

QUARTERLY STATEMENT

OF THE

ENACT MORTGAGE INSURANCE CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
MARCH 31, 2022**

PROPERTY AND CASUALTY

2022



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

ENACT MORTGAGE INSURANCE CORPORATION

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 38458 Employer's ID Number 31-0985858

Organized under the Laws of North Carolina, State of Domicile or Port of Entry NC

Country of Domicile United States of America

Incorporated/Organized 05/12/1980 Commenced Business 05/30/1980

Statutory Home Office 8325 Six Forks Road (Street and Number) Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code)

Main Administrative Office 8325 Six Forks Road (Street and Number) Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code) 919-846-4100 (Area Code) (Telephone Number)

Mail Address 8325 Six Forks Road (Street and Number or P.O. Box) Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8325 Six Forks Road (Street and Number) Raleigh, NC, US 27615 (City or Town, State, Country and Zip Code) 919-846-4100 (Area Code) (Telephone Number)

Internet Website Address www.enactmi.com

Statutory Statement Contact James Robert McMullen (Name) 919-870-2313 (Area Code) (Telephone Number) james.r.mcmullen@enactmi.com (E-mail Address) 919-870-2369 (FAX Number)

OFFICERS

Chairperson of the Board, President & Chief Executive Officer Rohit Gupta Executive Vice President, Chief Financial Officer & Treasurer Hardin Dean Mitchell Executive Vice President, General Counsel & Secretary Evan Scott Stolove

OTHER

Michael Paul Derstine, EVP & Chief Risk Officer Duane Scott Duncan, SVP Brian Michael Gould, EVP & Chief Operations Officer Daniel Joseph Sheehan IV, SVP & Chief Investment Officer Susan Gumm Sullivan, SVP Matthew Robert Young, SVP

DIRECTORS OR TRUSTEES

Michael Paul Derstine Brian Michael Gould Rohit Gupta Hardin Dean Mitchell Evan Scott Stolove Matthew Robert Young

State of North Carolina County of Wake SS:

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

Rohit Gupta Chairperson of the Board, President & Chief Executive Officer Evan Scott Stolove Executive Vice President, General Counsel & Secretary Hardin Dean Mitchell Executive Vice President, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 14th day of May 2022 Jill M Awe



a. Is this an original filing? Yes [X] No [] b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	5,210,717,720		5,210,717,720	5,109,655,515
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	3,000	3,000	0	0
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)	753,480		753,480	999,580
5. Cash (\$7,553,143), cash equivalents (\$167,536,000) and short-term investments (\$)	175,089,143		175,089,143	136,451,256
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	2,238,157		2,238,157	2,238,553
9. Receivables for securities	35,332,690		35,332,690	20,740
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,424,134,190	3,000	5,424,131,190	5,249,365,644
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	32,164,851	94,129	32,070,722	30,601,195
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	40,282,511		40,282,511	42,168,818
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	216,000		216,000	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	693,514,864	662,126,592	31,388,272	37,207,540
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	9,652,792	8,846,650	806,142	671,964
21. Furniture and equipment, including health care delivery assets (\$)	795,895	795,895	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	689,059	62,504	626,555	623,628
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	5,647,125	5,601,897	45,228	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,207,097,287	677,530,667	5,529,566,620	5,360,638,789
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	6,207,097,287	677,530,667	5,529,566,620	5,360,638,789
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaid expenses	5,601,476	5,601,476	0	0
2502. Amounts receivable	435	421	14	0
2503. State Income Tax Receivable	45,214	0	45,214	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,647,125	5,601,897	45,228	0

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$40,881,883)	613,335,766	629,099,923
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	11,854,156	12,168,817
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	18,480,743	36,823,188
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	6,377,459	5,515,148
7.1 Current federal and foreign income taxes (including \$139,551 on realized capital gains (losses))	8,662,947	781,765
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	235,932,164	245,867,844
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	336,891	(2,912,994)
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others	36,095,899	36,418,748
15. Remittances and items not allocated	1,687,020	1,526,972
16. Provision for reinsurance (including \$ certified)		0
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	9,456,988	8,150,672
20. Derivatives	0	0
21. Payable for securities	29,952,150	
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	3,166,949,069	3,041,042,272
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	4,139,121,252	4,014,482,355
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	4,139,121,252	4,014,482,355
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	4,288,747	4,288,747
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	1,274,405,547	1,274,405,547
35. Unassigned funds (surplus)	111,751,074	67,462,140
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	1,390,445,368	1,346,156,434
38. Totals (Page 2, Line 28, Col. 3)	5,529,566,620	5,360,638,789
DETAILS OF WRITE-INS		
2501. Statutory contingency reserve	3,166,702,476	3,040,783,652
2502. Checks pending escheatment	246,593	258,620
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,166,949,069	3,041,042,272
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$241,876,152)	251,811,819	268,483,885	1,044,650,979
1.2 Assumed (written \$25,823)	25,829	37,880	132,378
1.3 Ceded (written \$18,302,493)	18,302,493	16,346,186	71,821,735
1.4 Net (written \$223,599,482)	233,535,155	252,175,579	972,961,622
DEDUCTIONS:			
2. Losses incurred (current accident year \$40,881,883):			
2.1 Direct	(11,568,825)	52,934,851	117,316,938
2.2 Assumed	(1,965)	(107,800)	(276,379)
2.3 Ceded			
2.4 Net	(11,570,790)	52,827,051	117,040,559
3. Loss adjustment expenses incurred	1,091,207	2,518,557	8,385,322
4. Other underwriting expenses incurred	53,523,156	59,202,471	234,458,619
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	43,043,573	114,548,079	359,884,500
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	190,491,582	137,627,500	613,077,122
INVESTMENT INCOME			
9. Net investment income earned	34,732,348	34,793,297	139,536,062
10. Net realized capital gains (losses) less capital gains tax of \$139,077	(588,995)	(1,145,151)	(5,691,844)
11. Net investment gain (loss) (Lines 9 + 10)	34,143,353	33,648,146	133,844,218
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)	0	0	0
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	13,512	912,365	1,023,899
15. Total other income (Lines 12 through 14)	13,512	912,365	1,023,899
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	224,648,447	172,188,011	747,945,239
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)	224,648,447	172,188,011	747,945,239
19. Federal and foreign income taxes incurred	43,329,585	30,863,476	157,162,038
20. Net income (Line 18 minus Line 19)(to Line 22)	181,318,862	141,324,535	590,783,201
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,346,156,434	1,475,514,520	1,475,514,520
22. Net income (from Line 20)	181,318,862	141,324,535	590,783,201
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$(1,453,941)	(5,469,588)	(1,072,021)	1,419,054
25. Change in net unrealized foreign exchange capital gain (loss)	(5,227)	(9,704)	(309,699)
26. Change in net deferred income tax	23,869,619	23,471,661	111,361,787
27. Change in nonadmitted assets	(29,505,908)	(27,903,148)	(109,596,998)
28. Change in provision for reinsurance			0
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			(200,000,000)
36. Change in treasury stock			0
37. Aggregate write-ins for gains and losses in surplus	(125,918,824)	(134,260,883)	(523,015,431)
38. Change in surplus as regards policyholders (Lines 22 through 37)	44,288,934	1,550,440	(129,358,086)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,390,445,368	1,477,064,960	1,346,156,434
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous income	13,512	912,365	1,023,899
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	13,512	912,365	1,023,899
3701. Contribution to statutory contingency reserve	(125,918,824)	(134,260,883)	(523,015,431)
3702. Withdrawal from statutory contingency reserve		0	0
3703. Ten-year release of statutory contingency reserve		0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(125,918,824)	(134,260,883)	(523,015,431)

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	228,519,667	228,961,888	908,691,806
2. Net investment income	33,362,573	35,204,362	139,577,447
3. Miscellaneous income	13,512	912,365	1,023,899
4. Total (Lines 1 to 3)	261,895,752	265,078,615	1,049,293,152
5. Benefit and loss related payments	4,193,367	5,947,933	33,172,250
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	72,409,158	75,986,149	235,571,155
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 2,946,750 tax on capital gains (losses)	35,587,479	38,560,452	158,722,195
10. Total (Lines 5 through 9)	112,190,004	120,494,534	427,465,600
11. Net cash from operations (Line 4 minus Line 10)	149,705,748	144,584,081	621,827,552
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	254,877,932	370,167,460	1,246,930,101
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	225,963	0	476,809
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	20,137	580,949	299,266
12.7 Miscellaneous proceeds	29,946,923	0	(309,699)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	285,070,955	370,748,409	1,247,396,477
13. Cost of investments acquired (long-term only):			
13.1 Bonds	363,465,580	531,918,679	1,657,285,771
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	1,459,145
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	35,311,950	(13,199,700)	20,740
13.7 Total investments acquired (Lines 13.1 to 13.6)	398,777,530	518,718,979	1,658,765,656
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(113,706,575)	(147,970,570)	(411,369,179)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	200,000,000
16.6 Other cash provided (applied)	2,638,714	43,558	4,159,711
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,638,714	43,558	(195,840,289)
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) ..	38,637,887	(3,342,931)	14,618,084
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	136,451,256	121,833,172	121,833,172
19.2 End of period (Line 18 plus Line 19.1)	175,089,143	118,490,241	136,451,256

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

20.0001. Non-cash exchange - bonds (Line 12.1)	(16,493,329)	(3,069,849)	(88,650,594)
20.0002. Non-cash exchange - bonds (Line 13.1)	(16,502,693)	(3,069,849)	(88,650,594)
20.0003. Interest Capitalization (Line 2)			(239,264)
20.0004. Interest Capitalization (Line 13.1)			(239,264)

NOTES TO FINANCIAL STATEMENTS

Note 1. - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Enact Mortgage Insurance Corporation (the “Company”) have been prepared on the basis of accounting practices prescribed by the North Carolina Department of Insurance (“NCDOI”). The state of North Carolina requires insurance companies domiciled in the state of North Carolina to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the NCDOI.

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
1. State Basis (Page 4, Line 20, Columns 1&3)	XXX	XXX	XXX	\$ 181,318,862	\$ 590,783,201
2. State Prescribed Practices that increase/(decrease) NAIC SAP					
3. State Permitted Practices that increase/(decrease) NAIC SAP					
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 181,318,862	\$ 590,783,201
SURPLUS					
5. State Basis (Page 3, Line 37, Columns 1&2)	XXX	XXX	XXX	\$ 1,390,445,368	\$ 1,346,156,434
6. State Prescribed Practices that increase/(decrease) NAIC SAP					
7. State Permitted Practices that increase/(decrease) NAIC SAP					
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,390,445,368	\$ 1,346,156,434

B. No significant change.

C. Accounting Policies

Loan-backed bonds and structured securities (“LBaSS”) other than non-agency residential mortgage-backed securities are stated at amortized cost using the modified scientific method, except where NAIC designation has fallen to 3 or below and the fair value has fallen below amortized cost, in which case they are stated at fair value. Amortization of LBaSS is based on prepayment assumptions that are updated at least annually. Significant changes of estimated cash flows from original purchase assumptions are accounted for using the retrospective adjustment method for all such securities, except for securities for which the Company recorded other-than-temporary impairment charges. In such instances, the prospective method is used.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company’s ability to continue as a going concern.

Note 2. - Accounting Changes and Corrections of Errors

No significant change.

Note 3. - Business Combinations and Goodwill

No significant change.

Note 4. - Discontinued Operations

No significant change.

Note 5. - Investments

A. - C. No significant change.

D. Loan-Backed Securities

1. Prepayment assumptions for single-class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
2. The Company does not hold any securities for which other-than-temporary impairment has been recognized.
3. The Company does not hold any securities for which other-than-temporary impairment has been recognized.
4. All impaired 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 (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 35,803,390
2. 12 Months or Longer	\$ 2,445,473

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 783,798,253
2. 12 Months or Longer	\$ 35,195,636

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

J. - L. No significant change.

M. Working Capital Finance Investments

None

N. Offsetting and Netting of Assets and Liabilities

None

O. 5GI Securities

None

NOTES TO FINANCIAL STATEMENTS

P. Short Sales
None

Q. Prepayment and Penalty and Acceleration Fees
None

R. The financial statements shall disclose the reporting entity's share of the cash pool by asset type
None

Note 6. - Joint Ventures, Partnerships and Limited Liability Companies
No significant change.

Note 7. - Investment Income
No significant change.

Note 8. - Derivative Instruments
No significant change.

Note 9. - Income Taxes
No significant change.

Note 10. - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
No significant change.

Note 11. - Debt
None

Note 12. - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
A. Defined Benefit Plans
The ultimate parent sponsors a defined contribution pension plan and a postretirement health care benefit plan covering substantially all employees of the Company.

B. - I. No significant change.

Note 13. - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
A. - B. No significant change.

C. - F. Dividends and Restrictions
Under the private mortgage insurer eligibility requirements ("PMIERs"), the Company is subject to operational and financial requirements that private mortgage insurers must meet in order to remain eligible to insure loans that are purchased by the Federal National Mortgage Association ("Fannie Mae") and the Federal Home Loan Mortgage Corporation ("Freddie Mac"), government-sponsored enterprises collectively referred to as the "GSEs". Since 2020, the GSEs have issued several amendments to PMIERs, which implemented both permanent and temporary revisions.

For loans that became non-performing due to a coronavirus pandemic ("COVID-19") hardship, PMIERs was temporarily amended with respect to each non-performing loan that (i) had an initial missed monthly payment occurring on or after March 1, 2020, and prior to April 1, 2021, or (ii) is subject to a forbearance plan granted in response to a financial hardship related to COVID-19, the terms of which are materially consistent with terms of forbearance plans offered by the GSEs. The risk-based required asset amount factor for the non-performing loan is the greater of (a) the applicable risk-based required asset amount factor for a performing loan were it not delinquent, and (b) the product of a 0.30 multiplier and the applicable risk-based required asset amount factor for a non-performing loan. In the case of (i) above, absent the loan being subject to a forbearance plan described in (ii) above, the 0.30 multiplier was applicable for no longer than three calendar months beginning with the month in which the loan became a non-performing loan due to having missed two monthly payments. Loans subject to a forbearance plan described in (ii) above include those that are either in a repayment plan or loan modification trial period following the forbearance plan unless reported to the approved insurer that the loan is no longer in such forbearance plan, repayment plan, or loan modification trial period. The PMIERs amendment dated June 30, 2021, further allows loans that enter a forbearance plan due to a COVID-19 hardship on or after April 1, 2021, to remain eligible for extended application of the reduced PMIERs capital factor for as long as the loan remains in forbearance. In addition, the PMIERs amendment imposed permanent revisions to the risk-based required asset amount factor for non-performing loans for properties located in future Federal Emergency Management Agency Declared Major Disaster Areas eligible for individual assistance.

In September 2020, the GSEs imposed certain restrictions (the "GSE Restrictions") with respect to the Company's capital. The GSE Restrictions will remain in effect until the following collective conditions ("GSE Conditions") are met: (a) the Company obtains "BBB+"/"Baa1" (or higher) rating from S&P, Moody's or Fitch Ratings, Inc. for two consecutive quarters and (b) Genworth Financial, Inc. ("Genworth") achieves certain financial metrics. Prior to the satisfaction of the GSE Conditions, the GSE Restrictions require:

- The Company to maintain 115% of PMIERs minimum required assets through 2021, 120% during 2022 and 125% thereafter;
- Enact Holdings, Inc. ("EHI") to retain \$300 million of net proceeds from its 2025 Senior Notes offering that can be drawn down exclusively for debt service of those notes or to contribute to the Company to meet its regulatory capital needs including PMIERs; and
- written approval must be received from the GSEs prior to any additional debt issuance by either the Company or EHI.

Until the GSE Conditions imposed in connection with the GSE Restrictions are met, EHI's liquidity must not fall below 13.5% of its outstanding debt. In addition, Fannie Mae agreed to reconsider the GSE Restrictions if Genworth were to own 50% or less of Enact Holdings at any point prior to their expiration. The Company understands that Genworth's current plans do not include a potential sale in which Genworth owns less than 80% of EHI.

As of March 31, 2022, the Company had estimated available assets of \$5,222 million against \$2,961 million net required assets under PMIERs compared to available assets of \$5,077 million against \$3,074 million net required assets as of December 31, 2021. The sufficiency ratio as of March 31, 2022, was 176%, or \$2,261 million, above the published PMIERs requirements, compared to 165%, or \$2,003 million, above the published PMIERs requirements as of December 31, 2021. PMIERs sufficiency is based on the published requirements applicable to private mortgage insurers and does not give effect to the GSE Restrictions imposed on the Company. The increase in the PMIERs sufficiency was driven by the completion of two excess of loss ("XOL") reinsurance transactions in the first quarter of 2022, which added approximately \$370 million of additional PMIERs capital credit as of March 31, 2022, as well as lapse, business cash flows and lower delinquencies, partially offset by NIW and amortization of existing reinsurance transactions. The Company's PMIERs required assets as of March 31, 2022, and December 31, 2021, benefited from the application of a 0.30 multiplier applied to the risk-based required asset amount factor for certain non-performing loans. The application of the 0.30 multiplier to all eligible delinquencies provided \$272 million of benefit to the Company's March 31, 2022, PMIERs required assets compared to \$390 million of benefit as of December 31, 2021. These amounts are gross of any incremental reinsurance benefit from the elimination of the 0.30 multiplier..

G. - M. No significant change.

Note 14. - Liabilities, Contingencies and Assessments
A. - F. No significant change.

G. Other Contingencies
As of March 31, 2022, the Company had admitted assets of \$40,282,511 in uncollected premiums. The portion due from controlled or controlling persons is \$0. The Company routinely assesses the collectability of these receivables and provides an allowance for anticipated uncollectible premiums. This allowance is reflected in the admitted asset balance as of March 31, 2022.

The Company had no material noninsurance contingencies as of March 31, 2022.

Note 15. - Leases
No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 16. - Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk
No significant change.

Note 17. - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
A. No significant change.

B. Transfers and Servicing of Financial Assets
None

C. Wash Sales
None

Note 18. - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
No significant change.

Note 19. - Direct Premiums Written / Produced by Managing General Agents/Third Party Administrators
No significant change.

Note 20. - Fair Value Measurements
A. Fair Value Classifications

1. The following table sets forth the Company's assets and liabilities that were measured at fair value as of March 31, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds	\$ —	\$ 115,125,869	\$ 5,467,683	\$ —	\$ 120,593,552
Total assets at fair value/NAV	\$ —	\$ 115,125,869	\$ 5,467,683	\$ —	\$ 120,593,552

2. Level 3 Classifications
The following table presents additional information about assets and liabilities measured at fair value for which the company has utilized significant unobservable (Level 3) inputs to determine fair value as of March 31, 2022:

Description	Beginning balance as of January 1, 2022	Transfers into level 3 (a)	Transfers out of level 3 (b)	Total gains and (losses) included in net income (loss)	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of March 31, 2022
Bonds	\$ 3,735,314	\$ 2,136,337	\$ —	\$ —	\$ (80,185)	\$ —	\$ —	\$ —	\$ (323,783)	\$ 5,467,683
Total Assets	\$ 3,735,314	\$ 2,136,337	\$ —	\$ —	\$ (80,185)	\$ —	\$ —	\$ —	\$ (323,783)	\$ 5,467,683

- (a) Transferred to Level 3 because of lack of observable market data due to decrease in market activity for these securities or movement from amortized cost reporting to fair value.
(b) Transferred from Level 3 because of observable market data become available for these securities or movement from fair value reporting to amortize cost.

3. Transfers Between Levels
The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes may result in a reclassification of certain financial assets or liabilities. Such reclassifications are reported as transfers in and out of Level 3 at the beginning fair value for the reporting period.
4. Valuation Techniques and Inputs
The vast majority of long-term bonds use Level 2 inputs for the determination of fair value. These fair values are obtained primarily from industry-standard pricing methodologies based on market observable information. Certain structured securities valued using industry-standard pricing methodologies utilize significant unobservable inputs to estimate fair value, resulting in the fair value measurements being classified as Level 3. The Company also utilizes internally developed pricing models to produce estimates of fair value primarily utilizing Level 2 inputs along with certain Level 3 inputs. The internally developed models include matrix pricing where the Company discounts expected cash flows utilizing market interest rates obtained from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using internally developed pricing models, fair value is estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable, or corroborated by market observable information, and represent Level 3 inputs.

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value for All Financial Instruments
The following tables set forth the Company's assets' Fair Value, Admitted Amount and Level of Fair Value Amounts as of March 31, 2022:

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (CV)
Bonds	\$ 5,038,628,189	\$ 5,210,717,719	\$ —	\$ 4,710,746,875	\$ 327,881,314	\$ —	\$ —
Surplus notes nonaffiliates	2,841,424	2,238,158	—	2,841,424	—	—	—
Cash equivalents and short-term investments	167,536,000	167,536,000	167,536,000	—	—	—	—
Total assets	\$ 5,209,005,613	\$ 5,380,491,877	\$ 167,536,000	\$ 4,713,588,299	\$ 327,881,314	\$ —	\$ —

The following tables set forth the Company's assets' Fair Value, Admitted Amount and Level of Fair Value Amounts as of December 31, 2021:

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (CV)
Bonds	\$ 5,212,917,836	\$ 5,109,655,516	\$ —	\$ 4,884,298,317	\$ 328,619,519	\$ —	\$ —
Surplus notes nonaffiliates	3,090,080	2,238,553	—	3,090,080	—	—	—
Cash equivalents and short-term investments	134,941,000	134,941,000	134,941,000	—	—	—	—
Total assets	\$ 5,350,948,916	\$ 5,246,835,069	\$ 134,941,000	\$ 4,887,388,397	\$ 328,619,519	\$ —	\$ —

D. Financial Instruments Where Fair Value Not Practical
None

NOTES TO FINANCIAL STATEMENTS

Note 21. - Other Items

- A. - B. No significant change.
- C. Other Disclosures

During the first quarter of 2022, the United States and global economies experienced new headwinds due to geopolitical uncertainty that increased global shortfalls in supplies of energy, food and raw materials. Combined with a renewed COVID-19 outbreak in China and subsequent shutdowns across the country, inflationary pressures rose in the first quarter of 2022 with the Bureau of Labor Statistics reporting in March that the Consumer Price Index increased by over a percentage point to 8.5% year-over-year. As a result, the Federal Reserve has indicated a more aggressive approach towards addressing inflation through rate increases and a reduction of its balance sheet and approved an interest rate increase of 0.25% in March of 2022. Financial markets have reacted with increased volatility and rates have increased across the Treasury yield curve.

The unemployment rate has continued to decrease since the beginning of COVID-19 and was 3.6% in March 2022. Unemployment is relatively in line with the pre-COVID-19 level of 3.5% in February 2020, and has steadily decreased from a peak of 14.8% in April 2020. After the continued recovery in the first quarter of 2022, the number of unemployed Americans stands at approximately 6 million, which is 0.3 million higher than in February 2020. Despite continued economic recovery, the full impact of COVID-19 and its ancillary economic effects on the Company's future business results are difficult to predict. Given the maximum length of forbearance plans, the resolution of a delinquency in a plan may not be known for several quarters. The Company continues to monitor regulatory and government actions and the resolution of forbearance delinquencies. While the associated risks have moderated, it is possible that COVID-19 could have a significantly adverse impact on our future results of operations and financial condition.

On March 24, 2022, the Company executed an excess of loss reinsurance transaction with a panel of reinsurers, which provides up to \$325 million of reinsurance coverage on a portfolio of existing mortgage insurance policies written from July 1, 2021, through December 31, 2021, effective March 1, 2022.

The Company changed its name to Enact Mortgage Insurance Corporation effective February 7, 2022.

On January 27, 2022, the Company executed an excess of loss reinsurance transaction with a panel of reinsurers, which provides up to \$294 million reinsurance coverage on a portion of current and expected new insurance written for the 2022 book year, effective January 1, 2022.
- D. - F. No significant change.
- G. Insurance-Linked Securities (ILS) Contracts
- | | Number of
Outstanding ILS
Contracts | Aggregate
Maximum
Proceeds |
|-------------------------------------|---|----------------------------------|
| Management of Risks Related To: | | |
| 1. Directly Written Insurance Risks | | |
| a. ILS Contracts as Issuer | — | \$ — |
| b. ILS Contracts as Ceded Insurer | 5 | \$ 1,111,033,738 |
| c. ILS Contracts as Counterparty | — | \$ — |
| 2. Assumed Insurance Risks | | |
| a. ILS Contracts as Issuer | — | \$ — |
| b. ILS Contracts as Ceded Insurer | — | \$ — |
| c. ILS Contracts as Counterparty | — | \$ — |
- H. No significant change.

Note 22. - Events Subsequent

On April 26, 2022, the Company paid an extraordinary cash distribution of \$242,500,000 to its parent, EMHL.

Subsequent events have been considered through May 11, 2022.

Note 23. - Reinsurance

No significant change.

Note 24. - Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. - E. No significant change.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)
Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk-sharing provisions? NO

Note 25. - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2021, were \$641,268,740. For the three months ended March 31, 2022, \$5,615,780 was paid for incurred loss and loss adjustment expenses attributable to insured events of prior years. Prior year reserves increased \$20,198 due to foreign currency translations. Reserves remaining for prior years are now \$583,820,853 as a result of re-estimation of unpaid loss and loss adjustment expenses. Therefore, there was a \$51,852,305 favorable prior year development from December 31, 2021, to March 31, 2022. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Note 26. - Intercompany Pooling Arrangements

No significant change.

Note 27. - Structured Settlements

No significant change.

Note 28. - Health Care Receivables

No significant change.

Note 29. - Participating Policies

No significant change.

Note 30. - Premium Deficiency Reserves

No significant change.

Note 31. - High Deductibles

No significant change.

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

No significant change.

Note 33. - Asbestos/Environmental Reserves

No significant change.

6.3

NOTES TO FINANCIAL STATEMENTS

Note 34. - Subscriber Savings Accounts
No significant change.

Note 35. - Multiple Peril Corp Insurance
No significant change.

Note 36. - Financial Guaranty Insurance
None

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☒ No ☐
- 2.2

If yes, date of change:

02/07/2022
- 3.1

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

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

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

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

Yes ☒ No ☐
- 3.5

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

1276520
- 4.1

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

Yes ☐ No ☒
- 4.2

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

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

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

If yes, attach an explanation.

Yes ☐ No ☒ N/A ☐
- 6.1

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

12/31/2021
- 6.2

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

12/31/2016
- 6.3

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

01/31/2018
- 6.4

By what department or departments?
North Carolina Department of Insurance
- 6.5

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

Yes ☒ No ☐ N/A ☐
- 6.6

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

Yes ☒ No ☐ N/A ☐
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☐ No ☒
- 8.4

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$343,278

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$0 | \$ |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$3,000 | \$3,000 |
| 14.24 Short-Term Investments | \$0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$ |
| 14.26 All Other | \$0 | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$3,000 | \$3,000 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

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

Yes [] No [X]
- 15.2

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

Yes [] No [] N/A []
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

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

\$0
- 16.2

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

\$0
- 16.3

Total payable for securities lending reported on the liability page.

\$0

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Managed Internally	I.....

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed

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

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

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

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

Yes [] No [X]
- 3.1

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

Yes [] No [X]
- 3.2

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

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

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:
- 5.1

A&H loss percent

%
- 5.2

A&H cost containment percent

%
- 5.3

A&H expense percent excluding cost containment expenses

%
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

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

Yes [X] No []
- 7.1

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

Yes [] No []

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
				2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
States, etc.									
1.	Alabama	AL	L	3,723,014	3,774,959	102,372	44,561	5,873,617	6,711,276
2.	Alaska	AK	L	463,910	450,815		20,330	1,629,306	935,782
3.	Arizona	AZ	L	8,885,069	9,293,120	(2,533)	(8,890)	12,753,481	13,542,986
4.	Arkansas	AR	L	1,199,624	1,234,135	13,120	133,125	2,467,679	2,289,925
5.	California	CA	L	24,947,066	25,819,987	202,389	151,462	68,057,269	66,800,389
6.	Colorado	CO	L	5,456,477	4,645,140	1,778	(3,922)	8,245,107	7,564,807
7.	Connecticut	CT	L	3,891,873	3,986,962	(6,918)	266,045	10,910,084	9,989,134
8.	Delaware	DE	L	833,341	867,675	(1,377)	(757)	2,215,050	1,974,691
9.	District of Columbia	DC	L	546,919	510,425	(84)	38,581	1,966,002	1,433,867
10.	Florida	FL	L	19,085,155	17,365,916	165,009	393,146	54,385,477	58,086,969
11.	Georgia	GA	L	7,948,660	7,802,559	126,604	35,700	19,754,800	19,763,626
12.	Hawaii	HI	L	773,070	642,940	140,648	(436)	3,928,874	3,696,997
13.	Idaho	ID	L	1,144,719	995,314	(1,577)	(3,008)	1,299,296	1,483,293
14.	Illinois	IL	L	12,322,149	12,594,079	937,092	330,695	35,929,212	34,232,594
15.	Indiana	IN	L	5,721,813	5,863,727	65,763	9,584	9,942,208	8,632,581
16.	Iowa	IA	L	1,679,419	1,624,060	72,373	35,933	1,803,442	1,585,401
17.	Kansas	KS	L	2,954,353	2,980,232	88,119	69,973	4,284,746	3,687,938
18.	Kentucky	KY	L	1,641,645	1,525,764	10,882	61,225	3,266,564	2,673,571
19.	Louisiana	LA	L	3,164,730	3,200,134	143,426	229,571	9,985,395	8,062,045
20.	Maine	ME	L	765,703	743,434	140,497	(503)	1,525,984	1,726,535
21.	Maryland	MD	L	6,380,782	6,273,005	31,630	199,891	18,751,001	16,710,227
22.	Massachusetts	MA	L	4,315,145	4,546,117	132,500	22,628	11,975,205	11,213,654
23.	Michigan	MI	L	9,469,731	9,966,754	23,933	44,665	13,056,787	11,644,712
24.	Minnesota	MN	L	3,863,552	3,987,412	27,186	137,564	7,427,321	6,948,669
25.	Mississippi	MS	L	1,223,980	1,303,134	(211)	86,838	2,561,050	3,099,078
26.	Missouri	MO	L	3,774,705	3,932,543	101,756	146,948	7,120,297	6,333,435
27.	Montana	MT	L	667,189	625,908	(1,051)	27,445	1,070,772	772,406
28.	Nebraska	NE	L	971,296	979,824	(421)	35,006	1,471,810	1,380,473
29.	Nevada	NV	L	2,740,905	2,429,600	(5,421)	(22,003)	8,649,082	10,592,990
30.	New Hampshire	NH	L	1,394,009	1,484,384	(267)	(333)	1,984,937	1,677,876
31.	New Jersey	NJ	L	5,914,562	6,149,164	369,025	803,809	29,934,044	31,040,836
32.	New Mexico	NM	L	1,253,483	1,330,642	55,414	177,570	3,603,842	3,514,262
33.	New York	NY	L	12,334,494	12,221,355	466,811	1,614,441	74,784,266	69,624,355
34.	North Carolina	NC	L	8,042,021	8,108,229	26,865	16,354	13,725,365	14,354,495
35.	North Dakota	ND	L	999,706	1,001,557		39,577	1,776,722	1,754,819
36.	Ohio	OH	L	7,246,765	7,532,381	190,478	34,881	14,429,509	12,582,353
37.	Oklahoma	OK	L	2,518,577	2,769,672		49,508	5,852,965	5,776,636
38.	Oregon	OR	L	2,494,142	2,225,759	(1,070)	35,811	5,139,300	4,344,169
39.	Pennsylvania	PA	L	7,734,623	8,018,529	348,812	258,342	17,451,461	17,829,161
40.	Rhode Island	RI	L	597,772	662,389	(4,722)	(90,849)	1,715,540	1,520,684
41.	South Carolina	SC	L	3,730,709	3,556,063	10,713	102,835	7,686,283	7,122,416
42.	South Dakota	SD	L	529,303	527,020			433,878	356,010
43.	Tennessee	TN	L	4,661,213	4,459,407	(959)	(708)	6,454,224	6,661,939
44.	Texas	TX	L	20,972,120	20,139,712	157,631	124,189	47,255,574	45,297,475
45.	Utah	UT	L	2,640,495	2,768,135	(1,037)	(1,580)	4,914,116	4,817,525
46.	Vermont	VT	L	919,458	886,826		34,395	920,020	1,146,344
47.	Virginia	VA	L	5,585,290	5,704,554	35,945	13,892	12,488,818	11,404,937
48.	Washington	WA	L	7,286,129	7,972,889	(1,343)	94,983	21,172,349	19,587,536
49.	West Virginia	WV	L	706,081	622,965	61,370	19,656	1,570,689	1,097,333
50.	Wisconsin	WI	L	3,301,411	3,612,228	(6,182)	(269)	5,209,333	4,393,259
51.	Wyoming	WY	L	395,596	409,924	(1,403)	63,176	581,261	561,571
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	L	(9,415)	(3,658)	0	50,110	367,904	403,031
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N						
58.	Aggregate Other Alien	OT	XXX	71,614	89,168	0	11,037	670,583	595,702
59.	Totals		XXX	241,876,152	242,214,968	4,213,565	5,932,224	612,429,901	591,034,775
DETAILS OF WRITE-INS									
58001.	MEX Mexico		XXX	71,614	89,168		11,037	670,583	595,702
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	71,614	89,168	0	11,037	670,583	595,702

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....52

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

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

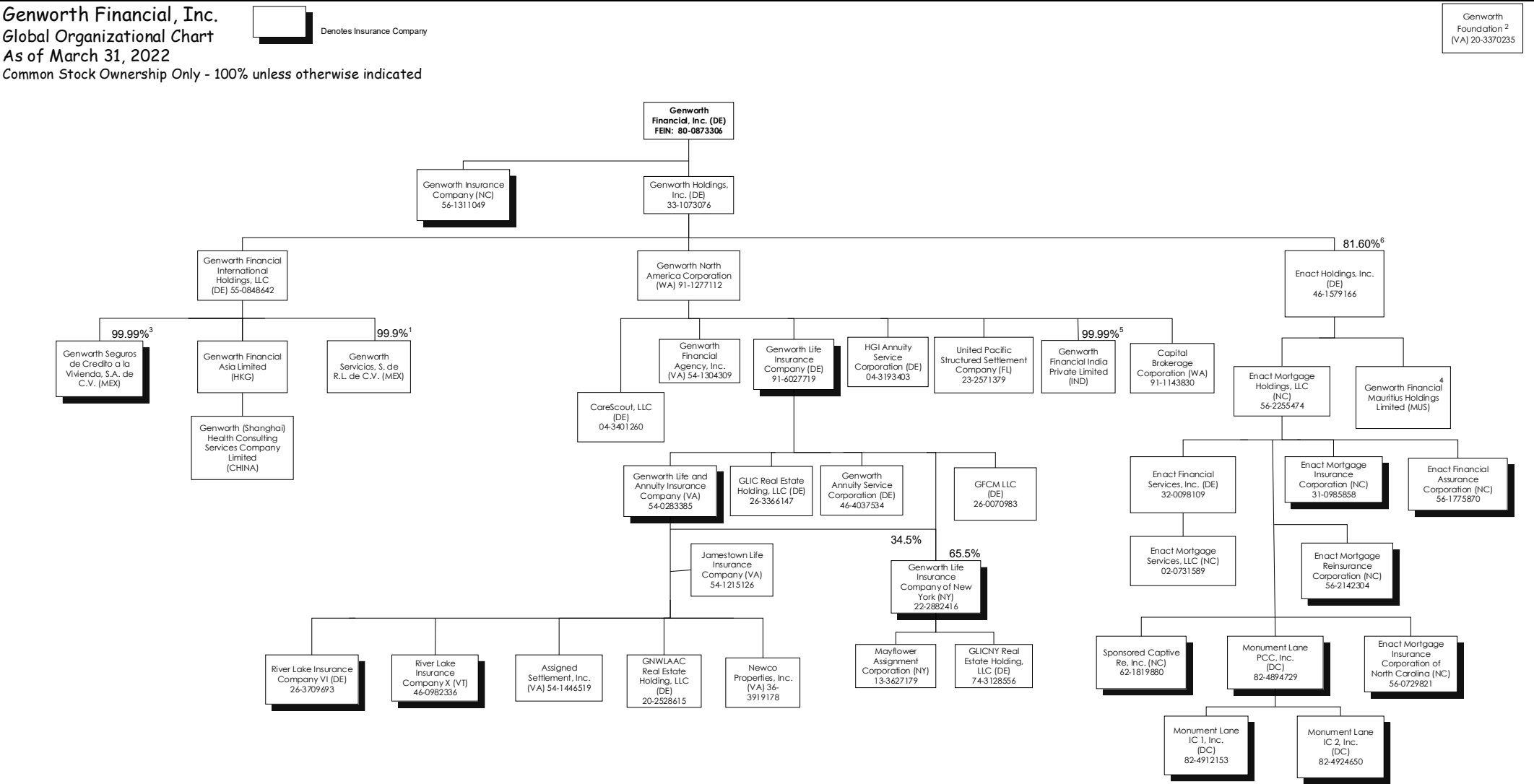
R - Registered - Non-domiciled RRGs.....0

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

N - None of the above - Not allowed to write business in the state.....5

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

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



Reflects capitalized companies only.
Does not include limited partnerships or investment companies whose shares are owned by individual investors or insurance companies.
¹ 1 share owned by Enact Mortgage Insurance Corporation.
² No shareholders.
³ .01% owned by Enact Mortgage Insurance Corporation.

⁴ Minority Interest – Genworth Financial Mauritius Holdings Limited owns 48.7% of India Mortgage Guarantee Corporation Private Limited; Remainder owned by Joint Venture partners.
⁵ .01% owned by Genworth Holdings, Inc.
⁶ ~9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned.

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
		.00000	54-1446519				Assigned Settlement, Inc.	.VA	.NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	.YES	
		.00000	91-1143830				Capital Brokerage Corporation	.IA	.NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	04-3401260				CareScout, LLC	.DE	.NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	.NO	
.4011	Genworth Financial, Inc.	.37095	56-1775870				Enact Financial Assurance Corporation	.CA	.IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	32-0098109				Enact Financial Services, Inc.	.DE	.NIA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	.DE	.NIA	Genworth Holdings, Inc.	Ownership	81.600	Genworth Financial, Inc.	.NO	.1
		.00000	56-2255474				Enact Mortgage Holdings, LLC	.NC	.NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	.NO	
.4011	Genworth Financial, Inc.	.38458	31-0985858				Enact Mortgage Insurance Corporation	.NC	.IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	.NO	
							Enact Mortgage Insurance Corporation of North Carolina	.NC	.IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	.NO	
.4011	Genworth Financial, Inc.	.11049	56-2142304				Enact Mortgage Reinsurance Corporation	.NC	.IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	02-0731589				Enact Mortgage Services, LLC	.NC	.NIA	Genworth Financial Services, Inc.	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	46-4037534				Genworth Annuity Service Corporation	.DE	.DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	.YES	
		.00000	54-1304309				Genworth Financial Agency, Inc.	.VA	.NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000					Genworth Financial Asia Limited	.HKG	.NIA	Genworth Financial International Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	80-0873306		0001276520	NYSE	Genworth Financial, Inc.	.DE	.UIP	Remainder publicly owned	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000					Genworth Financial India Private Limited	.IND	.NIA	Genworth North America Corporation	Ownership	99.990	Genworth Financial, Inc.	.NO	
		.00000					Genworth Financial India Private Limited	.IND	.NIA	Genworth Holdings, Inc.	Ownership	0.010	Genworth Financial, Inc.	.NO	
		.00000	55-0848642				Genworth Financial International Holdings, LLC	.DE	.NIA	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000					Genworth Financial Mauritius Holdings Limited								
		.00000	33-1073076				Genworth Holdings, Inc.	.MUS	.NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	.NO	
.4011	Genworth Financial, Inc.	.94072	56-1311049				Genworth Insurance Company	.DE	.UIP	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	.NO	
.4011	Genworth Financial, Inc.	.65536	54-0283385				Genworth Life and Annuity Insurance Company	.NC	.IA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	.NO	
.4011	Genworth Financial, Inc.	.70025	91-6027719				Genworth Life Insurance Company	.VA	.DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	.NO	
.4011	Genworth Financial, Inc.	.72990	22-2882416				Genworth Life Insurance Company	.DE	.RE	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	.NO	
							Genworth Life Insurance Company of New York	.NY	.DS	Genworth Life Insurance Company	Ownership	65.500	Genworth Financial, Inc.	.NO	
.4011	Genworth Financial, Inc.	.72990	22-2882416				Genworth Life Insurance Company of New York	.NY	.DS	Genworth Life and Annuity Insurance Company	Ownership	34.500	Genworth Financial, Inc.	.NO	
		.00000	91-1277112				Genworth North America Corporation	.IA	.UDP	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	.MEX	.IA	Genworth Financial International Holdings, LLC	Ownership	99.990	Genworth Financial, Inc.	.NO	
		.00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	.MEX	.IA	Enact Mortgage Insurance Corporation	Ownership	0.010	Genworth Financial, Inc.	.YES	
		.00000					Genworth Servicios, S. de R.L. de C.V.	.MEX	.NIA	Genworth Financial International Holdings, LLC	Ownership	99.000	Genworth Financial, Inc.	.NO	
		.00000					Genworth Servicios, S. de R.L. de C.V.	.MEX	.NIA	Genworth Mortgage Insurance Corporation	Ownership	0.010	Genworth Financial, Inc.	.YES	
		.00000					Genworth (Shanghai) Health Consulting Services Company Limited	.CHN	.NIA	Genworth Financial Asia Limited	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	26-0070983				GFCM LLC	.DE	.DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	26-3366147				GLIC Real Estate Holding, LLC	.DE	.DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	74-3128556				GLICNY Real Estate Holding, LLC	.DE	.NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	20-2528615				GNWLAAC Real Estate Holding, LLC	.DE	.NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	04-3193403				HGI Annuity Service Corporation	.DE	.NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.97144	54-1215126				Jamestown Assignment Company, Inc.	.VA	.NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	.NO	
		.00000	13-3627179				Mayflower Assignment Corporation	.NY	.NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	.YES	
.4011	Genworth Financial, Inc.	.00000	82-4894729				Monument Lane PCC, Inc.	.DC	.IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	.NO	
.4011	Genworth Financial, Inc.	.00000	82-4912153				Monument Lane IC 1, Inc.	.DC	.IA	Monument Lane PCC, Inc.	Ownership	100.000	Genworth Financial, Inc.	.NO	

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
..4011	Genworth Financial, Inc. ....	.....00000	82-4924650 .....	.....	.....	.....	Monument Lane IC 2, Inc. ....	..DC.....	..IA.....	Monument Lane PCC, Inc.	Ownership.....	100.000	Genworth Financial, Inc. ....	.....NO.....	.....
.....	.....	.....00000	36-3919178 .....	.....	.....	.....	Newco Properties, Inc. ....	..VA.....	..NIA.....	Genworth Life and Annuity Insurance Company	Ownership.....	100.000	Genworth Financial, Inc. ....	.....YES.....	.....
..4011	Genworth Financial, Inc. ....	.....13569	26-3709693 .....	.....	.....	.....	River Lake Insurance Company VI .....	..DE.....	..IA.....	Genworth Life and Annuity Insurance Company	Ownership.....	100.000	Genworth Financial, Inc. ....	.....NO.....	.....
..4011	Genworth Financial, Inc. ....	.....15139	46-0982336 .....	.....	.....	.....	River Lake Insurance Company X .....	..VT.....	..IA.....	Genworth Life and Annuity Insurance Company	Ownership.....	100.000	Genworth Financial, Inc. ....	.....NO.....	.....
..4011	Genworth Financial, Inc. ....	.....11365	62-1819880 .....	.....	.....	.....	Sponsored Captive Re. Inc. ....	..NC.....	..IA.....	Enact Mortgage Holdings, LLC	Ownership.....	100.000	Genworth Financial, Inc. ....	.....NO.....	.....
.....	.....	.....00000	23-2571379 .....	.....	.....	.....	United Pacific Structured Settlement Company.....	..FL.....	..NIA.....	Genworth North America Corporation	Ownership.....	100.000	Genworth Financial, Inc. ....	.....NO.....	.....

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire			0.0	0.0
2.1 Allied Lines			0.0	
2.2 Multiple peril crop			0.0	
2.3 Federal flood			0.0	
2.4 Private crop			0.0	
2.5 Private flood			0.0	
3. Farmowners multiple peril			0.0	0.0
4. Homeowners multiple peril			0.0	0.0
5. Commercial multiple peril			0.0	0.0
6. Mortgage guaranty	251,811,819	(11,568,825)	(4.6)	19.7
8. Ocean marine			0.0	0.0
9. Inland marine			0.0	0.0
10. Financial guaranty			0.0	0.0
11.1 Medical professional liability - occurrence			0.0	0.0
11.2 Medical professional liability - claims-made			0.0	0.0
12. Earthquake			0.0	0.0
13.1 Comprehensive (hospital and medical) individual			0.0	
13.2 Comprehensive (hospital and medical) group			0.0	
14. Credit accident and health			0.0	0.0
15.1 Vision only			0.0	
15.2 Dental only			0.0	
15.3 Disability income			0.0	
15.4 Medicare supplement			0.0	
15.5 Medicaid Title XIX			0.0	
15.6 Medicare Title XVIII			0.0	
15.7 Long-term care			0.0	
15.8 Federal employees health benefits plan			0.0	
15.9 Other health			0.0	
16. Workers' compensation			0.0	0.0
17.1 Other liability - occurrence			0.0	0.0
17.2 Other liability - claims-made			0.0	0.0
17.3 Excess workers' compensation			0.0	0.0
18.1 Products liability - occurrence			0.0	0.0
18.2 Products liability - claims-made			0.0	0.0
19.1 Private passenger auto no-fault (personal injury protection)			0.0	
19.2 Other private passenger auto liability			0.0	
19.3 Commercial auto no-fault (personal injury protection)			0.0	
19.4 Other commercial auto liability			0.0	
21.1 Private passenger auto physical damage			0.0	
21.2 Commercial auto physical damage			0.0	
22. Aircraft (all perils)			0.0	0.0
23. Fidelity			0.0	0.0
24. Surety			0.0	0.0
26. Burglary and theft			0.0	0.0
27. Boiler and machinery			0.0	0.0
28. Credit			0.0	0.0
29. International			0.0	0.0
30. Warranty			0.0	0.0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. Totals	251,811,819	(11,568,825)	(4.6)	19.7
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		
2.1	Allied Lines	0		
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	0		
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.	Commercial multiple peril	0		
6.	Mortgage guaranty	241,876,152	241,876,152	242,214,968
8.	Ocean marine	0		
9.	Inland marine	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	0		
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		
17.1	Other liability - occurrence	0		
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	0		
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	241,876,152	241,876,152	242,214,968
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13											
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)											
1. 2019 + Prior	142,332	3,380	145,712	4,527		4,527	133,367	29	2,003	135,399	(4,438)	(1,348)	(5,786)											
2. 2020	353,710	732	354,442	747		747	305,877	590	388	306,855	(47,086)	246	(46,840)											
3. Subtotals 2020 + Prior	496,042	4,112	500,154	5,274	0	5,274	439,244	619	2,391	442,254	(51,524)	(1,102)	(52,626)											
4. 2021	126,105	15,009	141,114	321		321	126,940	14,356	270	141,566	1,156	(383)	773											
5. Subtotals 2021 + Prior	622,147	19,121	641,268	5,595	0	5,595	566,184	14,975	2,661	583,820	(50,368)	(1,485)	(51,853)											
6. 2022	XXX	XXX	XXX	XXX	4	4	XXX	24,950	16,420	41,370	XXX	XXX	XXX											
7. Totals	622,147	19,121	641,268	5,595	4	5,599	566,184	39,925	19,081	625,190	(50,368)	(1,485)	(51,853)											
8. Prior Year-End Surplus As Regards Policyholders	1,346,156											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7										
												1. (8.1)	2. (7.8)	3. (8.1)										
													Col. 13, Line 7 As a % of Col. 1 Line 8	4. (3.9)										

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

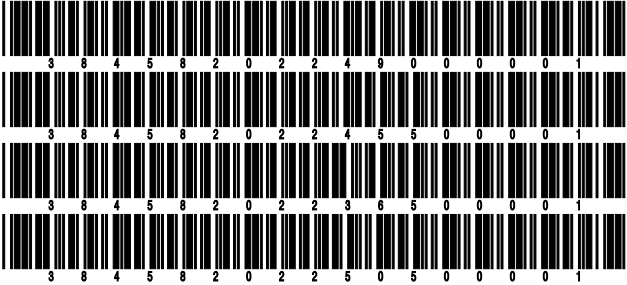
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

1.
2.
3.
4.

Bar Codes:

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



STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Statement of Income Line 37

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
3704.		0	
3797. Summary of remaining write-ins for Line 37 from overflow page	0	0	0

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	999,580	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		1,459,145
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals	(20,137)	99,804
5. Deduct amounts received on disposals	225,963	476,809
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		82,561
8. Deduct current year's depreciation		0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	753,480	999,580
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	753,480	999,580

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,238,553	2,240,055
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	396	1,502
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,238,157	2,238,553
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,238,157	2,238,553

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,109,658,515	4,702,114,033
2. Cost of bonds and stocks acquired	363,465,580	1,657,285,771
3. Accrual of discount	1,118,071	4,226,847
4. Unrealized valuation increase (decrease)	(6,923,529)	1,792,230
5. Total gain (loss) on disposals	(449,917)	(3,071,621)
6. Deduct consideration for bonds and stocks disposed of	255,851,845	1,256,410,556
7. Deduct amortization of premium	1,270,068	5,758,644
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	973,913	9,480,455
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,210,720,720	5,109,658,515
12. Deduct total nonadmitted amounts	3,000	3,000
13. Statement value at end of current period (Line 11 minus Line 12)	5,210,717,720	5,109,655,515

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,061,358,350	199,724,588	171,802,915	(9,770,759)	3,079,509,264	0	0	3,061,358,350
2. NAIC 2 (a)	1,893,672,561	146,127,242	73,232,988	15,617,784	1,982,184,599	0	0	1,893,672,561
3. NAIC 3 (a)	154,624,604	17,613,750	10,291,947	(12,922,551)	149,023,856	0	0	154,624,604
4. NAIC 4 (a)	0	0	0	0	0	0	0	
5. NAIC 5 (a)	0	0	0	0	0	0	0	
6. NAIC 6 (a)	0	0	0	0	0	0	0	
7. Total Bonds	5,109,655,515	363,465,580	255,327,850	(7,075,526)	5,210,717,719	0	0	5,109,655,515
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	5,109,655,515	363,465,580	255,327,850	(7,075,526)	5,210,717,719	0	0	5,109,655,515

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		xxx			

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of short-term investments acquired	0	24,995,670
3. Accrual of discount	0	4,330
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	
6. Deduct consideration received on disposals	0	25,000,000
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	134,941,000	113,559,833
2. Cost of cash equivalents acquired	217,055,000	1,200,911,073
3. Accrual of discount	0	5,094
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	
6. Deduct consideration received on disposals	184,460,000	1,179,535,000
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	167,536,000	134,941,000
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	167,536,000	134,941,000

SCHEDULE A - PART 2

[illegible]

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
257 LAGUNA VILLAS DR	CALHOUN	LA	.03/04/2022	RANDALL AND AMANDA PETERS	260,494		246,100				0			225,963		(20,137)	(20,137)		7,784
01999999 - Property Disposed					260,494	0	246,100	0	0	0	0	0	0	225,963	0	(20,137)	(20,137)	0	7,784
03999999 - Totals					260,494	0	246,100	0	0	0	0	0	0	225,963	0	(20,137)	(20,137)	0	7,784

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

N O N E

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

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64990F-T5-3	NEW YORK ST DORM AUTH NEW YORK ST DORM AUTH ST PERS 1.040% 03/15/26		01/14/2022	Tax Free Exchange		14,885	15,000	.52	1.C FE
64990F-T7-9	NEW YORK ST DORM AUTH NEW YORK ST DORM AUTH ST PERS 1.040% 03/15/26		01/14/2022	Tax Free Exchange		6,519,649	6,570,000	22,586	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,534,534	6,585,000	22,638	XXX
025816-CS-6	AMERICAN EXPRESS COMPANY 2.550% 03/04/27		03/01/2022	BARCLAYS CAPITAL INC		3,746,513	3,750,000	.0	1.F FE
03027X-BV-1	AMERICAN TOWER CORP AMERICAN TOWER CORPORATION 3.650% 03/15/27		03/29/2022	J.P. MORGAN SECURITIES INC		4,975,850	5,000,000	.0	2.C FE
031162-DD-9	AMGEN INC 3.000% 02/22/29		02/17/2022	CITIGROUP GLOBAL MARKETS		4,984,350	5,000,000	.0	2.A FE
03236V-AC-5	AXIS EQUIPMENT FINANCE RECEIVA Series 144A 2.200% 01/20/28		01/19/2022	BANC OF AMERICA SECURITIES LLC		7,681,450	7,683,000	.0	1.D FE
03236V-AD-3	AXIS EQUIPMENT FINANCE RECEIVA Series 144A 2.370% 04/20/28		01/19/2022	BANC OF AMERICA SECURITIES LLC		3,899,826	3,900,000	.0	1.F FE
03740L-AD-4	AON CORP / AON GLOBAL HOLDINGS AON CORP/AON GLOBAL HOLD 2.850% 05/28/27		02/23/2022	MORGAN STANLEY		4,447,508	4,450,000	.0	2.A FE
04685A-3L-3	ATHENE GLOBAL FUNDING Series 144A 3.205% 03/08/27		03/02/2022	MORGAN STANLEY		4,500,000	4,500,000	.0	1.F FE
05565E-CA-1	BMW US CAPITAL LLC 144A - Pvt Hghly Mktble 3.450% 04/01/27		03/28/2022	MORGAN STANLEY		4,994,750	5,000,000	.0	1.F FE
06051G-KJ-7	BANK OF AMERICA CORP 2.551% 02/04/28		02/01/2022	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	.0	1.F FE
085770-AA-3	BERRY GLOBAL ESCROW CORPORATIO Series 144A 4.875% 07/15/26		03/28/2022	DEUTSCHE BANK SECURITIES INC		2,525,000	2,500,000	25,391	2.C FE
09951L-AB-9	BOOZ ALLEN HAMILTON INC Series 144A 4.000% 07/01/29		02/07/2022	BANC OF AMERICA SECURITIES LLC		3,967,500	4,000,000	14,444	3.C FE
11135F-BR-1	BROADCOM INC 4.000% 04/15/29		03/31/2022	HSBC SECURITIES INC		4,997,550	5,000,000	.0	2.C Z
14040H-CN-3	CAPITAL ONE FIN CORP CAPITAL ONE FINANCIAL CORPORAT 3.273% 03/01/30		03/02/2022	MORGAN STANLEY		4,450,000	4,450,000	.0	2.A FE
153609-K*-2	CENTRAL HUDSON GAS & ELEC CENTRAL HUDSON GAS & ELECTRIC 2.590% 01/27/29		01/27/2022	J.P. MORGAN SECURITIES INC		8,000,000	8,000,000	.0	2.A Z
172967-NG-2	CITIGROUP INC 3.070% 02/24/28		02/16/2022	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	.0	1.G FE
207651-F8-4	CONNECTICUT NATURAL GAS CORP CONNECTICUT NATURAL GAS 2.020% 12/15/30		01/11/2022	STONECASTLE SECURITIES LLC		3,968,874	4,200,000	9,427	1.G
21871X-AE-9	SUNAMERICA INC 3.850% 04/05/29		03/31/2022	GOLDMAN SACHS & CO		9,990,900	10,000,000	.0	2.B Z
22822V-AZ-4	CROWN CASTLE INTERNATIONAL COR CROWN CASTLE INTL CORP 2.900% 03/15/27		03/02/2022	BANC OF AMERICA SECURITIES LLC		4,987,900	5,000,000	.0	2.C FE
23345M-AC-1	DT MIDSTREAM INC 144A - Pvt Hghly Mktble 4.300% 04/15/32		03/30/2022	J.P. MORGAN SECURITIES INC		4,993,100	5,000,000	.0	2.C FE
24703W-AE-9	DELL EQUIPMENT FINANCE TRUST D Series 144A 2.940% 08/22/27		03/10/2022	Soc Gen		7,749,468	7,750,000	.0	1.F FE
24703W-AF-6	DELL EQUIPMENT FINANCE TRUST D Series 144A 3.330% 01/22/28		03/10/2022	Soc Gen		8,998,373	9,000,000	.0	2.B FE
291011-B0-6	EMERSON ELECTRIC CO 2.000% 12/21/28		02/14/2022	CITIGROUP GLOBAL MARKETS		4,785,200	5,000,000	15,278	1.F FE
337738-AU-2	FISERV INC 3.500% 07/01/29		02/10/2022	GOLDMAN SACHS & CO		5,120,650	5,000,000	20,903	2.B FE
361528-AA-0	GBX LEASING GBXL 22-1 Series 144A 2.870% 02/20/52		02/01/2022	WELLS FARGO BANK		8,995,669	9,000,000	.0	1.F FE
380146-AE-0	GM FINANCIAL CONSUMER AUTOMOB GM FINANCIAL SECURITIZED TERM 1.790% 04/17/28		01/11/2022	BNP PARIBAS		3,999,808	4,000,000	.0	1.B FE
380146-AF-7	GM FINANCIAL CONSUMER AUTOMOB GICAR 22-1 1.940% 04/17/28		01/11/2022	BNP PARIBAS		5,599,971	5,600,000	.0	1.E FE
404119-CE-7	HCA THE HEALTHCARE CO Series 144A 3.375% 03/15/29		03/02/2022	J.P. MORGAN SECURITIES INC		4,624,658	4,650,000	.0	2.C FE
444859-BT-8	HUMANA INC 3.700% 03/23/29		03/22/2022	MORGAN STANLEY		5,005,800	5,000,000	514	2.C FE
450636-D#-9	ITR CONCESSION CO LLC 3.170% 03/15/29		03/15/2022	Soc Gen		5,000,000	5,000,000	.0	2.B FE
466365-AE-3	JACK IN THE BOX FUNDING LLC JA Series 144A 4.136% 02/26/52		02/02/2022	Guggenheim Capital		3,000,000	3,000,000	.0	2.B FE
512807-AV-0	LAM RSRCH CORP LAM RESEARCH CORPORATION 1.900% 06/15/30		02/16/2022	GOLDMAN SACHS & CO		4,656,450	5,000,000	16,625	1.G FE
513075-BZ-3	LAMAR MEDIA CORP. 3.625% 01/15/31		02/02/2022	UBS WARBURG LLC		2,823,750	3,000,000	32,927	3.C FE
536797-AG-8	LITHIA MOTORS INC Series 144A 3.875% 06/01/29		02/02/2022	BARCLAYS CAPITAL INC		4,950,000	5,000,000	33,906	3.B FE
548661-EG-8	LOWES COMPANIES INC 3.350% 04/01/27		03/22/2022	BANC OF AMERICA SECURITIES LLC		4,676,537	4,680,000	.0	2.A FE
55400K-AC-9	MVW OWNER TRUST MVWOT 21-2A Series 144A 2.230% 05/20/39		01/18/2022	CREDIT SUISSE FIRST BOSTON COR		2,836,879	2,881,109	.0	2.B FE
55903V-AJ-2	MAGALLANES INC Series 144A 4.054% 03/15/29		03/09/2022	GOLDMAN SACHS & CO		5,000,000	5,000,000	.0	2.C FE
61747Y-EK-7	MORGAN STANLEY 2.475% 01/21/28		01/19/2022	MORGAN STANLEY		5,000,000	5,000,000	.0	1.F FE
624758-AF-5	MUELLER WATER PRODUCTS INC Series 144A 4.000% 06/15/29		02/07/2022	J.P. MORGAN SECURITIES INC		2,955,000	3,000,000	18,000	3.B FE
693475-AZ-8	PNC FINANCIAL SERVICES GROUP PNC FINANCIAL SERVICES GROUP I 2.550% 01/22/30		02/15/2022	CITIGROUP GLOBAL MARKETS		4,901,450	5,000,000	8,854	1.G FE
75458J-AA-5	RAYBURN CTRY SEC LLC Series 144A 2.307% 12/01/30		02/07/2022	JEFFRIES & COMPANY INC		15,996,555	16,000,000	.0	1.A FE
78409V-AU-8	S&P GLOBAL INC Series 144A 4.125% 08/01/23		03/02/2022	Taxable Exchange		2,997,347	3,000,000	10,655	1.G
78409V-AV-6	S&P GLOBAL INC Series 144A 3.625% 05/01/24		03/02/2022	Taxable Exchange		4,995,095	5,000,000	51,858	1.G
78409V-AX-2	S&P GLOBAL INC Series 144A 4.000% 03/01/26		03/02/2022	Taxable Exchange		1,975,716	2,000,000	222	1.G
78409V-BB-9	S&P GLOBAL INC Series 144A 2.700% 03/01/29		03/08/2022	Various		14,831,030	15,000,000	.0	1.G FE
80282K-BC-9	SANTANDER HOLDINGS USA INC 2.490% 01/06/28		01/03/2022	BARCLAYS CAPITAL INC		5,000,000	5,000,000	.0	2.A FE
87342R-AJ-3	TACO BELL FUNDING BELL 21-1 Series 144A 2.542% 08/25/51		02/09/2022	Guggenheim Capital		4,753,125	5,000,000	26,832	2.B FE
883203-CB-5	TEXTRON INC 3.000% 06/01/30		02/10/2022	GOLDMAN SACHS & CO		4,942,250	5,000,000	30,417	2.B FE
910637-V8-3	UNITED ILLUMINATING CO 2.250% 01/31/32		01/31/2022	TORONTO DOMINION		23,000,000	23,000,000	.0	1.G Z
913903-AV-2	UNIVERSAL HEALTH SERVICES INC Series 144A 2.650% 10/15/30		01/26/2022	CITIGROUP GLOBAL MARKETS		2,879,520	3,000,000	22,746	2.C FE
96328G-AH-0	WHEELS FLEET LEASE FUNDING LLC Series 144A 3.200% 10/18/36		03/11/2022	ROYAL BANK OF CANADA		9,999,583	10,000,000	.0	1.F FE
13805Q-A*-3	CANPOTEX 3.610% 01/08/25		01/18/2022	SEAPORT GROUP		4,636,620	4,500,000	10,379	1.G
576339-CR-4	MASTER CREDIT CARD TRUST MCCT Series 144A 2.380% 07/21/28		01/21/2022	BMO NESBITT BURNS		1,848,207	1,849,000	.0	1.D FE
576339-CS-2	MASTER CREDIT CARD TRUST MCCT Series 144A 2.730% 07/21/28		01/21/2022	BMO NESBITT BURNS		4,998,733	5,000,000	.0	2.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
683715-AD-8	OPEN TEXT CORP Series 144A 3.875% 12/01/29 .....		.01/24/2022	BANC OF AMERICA SECURITIES LLC		2,917,500	3,000,000	20,021	3.B FE
00774M-AW-5	AERCAP IRELAND CAPITAL LTD / A AERCAP IRELAND CAP/GLOBA 3.000% 10/29/28	C .....	.02/03/2022	MORGAN STANLEY		2,938,560	3,000,000	24,500	2.C FE
09659W-2T-0	BNP PARIBAS SA Series 144A 2.591% 01/20/28	C .....	.01/12/2022	BNP PARISBAS		5,000,000	5,000,000	0	1.G FE
404280-CX-5	HSBC HOLDINGS PLC 2.251% 11/22/27	D .....	.02/11/2022	Various		11,430,471	11,700,000	53,599	1.G FE
83368R-BH-4	SOCIETE GENERALE Series 144A 2.797% 01/19/28	C .....	.01/11/2022	Soc Gen		5,000,000	5,000,000	0	2.B FE
853254-CG-3	STANDARD CHARTERED PLC Series 144A 2.608% 01/12/28	C .....	.01/05/2022	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	1.G FE
86562M-CN-8	SUMITOMO MITSUI FIN GRP INC SUMITOMO MITSUI FINANCIAL GROU 2.472% 01/14/29	C .....	.01/05/2022	SMBC NIKKO SECURITIES AI		2,000,000	2,000,000	0	1.G FE
902613-AK-4	UBS GROUP AG Series 144A 2.746% 02/11/33	C .....	.01/04/2022	UBS WARBURG LLC		5,000,000	5,000,000	0	1.G FE
02600E-AA-8	COATES GROUP PTY LTD 2.890% 01/12/29	C .....	.01/12/2022	ANZ SECURITIES INC		3,000,000	3,000,000	0	2.C PL
03647F-AC-5	EVOLUTION MINING FINANCE PTY L 3.060% 02/14/31	C .....	.02/14/2022	J.P. MORGAN SECURITIES INC		4,000,000	4,000,000	0	2.C PL
07724F-AN-8	POWERCO LTD POWERCO LIMITED 2.410% 03/15/32	C .....	.03/15/2022	MITSUBISHI SECURITIES		10,000,000	10,000,000	0	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						356,931,046	359,043,109	447,498	XXX
2509999997. Total - Bonds - Part 3						363,465,580	365,628,109	470,136	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						363,465,580	365,628,109	470,136	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						363,465,580	XXX	470,136	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
70914P-ME-9	PENNSYLVANIA ST 4.650% 02/15/26		02/15/2022	Call 100.0000		180,000	180,000	176,987	179,095	.0	57	.0	57	.0	179,152	.0	848	848	4,185	02/15/2026	1.D FE
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions					180,000	180,000	176,987	179,095	0	57	0	57	0	179,152	0	848	848	4,185	XXX	XXX
64990F-T5-3	NEW YORK ST DORM AUTH NEW YORK ST DORM AUTH ST PERS 1.040% 03/15/26		02/15/2022	Call 100.0000		15,000	15,000	14,885	.0	.0	.2	.0	.2	.0	14,887	.0	113	113	.0	03/15/2026	1.C FE
64990F-YZ-1	NEW YORK ST DORM AUTH NEW YORK ST DORM AUTH ST PERS 1.040% 03/15/26		01/14/2022	Tax Free Exchange		6,534,534	6,585,000	6,520,928	6,534,109	.0	426	.0	426	.0	6,534,534	.0	.0	.0	22,638	03/15/2026	1.C FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					6,549,534	6,600,000	6,535,813	6,534,109	0	428	0	428	0	6,549,421	0	113	113	22,638	XXX	XXX
002824-BA-7	ABBOTT LABORATORIES 2.550% 03/15/22		03/15/2022	Maturity		5,000,000	5,000,000	5,093,800	5,003,475	.0	(3,475)	.0	(3,475)	.0	5,000,000	.0	.0	.0	63,750	03/15/2022	1.E FE
00287Y-AX-7	ABBVIE INC 2.850% 05/14/23		03/30/2022	GOLDMAN SACHS & CO		3,014,760	3,000,000	3,054,690	3,010,929	.0	(2,231)	.0	(2,231)	.0	3,008,698	.0	6,062	6,062	32,538	05/14/2023	2.B FE
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1A Series 144A 3.237% 07/30/50		01/30/2022	Paydown		18,750	18,750	18,930	18,889	.0	(139)	.0	(139)	.0	18,750	.0	.0	.0	152	07/30/2050	2.C FE
04685A-ZB-6	ATHENE GLOBAL FUNDING 4.000% 01/25/22		01/25/2022	Maturity		5,000,000	5,000,000	4,998,450	4,999,977	.0	23	.0	23	.0	5,000,000	.0	.0	.0	100,000	01/25/2022	1.F FE
05493C-AB-2	BCC FUNDING CORP BCCFC_20-1 Series 144A 0.910% 08/20/25		01/20/2022	Paydown		6,304,549	6,304,549	6,303,865	6,304,304	.0	245	.0	245	.0	6,304,549	.0	.0	.0	4,781	08/20/2025	1.A FE
05606X-AA-2	BXG RECEIVABLES NOTE TRUST BXG Series 144A 2.880% 05/02/30		03/02/2022	Paydown		22,319	22,319	21,678	22,019	.0	300	.0	300	.0	22,319	.0	.0	.0	111	05/02/2030	1.F FE
05608T-AA-9	BXG RECEIVABLES NOTE TRUST BXG SERIES 144A 1.550% 02/28/36		03/28/2022	Paydown		294,214	294,214	294,186	294,190	.0	24	.0	24	.0	294,214	.0	.0	.0	768	02/28/2036	1.A FE
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXG Series 144A 2.490% 02/28/36		03/28/2022	Paydown		121,742	121,742	121,724	121,726	.0	16	.0	16	.0	121,742	.0	.0	.0	511	02/28/2036	1.G FE
07359B-AA-5	BEACON CONTAINER FINANCE LLC I Series 144A 2.250% 10/22/46		03/20/2022	Paydown		315,562	315,562	315,425	315,429	.0	134	.0	134	.0	315,562	.0	.0	.0	1,177	10/22/2046	1.F FE
096630-AC-2	BOARDWALK PIPELINES LP 3.375% 02/01/23		03/31/2022	BARCLAYS CAPITAL INC		3,902,491	3,883,000	3,869,604	3,880,218	.0	655	.0	655	.0	3,880,874	.0	21,619	21,619	88,460	02/01/2023	2.B FE
120568-BA-7	BUNGE LTD FINANCE CORP 4.350% 03/15/24		03/10/2022	Call 104.7993		6,287,960	6,000,000	5,973,900	5,988,788	.0	926	.0	926	.0	5,989,714	.0	10,286	10,286	414,835	03/15/2024	2.B FE
12509X-AC-0	CGG RECEIVABLES TRUST CCG_18-2 Series 144A 3.480% 12/15/25		03/14/2022	Paydown		5,195,407	5,195,407	5,194,974	5,195,205	.0	202	.0	202	.0	5,195,408	.0	.0	.0	39,050	12/15/2025	1.A FE
12509K-AD-8	CGG RECEIVABLES TRUST CCG_18-2 Series 144A 3.870% 12/15/25		03/14/2022	Paydown		2,280,000	2,280,000	2,279,447	2,279,777	.0	223	.0	223	.0	2,280,000	.0	.0	.0	22,059	12/15/2025	1.B FE
125581-GR-3	CIT GROUP INC 5.000% 08/01/23		02/24/2022	Call 104.5530		2,091,060	2,000,000	2,015,000	2,007,853	.0	(706)	.0	(706)	.0	2,007,148	.0	(7,148)	(7,148)	147,449	08/01/2023	2.B FE
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A Series 144A 2.080% 09/18/45		03/18/2022	Paydown		247,500	247,500	247,386	247,398	.0	102	.0	102	.0	247,500	.0	.0	.0	858	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING VI LLC CLIF_20-3A 2.070% 10/18/45		03/18/2022	Paydown		308,333	308,333	308,270	308,277	.0	56	.0	56	.0	308,333	.0	.0	.0	992	10/18/2045	1.F FE
12572Q-AE-5	CME GROUP INC CME GROUP INC 3.000% 09/15/22		03/31/2022	Various		6,976,813	6,920,000	6,971,608	6,931,558	.0	(4,068)	.0	(4,068)	.0	6,927,490	.0	(7,490)	(7,490)	169,840	09/15/2022	1.D FE
14913Q-3A-5	CATERPILLAR FINANCIAL SERVICES CATERPILLAR FINANCIAL SERVICES 1.900% 09/06/22		03/22/2022	U.S. Bancorp Piper Jaffray		5,012,300	5,000,000	4,993,050	4,998,389	.0	543	.0	543	.0	4,998,932	.0	13,368	13,368	52,250	09/06/2022	1.F FE
177376-AF-7	CITRIX SYST INC CITRIX SYSTEMS INC 3.300% 03/01/30		02/02/2022	Various		11,041,250	11,000,000	11,555,590	11,512,295	.0	(5,344)	.0	(5,344)	.0	11,506,951	.0	(465,701)	(465,701)	154,275	03/01/2030	2.B FE
18978C-AE-3	CNH EQUIPMENT TRUST CNH_17-C 2.540% 05/15/25		01/15/2022	Paydown		4,500,000	4,500,000	4,498,398	4,499,474	.0	526	.0	526	.0	4,500,000	.0	.0	.0	9,525	05/15/2025	1.A FE
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21- Series 144A 2.493% 11/20/51		02/22/2022	Paydown		30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	247	11/20/2051	2.B FE
24422E-TV-1	JOHN DEERE CAPITAL CORP 2.150% 09/08/22		03/22/2022	Various		3,512,600	3,500,000	3,469,428	3,493,917	.0	2,030	.0	2,030	.0	3,495,947	.0	16,653	16,653	40,969	09/08/2022	1.F FE
256677-AC-9	DOLLAR GENERAL CORP DOLLAR GENERAL CORP 3.250% 04/15/23		03/31/2022	BANC OF AMERICA SECURITIES LLC		5,036,900	5,000,000	5,199,000	5,034,483	.0	(8,444)	.0	(8,444)	.0	5,026,039	.0	10,861	10,861	76,285	04/15/2023	2.B FE
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.116% 07/25/48		01/25/2022	Paydown		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	103	07/25/2048	2.A FE
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LL Series 144A 2.662% 04/25/51		01/25/2022	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	166	04/25/2051	2.A FE
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK Series 144A 3.786% 07/20/50		01/20/2022	Paydown		7,125	7,125	7,170	7,159	.0	(34)	.0	(34)	.0	7,125	.0	.0	.0	67	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK Series 144A 3.237% 01/20/51		01/20/2022	Paydown		6,250	6,250	6,250	6,250	.0	.0	.0	.0	.0	6,250	.0	.0	.0	51	01/20/2051	2.C FE

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
26875P-AK-7	EOG RESOURCES INC EOG RESOURCES INC 2.625% 03/15/23		03/30/2022	MARKETAXESS Redemption		3,759,863	3,750,000	3,730,613	3,743,894	.0	1,248	.0	1,248	.0	3,745,139	.0	14,721	14,721	53,594	03/15/2023	1.G FE
34107-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		02/15/2022			165,495	165,495	165,495	165,495	.0	.0	.0	.0	.0	165,495	.0	.0	.0	2,819	08/15/2038	2.B PL
36259K-AG-2	GM FINANCIAL AUTOMOBILE LEASIN GM FINANCIAL AUTOMOBILE LEASIN 2.040% 12/20/23		03/22/2022	J.P. MORGAN SECURITIES INC		5,496,563	5,500,000	5,499,567	5,499,657	.0	.13	.0	.13	.0	5,499,670	.0	(3,107)	(3,107)	29,297	12/20/2023	1.E FE
36259P-AH-9	GM FINANCIAL AUTOMOBILE LEASIN GM FINANCIAL AUTOMOBILE LEASIN 3.210% 12/20/24		03/22/2022	BANC OF AMERICA SECURITIES LLC		4,228,486	4,214,000	4,329,720	4,264,799	.0	(10,604)	.0	(10,604)	.0	4,254,196	.0	(25,710)	(25,710)	35,320	12/20/2024	1.F FE
369550-AW-8	GENERAL DYNAMICS CORP GENERAL DYNAMICS CORPORATION 1.875% 08/15/23		03/22/2022	KEYBANC CAPITAL MARKET		1,989,440	2,000,000	1,937,060	1,975,848	.0	3,371	.0	3,371	.0	1,979,219	.0	10,222	10,222	22,813	08/15/2023	1.G FE
375558-BL-6	GILEAD SCIENCES INC 2.500% 09/01/23		03/30/2022	MARKETAXESS		5,004,150	5,000,000	4,982,300	4,995,457	.0	669	.0	669	.0	4,996,126	.0	8,024	8,024	72,917	09/01/2023	2.A FE
40438D-AD-1	HPEFS EQUIPMENT TRUST HPEFS_19 Series 144A 2.320% 09/20/29		02/20/2022	Paydown		3,449,558	3,449,558	3,448,892	3,449,316	.0	242	.0	242	.0	3,449,558	.0	.0	.0	10,818	09/20/2029	1.A FE
40438D-AE-9	HPEFS EQUIPMENT TRUST HPEFS_19 Series 144A 2.490% 09/20/29		03/20/2022	Paydown		197,754	197,754	197,723	197,744	.0	10	.0	10	.0	197,754	.0	.0	.0	1,176	09/20/2029	1.A FE
40438F-AE-4	HPEFS EQUIPMENT TRUST HPEFS_20 Series 144A 2.030% 02/20/30		03/22/2022	ROYAL BANK OF CANADA		3,981,875	4,000,000	3,999,946	3,999,947	.0	.0	.0	.0	.0	3,999,947	.0	(18,072)	(18,072)	21,202	02/20/2030	1.B FE
40439H-AA-7	HIN TIMESHARE TRUST HINTT_20-A Series 144A 1.390% 10/09/39		03/09/2022	Paydown		285,485	285,485	285,441	285,448	.0	.37	.0	.37	.0	285,485	.0	.0	.0	617	10/09/2039	1.A FE
40439H-AB-5	HIN TIMESHARE TRUST HINTT_20-A Series 144A 2.230% 10/09/39		03/09/2022	Paydown		169,176	169,176	169,133	169,139	.0	.37	.0	.37	.0	169,176	.0	.0	.0	587	10/09/2039	1.F FE
43284B-AA-0	HILTON GRAND VACATIONS TRUST H Series 144A 3.540% 02/25/32		03/25/2022	Paydown		171,821	171,821	171,817	171,816	.0	.6	.0	.6	.0	171,821	.0	.0	.0	994	02/25/2032	1.A FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST H Series 144A 3.700% 02/25/32		03/25/2022	Paydown		206,186	206,186	207,917	207,353	.0	(1,167)	.0	(1,167)	.0	206,186	.0	.0	.0	1,246	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST H Series 144A 4.000% 02/25/32		03/25/2022	Paydown		285,224	285,224	291,076	290,068	.0	(4,845)	.0	(4,845)	.0	285,224	.0	.0	.0	1,864	02/25/2032	2.B FE
43284H-AA-7	HGVT_19-AA Series 144A 2.340% 07/25/33		03/25/2022	Paydown		382,206	382,206	384,803	384,328	.0	(2,123)	.0	(2,123)	.0	382,206	.0	.0	.0	1,419	07/25/2033	1.A FE
43284H-AB-5	HGVT_19-AA Series 144A 2.540% 07/25/33		03/25/2022	Paydown		191,103	191,103	191,084	191,087	.0	.16	.0	.16	.0	191,103	.0	.0	.0	770	07/25/2033	1.F FE
43284H-AC-3	HGVT_19-AA Series 144A 2.840% 07/25/33		03/25/2022	Paydown		143,327	143,327	143,326	143,325	.0	.2	.0	.2	.0	143,327	.0	.0	.0	646	07/25/2033	2.B FE
43285H-AA-6	HILTON GRAND VACATIONS TRUST H Series 144A 2.740% 02/25/39		03/25/2022	Paydown		130,534	130,534	134,613	133,996	.0	(3,462)	.0	(3,462)	.0	130,534	.0	.0	.0	643	02/25/2039	1.A FE
543190-AA-0	LTRAN 15-1A 2.980% 01/15/45		03/15/2022	Paydown		55,370	55,370	55,366	55,369	.0	.1	.0	.1	.0	55,370	.0	.0	.0	376	01/15/2045	1.F FE
553894-AB-2	MVW OWNER TRUST MVWOT_16-1A 2.640% 12/20/33		03/20/2022	Paydown		55,946	55,946	55,930	55,938	.0	.8	.0	.8	.0	55,946	.0	.0	.0	235	12/20/2033	2.B FE
553896-AA-9	MVW OWNER TRUST MVWOT_17-1A Series 144A 2.420% 12/20/34		03/20/2022	Paydown		36,294	36,294	37,077	36,939	.0	(645)	.0	(645)	.0	36,294	.0	.0	.0	140	12/20/2034	1.A FE
553896-AB-7	MVW OWNER TRUST MVWOT_17-1A Series 144A 2.750% 12/20/34		03/20/2022	Paydown		143,553	143,553	145,078	144,744	.0	(1,191)	.0	(1,191)	.0	143,553	.0	.0	.0	630	12/20/2034	1.F FE
55389P-AB-5	MVW OWNER TRUST MVWOT_19-1A Series 144A 3.000% 11/20/36		03/20/2022	Paydown		213,652	213,652	213,594	213,609	.0	.43	.0	.43	.0	213,652	.0	.0	.0	1,071	11/20/2036	1.F FE
55389P-AC-3	MVW OWNER TRUST MVWOT_19-1A Series 144A 3.330% 11/20/36		03/20/2022	Paydown		106,826	106,826	106,812	106,815	.0	.11	.0	.11	.0	106,826	.0	.0	.0	594	11/20/2036	2.B FE
55389T-AB-7	MVW OWNER TRUST MVWOT_21-1WA Series 144A 1.440% 01/22/41		03/20/2022	Paydown		301,328	301,328	301,263	301,268	.0	.59	.0	.59	.0	301,328	.0	.0	.0	712	01/22/2041	1.F FE
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA Series 144A 1.940% 01/22/41		03/20/2022	Paydown		301,328	301,328	301,297	301,301	.0	.27	.0	.27	.0	301,328	.0	.0	.0	960	01/22/2041	2.B FE
55400D-AA-9	MVW OWNER TRUST MVWOT_19-2A Series 144A 2.220% 10/20/38		03/20/2022	Paydown		983,933	983,933	993,614	992,001	.0	(8,068)	.0	(8,068)	.0	983,933	.0	.0	.0	3,461	10/20/2038	1.A FE
55400D-AB-7	MVW OWNER TRUST MVWOT_19-2A Series 144A 2.440% 10/20/38		03/20/2022	Paydown		121,071	121,071	121,052	121,054	.0	.16	.0	.16	.0	121,071	.0	.0	.0	468	10/20/2038	1.F FE
55400E-AA-7	MVW OWNER TRUST MVWOT_20-1A Series 144A 1.740% 10/20/37		03/20/2022	Paydown		524,350	524,350	524,288	524,299	.0	.51	.0	.51	.0	524,350	.0	.0	.0	1,472	10/20/2037	1.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55400E-AB-5	MVW OWNER TRUST MVWOT_20-1A Series 144A 2.730% 10/20/37		03/20/2022	Paydown		131,087	131,087	131,069	131,072	.0	.15	.0	.15	.0	131,087	.0	.0	.0	.578	10/20/2037	1.F FE
55400K-AB-1	MVW OWNER TRUST MVWOT_21-2A Series 144A 1.830% 05/20/39		03/20/2022	Paydown		1,037,595	1,037,595	1,037,412	1,037,415	.0	.179	.0	.179	.0	1,037,595	.0	.0	.0	2,828	05/20/2039	1.F FE
55400K-AC-9	MVW OWNER TRUST MVWOT_21-2A Series 144A 2.230% 05/20/39		03/20/2022	Paydown		125,248	125,248	123,326	.0	.0	1,923	.0	1,923	.0	125,248	.0	.0	.0	.342	05/20/2039	2.B FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT MAPLELEAF 4.560% 09/30/25		01/05/2022	Redemption 100.0000		218,520	218,520	218,520	213,013	5,507	.0	.0	5,507	.0	218,520	.0	.0	.0	4,982	09/30/2025	3.A PL
571748-BA-9	MARSH & MCLENNAN CO INC 3.300% 03/14/23		03/31/2022	JEFFRIES & COMPANY INC		3,546,002	3,515,000	3,539,348	3,519,170	.0	(1,124)	.0	(1,124)	.0	3,518,046	.0	27,957	27,957	.64,442	03/14/2023	2.A FE
594918-BQ-6	MICROSOFT CORP MICROSOFT CORPORATION 2.000% 08/08/23		03/22/2022	JANE STREET		7,014,770	7,000,000	6,979,070	6,994,942	.0	.718	.0	.718	.0	6,995,660	.0	19,110	19,110	.87,889	08/08/2023	1.A FE
62946A-AC-8	NP SPE II LLC NPRL_17-1A Series 144A 3.372% 10/21/47		03/20/2022	Paydown		58,009	58,009	58,008	58,008	.0	.1	.0	.1	.0	58,009	.0	.0	.0	.324	10/21/2047	1.F FE
651587-AF-4	NEWMARKET NEWMARKET CORP 4.100% 12/15/22		03/15/2022	Call 102.0280		5,101,400	5,000,000	5,076,050	5,013,334	.0	(2,840)	.0	(2,840)	.0	5,010,494	.0	(10,494)	(10,494)	152,650	12/15/2022	2.B FE
665772-CH-0	NORTHERN STATES PIWR CO (MINNESOTA) 2.150% 08/15/22		03/30/2022	KEYBANC CAPITAL MARKET		5,004,150	5,000,000	4,904,450	4,981,705	.0	.7,196	.0	.7,196	.0	4,988,901	.0	15,249	15,249	.67,486	08/15/2022	1.F FE
68504L-AA-9	ORANGE LAKE TIMESHARE TRUST ON Series 144A 2.610% 03/08/29		03/08/2022	Paydown		253,669	253,669	247,466	250,269	.0	3,399	.0	3,399	.0	253,669	.0	.0	.0	1,033	03/08/2029	1.F FE
68504L-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 144A 2.910% 03/08/29		03/08/2022	Paydown		137,527	137,527	136,581	136,807	.0	.720	.0	.720	.0	137,527	.0	.0	.0	.625	03/08/2029	2.B FE
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.360% 04/09/38		03/09/2022	Paydown		181,106	181,106	181,081	181,086	.0	.20	.0	.20	.0	181,106	.0	.0	.0	.966	04/09/2038	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST O Series 144A 4.459% 02/15/27		03/15/2022	Paydown		249,605	249,605	249,605	249,605	.0	.0	.0	.0	.0	249,605	.0	.0	.0	1,921	02/15/2027	1.F FE
73019#-AC-6	PNC EQUIPMENT FINANCE LLC PNC EQUIPMENT FINANCE LLC SERI 3.000% 09/13/27		03/13/2022	Redemption 100.0000		222,234	222,234	228,056	225,333	.0	(3,099)	.0	(3,099)	.0	222,234	.0	.0	.0	3,334	09/13/2027	1.D
747525-AT-0	QUALCOMM INC QUALCOMM INCORPORATED 2.900% 05/20/24		03/28/2022	AMHERST		5,023,200	5,000,000	4,739,450	4,887,242	.0	11,216	.0	11,216	.0	4,898,457	.0	124,743	124,743	.52,361	05/20/2024	1.F FE
78409V-AU-8	S&P GLOBAL INC Series 144A 4.125% 08/01/23		03/21/2022	Call 103.4690		3,104,070	3,000,000	2,997,348	.0	.0	105	.0	105	.0	2,997,453	.0	2,547	2,547	120,570	08/01/2023	1.G
78409V-AV-6	S&P GLOBAL INC Series 144A 3.625% 05/01/24		03/21/2022	Call 103.6100		5,180,500	5,000,000	4,995,095	.0	.0	163	.0	163	.0	4,995,258	.0	4,742	4,742	250,000	05/01/2024	1.G
78409V-AX-2	S&P GLOBAL INC Series 144A 4.000% 03/01/26		03/24/2022	Call 106.1040		2,122,080	2,000,000	1,975,716	.0	.0	344	.0	344	.0	1,976,060	.0	23,940	23,940	127,200	03/01/2026	1.G
826525-AB-3	SIERRA RECEIVABLES FUNDING COM Series 144A 2.320% 07/20/37		03/20/2022	Paydown		422,518	422,518	422,717	422,679	.0	(161)	.0	(161)	.0	422,518	.0	.0	.0	1,570	07/20/2037	1.F FE
82652M-AB-6	SIERRA RECEIVABLES FUNDING COM Series 144A 2.820% 05/20/36		03/20/2022	Paydown		161,618	161,618	161,587	161,594	.0	.24	.0	.24	.0	161,618	.0	.0	.0	.737	05/20/2036	1.F FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 144A 3.120% 05/20/36		03/20/2022	Paydown		290,912	290,912	288,680	289,123	.0	1,789	.0	1,789	.0	290,912	.0	.0	.0	1,468	05/20/2036	2.B FE
82652Q-AB-7	SIERRA TIMESHARE RECEIVABLES F Series 144A 1.340% 11/20/37		03/20/2022	Paydown		604,333	604,333	604,197	604,214	.0	119	.0	119	.0	604,333	.0	.0	.0	1,264	11/20/2037	1.F FE
82652Q-AC-5	SIERRA TIMESHARE RECEIVABLES F Series 144A 1.790% 11/20/37		03/20/2022	Paydown		415,479	415,479	415,424	415,431	.0	.48	.0	.48	.0	415,479	.0	.0	.0	1,161	11/20/2037	2.B FE
82652R-AB-5	SIERRA RECEIVABLES FUNDING CO Series 144A 1.800% 09/20/38		03/20/2022	Paydown		1,764,194	1,764,194	1,764,129	1,764,129	.0	.65	.0	.65	.0	1,764,194	.0	.0	.0	4,972	09/20/2038	1.F FE
82652R-AC-3	SIERRA RECEIVABLES FUNDING CO Series 144A 1.950% 09/20/38		03/20/2022	Paydown		1,411,355	1,411,355	1,411,353	1,411,352	.0	.3	.0	.3	.0	1,411,355	.0	.0	.0	4,309	09/20/2038	2.B FE
82653D-AA-7	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 3.500% 06/20/35		03/20/2022	Paydown		100,828	100,828	100,809	100,815	.0	.13	.0	.13	.0	100,828	.0	.0	.0	.579	06/20/2035	1.A FE
82653D-AB-5	SIERRA RECEIVABLES FUNDING COM Series 144A 3.650% 06/20/35		03/20/2022	Paydown		108,391	108,391	109,814	109,552	.0	(1,162)	.0	(1,162)	.0	108,391	.0	.0	.0	.649	06/20/2035	1.F FE
82653E-AB-3	SIERRA RECEIVABLES FUNDING COM Series 144A 3.420% 01/20/36		03/20/2022	Paydown		174,766	174,766	174,728	174,738	.0	.28	.0	.28	.0	174,766	.0	.0	.0	.969	01/20/2036	1.F FE

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.770% 01/20/36		03/20/2022	Paydown		473,325	473,325	475,128	474,758	.0	(1,433)	.0	(1,433)	.0	473,325	.0	.0	.0	2,892	01/20/2036	2.B FE
82653G-AA-0	SIERRA RECEIVABLES FUNDING COM Series 144A 3.690% 09/20/35		03/20/2022	Paydown		143,614	143,614	143,577	143,588	.0	.25	.0	.25	.0	143,614	.0	.0	.0	.872	09/20/2035	1.A FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING COM Series 144A 3.870% 09/20/35		03/20/2022	Paydown		95,742	95,742	95,726	95,730	.0	.12	.0	.12	.0	95,742	.0	.0	.0	.610	09/20/2035	1.F FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING COM Series 144A 4.170% 09/20/35		03/20/2022	Paydown		442,808	442,808	452,242	450,537	.0	(7,729)	.0	(7,729)	.0	442,808	.0	.0	.0	3,040	09/20/2035	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SONIC_20-1A Series 144A 4.336% 01/20/50		03/20/2022	Paydown		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	.36	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1A Series 144A 2.636% 08/20/51		03/20/2022	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	.110	08/20/2051	2.B FE
871829-AQ-0	SYSCO CORPORATION 2.600% 06/12/22		03/30/2022	BARCLAYS CAPITAL INC		3,836,773	3,829,000	3,907,858	3,835,336	.0	(3,542)	.0	(3,542)	.0	3,831,794	.0	4,979	4,979	30,143	06/12/2022	2.B FE
872480-AA-6	TIF FUNDING II LLC TIF_20-1A Series 144A 2.090% 08/20/45		03/20/2022	Paydown		320,000	320,000	319,861	319,885	.0	.115	.0	.115	.0	320,000	.0	.0	.0	1,115	08/20/2045	1.F FE
872480-AE-8	TIF FUNDING II LLC TIF_21-1A Series 144A 1.650% 02/20/46		03/20/2022	Paydown		77,500	77,500	77,490	77,491	.0	.9	.0	.9	.0	77,500	.0	.0	.0	.213	02/20/2046	1.F FE
87342R-AJ-3	TACO BELL FUNDING BELL_21-1 Series 144A 2.542% 08/25/51		02/25/2022	Paydown		37,500	37,500	36,883	25,000	.0	.617	.0	.617	.0	37,500	.0	.0	.0	.238	08/25/2051	2.B FE
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A Series 144A 2.050% 09/20/45		03/20/2022	Paydown		262,500	262,500	262,395	262,411	.0	.89	.0	.89	.0	262,500	.0	.0	.0	.897	09/20/2045	1.F FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS LT Series 144A 2.730% 08/21/45		03/20/2022	Paydown		357,648	357,648	358,921	358,724	.0	(1,076)	.0	(1,076)	.0	357,648	.0	.0	.0	1,625	08/21/2045	1.F FE
887389-AJ-3	TIMKEN CO 3.875% 09/01/24		03/28/2022	METROW & COMPANY		2,792,150	2,775,000	2,821,676	2,792,540	.0	(1,767)	.0	(1,767)	.0	2,790,773	.0	1,376	1,376	62,428	09/01/2024	2.C FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC T Series 144A 2.110% 09/20/45		03/20/2022	Paydown		212,500	212,500	212,460	212,466	.0	.34	.0	.34	.0	212,500	.0	.0	.0	.747	09/20/2045	1.F FE
89680H-AB-8	TRITON CONTAINER FINANCE LLC T Series 144A 3.740% 09/20/45		03/20/2022	Paydown		106,250	106,250	106,231	106,234	.0	.17	.0	.17	.0	106,250	.0	.0	.0	.662	09/20/2045	2.B FE
904764-AX-5	UNILEVER CAPITAL CORP 2.600% 05/05/24		03/22/2022	CITIGROUP GLOBAL MARKETS		3,001,710	3,000,000	2,970,210	2,989,384	.0	1,014	.0	1,014	.0	2,990,398	.0	11,312	11,312	30,117	05/05/2024	1.E FE
918286-AA-3	VSE VOI MORTGAGE LLC VSTNA_18- Series 144A 3.560% 02/20/36		03/20/2022	Paydown		294,153	294,153	296,262	295,619	.0	(1,466)	.0	(1,466)	.0	294,153	.0	.0	.0	1,671	02/20/2036	1.A FE
92348X-AD-7	VERIZON OWNER TRUST VZOT_18-A 3.550% 04/20/23		01/20/2022	Paydown		10,000,000	10,000,000	9,998,188	9,999,798	.0	.202	.0	.202	.0	10,000,000	.0	.0	.0	29,583	04/20/2023	1.A FE
95058X-AG-3	WENDYS FUNDING LLC WEN_19-1A Series 144A 3.783% 06/15/49		03/15/2022	Paydown		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	.95	06/15/2049	2.B FE
95058X-AL-2	WENDYS FUNDING LLC WEN_21-1A Series 144A 2.775% 06/15/51		03/15/2022	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	.173	06/15/2051	2.B FE
00908P-AA-5	AIR CANADA Series 144A 3.300% 01/15/30		01/15/2022	Redemption 100.0000		76,800	76,800	76,800	76,800	.0	.0	.0	.0	.0	76,800	.0	.0	.0	1,267	01/15/2030	1.G FE
009090-AA-9	AIR CANADA 2015-1 CLASS A PASS SERIES 144A 3.600% 03/15/27		03/15/2022	Redemption 100.0000		72,374	72,374	73,188	72,846	.0	(473)	.0	(473)	.0	72,374	.0	.0	.0	1,303	03/15/2027	1.F FE
00973R-AE-3	AKER BP ASA Series 144A 3.000% 01/15/25	D	03/22/2022	BNP PARISBAS		4,959,800	5,000,000	4,984,800	4,990,489	.0	.693	.0	.693	.0	4,991,182	.0	(31,382)	(31,382)	103,750	01/15/2025	2.C FE
08186U-AC-6	BENEFIT STREET PARTNERS QLO LT Series 144A 1.704% 01/20/32	C	03/25/2022	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	21,213	01/20/2032	1.A FE
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT BBI Series 144A 2.487% 12/15/41	D	03/15/2022	Paydown		156,250	156,250	152,064	154,039	.0	2,211	.0	2,211	.0	156,250	.0	.0	.0	.648	12/15/2041	1.C FE
09659W-2J-2	BNP PARIBAS SA Series 144A 2.819% 11/19/25	C	01/12/2022	BNP PARISBAS		5,105,550	5,000,000	5,127,750	5,079,155	.0	(963)	.0	(963)	.0	5,078,192	.0	27,358	27,358	21,534	11/19/2025	1.G FE
12807C-AA-1	CAL FUNDING IV LTD CAI_20-1A Series 144A 2.220% 09/25/45	C	03/25/2022	Paydown		318,750	318,750	318,678	318,691	.0	.59	.0	.59	.0	318,750	.0	.0	.0	1,506	09/25/2045	1.F FE
22535W-AG-2	CREDIT AGRICOLE SA/LONDON Series 144A 1.907% 06/16/26	C	01/11/2022	BANC OF AMERICA SECURITIES LLC		4,970,250	5,000,000	5,013,050	5,009,151	.0	(86)	.0	(86)	.0	5,009,065	.0	(38,815)	(38,815)	7,151	06/16/2026	1.G FE

STATEMENT AS OF MARCH 31, 2022 OF THE ENACT MORTGAGE INSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
29359U-AA-7	Enstar Group ENSTAR GROUP LTD 4.500% 03/10/22	C	03/10/2022	Maturity		3,900,000	3,900,000	3,970,186	3,901,784	.0	(1,784)	.0	(1,784)	.0	3,900,000	.0	.0	.0	87,750	03/10/2022	2.C FE
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20 Series 144A 2.170% 10/17/40	C	03/17/2022	Paydown		133,813	133,813	133,806	133,807	.0	.5	.0	.5	.0	133,813	.0	.0	.0	.476	10/17/2040	1.F FE
44962L-AC-1	IHS MARKIT LTD 4.125% 08/01/23	C	03/02/2022	Taxable Exchange		1,975,716	2,000,000	1,955,000	1,974,782	.0	.934	.0	.934	.0	1,975,716	.0	.0	.0	.42,222	03/01/2026	3.A FE
44962L-AH-0	IHS MARKIT LTD 3.625% 05/01/24	D	03/02/2022	Taxable Exchange		2,997,348	3,000,000	2,991,210	2,997,040	.0	.308	.0	.308	.0	2,997,348	.0	.0	.0	.75,531	08/01/2023	3.A FE
539439-AV-1	LLOYDS BANKING GROUP PLC 2.438% 02/05/26	D	03/02/2022	Taxable Exchange		4,985,731	5,000,000	4,988,980	4,994,727	.0	.373	.0	.373	.0	4,995,101	.0	(9,370)	(9,370)	.66,222	05/01/2024	3.A FE
55037A-AA-6	LUNDIN ENERGY FINANCE BV Series 144A 2.000% 07/15/26	D	02/11/2022	Various J.P. MORGAN SECURITIES INC		11,718,842	11,700,000	11,736,917	11,723,523	.0	(547)	.0	(547)	.0	11,722,976	.0	(4,134)	(4,134)	.142,833	02/05/2026	1.F FE
606822-AL-8	FINANCIAL GROU 2.998% 02/22/22	C	02/22/2022	Maturity		2,000,000	2,000,000	2,006,820	2,000,347	.0	(347)	.0	(347)	.0	2,000,000	.0	.0	.0	.29,980	02/22/2022	1.G FE
67098W-AA-9	OAK HILL CREDIT PARTNERS OAKC_ Series 144A 1.498% 10/19/32	C	02/25/2022	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	.0	.0	.50,500	10/19/2032	1.A FE
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/23	C	03/31/2022	BARCLAYS CAPITAL INC		2,007,340	2,000,000	1,999,740	1,999,931	.0	.10	.0	.10	.0	1,999,941	.0	.7,399	.7,399	.30,507	09/23/2023	2.B FE
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/23	C	03/24/2022	Call 101.0010		3,030,030	3,000,000	2,999,610	2,999,896	.0	.13	.0	.13	.0	2,999,910	.0	.90	.90	.73,395	09/23/2023	2.B FE
85771P-AG-7	EQUINOR ASA 2.450% 01/17/23	D	03/22/2022	GOLDMAN SACHS & CO		3,012,270	3,000,000	3,000,540	3,000,122	.0	(27)	.0	(27)	.0	3,000,095	.0	.12,175	.12,175	.50,429	01/17/2023	1.D FE
86562M-BV-1	SUMITOMO MITSUI FIN GRP INC SUMITOMO MITSUI FINANCIAL GROU 2.348% 01/15/25	D	03/28/2022	AMHERST		4,844,450	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	(155,550)	(155,550)	.83,158	01/15/2025	1.G FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS LT Series 144A 2.100% 09/20/45	C	03/20/2022	Paydown		236,689	236,689	236,619	236,628	.0	.61	.0	.61	.0	236,689	.0	.0	.0	.830	09/20/2045	1.F FE
88315L-AL-2	TEXTAINER MARINE CONTAINERS VI Series 144A 1.680% 02/20/46	C	03/20/2022	Paydown		140,000	140,000	139,957	139,963	.0	.37	.0	.37	.0	140,000	.0	.0	.0	.392	02/20/2046	1.F FE
88315L-AN-8	TEXTAINER MARINE CONTAINERS VI Series 144A 2.520% 02/20/46	C	03/20/2022	Paydown		119,184	119,184	119,134	119,140	.0	.44	.0	.44	.0	119,184	.0	.0	.0	.451	02/20/2046	2.B FE
66764#-AA-0	OMEGA LEASING NO 9 LTD OMEGA LEASING (NO. 9) LIMITED 2.400% 10/12/26	C	01/12/2022	Redemption 100.0000		105,263	105,263	105,263	105,263	.0	.0	.0	.0	.0	105,263	.0	.0	.0	.632	10/12/2026	3.C
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						249,122,311	248,110,928	248,998,839	238,529,623	5,507	(39,229)	0	(33,722)	0	248,599,277	0	(450,878)	(450,878)	3,745,619	XXX	XXX
2509999997. Total - Bonds - Part 3						255,851,845	254,890,928	255,711,639	245,242,827	5,507	(38,744)	0	(33,237)	0	255,327,850	0	(449,917)	(449,917)	3,772,442	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						255,851,845	254,890,928	255,711,639	245,242,827	5,507	(38,744)	0	(33,237)	0	255,327,850	0	(449,917)	(449,917)	3,772,442	XXX	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						255,851,845	XXX	255,711,639	245,242,827	5,507	(38,744)	0	(33,237)	0	255,327,850	0	(449,917)	(449,917)	3,772,442	XXX	XXX

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
Bank of America Dallas, TX / Tampa, FL					(132,014)	468,568	(821,561)	XXX
Bank of New York Mellon New York, NY					454,703	448,488	1,084,878	XXX
Deutsche Bank New York, NY					951,377	5,441,532	7,265,421	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			20,093	20,968	24,405	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	1,294,159	6,379,556	7,553,143	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	1,294,159	6,379,556	7,553,143	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	1,294,159	6,379,556	7,553,143	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]