Maturity @ 100.00		2,300,140	2,000,000	2,268,160	2,151,810	0	(4,090)	0	(4,090)	0	2,147,720	0	152,420	152,420	24,167	.06/01/2027
898526-EV-6	TSASC INC N Y REV		.02/24/2022	FOX-PITT KELTON INC		2,312,098	1,940,000	2,152,081	2,092,835	0	(3,146)	0	(3,146)	0	2,089,690	0	222,408	222,408	39,417	.04/01/2034
915260-DB-6	UNIVERSITY WIS HOSPS & CLINICS AUTH REV		.02/25/2022	Various		60,000	60,000	64,630	60,558	0	147	0	147	0	60,706	0	(706)	(706)	(1,000)	.11/01/2044
924190-GP-0	VERMONT HSG FIN AGY		.11/01/2022	Call @ 100.00		1,388,913	1,250,000	1,428,100	1,317,535	0	(2,788)	0	(2,788)	0	1,314,748	0	74,165	74,165	40,625	.07/01/2030
928077-GY-6	VIRGINIA PORT AUTH PORT FAC REV		.02/23/2022	Morgan Stanley		969,918	810,000	936,198	899,007	0	(1,893)	0	(1,893)	0	897,114	0	72,804	72,804	26,325	.07/01/2030
95648X-BW-4	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER		.02/23/2022	Morgan Stanley		5,000	5,000	5,753	5,605	0	(70)	0	(70)	0	5,535	0	(535)	(535)	238	.11/15/2028
958644-AB-2	WESTERN MICH UNIV HOMER STRYKER M D SCH		.11/15/2022	Call @ 100.00						0		0		0						
0909999999 Subtotal - Bonds - U.S. Special Revenues						136,392,773	127,745,987	136,956,699	130,938,223	0	813,962	0	813,962	0	131,764,750	0	4,628,024	4,628,024	1,033,715	XXX
00038P-AA-8	AASET 211 A - ABS		.12/16/2022	Paydown		64,284	64,284	63,623	63,623	0	.657	0	.657	0	64,284	0	0	0	1,098	.11/16/2041
00206R-CN-0	AT&T INC		.05/11/2022	Call @ 100.53		2,286,994	2,275,000	2,239,488	2,256,265	0	1,835	0	1,835	0	2,258,100	0	28,894	28,894	37,816	.05/15/2025
00206R-GL-0	AT&T INC		.02/23/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC		3,514,302	3,300,000	3,228,914	3,249,741	0	1,066	0	1,066	0	3,250,807	0	263,495	263,495	71,408	.02/15/2028
00206R-HJ-4	AT&T INC		.02/17/2022	MARKETAXESS CORPORATION		487,062	450,000	447,786	448,330	0	.28	0	.28	0	448,358	0	38,704	38,704	9,298	.03/01/2029
00258B-AB-0	AASET 212 B - ABS		.11/15/2022	Paydown		48,649	48,649	48,637	48,637	0	.12	0	.12	0	48,649	0	0	0	917	.01/15/2047
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
023135-BC-9	AMAZON.COM INC		.02/18/2022	Wells Fargo		2,185,260	2,100,000	2,027,970	2,054,499	0	1,046	0	1,046	0	2,055,545	0	129,715	129,715	33,259	.08/22/2027
025816-BD-0	AMERICAN EXPRESS CO		.12/02/2022	Maturity @ 100.00		200,000	200,000	190,442	198,866	0	1,134	0	1,134	0	200,000	0	0	0	5,300	.12/02/2022
026874-DD-6	AMERICAN INTERNATIONAL GROUP INC		.10/24/2022	Call @ 100.00		3,275,000	3,275,000	3,497,504	3,415,925	0	(33,962)	0	(33,962)	0	3,381,963	0	(106,963)	(106,963)	158,292	.07/10/2025
03465H-AC-8	ADMT 215 A3 - CMO/RMBS		.12/25/2022	Paydown		236,067	236,067	236,063	236,062	0	.5	0	.5	0	236,067	0	0	0	1,177	.07/26/2066
03465J-AC-4	ADMT 216 A3 - CMO/RMBS		.12/01/2022	Paydown		160,027	160,027	159,988	159,988	0	.38	0	.38	0	160,027	0	0	0	1,129	.09/25/2066

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		.02/18/2022	Bank of America		1,327,700	1,250,000	1,240,200	1,243,414	0	134	0	134	0	1,243,548	0	84,152	84,152	18,056	.04/13/2028
035240-AA-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		.02/18/2022	Deutsche Bank		2,584,214	2,325,000	2,317,676	2,319,483	0	96	0	96	0	2,319,579	0	264,635	264,635	64,422	.01/23/2029
037833-CJ-7	APPLE INC		.02/23/2022	Bank of America		2,039,700	1,950,000	1,950,000	1,950,000	0	0	0	0	0	1,950,000	0	89,700	89,700	35,566	.02/09/2027
03882K-AN-2	AMST 21MF3 XA - CMBS		.04/15/2022	Paydown		(2,342)	0	0	(195)	0	(3,285)	0	(3,285)	0	(3,480)	0	1,138	1,138	(4)	.10/15/2054
03882K-AN-2	AMST 21MF3 XA - CMBS		.12/17/2022	Paydown		1,242	2,340	626	170	0	2,209	0	2,209	0	2,379	0	(1,138)	(1,138)	3	.10/15/2054
04033B-AC-2	ARIFL 18B A3 - ABS		.12/15/2022	Paydown		420,448	420,448	420,384	420,437	0	12	0	12	0	420,448	0	0	0	9,242	.08/16/2027
04942J-AC-5	ATCLO 10 A - CDO	C	.02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(186)	.01/15/2031
04966H-AE-6	ATRM X111 B - CDO	C	.02/22/2022	J.P. MORGAN CHASE BANK		2,159,993	2,175,000	2,165,484	2,143,955	0	726	0	726	0	2,144,682	0	15,311	15,311	12,222	.11/21/2030
05369L-AA-5	AVID AUTOMOBILE RECEIVABLES TRUST 2021-1		.12/15/2022	Paydown		403,019	403,019	396,974	0	0	6,045	0	6,045	0	403,019	0	0	0	959	.01/15/2025
05490A-AA-1	BBUS 2012-TFT A - CMBS		.12/01/2022	Paydown		3,060	3,060	3,049	3,060	0	0	0	0	0	3,060	0	0	0	56	.06/07/2030
05565Q-CP-1	BP CAPITAL MARKETS PLC	C	.06/30/2022	Call @ 100.84		428,583	425,000	441,023	429,086	0	(935)	0	(935)	0	428,151	0	432	432	14,408	.02/10/2024
05583J-AA-0	BPCE SA	C	.05/22/2022	Maturity @ 100.00		3,050,000	3,050,000	3,031,090	3,048,422	0	1,578	0	1,578	0	3,050,000	0	0	0	45,750	.05/22/2022
05586A-AA-6	BSPT 2018-FL4 A - CMBS		.03/15/2022	Paydown		1,300,042	1,300,042	1,300,042	1,300,042	0	0	0	0	0	1,300,042	0	0	0	2,483	.09/17/2035
05606D-AE-8	BX 2022-PSB C - CMBS		.12/15/2022	Paydown		1,601	1,601	1,591	0	0	11	0	11	0	1,601	0	0	0	34	.08/15/2039
05607Q-AA-6	BX 2020-BXLP A - CMBS		.02/15/2022	Paydown		688,909	688,909	688,909	688,909	0	0	0	0	0	688,909	0	0	0	1,069	.12/15/2036
05607Q-AR-9	BX 2020-BXLP D - CMBS		.02/15/2022	Paydown		1,503,074	1,503,074	1,472,543	1,489,599	0	13,475	0	13,475	0	1,503,074	0	0	0	3,488	.12/15/2036
05609W-AA-1	BX 2022-IND A - CMBS		.12/15/2022	Paydown		43,169	43,169	43,046	0	0	123	0	123	0	43,169	0	0	0	761	.04/15/2037
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
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		.12/01/2022	Paydown		22,927	22,927	23,103	23,015	0	(87)	0	(87)	0	22,927	0	0	0	731	.11/18/2050
06761C-AA-7	BABSN 2016-II AR - CDO	C	.01/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,018	.07/20/2028
07274N-AL-7	BAYER US FINANCE II LLC		.02/18/2022	GOLDMAN SACHS J.P. Morgan Securities LLC		1,096,590	1,030,000	1,022,491	1,024,630	0	97	0	97	0	1,024,727	0	71,863	71,863	8,512	.12/15/2028
08162T-BA-0	BMARK 2018-B7 A3 - CMBS		.02/23/2022	Direct		5,890,801	5,500,000	5,554,770	5,535,277	0	(1,044)	0	(1,044)	0	5,534,233	0	356,568	356,568	54,426	.05/16/2053
08163G-AZ-3	BMARK 2021-B28 XA - CMBS		.12/01/2022	Direct		0	0	5,215	(8,484)	0	8,484	0	8,484	0	0	0	0	0	0	.08/17/2054
08186U-AA-0	BSP 22 A1 - CDO	C	.03/25/2022	Various		1,645,000	1,645,000	1,645,000	1,645,000	0	0	0	0	0	1,645,000	0	0	0	10,277	.01/20/2032
08186U-AE-2	BSP 22 B - CDO	C	.03/25/2022	Various		965,000	965,000	965,000	965,000	0	0	0	0	0	965,000	0	0	0	7,242	.01/20/2032
09630K-AS-3	BLUEM 29R D1R - CDO	C	.04/05/2022	GOLDMAN		498,550	500,000	485,604	500,000	0	21	14,396	(14,375)	0	485,625	0	12,925	12,925	7,591	.07/25/2034
09659W-2A-1	BNP PARIBAS SA	C	.05/23/2022	Maturity @ 100.00		385,000	385,000	384,519	384,960	0	40	0	40	0	385,000	0	0	0	5,679	.05/23/2022
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS		.12/26/2022	Paydown		13,337	13,337	13,337	0	0	0	0	0	0	13,337	0	0	0	126	.07/25/2062
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		.12/01/2022	Paydown		7,061	7,061	7,033	0	0	28	0	28	0	7,061	0	0	0	73	.07/25/2062
12433A-AE-9	BX 2020-FOX C - CMBS		.04/18/2022	Paydown		105,350	105,350	105,350	105,350	0	0	0	0	0	105,350	0	0	0	617	.11/15/2032
12514M-BB-0	CD 2016-CD1 A3 - CMBS		.01/01/2022	Paydown		132,300	132,300	125,318	128,373	0	3,927	0	3,927	0	132,300	0	0	0	271	.08/12/2049
12514M-BD-6	CD 2016-CD1 XA - CMBS		.01/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	.08/12/2049
12529M-AG-3	CF 2019-CF1 XA - CMBS		.12/01/2022	Direct		0	0	7,665	0	0	0	0	0	0	0	0	0	0	0	.05/17/2052
12530M-AA-3	SORT 2020-1 A1 - ABS		.12/15/2022	Paydown		13,044	13,044	13,042	13,049	0	(5)	0	(5)	0	13,044	0	0	0	(60)	.07/15/2060
12530M-AC-9	SORT 2020-1 B1 - ABS		.12/15/2022	Paydown		1,220	1,220	1,221	1,221	0	(1)	0	(1)	0	1,220	0	0	0	(6)	.07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS		.12/15/2022	Paydown		11,442	11,442	11,440	11,440	0	2	0	2	0	11,442	0	0	0	161	.03/15/2061
12548R-AB-0	C1FC 142RR A1 - CDO	C	.10/24/2022	Paydown		23,411	23,411	23,294	23,150	0	261	0	261	0	23,411	0	0	0	431	.04/24/2030
12550L-AW-2	C1FC 152RR CR2 - CDO	C	.05/27/2022	Paydown		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	10,866	.04/15/2030
125523-AG-5	CIGNA CORP		.02/18/2022	Morgan Stanley Credit Suisse		2,240,239	2,125,000	2,123,236	2,124,163	0	29	0	29	0	2,124,192	0	116,047	116,047	23,862	.11/15/2025
12592T-AA-3	COMM 2015-3BP A - CMBS		.03/28/2022	Securities (USA), LLC		1,311,377	1,335,000	1,335,015	1,334,532	0	(44)	0	(44)	0	1,334,488	0	(23,111)	(23,111)	14,024	.02/12/2035
12596E-AC-8	CNH 2018-B A3 - ABS		.06/15/2022	Paydown		246,935	246,935	246,902	246,931	0	4	0	4	0	246,935	0	0	0	2,544	.11/15/2023
126192-AF-0	COMM 2012-LC4 B - CMBS		.12/01/2022	Paydown		586,403	586,403	590,728	587,008	0	(605)	0	(605)	0	586,403	0	0	0	8,504	.12/12/2044
12624K-AJ-5	COMM 2012-CCRE2 A3 - CMBS		.03/17/2022	Paydown		1,519,689	1,519,690	1,503,721	1,516,750	0	2,940	0	2,940	0	1,519,690	0	0	0	9,579	.08/17/2045
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		.12/01/2022	Paydown		45,894	45,894	45,386	8,849	0	444	0	444	0	45,894	0	0	0	1,184	.10/07/2030
12624P-AJ-4	COMM 2012-CCRE3 AM - CMBS		.12/01/2022	Paydown		9,528	9,528	9,588	9,559	0	(31)	0	(31)	0	9,528	0	0	0	325	.10/17/2045
12624U-AC-8	COMM 2013-GAM A2 - CMBS		.12/01/2022	Paydown		57,706	57,706	57,887	57,706	0	0	0	0	0	57,706	0	0	0	1,057	.02/11/2028
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS		.12/01/2022	Paydown		507,367	507,367	518,212	510,610	0	(3,242)	0	(3,242)	0	507,367	0	0	0	18,286	.06/12/2046
126650-BC-3	CVSPAS 5 CTF - CMBS		.05/10/2022	Paydown		8,381	8,381	9,272	763	0	0	0	0	0	8,381	0	0	0	(461)	.01/10/2028
126650-BC-3	CVSPAS 5 CTF - CMBS		.12/10/2022	Paydown		12,083	12,083	13,368	12,676	0	(593)	0	(593)	0	12,083	0	0	0	534	.01/10/2028

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
126650-BP-4	CVSPAS 06 CRT - ABS		12/10/2022	Paydown		21,864	21,864	24,652	21,655	0	209	0	209	0	21,864	0	0	0	82	12/10/2028
126650-CW-8	CVS HEALTH CORP		02/18/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,355,328	3,200,000	3,168,672	3,184,519	0	655	0	655	0	3,185,174	0	170,154	170,154	53,938	03/25/2025
126650-CX-6	CVS HEALTH CORP		02/23/2022	GOLDMAN SACHS		1,013,973	950,000	936,643	941,048	0	189	0	189	0	941,238	0	72,735	72,735	17,021	03/25/2028
14314A-AE-9	CARMX 2018-1 B - ABS		03/15/2022	Various		730,000	730,000	729,939	729,991	0	9	0	9	0	730,000	0	0	0	5,165	09/15/2023
14315X-AC-2	CARMX 2020-1 A3 - ABS		12/15/2022	Paydown		445,400	445,400	445,313	445,370	0	30	0	30	0	445,400	0	0	0	4,210	12/16/2024
14316L-AC-7	CARMX 2019-2 A3 - ABS		12/15/2022	Paydown		669,155	669,155	680,499	672,463	0	(3,309)	0	(3,309)	0	669,155	0	0	0	8,623	03/15/2024
14856J-AA-2	CLAST 171R A - ABS		12/15/2022	Paydown		293,518	293,518	293,516	293,516	0	2	0	2	0	293,518	0	0	0	4,247	12/31/2041
14987V-AA-7	CBAM 199 A - CDO	C	10/17/2022	Paydown		548,522	548,522	548,522	0	0	0	0	0	0	548,522	0	0	0	7,939	02/12/2030
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		02/22/2022	PERSHING LLC		4,447,073	4,250,000	4,232,618	4,238,223	0	243	0	243	0	4,238,466	0	208,606	208,606	36,255	06/01/2028
172967-LG-4	CITIGROUP INC		04/25/2022	Maturity @ 100.00		550,000	550,000	549,615	549,974	0	26	0	26	0	550,000	0	0	0	7,563	04/25/2022
172967-LP-4	CITIGROUP INC		02/23/2022	Jane Street		1,536,945	1,500,000	1,431,795	1,452,765	0	951	0	951	0	1,453,716	0	83,229	83,229	32,248	07/24/2028
172967-MP-3	CITIGROUP INC		02/23/2022	Barclays Capital		1,881,106	1,760,000	1,760,000	1,760,000	0	0	0	0	0	1,760,000	0	121,106	121,106	31,276	03/31/2031
17305E-GS-8	CCCIT 2018-A7 A7 - ABS		02/17/2022	Wells Fargo Bank		2,087,773	1,900,000	1,898,449	1,898,872	0	20	0	20	0	1,898,893	0	188,881	188,881	26,961	10/15/2030
17320D-AG-3	CGCMT 2013-GCJ11 A4 - CMBS		12/01/2022	Paydown		548,747	544,747	548,109	545,506	0	(759)	0	(759)	0	544,747	0	0	0	16,849	04/12/2046
19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS		12/01/2022	Paydown		158,018	158,018	158,016	158,015	0	4	0	4	0	158,018	0	0	0	854	08/25/2066
19688F-AC-9	COLT 213 A3 - CMO/RMBS		12/25/2022	Paydown		272,473	272,473	272,472	272,471	0	3	0	3	0	272,473	0	0	0	1,381	09/27/2066
20030N-CH-2	COMCAST CORP		02/23/2022	Various		3,354,170	3,225,000	3,178,400	3,192,236	0	692	0	692	0	3,192,928	0	161,241	161,241	36,254	05/31/2028
22535W-AA-5	CREDIT AGRICOLE SA (LONDON BRANCH)	C	01/10/2022	Maturity @ 100.00		3,200,000	3,200,000	3,225,568	3,200,143	0	(143)	0	(143)	0	3,200,000	0	0	0	54,000	01/10/2022
22823K-AG-9	CCITY 2 A2 - CDO	C	02/15/2022	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	6,253	01/20/2032
233046-AS-0	DNKN 211 A23 - RMBS		11/20/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	197	11/20/2051
234064-AB-9	DAIWA SECURITIES GROUP INC	C	04/19/2022	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	39,113	04/19/2022
254687-CM-6	WALT DISNEY CO		09/15/2022	Maturity @ 100.00		750,000	750,000	736,091	736,091	0	1,315	0	1,315	0	750,000	0	0	0	22,500	09/15/2022
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
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2022	Paydown		6,950	6,950	7,243	2,211	0	(293)	0	(293)	0	6,950	0	0	0	159	10/25/2049
25755T-AN-0	DPABS 2021-1 A1 - RMBS		10/25/2022	Paydown		6,150	6,150	6,145	2,206	0	5	0	5	0	6,150	0	0	0	102	04/25/2051
26078J-AB-6	DUPONT DE NEMOURS INC		11/18/2022	Call @ 100.00		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	76,321	11/15/2023
26078J-AD-2	DUPONT DE NEMOURS INC		02/17/2022	J.P. Morgan Securities LLC		5,488,719	4,975,000	4,975,000	4,975,000	0	0	0	0	0	4,975,000	0	513,719	513,719	63,338	11/15/2028
28137R-AA-5	EDUSA 5 A - ABS		12/27/2022	Paydown		119,774	119,774	118,615	118,405	0	1,369	0	1,369	0	119,774	0	0	0	(119)	02/25/2039
28416L-AC-6	EHGVT 2021-A C - RMBS		12/25/2022	Paydown		49,877	49,877	49,875	49,875	0	3	0	3	0	49,877	0	0	0	571	08/27/2035
29278D-AA-3	ENEL CHILE SA	C	03/29/2022	Various		2,439,755	2,350,000	2,758,900	2,709,287	0	(12,037)	0	(12,037)	0	2,697,250	0	(257,495)	(257,495)	31,931	06/12/2028
29374A-AB-0	EFF 2019-1 A2 - ABS		05/20/2022	Paydown		273,195	273,195	276,312	273,603	0	(407)	0	(407)	0	273,195	0	0	0	1,817	10/21/2024
29374W-AB-2	EFF 2019-3 A2 - ABS		12/20/2022	Paydown		229,366	229,366	230,244	229,210	0	155	0	155	0	229,366	0	0	0	653	05/20/2025
30227F-AJ-9	ESA 21ESH D - CMBS		10/15/2022	Paydown		13,534	13,534	13,371	0	0	163	0	163	0	13,534	0	0	0	326	07/15/2038
30290M-AN-7	FREMF 2012-K19 B - CMBS		03/25/2022	Paydown		1,300,000	1,300,000	1,367,590	1,300,020	0	(20)	0	(20)	0	1,300,000	0	0	0	11,039	05/25/2045
30290Q-AG-3	FREMF 2012-K20 B - CMBS		04/25/2022	Paydown		1,630,000	1,630,000	1,689,915	1,638,683	0	(8,683)	0	(8,683)	0	1,630,000	0	0	0	21,477	05/25/2045
30290T-AN-2	FREMF 2012-K21 B - CMBS		06/25/2022	Paydown		700,000	700,000	716,570	700,866	0	(866)	0	(866)	0	700,000	0	0	0	12,688	07/25/2045
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
30291G-AN-9	FREMF 2013-K27 B - CMBS		12/27/2022	Paydown		1,990,000	1,990,000	2,028,556	1,997,744	0	(7,744)	0	(7,744)	0	1,990,000	0	0	0	70,713	01/25/2046
30305E-AE-8	FREMF 2017-K68 B - CMBS		02/01/2022	Paydown		0	0	0	(35,416)	0	35,416	0	35,416	0	0	0	0	0	(77,962)	10/25/2049
3137GQ-GW-3	STACR 2015-DNA3 M3 - CMO/RMBS		02/09/2022	Paydown		911,325	878,040	1,027,306	963,431	0	(19,035)	0	(19,035)	0	944,396	0	(33,072)	(33,072)	9,059	04/25/2028
3137GQ-JU-4	STACR 2016-DNA2 M3 - CDO/CMO/RMBS		02/09/2022	Paydown		1,399,650	1,343,486	1,446,609	1,455,785	0	(6,790)	0	(6,790)	0	1,448,995	0	(49,345)	(49,345)	7,670	10/25/2028
3137GQ-LJ-6	STACR 2016-DNA4 M3 - CDO/CMO/RMBS		02/09/2022	Paydown		1,668,043	1,603,829	1,772,022	1,678,082	0	(4,339)	0	(4,339)	0	1,673,744	0	(5,701)	(5,701)	7,523	03/25/2029
316773-CL-2	FIFTH THIRD BANCORP		02/14/2022	Call @ 100.00		300,000	300,000	297,255	299,923	0	46	0	46	0	299,969	0	31	31	4,317	03/15/2022
337738-AR-9	FISERV INC		02/18/2022	Barclays Bank		1,621,746	1,525,000	1,522,026	0	0	40	0	40	0	1,522,912	0	98,834	98,834	25,264	10/01/2028
34529S-AA-7	FORDR 2017-REV2 A - ABS		03/08/2022	SMBC Nikko		2,461,484	2,450,000	2,380,768	2,439,276	0	2,855	0	2,855	0	2,442,132	0	19,353	19,353	13,652	03/15/2029
34532R-AA-4	FORDR 2018-REV1 A - ABS		03/08/2022	JP MORGAN		744,372	730,000	729,744	729,881	0	7	0	7	0	729,888	0	14,484	14,484	5,498	07/15/2031
34533F-AD-3	FORDO 2019-A A3 - ABS		07/15/2022	Paydown		679,430	679,430	691,506	681,812	0	(2,382)	0	(2,382)	0	679,430	0	0	0	5,612	09/15/2023
36192K-AT-4	GSMS 2012-GCJ7 A4 - CMBS		02/11/2022	Paydown		11,850	11,850	11,959	11,842	0	8	0	8	0	11,850	0	0	0	48	05/12/2045

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36255J-AD-6	GMCAR 2018-3 A3 - ABS		.03/16/2022	Paydown		101,722	101,722	101,699	101,721	0	1	0	1	0	101,722	0	0	0	800	.05/16/2023
36262W-BL-9	GSMS 21PJ8 B2 - CMO/RMBS		.12/01/2022	Paydown		39,204	39,204	39,929	39,923	0	(719)	0	(719)	0	39,204	0	0	0	585	.01/25/2052
378272-AN-8	GLENCORE FUNDING LLC		.02/23/2022	Merrill Lynch		2,560,561	2,475,052	2,459,657	2,459,657	0	399	0	399	0	2,460,057	0	100,504	100,504	40,700	.03/27/2027
378272-AQ-1	GLENCORE FUNDING LLC		.02/17/2022	PERSHING LLC		1,031,080	1,000,000	938,780	958,974	0	881	0	881	0	959,855	0	71,225	71,225	12,378	.10/27/2027
38013T-AF-8	GMALT 2019-3 B - ABS		.01/20/2022	Paydown		468,938	468,938	468,892	468,936	0	2	0	2	0	468,938	0	0	0	844	.07/20/2023
38013T-AG-6	GMALT 2019-3 C - ABS		.01/20/2022	Paydown		1,140,000	1,140,000	1,139,997	1,139,999	0	1	0	1	0	1,140,000	0	0	0	2,233	.07/20/2023
38021E-AA-2	GOAL 2010-1 NTS - ABS		.11/25/2022	Paydown		560,628	560,628	555,358	557,117	0	3,511	0	3,511	0	560,628	0	0	0	1,021	.08/25/2048
380881-ED-0	GCCT 2017-4 A - ABS	A	.07/15/2022	Maturity @ 100.00 MERRILL LYNCH PIERCE		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
38141G-ES-9	GOLDMAN SACHS GROUP INC		.02/18/2022	FENNER & SMITH INC.		791,077	700,000	794,871	750,343	0	(1,314)	0	(1,314)	0	749,029	0	42,048	42,048	25,221	.01/15/2027
38141G-IIL-4	GOLDMAN SACHS GROUP INC		.02/18/2022	CitiGroup		1,211,167	1,175,000	1,120,880	1,137,749	0	743	0	743	0	1,138,491	0	72,675	72,675	9,397	.06/05/2028
406216-BG-5	HALLIBURTON CO		.02/23/2022	Call @ 100.00		1,164,008	1,100,000	1,120,702	1,109,639	0	(365)	0	(365)	0	1,109,273	0	(9,273)	(9,273)	45,439	.11/15/2025
411707-AK-8	HNGRY 2021-1 A2 - RMBS		.12/20/2022	Paydown		10,000	10,000	10,101	10,094	0	(94)	0	(94)	0	10,000	0	0	0	161	.06/20/2051
429827-AY-4	HEF 2014-1 NTS - ABS		.11/25/2022	Paydown		1,182,653	1,182,653	1,182,929	1,173,027	0	9,627	0	9,627	0	1,182,653	0	0	0	5,604	.05/25/2034
43283B-AC-7	HGVT 221D C - RMBS		.12/20/2022	Paydown		79,091	79,091	79,080	79,080	0	11	0	11	0	79,091	0	0	0	1,265	.06/20/2034
437076-BV-3	HOME DEPOT INC		.03/01/2022	Maturity @ 100.00		4,500,000	4,500,000	4,510,617	4,500,555	0	(555)	0	(555)	0	4,500,000	0	0	0	73,125	.03/01/2022
437300-AJ-5	HPA 211 E - CMBS		.12/19/2022	Paydown		50,700	50,700	50,697	50,697	0	2	0	2	0	50,700	0	0	0	583	.09/19/2041
444859-BJ-0	HUMANA INC		.12/15/2022	Maturity @ 100.00		1,125,000	1,125,000	1,123,088	1,124,612	0	388	0	388	0	1,125,000	0	0	0	32,625	.12/15/2022
44970E-AA-1	INMISA 2021-1 CTF - CMBS/CMO		.12/15/2022	Paydown		5,785	5,785	6,002	6,000	0	(215)	0	(215)	0	5,785	0	0	0	273	.08/17/2043
456837-AG-8	ING GROEP NV	C	.03/29/2022	Maturity @ 100.00		2,075,000	2,075,000	2,060,262	2,074,034	0	966	0	966	0	2,075,000	0	0	0	32,681	.03/29/2022
45783N-AA-5	INSTR 2021-1 A - RMBS		.12/15/2022	Paydown		81,231	81,231	81,200	81,200	0	31	0	31	0	81,231	0	0	0	973	.02/16/2054
466365-AE-3	JACK 221 A22 - RMBS		.11/25/2022	Paydown		10,500	10,500	10,500	10,500	0	0	0	0	0	10,500	0	0	0	234	.02/26/2052
46638U-AC-0	JPMCC 2012-C8 A3 - CMBS		.07/15/2022	Paydown		381,140	381,140	365,448	379,437	0	1,703	0	1,703	0	381,140	0	0	0	4,293	.10/17/2045
46653L-CG-9	JPMIT 20LTV2 B3 - CMO/RMBS		.12/01/2022	Paydown		37,538	37,538	39,470	38,741	0	(1,204)	0	(1,204)	0	37,538	0	0	0	778	.11/25/2050
46654A-BZ-1	JPMIT 2110 B2 - CMO/RMBS		.12/01/2022	Paydown		59,003	59,003	60,157	60,147	0	(1,144)	0	(1,144)	0	59,003	0	0	0	1,021	.12/25/2051
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
48305Q-AA-1	KAISER FOUNDATION HOSPITALS		.04/01/2022	Maturity @ 100.00		385,000	385,000	391,243	385,228	0	(228)	0	(228)	0	385,000	0	0	0	6,738	.04/01/2022
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
55292R-AA-9	MAPSL 211 A - ABS		.12/15/2022	Paydown		148,358	148,358	149,470	149,414	0	(1,056)	0	(1,056)	0	148,358	0	0	0	2,803	.06/15/2046
55293D-AG-6	MHP 2022-MHIL D - CMBS		.09/15/2022	Paydown		60,934	60,934	60,678	60,678	0	256	0	256	0	60,934	0	0	0	1,014	.01/18/2039
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		.12/01/2022	Paydown		24,356	24,356	24,206	9,559	0	115	0	115	0	24,356	0	0	0	643	.10/18/2030
55608J-AH-1	MACQUARIE GROUP LTD	C	.11/28/2022	Call @ 100.00		960,000	960,000	960,000	960,000	0	0	0	0	0	960,000	0	0	0	30,614	.11/28/2023
571748-BA-9	MARSH & MCLENNAN COMPANIES INC		.11/23/2022	Call @ 100.00		980,000	980,000	978,902	979,794	0	153	0	153	0	979,947	0	53	53	38,539	.03/14/2023
58013M-EM-2	MCDONALD'S CORP		.01/15/2022	Maturity @ 100.00		4,225,000	4,225,000	4,281,826	4,225,950	0	(950)	0	(950)	0	4,225,000	0	0	0	55,453	.01/15/2022
585055-BS-4	MEDTRONIC INC		.06/01/2022	Call @ 101.67		1,706,056	1,678,000	1,672,463	1,675,180	0	347	0	347	0	1,675,526	0	30,530	30,530	0	.03/15/2025
584918-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
61691L-AL-3	MSC 2017-CLS D - CMBS		.10/17/2022	Paydown		716,000	716,000	712,532	714,609	0	1,391	0	1,391	0	716,000	0	0	0	14,997	.11/15/2034
61762T-AD-8	MSBAM 2013-C11 A3 - CMBS		.10/01/2022	Paydown		333,467	333,467	341,387	340,953	0	(7,486)	0	(7,486)	0	333,467	0	0	0	11,004	.08/17/2046
61767E-AC-8	MSBAM 2017-C34 ASB - CMBS		.12/01/2022	Paydown		120,544	120,544	121,481	120,980	0	(436)	0	(436)	0	120,544	0	0	0	3,146	.11/15/2052
61773P-AG-6	MSC 21PLZA C - CMBS		.03/01/2022	Paydown		0	0	0	35	0	(35)	0	(35)	0	0	0	0	0	(2,342)	.11/09/2043
61977K-AG-1	MOTEL 2021-MTL6 C - CMBS		.09/15/2022	Paydown		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	5,502	.09/15/2038
62917J-AC-4	NLT 21INV2 A3 - CMO/RMBS		.12/01/2022	Paydown		109,289	109,289	109,289	109,288	0	1	0	1	0	109,289	0	0	0	791	.08/25/2056
631103-AF-5	NASDAQ INC		.04/06/2022	Call @ 100.00		1,698,546	1,650,000	1,665,659	1,656,720	0	(771)	0	(771)	0	1,655,949	0	(5,949)	(5,949)	72,895	.06/01/2024
631709-AA-0	NCC 2017-I1 AL - CDO	C	.10/17/2022	Paydown		331,845	331,845	331,845	331,845	0	0	0	0	0	331,845	0	0	0	6,952	.10/15/2030
63940F-AB-3	NAVOL 2016-2 A2 - ABS		.04/25/2022	Paydown		166,156	166,156	166,156	166,156	0	0	0	0	0	166,156	0	0	0	420	.06/25/2065
63943B-AA-1	NAVTR 21A A - ABS	C	.12/15/2022	Paydown		63,661	63,661	63,658	63,658	0	3	0	3	0	63,661	0	0	0	905	.11/15/2046
63943B-AB-9	NAVTR 211 B - ABS	C	.12/15/2022	Paydown		69,196	69,196	69,079	69,080	0	117	0	117	0	69,196	0	0	0	1,268	.11/15/2046
641062-AF-1	NESTLE HOLDINGS INC		.02/18/2022	Bank of America		3,176,970	3,000,000	2,985,540	2,989,708	0	198	0	198	0	2,989,905	0	187,065	187,065	45,010	.09/24/2028
65339K-BG-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		.01/01/2022	Call @ 100.00		5	0	0	0	0	0	0	0	0	0	0	0	0	5	.04/01/2024
65478N-AD-7	NAROT 2018-C A3 - ABS		.06/15/2022	Paydown		233,444	233,444	233,399	233,439	0	5	0	5	0	233,444	0	0	0	1,849	.06/15/2023

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
65479K-AE-0	NAROT 2019-A A4 - ABS		12/15/2022	Paydown		505,373	505,373	523,437	512,281	0	(6,908)	0	(6,908)	0	505,373	0	0	0	13,263	09/15/2025	
666807-BN-1	NORTHROP GRUMMAN CORP		02/18/2022	Southwest Securities		1,537,710	1,500,000	1,410,345	1,439,718	0	1,296	0	1,296	0	1,441,014	0	96,696	96,696	29,521	01/15/2028	
67098U-AQ-8	OAKC 6R BR - CDO	C	01/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	07/20/2034	
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	9,345	10/15/2036	
68233J-AR-5	ONCOR ELECTRIC DELIVERY COMPANY LLC		03/01/2022	Call @ 100.00		250,000	250,000	269,189	250,454	0	(454)	0	(454)	0	250,000	0	0	0	2,563	06/01/2022	
68245H-AG-9	OMPT 2017-1MKT D - CMBS		10/04/2022	Montgomery		1,437,816	1,545,000	1,456,774	1,572,198	0	(9,209)	105,403	(114,612)	0	1,457,586	0	(19,770)	(19,770)	54,263	02/10/2032	
68268L-AC-1	OMFIT 2015-3 C - ABS		08/18/2022	Paydown		400,000	400,000	400,112	400,067	0	(67)	0	(67)	0	400,000	0	0	0	11,988	11/18/2028	
68389X-AP-0	ORACLE CORP		10/15/2022	Maturity @ 100.00		2,425,000	2,425,000	2,462,563	2,429,937	0	(4,937)	0	(4,937)	0	2,425,000	0	0	0	60,625	10/15/2022	
72703P-AC-7	PLNT 191 A2 - ABS		12/05/2022	Paydown		1,775	1,775	1,703	1,405	0	72	0	72	0	1,775	0	0	0	37	12/05/2049	
741503-AZ-9	BOOKING HOLDINGS INC		02/23/2022	J.P. MORGAN CHASE BANK		1,015,667	975,000	973,118	974,091	0	29	0	29	0	974,120	0	41,547	41,547	8,190	06/01/2026	
74340X-BH-3	PROLOGIS LP		02/17/2022	Bank of America		4,876,447	4,575,000	4,543,890	4,553,108	0	410	0	410	0	4,553,518	0	322,929	322,929	77,314	09/15/2028	
74980E-AG-3	RRAM 7 A2 - CDO	C	02/15/2022	Various		4,000,000	4,000,000	4,004,676	4,004,510	0	(4,510)	0	(4,510)	0	4,000,000	0	0	0	29,141	01/15/2033	
756109-AR-5	REALTY INCOME CORP		02/23/2022	WELLS FARGO BANK N.A		3,167,790	3,000,000	3,089,310	3,047,360	0	(1,447)	0	(1,447)	0	3,045,913	0	121,877	121,877	44,688	10/15/2026	
756109-AU-8	REALTY INCOME CORP		02/17/2022	U.S. BANK, N.A.		1,562,520	1,500,000	1,435,815	1,456,720	0	908	0	908	0	1,457,628	0	104,892	104,892	33,002	01/15/2028	
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICES PLC	C	05/24/2022	Call @ 100.00		1,300,000	1,300,000	1,298,778	1,299,877	0	101	0	101	0	1,299,978	0	22	22	12,865	06/24/2022	
78432Y-AA-7	SGR 212 A1 - CMO/RMBS		12/25/2022	Paydown		22,679	22,679	18,540	0	0	4,139	0	4,139	0	22,679	0	0	0	88	12/27/2061	
78433Q-AA-3	SGR 221 A1 - CMO/RMBS		12/25/2022	Paydown		25,752	20,469	18,740	0	0	1,730	0	1,730	0	20,469	0	5,283	5,283	106	03/27/2062	
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		12/25/2022	Paydown		60,580	60,580	60,579	0	0	1	0	1	0	60,580	0	0	0	1,007	03/27/2062	
78449M-AA-4	SMB 2021-D A1A - ABS		12/15/2022	Paydown		37,137	37,137	33,446	0	0	3,690	0	3,690	0	37,137	0	0	0	122	03/17/2053	
80290C-AE-4	SBCLN 2021-1 B - ABS		12/15/2022	Paydown		286,893	286,893	286,893	286,893	0	0	0	0	0	286,893	0	0	0	2,547	12/15/2031	
80290C-AS-3	SBCLN 22A B - ABS		12/15/2022	Paydown		151,504	151,504	150,955	151,504	0	549	0	549	0	151,504	0	0	0	2,006	05/17/2032	
81761T-AG-0	SERV 211 A22 - RMBS		10/31/2022	Paydown		6,950	6,950	6,950	6,950	0	0	0	0	0	6,950	0	0	0	135	07/30/2051	
81881G-AC-2	SHACK 146RR A - CDO		02/14/2022	Various		515,506	515,506	514,990	508,309	0	7,197	0	7,197	0	515,506	0	0	0	1,860	07/17/2028	
826934-AC-5	SRFC 2022-3 C - RMBS		12/20/2022	Paydown		29,347	29,347	29,340	0	0	7	0	7	0	29,347	0	0	0	255	07/20/2039	
83438L-AB-7	SOLRR 211 B - ABS	C	12/15/2022	Paydown		106,064	106,064	106,063	106,063	0	2	0	2	0	106,064	0	0	0	1,367	10/15/2046	
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		12/20/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	214	08/21/2051	
	BNP PARIBAS SECURITIES																				
855244-AQ-2	STARBUCKS CORP		02/23/2022	CORP		5,156,861	4,950,000	4,945,446	4,947,512	0	96	0	96	0	4,947,608	0	209,252	209,252	99,275	08/15/2025	
85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS		12/01/2022	Paydown		103,943	103,943	101,637	0	0	2,306	0	2,306	0	103,943	0	0	0	1,458	03/25/2067	
86803U-AC-5	SUNTORY HOLDINGS LTD	C	06/28/2022	Maturity @ 100.00		4,000,000	4,000,000	3,993,280	3,999,304	0	696	0	696	0	4,000,000	0	0	0	51,000	06/28/2022	
87342R-AG-9	BELL 2021-1 A21 - RMBS		11/25/2022	Paydown		9,000	9,000	8,706	1,954	0	293	0	293	0	9,000	0	0	0	109	08/25/2051	
87342R-AJ-3	BELL 2021-1 A23 - RMBS		11/25/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	159	08/25/2051	
87406Q-AT-3	TAKEDA PHARMACEUTICAL CO LTD	C	10/27/2022	Call @ 100.00		1,661,000	1,661,000	1,660,336	1,660,747	0	106	0	106	0	1,660,854	0	146	146	36,542	11/26/2023	
88034Q-AC-1	TENGIZCHEVROIL FINANCE COMPANY INTERNATI	C	03/17/2022	Bank of America		983,075	1,200,000	1,263,780	1,258,052	0	(1,286)	0	(1,286)	0	1,256,766	0	(273,691)	(273,691)	23,297	08/15/2030	
88315L-AL-2	TMCL 211 A - RMBS	C	12/20/2022	Paydown		68,800	68,800	68,779	69,221	0	(421)	0	(421)	0	68,800	0	0	0	626	02/20/2046	
88315L-AQ-1	TMCL 212 A - ABS	C	12/20/2022	Paydown		356,000	356,000	355,936	355,937	0	62	0	62	0	356,000	0	0	0	4,300	04/20/2046	
88315L-AS-7	TMCL 2021-3 A - ABS		12/20/2022	Paydown		56,800	56,800	56,790	56,790	0	10	0	10	0	56,800	0	0	0	597	08/20/2046	
88315L-AT-5	TMCL 2021-3 B - RMBS	C	12/20/2022	Paydown		160,000	160,000	159,926	159,926	0	74	0	74	0	160,000	0	0	0	2,056	08/20/2046	
89180Y-AA-8	TPMT 224 A1 - CMO/RMBS		12/25/2022	Paydown		43,341	43,341	41,084	0	0	2,256	0	2,256	0	43,341	0	0	0	241	09/25/2062	
89233M-AD-5	TAOT 2019-D A3 - ABS		12/15/2022	Paydown		892,809	892,809	897,133	893,950	0	(1,142)	0	(1,142)	0	892,809	0	0	0	8,506	01/16/2024	
89239A-AE-3	TAOT 2019-A A4 - ABS		12/15/2022	Paydown		1,530,577	1,530,577	1,584,028	1,549,595	0	(19,018)	0	(19,018)	0	1,530,577	0	0	0	40,967	05/15/2024	
89621A-AT-6	TCCT 201 B - ABS	A	03/01/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	(135)	(135)	0	12/21/2021
89656G-AA-2	TRL 211 A - RMBS		12/19/2022	Paydown		41,326	41,326	41,323	41,323	0	3	0	3	0	41,326	0	0	0	481	07/19/2051	
89656R-AA-8	TRL 221 A - RMBS		12/17/2022	Paydown		5,982	5,982	5,982	0	0	0	0	0	0	5,982	0	0	0	99	05/19/2052	
89680H-AE-2	TOF 211 A - RMBS		12/20/2022	Paydown		123,250	123,250	123,018	123,024	0	226	0	226	0	123,250	0	0	0	1,242	03/20/2046	
90270Y-AC-3	UBSBB 2013-C5 XA - CMBS		01/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2)	03/12/2046	
90276C-AF-8	UBSCM 2017-C2 XA - CMBS		12/01/2022	Direct		(371,353)	0	(374,349)	(371,353)	0	0	0	0	0	(371,353)	0	0	0	(1,585)	08/17/2050	
90276Y-AB-9	UBSCM 2019-C16 A2 - CMBS		12/01/2022	Paydown		1,617,992	1,617,992	1,666,528	1,641,410	0	(23,418)	0	(23,418)	0	1,617,992	0	0	0	36,395	04/17/2052	
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	
90352J-AA-1	UBS GROUP AG	C	05/24/2022	Call @ 100.00		3,425,000	3,425,000	3,453,917	3,429,003	0	(3,988)	0	(3,988)	0	3,425,015	0	(15)	(15)	59,783	05/23/2023	
904678-AA-7	UNICREDIT SPA	C	td																		

SCHEDULE D - PART 4

E14.9

CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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
										11	12	13	14	15						
										Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
907818-EY-0	UNION PACIFIC CORP		02/17/2022	Bank of America		1,606,005	1,500,000	1,499,655	1,499,714	0	5	0	5	0	1,499,719	0	106,286	106,286	26,663	09/10/2028
91324P-DD-1	UNITEDHEALTH GROUP INC		10/15/2022	Maturity @ 100.00		3,500,000	3,500,000	3,488,625	3,488,109	0	1,891	0	1,891	0	3,500,000	0	0	0	83,125	10/15/2022
92343V-DY-7	VERIZON COMMUNICATIONS INC		02/17/2022	PERSHING LLC		1,601,880	1,500,000	1,488,915	1,492,985	0	173	0	173	0	1,493,158	0	108,722	108,722	26,813	03/16/2027
92343V-ER-1	VERIZON COMMUNICATIONS INC		02/17/2022	PERSHING LLC		3,712,619	3,426,000	3,380,003	3,394,331	0	580	0	580	0	3,394,911	0	317,708	317,708	62,208	09/21/2028
92343V-EU-4	VERIZON COMMUNICATIONS INC		02/17/2022	BARCLAYS BANK PLC		488,532	459,000	454,343	455,381	0	56	0	56	0	455,437	0	33,095	33,095	4,045	12/03/2029
92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS		12/01/2022	Paydown		126,228	126,228	126,227	126,225	0	2	0	2	0	126,228	0	0	0	716	07/26/2066
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS		12/01/2022	Paydown		102,546	102,546	102,545	102,548	0	(2)	0	(2)	0	102,546	0	0	0	631	09/25/2066
92538N-AC-1	VERUS 224 A3 - CMO/RMBS		12/25/2022	Paydown		182,233	182,233	180,090	182,233	0	2,143	0	2,143	0	182,233	0	0	0	2,737	04/25/2067
92826C-AC-6	VISA INC		12/14/2022	Maturity @ 100.00		2,500,000	2,500,000	2,496,525	2,499,487	0	513	0	513	0	2,500,000	0	0	0	70,000	12/14/2022
92857W-BK-5	VODAFONE GROUP PLC	C	02/17/2022	BNP PARIBAS SECURITIES CORP.		1,613,070	1,500,000	1,482,795	1,488,092	0	232	0	232	0	1,488,324	0	124,746	124,746	14,948	05/30/2028
92869B-AE-2	VALET 2018-2 A4 - ABS		05/20/2022	Paydown		3,500,000	3,500,000	3,620,996	3,531,577	0	(31,577)	0	(31,577)	0	3,500,000	0	0	0	46,134	02/20/2025
92914R-AY-8	VOYA 144RR A1A - CDO		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(264)	07/14/2031
92916W-AF-8	VOYA 171R A1R - CDO	C	10/17/2022	Paydown		54,810	54,810	54,810	54,810	0	0	0	0	0	54,810	0	0	0	979	04/17/2030
92916X-AJ-6	INGIM 2013-3 1RR - CDO		02/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(63)	10/20/2031
92930R-BB-7	WFRBS 2012-C9 A3 - CMBS		08/17/2022	Paydown		426,673	426,673	413,273	424,960	0	1,713	0	1,713	0	426,673	0	0	0	6,417	11/17/2025
929360-AS-7	WFRBS 2012-C6 D - CMBS		03/17/2022	Paydown		130,000	130,000	131,487	126,804	0	3,196	0	3,196	0	130,000	0	0	0	(6,530)	04/17/2045
92936T-AB-8	WFRBS 2012-C7 A2 - CMBS		05/17/2022	Paydown		691,116	691,116	699,377	690,711	0	406	0	406	0	691,116	0	0	0	6,759	06/16/2045
92936Y-AC-5	WFRBS 2012-C8 A3 - CMBS		06/17/2022	Paydown		436,885	436,885	425,946	435,668	0	1,217	0	1,217	0	436,885	0	0	0	4,146	08/17/2045
93142T-AQ-1	WALGREENS BOOTS ALLIANCE INC		02/18/2022	Citigroup		2,175,075	2,100,000	2,011,275	2,049,206	0	1,542	0	1,542	0	2,050,748	0	124,327	124,327	16,503	06/01/2026
95001L-AT-9	WFCM 2018-C43 A3 - CMBS		12/01/2022	Paydown		539,728	539,728	606,416	595,088	0	(55,360)	0	(55,360)	0	539,728	0	0	0	20,961	03/17/2051
95003A-BH-6	WFRBS 211 B2 - CMO/RMBS		12/25/2022	Paydown		10,099	9,180	9,180	9,177	0	908	0	908	0	10,085	0	14	14	149	12/26/2050
95058X-AL-2	WIEN 211 A2I - RMBS		12/15/2022	Paydown		1,400	1,400	1,435	1,435	0	(35)	0	(35)	0	1,400	0	0	0	24	06/15/2051
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2022	Paydown		15,088	15,088	11,934	11,934	0	3,154	0	3,154	0	15,088	0	0	0	138	05/15/2046
98162G-AF-9	WOLS 2019-B B - ABS		05/15/2022	Paydown		890,000	890,000	889,873	889,987	0	13	0	13	0	890,000	0	0	0	6,723	02/18/2025
98162W-AF-4	WOART 2018-D B - ABS		12/15/2022	Paydown		800,000	800,000	841,563	819,884	0	(19,884)	0	(19,884)	0	800,000	0	0	0	29,360	12/16/2024
984851-AF-2	YARA INTERNATIONAL ASA	C	03/24/2022	Various		1,170,504	1,100,000	1,097,228	1,098,075	0	50	0	50	0	1,098,125	0	72,379	72,379	14,626	06/01/2028
62179D-AB-1	CK HUTCHISON INTERNATIONAL (19) LTD	D	08/19/2022	J.P. Morgan Securities LLC		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
G463PC-AC-3	HUARONG FINANCE II CO LTD		08/19/2022	BARCLAYS BANK PLC		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
G85737-AE-7	SUNNY EXPRESS ENTERPRISES CORP		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
G87602-AA-9	TENGIZCHEVROIL FINANCE COMPANY INTERNATI	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
G87602-AC-5	TENGIZCHEVROIL FINANCE COMPANY INTERNATI	D	03/16/2022	BANK OF AMERICA		310,650	380,000	395,770	394,416	0	(309)	0	(309)	0	394,107	0	(83,457)	(83,457)	7,307	08/15/2030
G8T79U-BV-5	SUN HUNG KAI PROPERTIES (CAPITAL MARKET)	D	08/19/2022	BNP PARIBAS SECURITIES 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
L4191B-BA-0	GAZ CAPITAL SA	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
P00173-AA-5	ATLANTICA TRANSMISIO SUR SA	D	10/31/2022	Paydown		5,544	5,544	6,764	6,659	0	(1,115)	0	(1,115)	0	5,544	0	0	0	293	04/30/2043
P09252-AM-2	BANCO DE BOGOTA SA	D	04/06/2022	Not Available		466,648	490,000	469,209	503,348	3,449	(660)	36,879	(34,091)	0	469,257	0	(2,609)	(2,609)	18,222	08/03/2027
Y6143X-AA-6	MTN (MAURITIUS) INVESTMENTS 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
Y048DB-AA-8	AXIATA SPVS LABUAN LTD	D	11/17/2022	0		0	0	0	0	0	0	0	0	0	0	0	0	0	2,790	08/19/2050
Y5147B-AA-6	LLPL CAPITAL PTE LTD	D	08/04/2022	Paydown		103,095	103,095	121,421	120,097	0	(17,002)	0	(17,002)	0	103,095	0	0	0	5,051	02/04/2039
Y6421X-AV-0	NTPC LTD	D	10/03/2022	Maturity @ 100.00		680,000	680,000	716,516	689,288	0	(9,288)	0	(9,288)	0	680,000	0	0	0	32,300	10/03/2022
Y72570-AP-2	RELIANCE INDUSTRIES LTD	D	02/14/2022	Maturity @ 100.00		540,000	540,000	575,602	541,790	0	(1,790)	0	(1,790)	0	540,000	0	0	0	14,580	02/14/2022
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						236,585,232	233,767,968	233,236,946	233,810,556	3,449	(193,513)	2,641,617	(2,831,681)	0	232,324,116	0	4,148,557	4,148,557	4,119,165	XXX
86200K-AD-4	Stonewall Intermediate Holdco, Inc. - CI		01/20/2022	Call @ 100.00		1,024,780	1,024,780	1,024,780	1,024,780	0	0	0	0	0	1,024,780	0	0	0	11,442	07/31/2025
05622*-AA-5	BCM One, Inc. - Revolving Credit		04/29/2022	Call @ 100.00		34,323	34,323	34,323	34,323	0	0	0	0	0	34,323	0	0	0	795	11/17/2027
25538*-AA-6	Diverzify Intermediate LLC - Second Amen		12/30/2022	Call @ 100.00		483	483	483	483	0	0	0	0	0	483	0	0	0	9	05/11/2027
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	389	12/31/2023
02155U-AC-6	Alternate Solutions Health Network, LLC-		07/20/2022	Call @ 100.00		89,170	89,170	88,502	88,653	64	155	0	219	0	88,872	0	298	298	2,546	12/31/2023
03460F-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		11/25/2022	Call @ 100.00		24,949	24,949	24,949	24,949	0	0	0	0	0	24,949	0	0	0	1,037	06/29/2023
03460F-AA-1	ANESTHESIA CONSULTING & MANAGEMENT, LP		09/30/2022	Unknown		0	37,424	0	0	0	0	0	0	0	0	0	35	35	0	06/29/2023

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
03460#-AC-7	ANESTHESIA CONSULTING & MANAGEMENT, LP		.09/30/2022	Call @ 100.00		7,859	7,859	7,859	7,859	0	0	0	0	0	7,859	0	0	0	257	.06/29/2024
03460#-AD-5	ANESTHESIA CONSULTING & MANAGEMENT, LP		.09/30/2022	Call @ 100.00		2,245	2,245	2,245	2,245	0	0	0	0	0	2,245	0	0	0	74	.06/29/2024
04369#-AD-8	Asgard Buyer, LLC - First Amendment Term		.12/30/2022	Call @ 100.00		7,374	7,374	7,374	7,374	0	0	0	0	0	7,374	0	0	0	292	.03/01/2027
04369#-AE-6	ASGARD BUYER, LLC		.12/30/2022	Call @ 100.00		2,964	2,964	2,964	2,964	0	0	0	0	0	2,964	0	0	0	270	.03/01/2027
04369#-AF-3	ASGARD BUYER LLC		.11/02/2022	Call @ 100.00		17,556	17,556	17,556	0	0	0	0	0	0	17,556	0	0	0	594	.03/01/2027
04575X-AC-8	ASSOCIATED PATHOLOGISTS, LLC		.05/12/2022	Call @ 100.00		63,747	63,747	63,109	63,266	0	.75	0	.75	0	63,341	0	.406	.406	1,328	.05/01/2024
04575X-AD-6	ASSOCIATED PATHOLOGISTS, LLC		.05/12/2022	Call @ 100.00		54,989	54,989	54,439	54,560	0	.49	0	.49	0	54,608	0	.381	.381	1,550	.05/01/2025
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)		.07/05/2022	Call @ 100.00		39,885	39,885	39,885	39,885	0	0	0	0	0	39,885	0	0	0	651	.07/27/2026
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan		.12/30/2022	Various		2,478	2,478	0	0	0	0	0	0	0	2,478	0	0	0	93	.11/17/2027
05622*-AC-1	BCM One, Inc. - Initial Term Loan		.12/30/2022	Call @ 100.00		46,121	46,121	46,121	46,121	0	0	0	0	0	46,121	0	0	0	1,648	.11/17/2027
08658D-AF-6	BESTOP, INC.		.09/30/2022	Call @ 100.00		17,823	17,823	17,645	17,288	.535	0	0	.535	0	17,823	0	0	0	577	.01/31/2025
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In		.12/30/2022	Call @ 100.00		8,671	8,671	8,584	8,617	.101	(11)	0	.90	0	8,707	0	(36)	(36)	326	.09/17/2024
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re		.08/17/2022	Call @ 100.00		17,748	17,748	17,748	0	0	0	0	0	0	17,748	0	0	0	211	.09/17/2024
10153K-AC-3	Boulder Scientific Company, LLC -Initial		.10/03/2022	Call @ 100.00		41,815	41,812	41,411	39,740	0	.7	0	.7	0	41,509	0	.305	.305	97	.12/28/2025
10153K-AD-1	Boulder Scientific Company, LLC - DDTL		.06/22/2022	Various		37,427	37,427	37,427	35,431	0	.224	0	.224	0	35,655	0	1,771	1,771	4,848	.12/28/2025
12738X-AC-5	Cadent, LLC - Term Loan		.07/14/2022	Call @ 100.00		1,008,645	1,008,645	1,003,602	1,003,602	1,690	1,043	0	2,734	0	1,006,336	0	2,310	2,310	33,165	.09/11/2023
12751#-AA-2	CPC Millennium Acquisition LLC - Revolvi		.11/25/2022	Call @ 100.00		7,535	7,535	7,535	0	0	0	0	0	0	7,535	0	0	0	1	.11/30/2026
12751#-AB-0	CPC Millennium Acquisition LLC - Intial		.12/30/2022	Call @ 100.00		12,757	12,757	12,757	12,757	0	0	0	0	0	12,757	0	0	0	431	.11/30/2027
15706U-AC-2	Certified Power, Inc - Term Loan		.10/03/2022	Call @ 100.00		20,085	20,085	19,934	19,934	.60	.27	0	.88	0	20,021	0	.63	.63	346	.03/20/2023
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan		.09/30/2022	Call @ 100.00		7,157	7,157	7,085	6,944	.183	.5	0	.188	0	7,132	0	.25	.25	235	.11/13/2024
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan		.12/30/2022	Call @ 100.00		86,129	86,129	86,129	82,469	3,661	0	0	3,661	0	86,129	0	0	0	2,703	.11/13/2024
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter		.09/30/2022	Call @ 100.00		764	764	764	732	.32	0	0	.32	0	764	0	0	0	22	.11/13/2024
25538*-AB-4	Diverzify Intermediate LLC - Second Amen		.12/30/2022	Call @ 100.00		5,434	5,434	5,434	0	0	0	0	0	0	5,434	0	0	0	162	.05/11/2027
25538*-AC-2	Diverzify Intermediate LLC - Revolving L		.09/09/2022	Unknown		56,609	56,609	56,609	0	0	0	0	0	0	56,609	0	0	0	1,035	.05/11/2027
29916C-AB-1	Evans Food Group Ltd. - Term Loan		.05/06/2022	Call @ 100.00		79,637	79,637	78,840	76,053	2,953	.61	0	3,014	0	79,067	0	.570	.570	115	.02/13/2026
29916C-AC-9	EVANS FOOD GROUP LTD.		.03/01/2022	Call @ 100.00		33,452	33,452	33,452	32,281	1,171	0	0	1,171	0	33,452	0	0	0	118	.08/02/2025
33841#-AA-0	Flagship Intermediate Holdco, LLC - Dela		.07/26/2022	Call @ 100.00		1,016,410	1,016,410	1,016,410	1,016,410	0	0	0	0	0	1,016,410	0	0	0	62,017	.08/09/2027
34960#-AA-1	Fortis Payment Systems, LLC - Amendment		.12/30/2022	Call @ 100.00		3,480	3,480	3,480	3,480	0	0	0	0	0	3,480	0	0	0	115	.02/13/2026
34960#-AB-9	Fortis Payment Systems, LLC - Amendment		.12/30/2022	Call @ 100.00		9,177	9,177	9,177	9,177	0	0	0	0	0	9,177	0	0	0	391	.02/13/2026
38120#-AA-9	Golden State Dermatology Managment, LLC		.12/30/2022	Call @ 100.00		13,072	13,072	13,072	13,072	0	0	0	0	0	13,072	0	0	0	320	.04/13/2024
38120#-AC-8	Golden State Dermatology Managment, LLC		.12/30/2022	Call @ 100.00		2,332	2,332	2,332	2,332	0	0	0	0	0	2,332	0	0	0	85	.04/13/2024
38120#-AC-5	C.P. Converters, Inc. - Tenth Amendment		.10/03/2022	Call @ 100.00		40,776	40,776	40,776	40,776	0	0	0	0	0	40,776	0	0	0	1,762	.06/18/2023
421933-B#-8	HEALTH MANAGEMENT ASSOCIATES, INC.		.10/03/2022	Call @ 100.00		13,206	13,206	13,206	13,206	0	0	0	0	0	13,206	0	0	0	508	.09/24/2026
421933-B*-2	HEALTH MANAGEMENT ASSOCIATES, INC.		.10/03/2022	Call @ 100.00		589	589	589	0	0	0	0	0	0	589	0	0	0	22	.09/24/2026
45619#-AA-4	Reliance Label Solutions, LLC - Revolvin		.02/25/2022	Unknown		24,290	24,290	24,290	24,290	0	0	0	0	0	24,290	0	0	0	0	.06/30/2027
45619#-AB-2	INDUSTRIAL LABELS ACQUISITIONS INC.		.09/30/2022	Call @ 100.00		11,153	11,153	11,153	11,153	0	0	0	0	0	11,153	0	0	0	216	.06/30/2027
51945#-AB-3	Lavie Group, Inc. - Initial Term Loan		.12/30/2022	Call @ 100.00		10,798	10,798	10,798	10,798	0	0	0	0	0	10,798	0	0	0	520	.10/13/2024
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini		.12/30/2022	Call @ 100.00		1,537	1,537	1,506	1,511	.3	.5	0	.8	0	1,519	0	.18	.18	51	.10/31/2024
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev		.07/25/2022	Call @ 100.00		17,450	17,450	17,450	17,052	.18	.63	0	.81	0	17,134	0	.316	.316	487	.10/31/2024
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini		.12/30/2022	Call @ 100.00		512	512	512	503	.3	.1	0	.6	0	509	0	.3	.3	17	.10/31/2024
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te		.12/30/2022	Call @ 100.00		12,204	12,204	12,204	12,204	0	0	0	0	0	12,204	0	0	0	666	.10/19/2027
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term		.12/30/2022	Call @ 100.00		1,504	1,504	1,504	1,504	0	0	0	0	0	1,504	0	0	0	86	.10/19/2027
68636*-AD-1	Orion Group HoldCo, LLC - First Amendmen		.09/30/2022	Adjustment		1,006	1,006	1,006	0	0	0	0	0	0	1,006	0	0	0	59	.03/19/2027
68636*-AE-9	Orion Group HoldCo, LLC - First Amendmen		.09/30/2022	Call @ 100.00		4,126	4,126	4,126	4,126	0	0	0	0	0	4,126	0	0	0	240	.03/19/2027
69431#-AB-8	PF, LLC - Term A Loan		.12/30/2022	Call @ 100.00		14,993	14,993	14,993	0	0	0	0	0	0	14,993	0	0	0	361	.12/15/2026
70614#-AB-3	Peloton Echelon LLC - Term Loan		.07/13/2022	Call @ 100.00		430,429	430,429	430,429	430,429	0	0	0	0	0	430,429	0	0	0	13,209	.12/04/2025
70614#-AC-1	Peloton Echelon LLC - Delayed Draw Tem L		.07/13/2022	Call @ 100.00		458,480	458,480	458,480	458,480	0	0	0	0	0	458,480	0	0	0	14,070	.12/04/2025
74056T-AB-0	Premier Research Acquisition Corp. - Ini		.06/30/2022	Call @ 100.00		6,224	6,224	6,162	6,119	.59	.7	0	.66	0	6,185	0	.39	.39	128	.07/25/2024
74274B-AF-6	Process Equipment, Inc. - Term Loan A		.09/27/2022	Call @ 100.00		19,219	19,219	19,027	18,886	.172	.40	0	.212	0	19,097	0	.122	.122	789	.03/06/2025

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
74274B-A6-4 ..	Process Equipment, Inc. - Revolving Loan ...	.....	.09/16/2022 ..	Call @ 100.00 .....	.....	23,478	23,478	23,478	20,243	626	0	0	626	0	23,478	0	0	0	382	..03/06/2025 ..
75002@-AA-6 ..	RMS BUYER, INC. ....	.....	.03/24/2022 ..	Call @ 100.00 .....	.....	5,341	5,341	5,288	5,294	0	3	0	3	0	5,297	0	44	44	0	..06/10/2025 ..
75989#-AA-1 ..	Rensa Filtration, Inc. - Term Loan .....	.....	.08/05/2022 ..	Call @ 100.00 .....	.....	1,630,332	1,630,332	1,630,332	1,630,332	0	0	0	0	0	1,630,332	0	0	0	74,308	..07/30/2026 ..
76118S-AF-4 ..	Resolute Industrial, LLC - Initial Term .....	.....	.12/30/2022 ..	Call @ 100.00 .....	.....	4,871	4,871	4,773	4,773	22	15	0	37	0	4,810	0	61	61	169	..03/07/2025 ..
87546@-AA-4 ..	Tangent Technologies Acquisition, LLC - .....	.....	.07/05/2022 ..	Call @ 100.00 .....	.....	4,215	4,215	4,173	4,173	17	5	0	22	0	4,195	0	19	19	143	..11/30/2027 ..
87546@-AB-2 ..	Tangent Technologies Acquisition, LLC - .....	.....	.05/31/2022 ..	Call @ 100.00 .....	.....	153,138	153,138	153,138	134,034	3,790	0	0	3,790	0	153,138	0	1	1	1,918	..11/30/2026 ..
90353C-AE-7 ..	UBEO, LLC - Tranche B Term Loan .....	.....	.09/30/2022 ..	Call @ 100.00 .....	.....	3,361	3,361	3,361	3,319	18	5	0	24	0	3,343	0	18	18	96	..04/03/2024 ..
90381@-AB-4 ..	US Fertility Enterprises, LLC - Initial .....	.....	.06/30/2022 ..	Call @ 100.00 .....	.....	7,626	7,626	7,626	0	0	0	0	0	0	7,626	0	0	0	118	..12/21/2027 ..
90381@-AC-2 ..	US Fertility Enterprises, LLC - Closing .....	.....	.12/30/2022 ..	Call @ 100.00 .....	.....	2,084	2,084	2,084	0	0	0	0	0	0	2,084	0	0	0	54	..12/21/2027 ..
91727J-AC-3 ..	Urology Management Holdings, Inc. - Dela .....	.....	.06/30/2022 ..	Call @ 100.00 .....	.....	3,473	3,473	3,473	3,473	0	0	0	0	0	3,473	0	0	0	129	..06/15/2026 ..
91727J-AD-1 ..	Urology Management Holdings, Inc. - Term .....	.....	.09/30/2022 ..	Call @ 100.00 .....	.....	4,875	4,875	4,875	4,805	0	8	0	8	0	4,813	0	62	62	159	..06/15/2026 ..
91860#-AC-8 ..	VPET USA, LLC - Revolving Loan .....	.....	.11/02/2022 ..	Call @ 100.00 .....	.....	5,137	5,137	5,137	0	0	0	0	0	0	5,137	0	0	0	849	..12/31/2026 ..
91860#-AD-6 ..	VPET USA, LLC - Third Amendment Term Loa .....	.....	.12/30/2022 ..	Call @ 100.00 .....	.....	15,402	15,402	15,402	0	0	0	0	0	0	15,402	0	0	0	543	..12/31/2027 ..
91865F-AF-6 ..	Vaco Holdings, LLC Revolving Credit .....	.....	.01/20/2022 ..	.....	.....	0	0	0	0	0	0	0	0	0	0	0	0	0	(99)	..11/09/2022 ..
91865F-A6-4 ..	Vaco Holdings, LLC .....	.....	.01/21/2022 ..	Call @ 100.00 .....	.....	653,750	653,750	639,041	643,332	0	308	0	308	0	643,639	0	10,111	10,111	12,203	..11/09/2023 ..
97143*-AA-2 ..	Wilmar, LLC - Revolving Loan .....	.....	.08/30/2022 ..	Call @ 100.00 .....	.....	57,299	57,299	57,299	0	0	0	0	0	0	57,299	0	0	0	1,273	..12/30/2027 ..
97143*-AB-0 ..	Wilmar, LLC - Initial Term Loan .....	.....	.12/30/2022 ..	Call @ 100.00 .....	.....	9,311	9,311	9,311	0	0	0	0	0	0	9,311	0	0	0	373	..12/30/2027 ..
98157*-AA-3 ..	Worldwide Clinical Trials Holdings, Inc. ....	.....	.12/30/2022 ..	Call @ 100.00 .....	.....	16,303	16,303	16,303	16,259	44	0	0	44	0	16,303	0	0	0	622	..12/05/2024 ..
000000-00-0 ..	ADJUSTMENT .....	.....	.12/31/2022 ..	.....	.....	.....	.....	.....	.....	.....	.....(6,668)	.....	.....(6,668)	.....	.....	.....	.....	.....	.....0	.....
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						7,584,484	7,621,904	7,560,709	7,284,115	15,283	(4,514)	0	10,769	0	7,567,476	0	17,008	17,008	257,617	XXX
2509999997. Total - Bonds - Part 4						418,246,168	406,054,241	414,024,435	410,708,198	244,173	1,498,240	7,339,461	(5,597,048)	0	408,741,548	0	11,392,060	11,392,060	5,603,995	XXX
2509999998. Total - Bonds - Part 5						8,329,462	8,278,102	8,293,273	0	0	3,197	0	3,197	0	8,296,470	0	32,992	32,992	82,351	XXX
2509999999. Total - Bonds						426,575,629	414,332,343	422,317,707	410,708,198	244,173	1,501,438	7,339,461	(5,593,850)	0	415,038,018	0	11,425,052	11,425,052	5,686,346	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
31338@-10-6 ..	Federal Home Loan Bank of Pittsburgh .....	.....	.04/06/2022 ..	Federal Home Loan Bank of Pittsburgh .....	.....	16,000	.....	.....16,000	16,000	0	0	0	0	0	0	0	0	0	.....	.....
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						16,000	XXX	16,000	16,000	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						16,000	XXX	16,000	16,000	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						16,000	XXX	16,000	16,000	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						16,000	XXX	16,000	16,000	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						426,591,629	XXX	422,333,707	410,724,198	244,173	1,501,438	7,339,461	(5,593,850)	0	415,038,018	0	11,425,052	11,425,052	5,686,346	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
313760-UD-9 ..	STACR 2018-HQA1 M2 - CMO/RMBS		..04/22/2022 ..	Montgomery	..08/10/2022 ..	Paydown	2,074,691	2,090,239	2,103,015	2,094,682	0	4,443	0	4,443	0	0	8,332	8,332	21,751	171
61977K-AJ-5 ..	MOTEL 2021-MTL6 D - CMBS		..03/08/2022 ..	CHASE SECURITIES INC	..09/15/2022 ..	Paydown	671,266	661,721	671,266	671,266	0	9,545	0	9,545	0	0	0	0	7,405	983
68267D-AB-2 ..	OMFIT 2019-1 B - ABS		..04/13/2022 ..	RBC Dain Rauscher (US)	..08/15/2022 ..	Paydown	900,000	901,266	900,000	900,000	0	(1,266)	0	(1,266)	0	0	0	0	6,548	379
80284N-AH-1 ..	SRT 19C D - ABS		..04/29/2022 ..	BNP Paribas	..09/20/2022 ..	Paydown	950,000	949,666	950,000	950,000	0	334	0	334	0	0	0	0	11,400	988
	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC																			
928668-BT-8 ..			..05/31/2022 ..	Morgan Stanley & Co	..09/21/2022 ..	Citigroup Global Markets, Inc.	1,295,000	1,293,317	1,224,604	1,293,377	0	60	0	60	0	0	(68,773)	(68,773)	17,375	0
92936Q-AS-7 ..	WFRBS 2012-C6 D - CMBS		..01/01/2022 ..	DONALDSON LUFKIN & JENNETTE	..03/17/2022 ..	Paydown	855,000	864,919	855,000	855,000	0	(9,919)	0	(9,919)	0	0	0	0	20,518	3,978
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							6,745,957	6,761,128	6,703,884	6,764,325	0	3,197	0	3,197	0	0	(60,441)	(60,441)	84,997	6,498
62582P-AA-8 ..	MUENCHENER RUECKVERSICHERUNGS GESELLSCHAFT AG	C.....	..05/18/2022 ..	CITIGROUP GLOBAL MARKETS INC.	..06/03/2022 ..	JEFFERIES & COMPANY, INC.	2,400,000	2,400,000	2,493,432	2,400,000	0	0	0	0	0	0	93,432	93,432	5,483	0
1309999999. Subtotal - Bonds - Hybrid Securities							2,400,000	2,400,000	2,493,432	2,400,000	0	0	0	0	0	0	93,432	93,432	5,483	0
09238P-AD-1 ..	Blackhawk Industrial Holdings, Inc. - Revolving Loan		..01/13/2022 ..	Unknown	..03/09/2022 ..	Call @ 100.00	136,911	136,911	136,911	136,911	0	0	0	0	0	0	0	0	1,231	0
12751@-AA-2 ..	CPC Millennium Acquisition LLC - Revolving Loan		..08/16/2022 ..	GOLDMAN SACHS	..11/25/2022 ..	Call @ 100.00	436,719	436,719	436,719	436,719	0	0	0	0	0	0	0	0	4,946	0
25538*-AC-2 ..	Diverzify Intermediate LLC - Revolving Loan		..03/04/2022 ..	Unknown	..09/09/2022 ..	Unknown	14,152	14,152	14,152	14,152	0	0	0	0	0	0	0	0	256	0
29916C-AC-9 ..	EVANS FOOD GROUP LTD.		..03/28/2022 ..	Unknown	..05/06/2022 ..	Call @ 100.00	46,833	46,833	46,833	46,833	0	0	0	0	0	0	0	0	600	0
	Flagship Intermediate Holdco, LLC - Delayed																			
33841@-AA-0 ..			..01/21/2022 ..	Unknown	..07/26/2022 ..	Call @ 100.00	2,547	2,547	2,547	2,547	0	0	0	0	0	0	0	0	107	0
421933-B@-0 ..	HEALTH MANAGEMENT ASSOCIATES INC.		..07/07/2022 ..	Unknown	..08/11/2022 ..	Call @ 100.00	24,724	24,724	24,724	24,724	0	0	0	0	0	0	0	0	146	0
	NMC Skincare Intermediate Holdings - Revolving																			
62931*-AB-0 ..			..08/08/2022 ..	Unknown	..08/25/2022 ..	Call @ 100.00	7,992	7,992	7,992	7,992	0	0	0	0	0	0	0	0	79	0
	Process Equipment, Inc. - Revolving Loan																			
74274B-AG-4 ..			..05/02/2022 ..	Unknown	..09/16/2022 ..	Various	20,869	20,869	20,869	20,869	0	0	0	0	0	0	0	0	347	0
	Rensa Filtration, Inc. - Initial Term Loan																			
75989@-AA-1 ..			..07/01/2022 ..	GOLDMAN SACHS	..03/01/2022 ..	Call @ 99.0	(1,630,332)	(1,630,332)	(1,630,332)	(1,630,332)	0	0	0	0	0	0	0	0	(16,190)	0
75989@-AA-1 ..	Rensa Filtration, Inc. - Term Loan		..06/01/2022 ..	Unknown	..08/05/2022 ..	Call @ 100.00	4,076	4,076	4,076	4,076	0	0	0	0	0	0	0	0	53	0
	Resolute Industrial, LLC - Revolving Credit																			
76118S-AE-7 ..			..08/16/2022 ..	Unknown	..08/24/2022 ..	Call @ 100.00	22,324	22,324	22,324	22,324	0	0	0	0	0	0	0	0	0	0
	Tangent Technologies Acquisition, LLC - Revolving																			
87546@-AB-2 ..			..05/02/2022 ..	Unknown	..05/31/2022 ..	Call @ 100.00	42,879	42,879	42,879	42,879	0	0	0	0	0	0	1	1	280	0
90353C-AB-3 ..	UBEO, LLC - Revolving Credit		..09/29/2022 ..	Unknown	..10/05/2022 ..	Call @ 100.00	2,450	2,450	2,450	2,450	0	0	0	0	0	0	0	0	17	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							(867,855)	(867,855)	(867,855)	(867,855)	0	0	0	0	0	0	1	1	(8,129)	0
2509999998. Total - Bonds							8,278,102	8,293,273	8,329,462	8,296,470	0	3,197	0	3,197	0	0	32,992	32,992	82,351	6,498
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								8,293,273	8,329,462	8,296,470	0	3,197	0	3,197	0	0	32,992	32,992	82,351	6,498

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

[illegible]

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	5 Number of Shares	6 % of Outstanding
NONE					
0399999 - Total				xxx	xxx

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
ANESTHESIA CONSULTING & MANAGEMENT, LP			11/18/2022	Unknown	06/29/2023	29,585	0	4,511	0	0	37,424	25,074	0	0	0.052	39.216	N/A	667	0
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						29,585	0	4,511	0	0	37,424	25,074	0	0	XXX	XXX	XXX	667	0
1909999999. Subtotal - Unaffiliated Bank Loans						29,585	0	4,511	0	0	37,424	25,074	0	0	XXX	XXX	XXX	667	0
2419999999. Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						29,585	0	4,511	0	0	37,424	25,074	0	0	XXX	XXX	XXX	667	0
2509999999. Total Bonds						29,585	0	4,511	0	0	37,424	25,074	0	0	XXX	XXX	XXX	667	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						29,585	0	4,511	0	0	XXX	25,074	0	0	XXX	XXX	XXX	667	0

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ..\$ 0 1B ..\$ 0 1C ..\$ 0 1D ..\$ 0 1E ..\$ 0 1F ..\$ 0 1G ..\$ 0
1B 2A ..\$ 29,585 2B ..\$ 0 2C ..\$ 0
1C 3A ..\$ 0 3B ..\$ 0 3C ..\$ 0
1D 4A ..\$ 0 4B ..\$ 0 4C ..\$ 0
1E 5A ..\$ 0 5B ..\$ 0 5C ..\$ 0
1F 6\$ 0

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
U.S. Bank Ohio	0.....	0.050	64	0	2,500,712	..XXX.
Huntington National Bank Ohio	0.....	3.420	55,972	0	12,526,897	..XXX.
KeyBank Ohio	0.....	1.720	12,558	0	2,512,363	..XXX.
BB&T North Carolina	0.....	0.000	0	0	553,106	..XXX.
Citizens Bank Rhode Island	0.....	0.000	0	0	49,436,701	..XXX.
0199998 Deposits in ... 10 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	4	25	2,860,719	XXX
0199999. Totals - Open Depositories	XXX	XXX	68,597	25	70,390,498	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	68,597	25	70,390,498	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	68,597	25	70,390,498	XXX

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

1. January.....	67,143,517	4. April.....	95,797,149	7. July.....	34,429,181	10. October.....	58,682,925
2. February....	104,208,721	5. May.....	151,450,647	8. August.....	90,468,435	11. November...	109,921,812
3. March	124,582,847	6. June	59,381,885	9. September	59,026,443	12. December	70,263,439

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE ESSENT GUARANTY, INC.

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit		3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.			Purpose of Deposit				
1.	Alabama	AL	On Deposit			2,440,216	2,290,181
2.	Alaska	AK					
3.	Arizona	AZ					
4.	Arkansas	AR	On Deposit			180,544	168,407
5.	California	CA					
6.	Colorado	CO					
7.	Connecticut	CT					
8.	Delaware	DE					
9.	District of Columbia	DC					
10.	Florida	FL	On Deposit			105,363	105,363
11.	Georgia	GA	On Deposit			110,000	110,000
12.	Hawaii	HI					
13.	Idaho	ID					
14.	Illinois	IL					
15.	Indiana	IN					
16.	Iowa	IA					
17.	Kansas	KS					
18.	Kentucky	KY					
19.	Louisiana	LA					
20.	Maine	ME					
21.	Maryland	MD					
22.	Massachusetts	MA	On Deposit			116,156	116,156
23.	Michigan	MI					
24.	Minnesota	MN					
25.	Mississippi	MS					
26.	Missouri	MO					
27.	Montana	MT					
28.	Nebraska	NE					
29.	Nevada	NV	On Deposit			203,358	189,689
30.	New Hampshire	NH	On Deposit			526,008	526,008
31.	New Jersey	NJ					
32.	New Mexico	NM	On Deposit			808,475	754,130
33.	New York	NY					
34.	North Carolina	NC	On Deposit			205,000	205,000
35.	North Dakota	ND					
36.	Ohio	OH					
37.	Oklahoma	OK					
38.	Oregon	OR	On Deposit			564,600	561,266
39.	Pennsylvania	PA	On Deposit	1,735,997	1,619,297		
40.	Rhode Island	RI					
41.	South Carolina	SC					
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX					
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA	On Deposit			555,516	518,175
48.	Washington	WA	On Deposit			1,002,677	1,002,677
49.	West Virginia	WV					
50.	Wisconsin	WI					
51.	Wyoming	WY	On Deposit			104,160	97,158
52.	American Samoa	AS					
53.	Guam	GU					
54.	Puerto Rico	PR					
55.	U.S. Virgin Islands	VI					
56.	Northern Mariana Islands	MP					
57.	Canada	CAN					
58.	Aggregate Alien and Other	OT	XXX	XXX	0	0	0
59.	Subtotal	XXX	XXX	1,735,997	1,619,297	6,922,073	6,644,210
DETAILS OF WRITE-INS							
5801.	.....						
5802.	.....						
5803.	.....						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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