

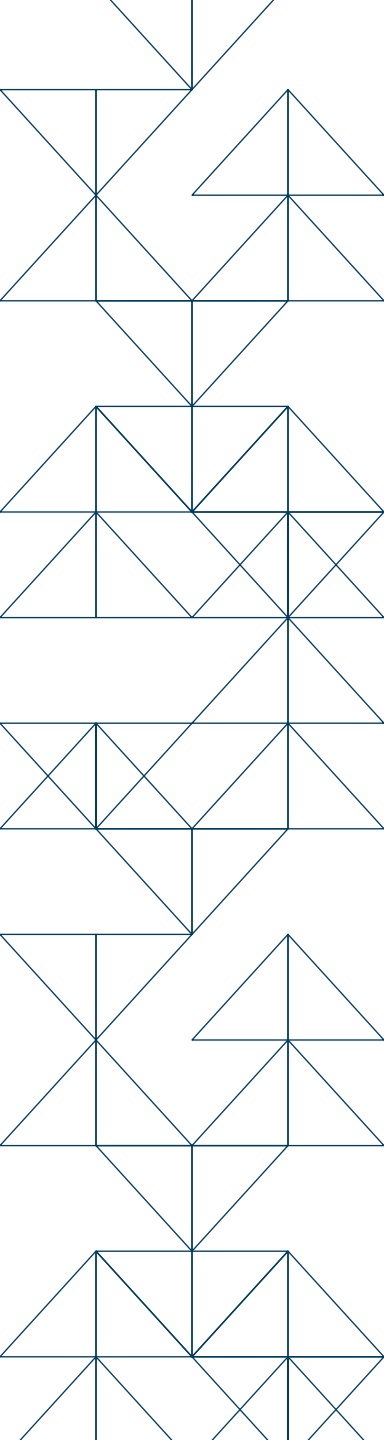
A decorative geometric pattern is located on the left side of the slide. It features a grid of triangles, some of which are filled with dark blue or light blue, creating a complex, abstract design.

MGIC Investment Corporation

Quarterly Supplement

Q1 2021

NYSE: MTG



Forward Looking Statements



As used below, “we,” “our” and “us” refer to MGIC Investment Corporation’s consolidated operations or to MGIC Investment Corporation, as the context requires, and “MGIC” refers to Mortgage Guaranty Insurance Corporation.

This presentation may contain forward looking statements. Our actual results could be affected by the risks associated with the COVID-19 pandemic, and by the other risk factors affecting the company which can be found in the risk factors included in our Form 10-Q for the quarter ended March 31, 2021, and in other filings we make with the Securities and Exchange Commission. These risk factors may also cause actual results to differ materially from the results contemplated by any forward looking statements that we may make.

Forward looking statements consist of statements which relate to matters other than historical fact, including matters that inherently refer to future events. Among others, statements that include words such as “believe,” “anticipate,” “will” or “expect,” or words of similar import, are forward looking statements.

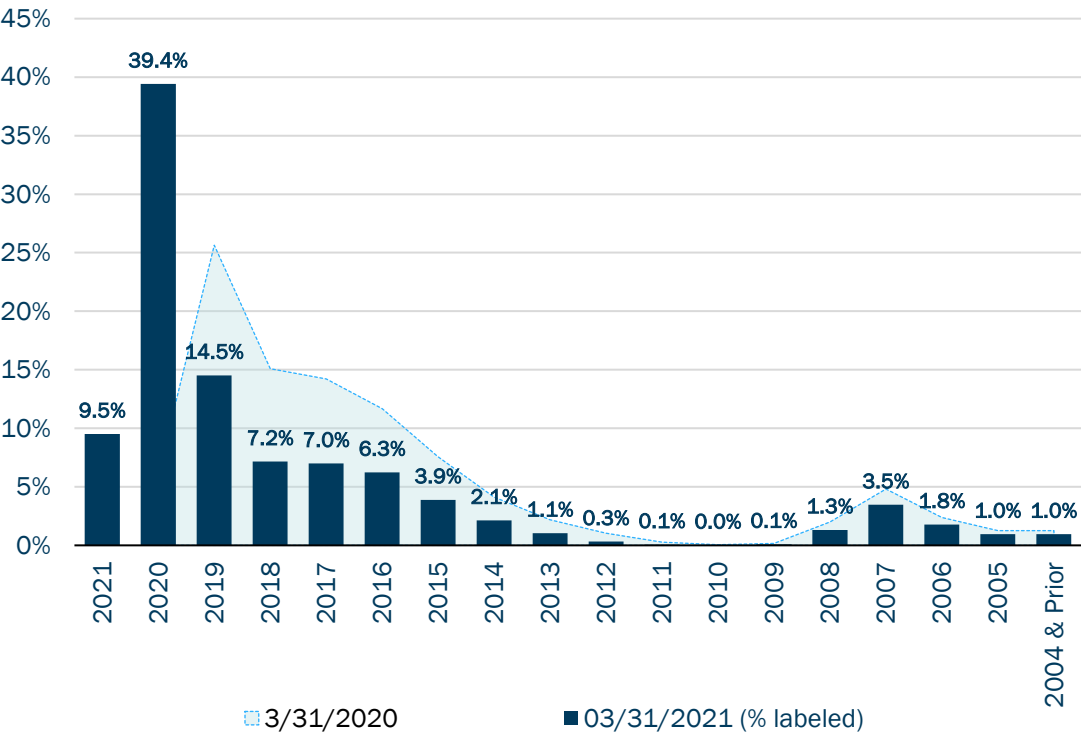
These forward looking statements, including the discussion of the impact of the COVID-19 pandemic, speak only as of the date of this presentation and are subject to change without notice as the Company cannot predict all risks relating to this evolving set of events. We are not undertaking any obligation to update any forward looking statements or other statements we may make even though these statements may be affected by events or circumstances occurring after the forward looking statements or other statements were made. No person should rely on the fact that such statements are current at any time other than the time at which this presentation was prepared in May 2021.

Primary Risk in Force

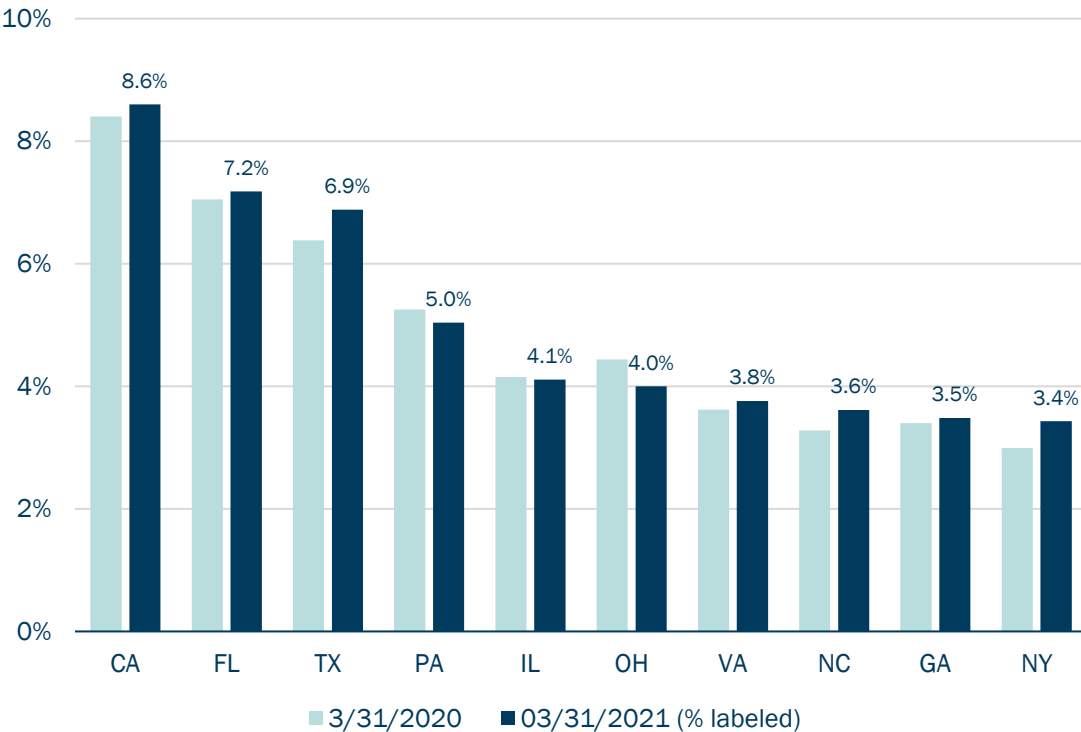
March 31,



Year of Origination



Top 10 Jurisdictions



Primary Risk in Force

March 31, 2021



	Origination year:									Total
	2021	2020	2019	2018	2017	2016	2009 - 2015	2005 - 2008	2004 & Prior	
Original risk written (billions)	\$5.9	\$27.3	\$16.2	\$12.6	\$12.3	\$11.9	\$43.7	\$63.6	\$181.5	N.M.
% of original risk remaining	99.7	90.6	56.3	35.8	35.8	33.0	10.9	7.4	0.3	N.M.
Weighted average FICO ⁽¹⁾	750	751	746	738	741	745	741	687	655	742
760 and > (%)	46.2	46.3	41.3	35.6	38.0	42.0	38.7	15.0	5.5	40.6
740 – 759	17.4	18.3	18.7	16.7	17.3	16.9	16.2	8.7	4.8	17.0
720 – 739	13.4	13.5	14.7	15.3	14.5	14.4	15.7	9.7	5.8	13.7
700 – 719	11.4	10.5	11.8	13.6	12.6	11.3	11.1	11.1	7.8	11.2
680 – 699	7.2	7.5	8.0	9.0	9.0	8.5	9.8	11.4	9.8	8.3
660 – 679	2.2	2.1	3.0	5.0	4.6	3.8	4.9	9.7	11.6	3.6
640 – 659	1.4	1.1	1.7	3.3	2.8	2.2	2.6	9.5	12.1	2.4
639 and <	0.8	0.7	0.8	1.5	1.2	0.9	1.2	25.1	42.6	3.1
Weighted average LTV ⁽¹⁾	91.5	91.9	92.9	93.5	93.3	93.2	93.5	94.0	89.8	92.6
85 and < (%)	11.8	9.4	5.6	4.3	4.1	2.1	1.5	8.9	27.8	7.5
85.01 – 90.00	33.7	31.7	26.5	23.9	25.6	27.8	22.3	26.7	30.4	28.7
90.01 – 95.00	44.3	47.9	51.4	49.8	55.1	61.7	70.0	25.8	23.7	49.3
95.01 and >	10.2	11.0	16.4	22.1	15.2	8.4	6.2	38.7	18.2	14.5
Single Premium (%)	6.9	7.9	14.2	17.5	21.1	23.2	27.9	22.6	7.6	13.9
Investor (%)	0.0	0.0	0.1	0.2	0.2	0.1	0.4	2.0	4.3	0.3
Weighted average DTI ^{(1) (2)}	35.3	35.3	36.3	37.8	36.4	35.0	34.8	43.0	39.1	36.3
DTI > 45% ^{(1) (2) (3)}	12.2	11.0	12.9	20.0	11.6	5.0	2.9	40.2	26.6	13.4
Cashout Refinance (%)	-	0.0	0.2	0.1	0.1	0.0	0.1	19.3	33.6	1.8
Full Documentation (%)	100	100	100	100	100	100	100	87.7	84.1	98.9
HARP (%)	-	-	-	-	-	-	0.6	37.7	12.5	3.0

Year of origination as displayed is determined by the calendar date the insurance was effective. Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(1) At time of origination; (2) In the fourth quarter of 2018 we changed our methodology for calculating DTI ratios for pricing and eligibility purposes to exclude the impact of mortgage insurance premiums. As a result, loan originators may have changed the information they provide to us, and therefore we cannot be sure that the DTI ratio we report for each loan includes the related mortgage insurance premiums in the calculation. (3) DTI > 50% less than 2% in origination years 2009 and later.

Additional Book Year Statistics

March 31, 2021



	Origination year:									Total
	2021	2020	2019	2018	2017	2016	2009-2015	2005 - 2008	2004 & Prior	
Delinquency statistics: ⁽¹⁾										
Risk in force delinquent (%)	0.0	1.1	5.2	8.6	7.3	5.8	6.5	15.4	18.6	4.5
# of loans delinquent	14	3,698	6,954	6,626	5,806	4,026	6,142	15,892	3,617	52,775
Delinquency rate (based on loan count) (%)	0.0	1.0	4.5	7.3	6.5	5.2	5.8	13.3	13.9	4.7
# of new notices received in quarter	14	1,793	1,505	1,341	1,154	800	1,342	3,929	1,133	13,011
New notices previously delinquent (%)	-	7.3	36.5	46.9	54.9	57.5	63.8	93.4	96.1	61.7
Loans remaining never reported delinquent (%)	100	98.4	90.4	85.2	85.7	87.2	84.5	40.4	33.4	N.M.
Ever to date claims paid (millions)	-	\$0.0	\$0.5	\$3.8	\$8.7	\$9.5	\$152.6	\$13,272.1	N.M.	N.M.

	In force year:									Total
	2021	2020	2019	2018	2017	2016	2009 - 2015	2005 - 2008	2004 & Prior	
Loans covered by reinsurance: ⁽²⁾										
Quota share reinsurance (%)	85.9	86.0	90.6	82.8	87.0	90.4	95.7	26.9	2.6	81.9
Excess-of-loss reinsurance (%)	-	98.1	11.2	98.8	92.6	55.9	-	-	-	55.9
Total loans covered by reinsurance (%)	85.9	99.7	91.6	99.8	97.3	95.4	95.7	26.9	2.6	89.5

Year of origination as displayed is determined by the calendar date the insurance was effective.

- (1) Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.
- (2) Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions. Approximately 90% of our primary risk in force was covered by a reinsurance transaction. Quota share reinsurance cede rate is a weighted average of 32% on eligible business for 2020 and 2021, 30% on eligible business for years 2019 through 2017 and 15% for eligible business in 2016 and prior. See our Form 10-Q filed with the Securities and Exchange Commission on May 5, 2021 for details of the reinsurance coverage provided by our excess-of-loss reinsurance transactions.

ILN Transaction Status



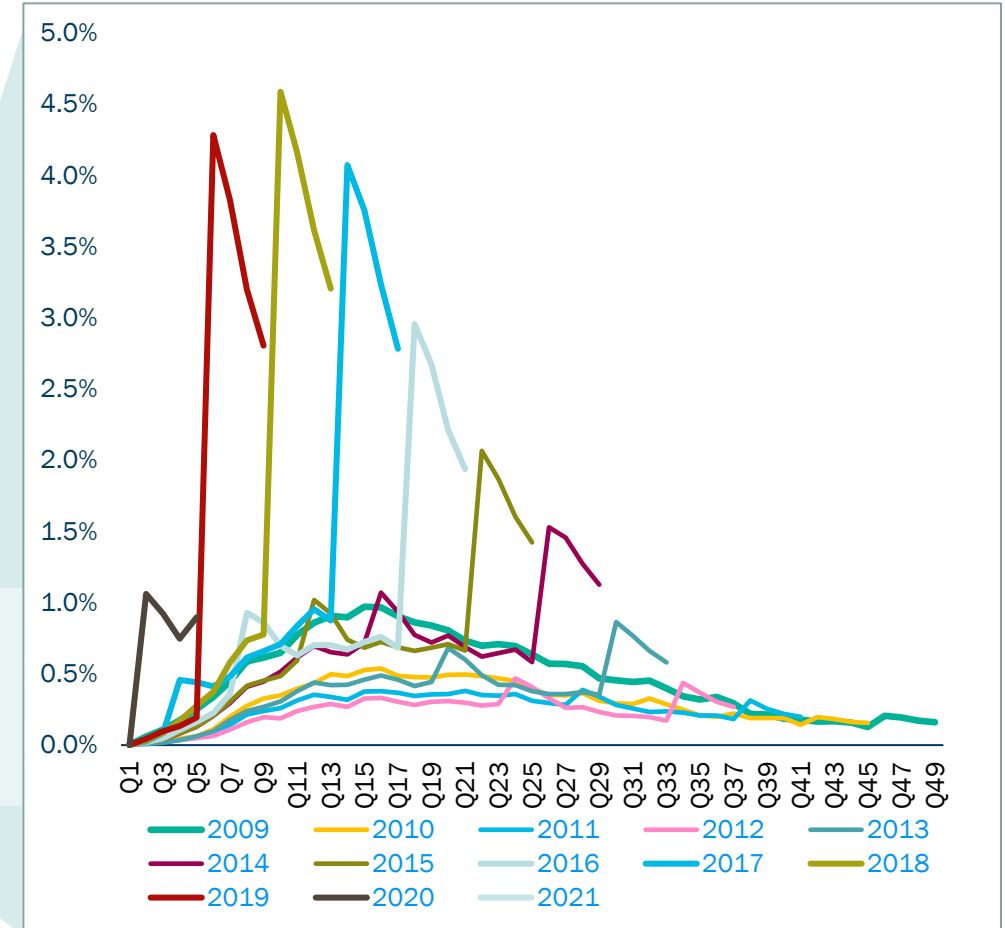
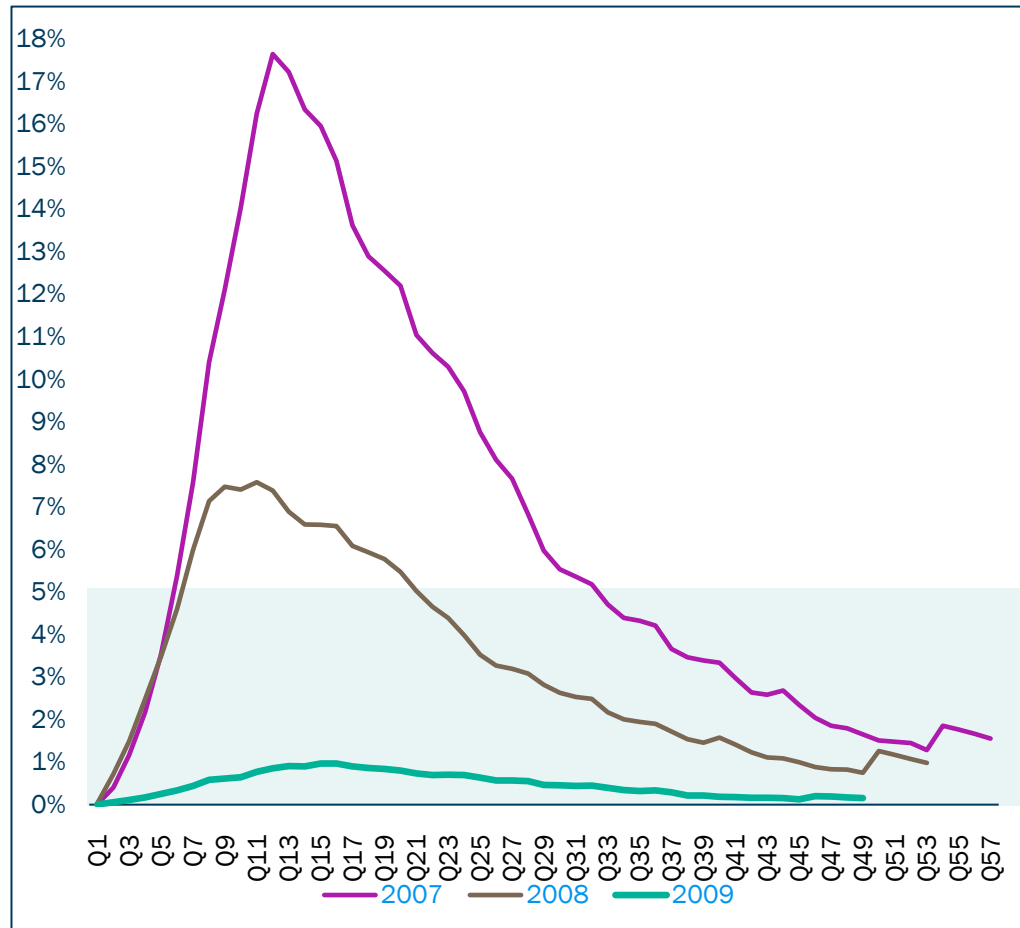
	Home Re Insurance-Linked Notes Key Metrics ⁽¹⁾			
<i>at closing (\$ in millions)</i>	HMIR 2018-1	HMIR 2019-1	HMIR 2020-1	HMIR 2021-1
Policy In Force Dates	7/1/2016 – 12/31/2017	1/1/2018 – 3/31/2019	1/1/2020 – 7/31/2020	8/1/2020 – 12/31/2020
Adjusted Risk in Force ⁽²⁾	\$7,497	\$7,429	\$9,176	\$9,385
Initial ILN Coverage	\$318.6	\$315.7	\$412.9	\$398.8
MGIC's Initial Retained Layer	\$168.7	\$185.7	\$275.3	\$211.2
Initial Attachment % ⁽³⁾	2.25%	2.50%	3.00%	2.25%
Initial Detachment % ⁽⁴⁾	6.50%	6.75%	7.50%	6.50%
Delinquency Trigger % ⁽⁵⁾	4.00%	4.00%	75% of subordinate percentage	75% of subordinate percentage
<i>as of March 31, 2021 (\$ in millions)</i>				
Adjusted Risk in Force ⁽²⁾	\$3,032	\$2,766	\$7,852	\$9,179
ILN Coverage	\$218.3	\$208.1	\$412.9	\$398.8
MGIC's Retained Layer	\$166.0	\$184.4	\$275.3	\$211.2
Current Attachment % ⁽³⁾	5.47%	6.67%	3.51%	2.30%
Current Detachment % ⁽⁴⁾	12.67%	14.19%	8.76%	6.65%
Actual 60+ DQ % ⁽⁶⁾	6.73%	8.91%	0.82%	0.35%
PMIERS Required Asset Credit	\$74.4	\$64.7	\$223.6	\$361.1

- (1) Through March 31, 2021, MGIC has entered four fully collateralized reinsurance arrangements with Bermuda-domiciled special purpose insurers ("Home Re"). The Home Re entities are not subsidiaries or affiliates of MGIC.
- (2) The adjusted risk in force is the aggregate risk in force of the underlying mortgage loans, net of existing quota share reinsurance, and for HMIR 2018-1 and HMIR 2019-1 subject to an inclusion percentage based on zip code.
- (3) The percentage represents the cumulative losses as a percentage of adjusted risk in force that MGIC retains prior to the ILN taking losses.
- (4) The percentage represents the cumulative losses as a percentage of adjusted risk in force that must be reached before MGIC begins absorbing losses after the ILN layer.
- (5) During periods where the delinquency trigger fails, principal reductions are not allocated to the ILN layers (i.e. the ILN layers are 'locked out'). For HMIR 2020-1 and HMIR 2021-1, the delinquency trigger is dynamically calculated based on the subordination percentage each month. The subordination percentage is the coverage level of all subordinate tranches below the 'A' tranche over the adjusted risk in force. At closing, the effective delinquency trigger of HMIR 2020-1 and HMIR 2021-1 were 5.625% and 4.875%, respectively.
- (6) The percentage of adjusted risk in force that is 60 or more days delinquent.

Flow Primary Risk in Force March 31, 2021



Static Pool Delinquency Rates Based on Loan Count



Static Pool Delinquency Rates = (total number of delinquent loans at the end of the stated reporting period) / (original number of loans insured in the annual periods shown)
 Note: We have experienced a significant increase in our delinquent inventory from March 31, 2020 to March 31, 2021 as a result of the COVID-19 pandemic.

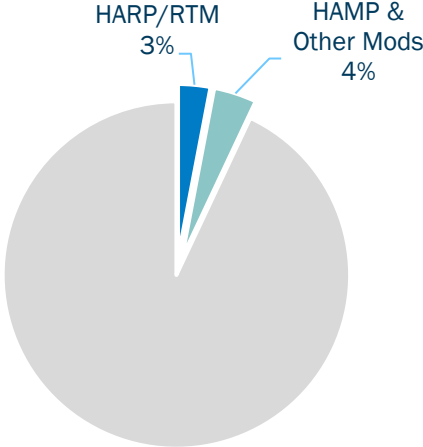
PMIERS Asset Trends



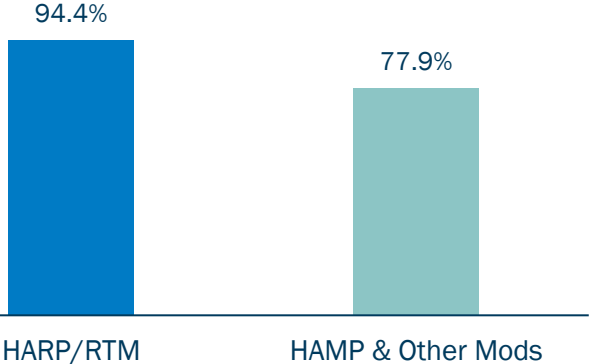
Summary of Loan Modification and HARP Activity



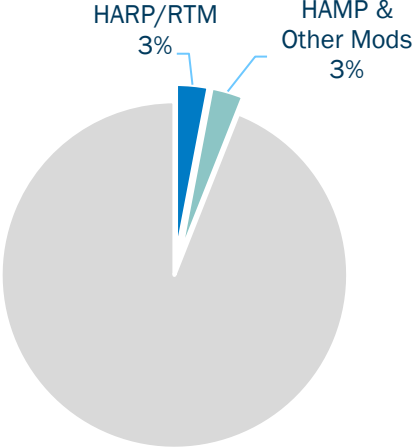
Risk in Force
Total Primary Book



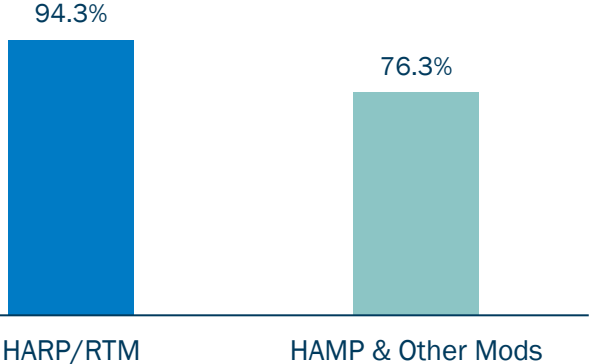
% Current at 03/31/2021
(# of loans)



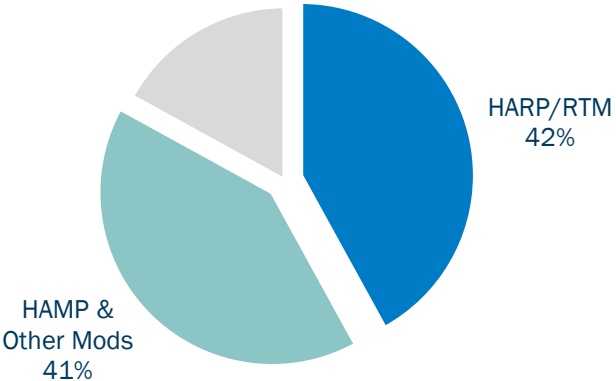
Risk in Force
Flow Primary Book



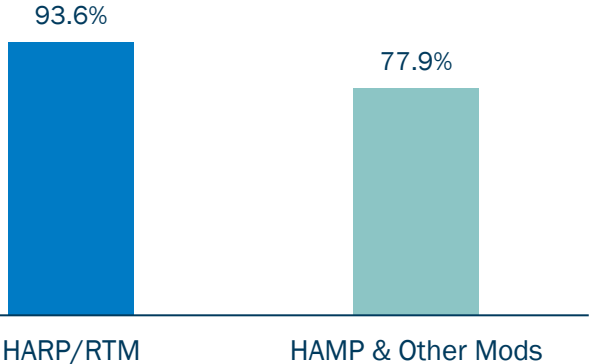
% Current at 03/31/2021
(# of loans)



Risk in Force
2007 Flow Primary Book

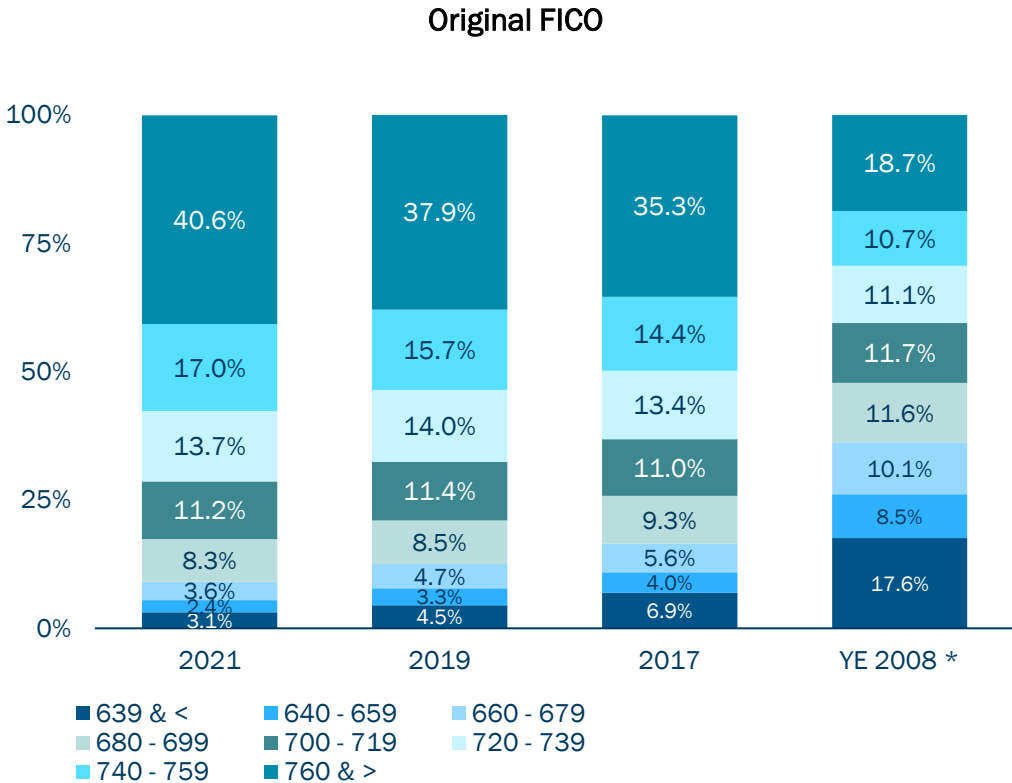
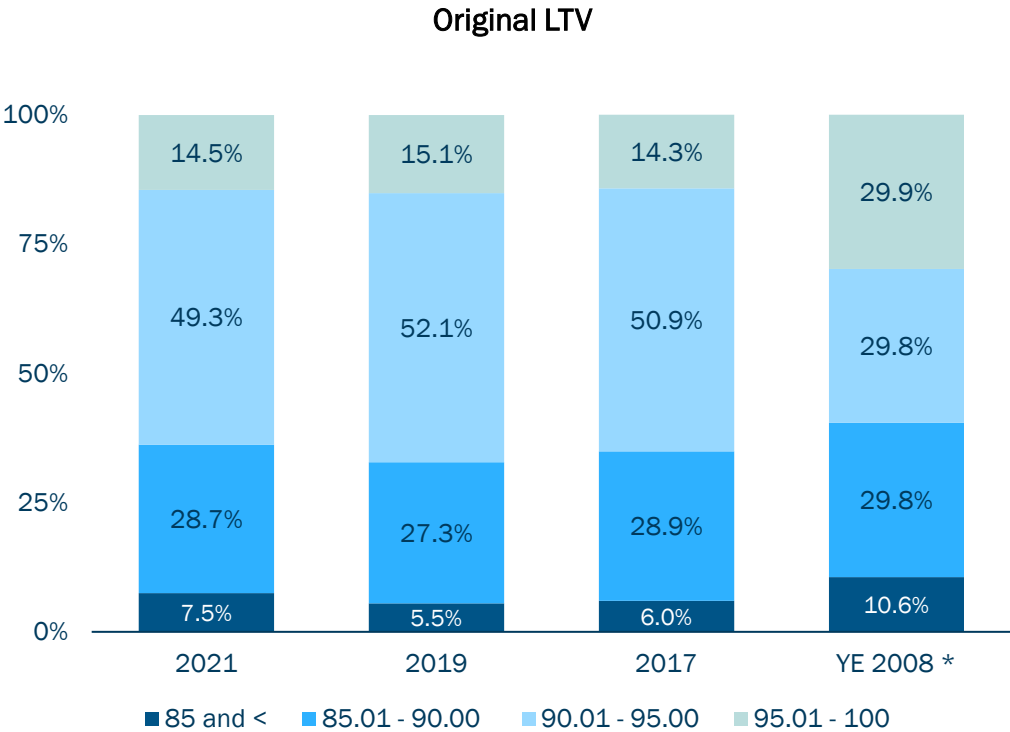


% Current at 03/31/2021
(# of loans)



Primary Risk in Force

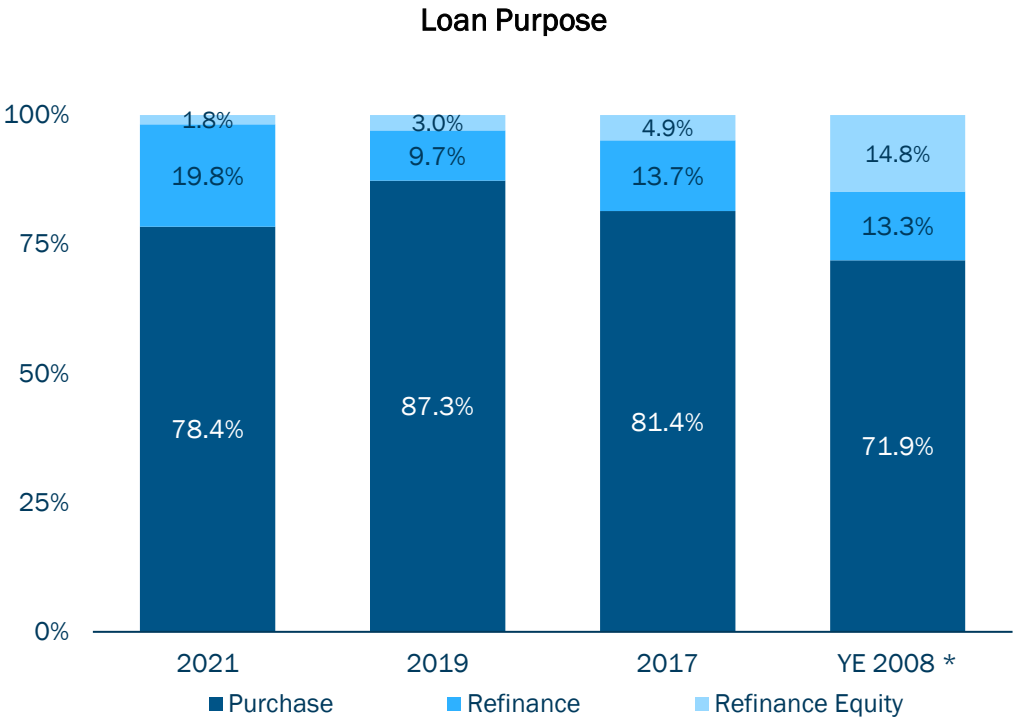
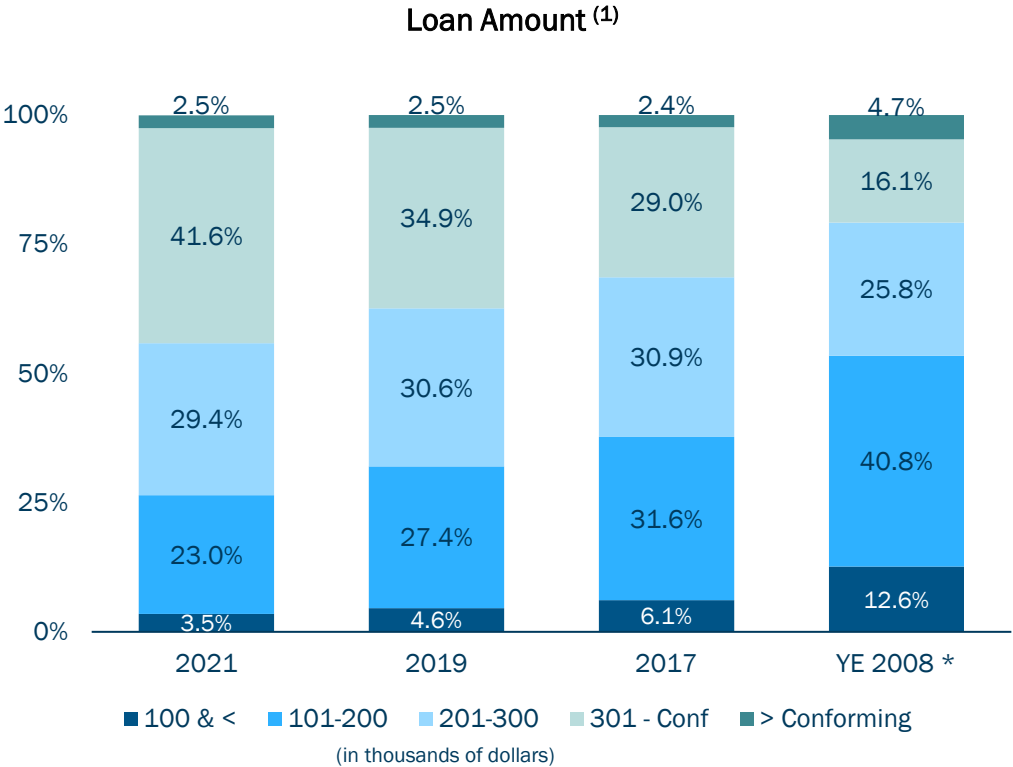
March 31,



* As of December 31, 2008
 Note: Charts may not add to 100% due to rounding.

Primary Risk in Force

March 31,



(1) Loans within the conforming loan limit have an original principal balance that does not exceed the maximum conforming loan limit for mortgages to be acquired by the GSEs. For 2021, the conforming loan limit for one unit properties is \$548,250 and the limit in the most high cost areas is \$822,375.

* As of December 31, 2008

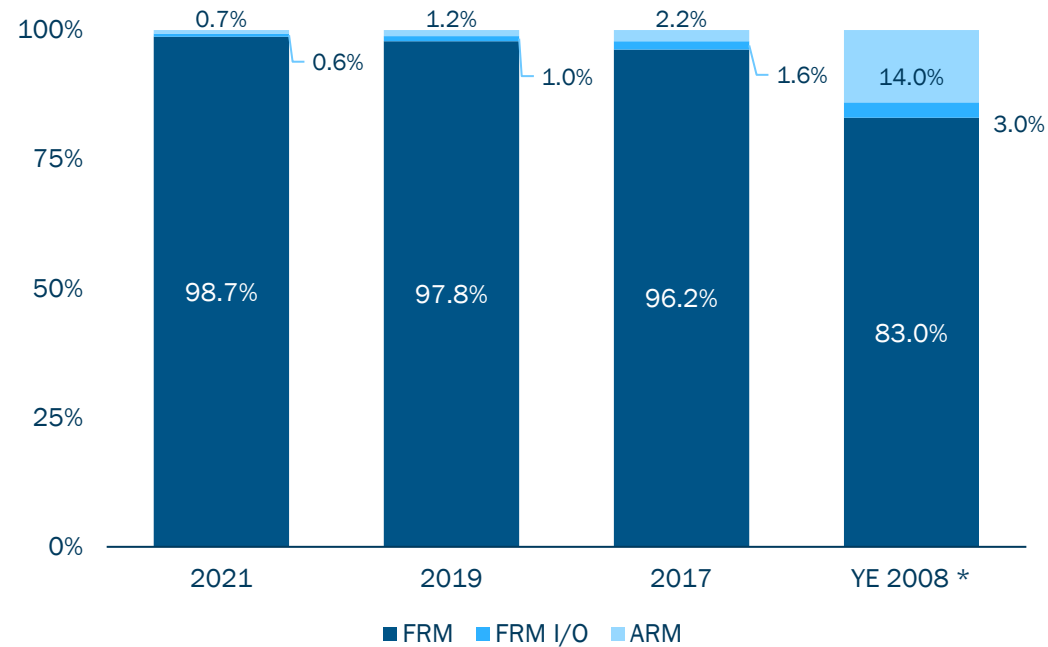
Note: Charts may not add to 100% due to rounding.

Primary Risk in Force

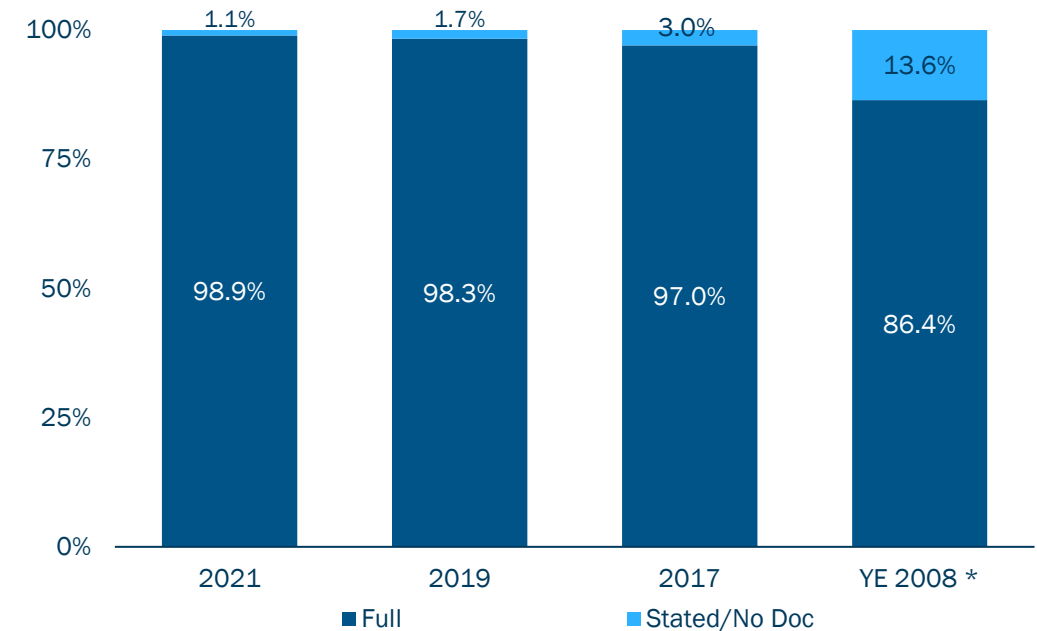
March 31,



Loan Type ⁽¹⁾



Documentation ⁽²⁾



(1) FRM includes ARMs with initial reset periods of greater than 5 years. ARMs include loans with initial reset periods less than 5 years, pay option ARMs and other ARMS with negative amortization features.

(2) In accordance with industry practice, loans approved by GSE and other automated underwriting (AU) systems under "doc waiver" programs that did not require verification of borrower income are classified by MGIC as "full documentation." Based in part on information provided by the GSEs, MGIC estimates full documentation loans of this type were approximately 4% of 2007 NIW. Information for other periods is not available. MGIC understands these AU systems granted such doc waivers for loans they judge to have higher credit quality. MGIC also understands that the GSEs terminated their "doc waiver" programs in the second half of 2008.

* As of December 31, 2008

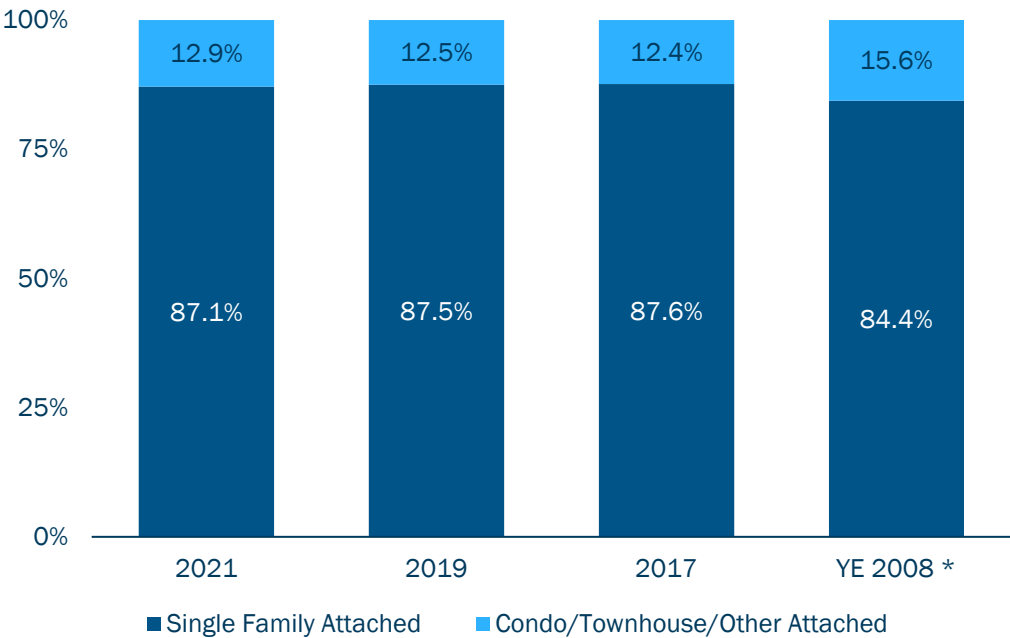
Note: Charts may not add to 100% due to rounding.

Primary Risk in Force

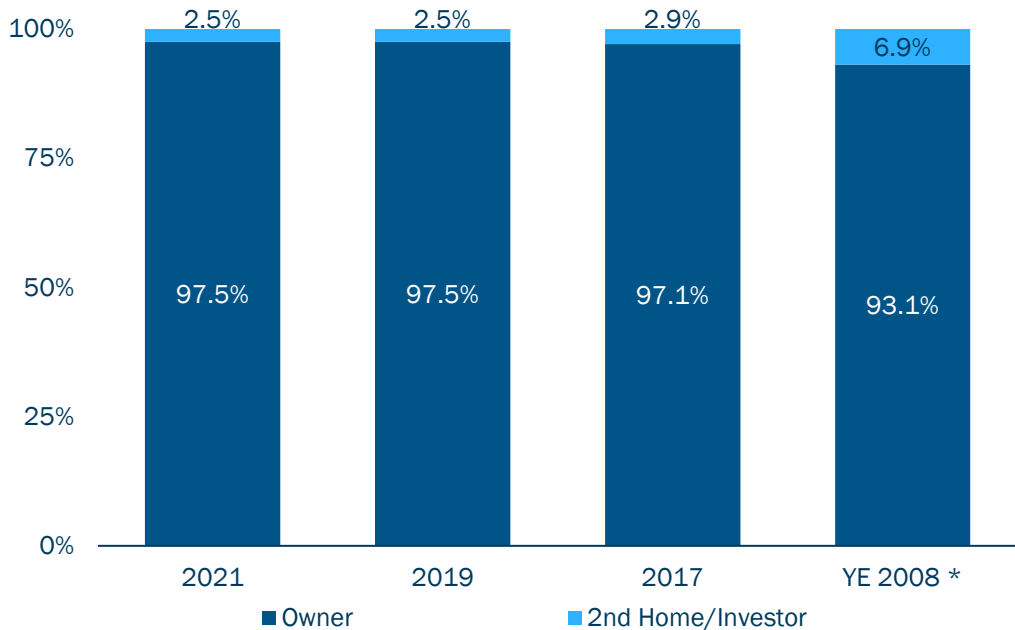
March 31,



Property Type



Occupancy



* As of December 31, 2008
Note: Charts may not add to 100% due to rounding.



Most Recent 24 Month History by Book Year

Origination Year: 2005								
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$16.8	\$16.8	\$16.8	\$16.8	\$16.8	\$16.8	\$16.8	\$16.8
% of original risk remaining	5.3	5.0	4.7	4.4	4.2	4.0	3.7	3.6
Weighted average FICO ⁽¹⁾	670	670	668	667	666	665	664	663
760 and > (%)	10.4	10.3	10.1	9.9	9.7	9.4	9.1	9.0
740 – 759	6.5	6.5	6.4	6.3	6.2	6.0	5.8	5.6
720 – 739	7.9	8.0	7.8	7.7	7.5	7.3	7.2	7.1
700 – 719	9.1	9.1	8.9	8.8	8.6	8.6	8.6	8.5
680 – 699	10.0	10.1	10.0	10.0	10	10.0	9.8	9.7
660 – 679	10.1	10.1	10.1	10.0	10	10.0	9.9	9.9
640 – 659	11.0	11.0	11.0	11.0	11.1	11.1	11.2	11.2
639 and <	35.1	35.1	35.8	36.6	37.1	37.7	37.4	38.9
Weighted average LTV ⁽¹⁾	92.0	92	91.9	91.8	91.8	91.7	91.6	91.6
85 and < (%)	16.6	16.8	17.4	17.9	18.2	18.4	19.0	19.2
85.01 – 90.00	32.5	32.3	32.2	32.3	32.3	32.3	32.2	32.2
90.01 – 95.00	23.8	23.8	23.6	23.2	23.1	23.0	22.7	22.5
95.01 and >	27.1	27.1	26.8	26.6	26.5	26.3	26.1	26.1
Single Premium (%)	11.9	12.3	12.4	12.5	12.6	12.8	12.7	12.6
Investor (%)	4.1	4.1	3.9	3.8	3.5	3.3	3.1	3.0
Weighted average DTI ^(1,2)	41.1	41.1	41.1	41.1	41.1	41.1	41.1	41.1
DTI > 45% ^{(1) (2) (3)}	33.2	33.1	33.2	33.2	33.2	33.2	33.3	33.4
Cashout Refinance (%)	32.5	32.8	33.6	34.4	34.9	35.5	36.2	36.2
Full Documentation (%)	83.0	83.0	82.6	82.3	82.1	81.8	81.3	81.0
HARP (%)	27.6	27.5	26.7	25.9	25.4	24.6	23.5	22.8
Delinquency statistics: (1)								
Risk in force delinquent (%)	16.5	16.6	17.2	16.5	19.6	18.2	18.4	17.6
# of loans delinquent	3,029	2,907	2,799	2,526	2,851	2,560	2,462	2,265
Delinquency rate (based on loan count) (%)	13.4	13.5	13.7	12.9	15.2	14.4	14.6	14.2
# of new notices received in quarter	1,071	1,029	974	902	1,513	723	698	609
New notices previously delinquent (%)	96.1	95.2	96.9	95.6	85.1	92.5	93.1	97.0
Loans remaining never reported delinquent (%)	38.7	38.3	37.5	36.7	35.1	33.8	32.3	31.3
Ever to date claims paid (millions)	\$2,687.5	\$2,710.4	\$2,732.4	\$2,711.7	\$2,716.0	\$2,717.8	\$2,719.8	\$2,721.4
Loans covered by reinsurance: (2)								
Quota share reinsurance (%)	NA ⁽³⁾	17.1	16.4	15.8	15.1	14.6	13.9	13.3
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	17.1	16.4	15.8	15.1	14.6	13.9	13.3

Year of origination as displayed is determined by the calendar date the insurance was effective.

(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

See our Form 10-Q filed with the Securities and Exchange Commission on May 5, 2021 for details of the reinsurance coverage provided by our excess-of-loss reinsurance transactions.

(3) Statistics have not been updated from previously disclosed reporting.

Origination Year: 2006								
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$16.1	\$16.1	\$16.1	\$16.1	\$16.1	\$16.1	\$16.1	\$16.1
% of original risk remaining	10	9.5	9	8.6	8.2	7.7	7.3	7.0
Weighted average FICO ⁽¹⁾	672	672	671	671	670	669	668	667
760 and > (%)	11.3	11.2	11.1	11.1	11	10.7	10.4	10.2
740 – 759	7	6.9	6.9	6.8	6.8	6.7	6.6	6.6
720 – 739	7.9	7.9	7.7	7.8	7.6	7.5	7.4	7.2
700 – 719	9.6	9.6	9.5	9.4	9.4	9.2	9.2	9.1
680 – 699	9.7	9.7	9.7	9.6	9.5	9.4	9.3	9.2
660 – 679	10	9.9	9.9	9.9	9.8	9.8	9.7	9.6
640 – 659	10.3	10.3	10.3	10.3	10.3	10.3	10.4	10.4
639 and <	34.1	34.5	34.9	35.2	35.6	36.4	36.3	36.9
Weighted average LTV ⁽¹⁾	93.3	93.2	93.2	93.1	93	92.9	92.8	92.8
85 and < (%)	13.7	13.9	14.1	14.4	14.6	15.1	15.4	15.8
85.01 – 90.00	26.8	27.1	27.3	27.2	27.3	27.5	27.7	27.5
90.01 – 95.00	21.1	21.1	21.2	21.3	21.4	21.4	21.4	21.4
95.01 and >	38.5	38	37.4	37.1	36.7	36	35.5	35.3
Single Premium (%)	13.4	13.7	13.9	14.2	14.4	14.4	14.2	14.2
Investor (%)	2.7	2.7	2.6	2.6	2.6	2.5	2.6	2.5
Weighted average DTI ^(1,2)	42.4	42.4	42.4	42.4	42.4	42.4	42.4	42.4
DTI > 45% ^{(1) (2) (3)}	37.3	37.3	37.4	37.4	37.2	37.3	37.3	37.4
Cashout Refinance (%)	27.3	27.7	28.2	28.6	28.9	29.7	30.3	30.8
Full Documentation (%)	81.7	81.4	81.2	80.9	80.7	80.1	79.6	79.2
HARP (%)	30.7	30.5	30.3	30.1	29.7	28.8	27.7	26.9
Delinquency statistics: ⁽¹⁾								
Risk in force delinquent (%)	14.8	15.0	15.6	15.0	18.8	18.0	17.9	17.4
# of loans delinquent	4,780	4,652	4,582	4,166	5,035	4,568	4,265	4,013
Delinquency rate (based on loan count) (%)	11.9	12.2	12.7	12.1	15.3	14.7	14.4	14.3
# of new notices received in quarter	1,773	1,825	1,638	1,502	2,779	1,308	1,110	1,099
New notices previously delinquent (%)	94.1	94.2	95.4	94.3	83.6	91.0	94.6	94.1
Loans remaining never reported delinquent (%)	41.4	40.7	40.0	39.1	37.2	36.0	34.9	33.9
Ever to date claims paid (millions)	\$3,983.4	\$3,994.5	\$4,013.9	\$4,023.7	\$4,030.2	\$4,033.0	\$4,036.1	\$4,039.2
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	19.7	19.3	18.7	18.2	17.3	16.6	0.0
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	19.7	19.3	18.7	18.2	17.3	16.6	0.0

Year of origination as displayed is determined by the calendar date the insurance was effective.

(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

See our Form 10-Q filed with the Securities and Exchange Commission on May 5, 2021 for details of the reinsurance coverage provided by our excess-of-loss reinsurance transactions.

(3) Statistics have not been updated from previously disclosed reporting.

Origination Year: 2007								
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$20.1	\$20.1	\$20.1	\$20.1	\$20.1	\$20.1	\$20.1	\$20.1
% of original risk remaining	16.1	15.3	14.6	13.9	13.2	12.4	11.6	10.8
Weighted average FICO ⁽¹⁾	694	694	694	694	693	693	692	692
760 and > (%)	15.8	15.7	15.7	15.7	15.6	15.4	15.3	15.1
740 – 759	9.2	9.1	9.1	9.2	9.1	9.1	9.0	8.9
720 – 739	10.3	10.2	10.2	10.2	10.2	10.2	10.1	10.0
700 – 719	11.6	11.6	11.6	11.7	11.7	11.6	11.6	11.5
680 – 699	12	12	12.0	11.9	11.9	11.9	11.9	11.9
660 – 679	10.8	10.9	10.8	10.8	10.7	10.7	10.6	10.6
640 – 659	10	10	10.0	10	10	10.1	10.2	10.2
639 and <	20.3	20.4	20.6	20.7	20.8	21.1	20.8	21.9
Weighted average LTV ⁽¹⁾	95.6	95.6	95.6	95.6	95.5	95.5	95.4	95.4
85 and < (%)	4.1	4.1	4.2	4.2	4.2	4.3	4.5	4.6
85.01 – 90.00	21.3	21.4	21.4	21.4	21.5	21.7	21.9	22.0
90.01 – 95.00	24.1	24	23.9	23.9	24.1	24.1	24.2	24.3
95.01 and >	50.5	50.5	50.6	50.5	50.2	49.9	49.5	49.1
Single Premium (%)	20.6	21.1	21.4	22	22.4	22.7	23.0	23.3
Investor (%)	1.8	1.8	1.8	1.8	1.8	1.7	1.7	1.7
Weighted average DTI ^(1,2)	44.3	44.3	44.3	44.3	44.3	44.3	44.3	44.3
DTI > 45% ^{(1) (2) (3)}	44.1	44.1	44.1	44.1	44.1	44.1	44.1	44.0
Cashout Refinance (%)	11.9	12.1	12.2	12.3	12.4	12.7	13.0	13.2
Full Documentation (%)	90.7	90.6	90.6	90.6	90.5	90.2	89.9	89.7
HARP (%)	42.7	42.6	42.4	42.4	42	41.4	40.3	39.5
Delinquency statistics: ⁽¹⁾								
Risk in force delinquent (%)	10.3	10.5	10.6	10	15	15.0	15.1	15.1
# of loans delinquent	7,429	7,242	7,096	6,316	8,919	8,511	8,011	7,469
Delinquency rate (based on loan count) (%)	9.2	9.4	9.7	9	13.4	13.6	13.7	13.6
# of new notices received in quarter	2,894	3,082	2,973	2,577	5,476	2,556	1,956	1,759
New notices previously delinquent (%)	92.9	93.3	93.7	94.5	77.2	86.4	90.9	93.1
Loans remaining never reported delinquent (%)	48.3	47.7	47	46.4	44	42.6	41.3	40.2
Ever to date claims paid (millions)	\$5,281.1	\$5,299.5	\$5,317.5	\$5,330.8	\$5,338.5	\$5,343.6	\$5,347.5	\$5,350.4
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	32.5	32.1	31.4	30.7	29.8	28.7	0.0
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	32.5	32.1	31.4	30.7	29.8	28.7	0.0

Year of origination as displayed is determined by the calendar date the insurance was effective.

(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

See our Form 10-Q filed with the Securities and Exchange Commission on May 5, 2021 for details of the reinsurance coverage provided by our excess-of-loss reinsurance transactions.

(3) Statistics have not been updated from previously disclosed reporting.

Origination Year: 2008								
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$10.7	\$10.7	\$10.7	\$10.7	\$10.7	\$10.7	\$10.7	\$10.7
% of original risk remaining	12.7	12	11.3	10.8	10.1	9.4	8.6	7.8
Weighted average FICO ⁽¹⁾	722	721	722	722	722	722	721	721
760 and > (%)	25.5	25.5	25.5	25.8	25.7	25.6	25.6	25.4
740 – 759	13.3	13.3	13.3	13.5	13.4	13.4	13.3	13.2
720 – 739	14.1	14.1	14.1	14.2	14.1	14.1	14.0	13.9
700 – 719	14.4	14.4	14.4	14.3	14.4	14.4	14.3	14.4
680 – 699	14	13.9	14.0	13.8	13.8	13.8	13.9	13.9
660 – 679	7.3	7.3	7.2	7.1	7.1	7.1	7.2	7.2
640 – 659	5.1	5.1	5.1	5.1	5.1	5.2	5.3	5.3
639 and <	6.4	6.5	6.4	6.3	6.3	6.5	6.4	6.8
Weighted average LTV ⁽¹⁾	93.8	93.7	93.7	93.7	93.7	93.6	93.6	93.6
85 and < (%)	3.4	3.5	3.5	3.5	3.6	3.6	3.6	3.6
85.01 – 90.00	32.6	32.9	32.9	33.2	33.4	33.7	33.8	33.8
90.01 – 95.00	37.8	37.6	37.3	37.5	37.5	37.5	37.5	37.7
95.01 and >	26.2	26.1	26.3	25.8	25.6	25.2	25.2	24.9
Single Premium (%)	32.1	33.1	33.9	35.9	36.9	37.7	38.6	39.1
Investor (%)	1.6	1.7	1.6	1.6	1.6	1.6	1.6	1.6
Weighted average DTI ^(1,2)	42.0	42.0	42.0	42.0	42.0	42.0	42.0	42.0
DTI > 45% ^{(1) (2) (3)}	38.6	38.6	38.8	38.4	38.7	38.7	38.6	38.7
Cashout Refinance (%)	6.7	6.8	6.9	6.7	6.7	6.9	6.9	7.0
Full Documentation (%)	98.5	98.5	98.5	98.5	98.5	98.5	98.4	98.4
HARP (%)	59.7	59.9	59.9	60.6	60.3	59.7	58.9	58.0
Delinquency statistics: ⁽¹⁾								
Risk in force delinquent (%)	6.3	6.5	6.6	6.3	11.6	11.5	11.6	11.7
# of loans delinquent	1,934	1,818	1,798	1,638	2,772	2,564	2,346	2,145
Delinquency rate (based on loan count) (%)	5.9	5.9	6.2	6.0	10.8	10.7	10.69	10.6
# of new notices received in quarter	742	734	741	649	1,838	696	546	462
New notices previously delinquent (%)	90.0	89.9	90.3	89.1	65.1	77.0	86.6	88.1
Loans remaining never reported delinquent (%)	65.8	65.3	64.8	64.2	61.1	59.8	58.5	57.3
Ever to date claims paid (millions)	\$1,146.6	\$1,150.9	\$1,154.6	\$1,156.6	\$1,158.5	\$1,159.3	\$1,160.4	\$1,161.2
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	50.6	50	49.9	49.1	48.3	47.4	46.6
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	50.6	50	49.9	49.1	48.3	47.4	46.6

Year of origination as displayed is determined by the calendar date the insurance was effective.

(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

See our Form 10-Q filed with the Securities and Exchange Commission on May 5, 2021 for details of the reinsurance coverage provided by our excess-of-loss reinsurance transactions.

(3) Statistics have not been updated from previously disclosed reporting.

Origination Year: 2009								
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$4.0	\$4.0	\$4.0	\$4.0	\$4.0	\$4.0	\$4.0	\$4.0
% of original risk remaining	3.5	3.1	2.7	2.4	2.2	2	1.7	1.5
Weighted average FICO ⁽¹⁾	746	746	746	747	747	746	746	746
760 and > (%)	40.3	40.7	41.2	41.6	41.7	41.2	41.2	41.0
740 – 759	17.9	17.7	17.6	17.6	18	17.7	17.5	17.3
720 – 739	15.9	15.8	16.1	15.9	15.7	16.2	16.0	16.5
700 – 719	13.4	13	12.1	11.8	11.9	11.9	12.0	12.1
680 – 699	8.9	8.9	8.9	8.9	8.7	8.9	9.1	9.0
660 – 679	1.9	2.1	2.1	2.2	2.1	2	2.1	2.0
640 – 659	1.1	1.2	1.3	1.3	1.3	1.3	1.3	1.3
639 and <	0.6	0.6	0.7	0.7	0.7	0.7	0.8	0.9
Weighted average LTV ⁽¹⁾	91.5	91.3	91.1	90.9	90.9	90.9	90.9	90.9
85 and < (%)	8.4	9.1	9.8	10.2	10.2	10.4	10.3	10.5
85.01 – 90.00	41.8	44.8	46.8	48.3	48.9	48.9	49.1	48.6
90.01 – 95.00	46.8	43.1	40.5	39.2	38.5	38.6	38.4	38.8
95.01 and >	3.0	3.0	2.9	2.4	2.4	2.1	2.2	2.0
Single Premium (%)	22.8	24.7	27.1	28.7	29.9	31.4	33.5	34.9
Investor (%)	-	-	-	-	-	-	-	-
Weighted average DTI ⁽¹⁾⁽²⁾	33.9	34.1	34.1	34.1	34	34.1	33.9	33.9
DTI > 45% ⁽¹⁾⁽²⁾⁽³⁾	2.5	2.6	2.8	2.9	2.8	2.8	2.8	2.6
Cashout Refinance (%)	2.2	2.3	2.5	2.6	2.6	2.6	2.5	2.4
Full Documentation (%)	100	100	100	100	100	100	100	100
HARP (%)	48	50.8	52.9	53	52.3	51.3	49	46.4
Delinquency statistics: (1)								
Risk in force delinquent (%)	4.3	5	5.6	5.2	9.5	9.7	9.3	7.8
# of loans delinquent	154	156	148	118	191	180	159	149
Delinquency rate (based on loan count) (%)	3.8	4.4	4.8	4.2	7.4	7.7	7.6	7.8
# of new notices received in quarter	54	70	51	42	140	56	34	29
New notices previously delinquent (%)	77.8	80	78.4	90.5	54.3	73.2	79.4	75.8
Loans remaining never reported delinquent (%)	82.3	81.1	80.0	79.3	76.6	75.2	73.8	73.1
Ever to date claims paid (millions)	\$64.6	\$64.8	\$64.9	\$65.1	\$65.3	\$65.4	\$65.4	\$65.5
Loans covered by reinsurance: (2)								
Quota share reinsurance (%)	NA ⁽³⁾	83.4	82.3	82.6	82.8	82.2	81.6	81.6
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	83.4	82.3	82.6	82.8	82.2	81.6	81.6

Year of origination as displayed is determined by the calendar date the insurance was effective.

(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

See our Form 10-Q filed with the Securities and Exchange Commission on May 5, 2021 for details of the reinsurance coverage provided by our excess-of-loss reinsurance transactions.

(3) Statistics have not been updated from previously disclosed reporting.

	Origination Year: 2010							
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$3.1	\$3.1	\$3.1	\$3.1	\$3.1	\$3.1	\$3.1	\$3.1
% of original risk remaining	3.6	3.0	2.1	1.3	0.9	0.7	0.6	0.5
Weighted average FICO ⁽¹⁾	747	746	744	742	743	742	741	742
760 and > (%)	41.5	40.9	39.1	37.8	39.9	38.9	38.7	39.2
740 – 759	16.9	16.2	15.9	14.7	13.3	14.1	14.0	13.8
720 – 739	17.4	17.4	17.7	17.2	16.8	16.5	16.1	16.0
700 – 719	11.3	11.6	11.8	12	12.2	12.0	12.3	12.0
680 – 699	9.8	10.4	11.1	12.8	11.3	11.6	12.0	12.0
660 – 679	3.0	3.5	4.4	5.6	6.5	6.8	6.9	7.1
640 – 659	-	-	-	-	-	-	-	-
639 and <	-	-	-	-	-	-	-	-
Weighted average LTV ⁽¹⁾	94.3	94.2	94	93.5	92.9	92.5	92.3	92.2
85 and < (%)	1.3	1.5	1.9	3.1	4.1	5.3	5.5	5.4
85.01 – 90.00	8.6	9.8	12.7	19.7	26	30.4	31.7	32.8
90.01 – 95.00	86.8	85	80.9	70.4	61.5	57.1	58.0	57.9
95.01 and >	3.3	3.7	4.5	6.8	8.3	7.3	4.9	3.9
Single Premium (%)	12.3	14.3	18	26	33.1	37.8	39.0	39.5
Investor (%)	-	0.1	-	0.1	0.1	0.1	0.1	0.1
Weighted average DTI ^{(1),(2)}	32.9	32.8	33	33.4	33.4	33.4	33.5	33.5
DTI > 45% ^{(1) (2) (3)}	0.1	0.1	0.2	0.3	0.5	0.5	0.7	0.7
Cashout Refinance (%)	-	-	-	-	-	-	-	-
Full Documentation (%)	100	100	100	100	100	100	100	100
HARP (%)	0.3	0.3	0.4	0.6	0.8	1.0	1.1	1.3
Delinquency statistics: ⁽⁴⁾								
Risk in force delinquent (%)	4.5	5.5	7.5	9.7	20.1	22.5	22.9	25.2
# of loans delinquent	115	116	115	87	119	111	99	95
Delinquency rate (based on loan count) (%)	4.2	5	6.7	7.9	15.4	18.3	19.2	20.8
# of new notices received in quarter	32	38	40	25	58	27	16	15
New notices previously delinquent (%)	84.4	71.1	77.5	64	67.2	59.3	81.3	93.3
Loans remaining never reported delinquent (%)	84.6	82.8	78.8	73.7	64.9	58.3	54.8	52.5
Ever to date claims paid (millions)	\$17.6	\$17.7	\$17.8	\$17.9	\$17.9	\$18.0	\$18.0	\$18.0
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	87	84.6	81.3	77.4	77.1	75.7	74.8
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	87	84.6	81.3	77.4	77.1	75.7	74.8

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(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

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(3) Statistics have not been updated from previously disclosed reporting.

	Origination Year: 2011							
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$3.5	\$3.5	\$3.5	\$3.5	\$3.5	\$3.5	\$3.5	\$3.5
% of original risk remaining	6.9	6.1	5.3	4.4	3.7	2.9	2.0	1.2
Weighted average FICO ⁽¹⁾	752	752	752	752	752	751	748	748
760 and > (%)	45.3	45.5	45.3	44.8	45.4	43.7	41.8	40.6
740 – 759	19.6	19.4	19.4	19.8	19.4	19.2	18.8	19.2
720 – 739	16.1	15.7	15.5	15.5	15.6	15.8	15.5	15.3
700 – 719	9.6	9.7	9.8	9.8	9.4	10.1	11.3	11.6
680 – 699	6.9	7.2	7.5	7.3	7.3	7.9	8.5	8.4
660 – 679	2.5	2.5	2.5	2.6	2.8	3.2	4.0	4.7
640 – 659	-	-	0.1	0.1	-	0.1	0.1	0.1
639 and <	-	-	-	-	-	-	-	0.1
Weighted average LTV ⁽¹⁾	94.4	94.4	94.4	94.5	94.4	94.4	94.2	93.8
85 and < (%)	0.6	0.6	0.7	0.7	0.8	1	1.4	1.8
85.01 – 90.00	7.4	6.9	6.6	7.1	7.8	8.8	11.8	17.2
90.01 – 95.00	86.5	86.8	86.5	85.6	84.6	82.8	77.7	69.2
95.01 and >	5.5	5.8	6.1	6.6	6.8	7.4	9.1	11.8
Single Premium (%)	19.6	20.3	21.6	23.4	25.3	27.8	34.5	44.1
Investor (%)	-	-	-	-	-	-	-	-
Weighted average DTI ^{(1),(2)}	33	33	33.1	33.1	33.2	33.3	33.3	33.4
DTI > 45% ^{(1) (2) (3)}	-	-	-	-	0.1	0.1	0.1	-
Cashout Refinance (%)	-	-	-	-	-	-	-	-
Full Documentation (%)	100	100	100	100	100	100	100	100
HARP (%)	0.1	0.1	0.1	0.1	0.1	0.1	0.2	0.3
Delinquency statistics: ⁽⁴⁾								
Risk in force delinquent (%)	2.8	3	3.5	3.5	7.5	7.9	9.6	14.1
# of loans delinquent	156	143	143	125	215	175	151	137
Delinquency rate (based on loan count) (%)	2.7	2.8	3.2	3.2	6.5	6.6	8.3	11.5
# of new notices received in quarter	82	71	52	57	151	48	36	26
New notices previously delinquent (%)	75.6	76.1	84.6	86	42.4	64.6	80.0	69.2
Loans remaining never reported delinquent (%)	90.6	90	88.8	88.3	84.5	81.7	76.4	69.2
Ever to date claims paid (millions)	\$10.5	\$10.8	\$10.8	\$11.2	\$11.3	\$11.3	\$11.3	\$11.3
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	91.8	91.5	91.5	91.3	91.2	90.4	88.6
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	91.8	91.5	91.5	91.3	91.2	90.4	88.6

Year of origination as displayed is determined by the calendar date the insurance was effective.

(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

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(3) Statistics have not been updated from previously disclosed reporting.

	Origination Year: 2012							
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$6.1	\$6.1	\$6.1	\$6.1	\$6.1	\$6.1	\$6.1	\$6.1
% of original risk remaining	14.9	13.2	11.6	10.1	8.6	7.3	5.44	3.4
Weighted average FICO ⁽¹⁾	756	756	756	755	755	755	754	752
760 and > (%)	51.1	51.2	51	50.7	50.5	50.4	49.3	47.1
740 – 759	17.7	17.6	17.5	17.4	17.3	17.3	17.2	16.3
720 – 739	14.9	15	15.1	15.2	15.2	15.6	16.1	16.2
700 – 719	8.6	8.6	8.7	8.7	8.9	8.6	8.8	9.9
680 – 699	5.6	5.5	5.6	5.9	5.9	6	6.3	7.6
660 – 679	2	1.9	1.9	1.9	2	1.9	2.1	2.7
640 – 659	0.2	0.2	0.2	0.2	0.2	0.2	0.2	0.2
639 and <	-	-	-	-	-	-	-	-
Weighted average LTV ⁽¹⁾	94.2	94.3	94.4	94.4	94.4	94.4	94.4	94.2
85 and < (%)	0.9	0.9	1	1.1	1.2	1.3	1.4	2.1
85.01 – 90.00	9	7.5	6.6	6.4	6.7	7.1	8.3	11.6
90.01 – 95.00	83.2	84.3	84.8	84.4	83.5	82.5	80.3	72.8
95.01 and >	7	7.3	7.7	8.1	8.6	9.1	10.0	13.5
Single Premium (%)	24.9	26.1	26.8	28.9	31.2	33.3	37.3	49.5
Investor (%)	-	-	-	-	-	-	-	-
Weighted average DTI ^{(1),(2)}	33.2	33.2	33.2	33.2	33.3	33.3	33.4	33.8
DTI > 45% ^{(1) (2) (3)}	-	-	-	-	-	-	-	-
Cashout Refinance (%)	-	-	-	-	-	-	-	-
Full Documentation (%)	100	100	100	100	100	100	100	100
HARP (%)	-	-	-	-	-	-	-	-
Delinquency statistics: ⁽⁴⁾								
Risk in force delinquent (%)	1.2	1.4	1.5	1.5	4.9	4.8	5.1	7.4
# of loans delinquent	245	242	231	202	514	431	357	314
Delinquency rate (based on loan count) (%)	1.3	1.5	1.6	1.5	4.5	4.4	4.76	6.7
# of new notices received in quarter	97	119	108	103	436	115	88	72
New notices previously delinquent (%)	70.1	70.6	69.4	69.9	33	54.8	61.9	70.8
Loans remaining never reported delinquent (%)	94.4	94.1	93.7	93.1	90	88.7	86.4	81.9
Ever to date claims paid (millions)	\$9.9	\$10.1	\$10.3	\$10.6	\$10.6	\$10.7	\$10.7	\$10.7
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	93.9	93.9	94	94.2	94.6	94.7	95.6
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	93.9	93.9	94	94.2	94.6	94.7	95.6

Year of origination as displayed is determined by the calendar date the insurance was effective.

(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

See our Form 10-Q filed with the Securities and Exchange Commission on May 5, 2021 for details of the reinsurance coverage provided by our excess-of-loss reinsurance transactions.

(3) Statistics have not been updated from previously disclosed reporting.

	Origination Year: 2013							
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$7.4	\$7.4	\$7.4	\$7.4	\$7.4	\$7.4	\$7.4	\$7.4
% of original risk remaining	23.9	21.4	19.0	17.2	15.2	12.9	10.8	8.9
Weighted average FICO ⁽¹⁾	749	749	749	749	748	747	746	746
760 and > (%)	45.8	45.3	44.8	44.8	44.2	43.3	42.5	41.9
740 – 759	16.3	16.4	16.4	16.4	16.5	16.5	16.3	16.2
720 – 739	15.8	15.9	15.9	15.9	16	16.2	16.4	16.2
700 – 719	9.9	10	10.2	10.2	10.3	10.4	10.5	10.8
680 – 699	7.8	7.9	8.1	8.0	8.2	8.5	8.8	9.0
660 – 679	3.2	3.3	3.4	3.5	3.6	3.8	4.0	4.2
640 – 659	0.9	0.9	0.9	0.9	1.0	1.1	1.1	1.2
639 and <	0.3	0.3	0.3	0.3	0.3	0.3	0.4	0.4
Weighted average LTV ⁽¹⁾	93.7	93.8	93.9	94.1	94.1	94.2	94.3	94.4
85 and < (%)	0.6	0.6	0.7	0.7	0.7	0.8	0.8	0.9
85.01 – 90.00	21.7	19.5	16.8	14.7	13.5	12.5	10.9	8.7
90.01 – 95.00	70.1	72.1	74.5	76.2	77	77.7	78.7	80.1
95.01 and >	7.6	7.8	8.1	8.4	8.7	9	9.6	10.3
Single Premium (%)	19.3	20.3	21.5	22.6	23.4	24.4	25.7	27.4
Investor (%)	-	-	-	-	-	-	-	-
Weighted average DTI ^{(1),(2)}	33.9	34.00	34.00	34.0	34.1	34.1	34.2	34.2
DTI > 45% ^{(1) (2) (3)}	0.9	0.9	1.0	1.0	0.9	0.9	1.0	0.9
Cashout Refinance (%)	-	-	-	-	-	-	-	-
Full Documentation (%)	100	100	100	100	100	100	100	100
HARP (%)	-	-	-	-	-	-	-	-
Delinquency statistics: ⁽⁴⁾								
Risk in force delinquent (%)	1.3	1.5	1.8	1.8	5.3	5.5	5.7	6.0
# of loans delinquent	502	502	521	498	1,212	1,077	929	816
Delinquency rate (based on loan count) (%)	1.4	1.5	1.7	1.8	5	5.1	5.2	5.5
# of new notices received in quarter	255	280	262	280	1,014	319	224	167
New notices previously delinquent (%)	74.5	72.9	70.2	71.1	32.2	51.1	60.2	63.5
Loans remaining never reported delinquent (%)	94.2	93.8	93.3	92.7	89.5	87.8	86.1	84.3
Ever to date claims paid (millions)	\$11.7	\$12.5	\$12.8	\$13.3	\$13.7	\$14.0	\$14.0	\$14.3
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	99	99	99	98.9	98.9	98.9	98.9
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	99	99	99	98.9	98.9	98.9	98.9

Year of origination as displayed is determined by the calendar date the insurance was effective.

(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

See our Form 10-Q filed with the Securities and Exchange Commission on May 5, 2021 for details of the reinsurance coverage provided by our excess-of-loss reinsurance transactions.

(3) Statistics have not been updated from previously disclosed reporting.

	Origination Year: 2014							
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$8.7	\$8.7	\$8.7	\$8.7	\$8.7	\$8.7	\$8.7	\$8.7
% of original risk remaining	35.1	32.3	29.6	27.4	24.0	20.8	17.7	15.3
Weighted average FICO ⁽¹⁾	742	742	741	741	741	740	739	738
760 and > (%)	39.2	39	38.8	38.5	38.1	37.5	36.9	36.1
740 – 759	16.3	16.4	16.5	16.4	16.3	16.1	16.0	16.0
720 – 739	15.4	15.4	15.3	15.4	15.3	15.2	15.2	15.2
700 – 719	11.2	11.2	11.3	11.3	11.4	11.6	11.7	11.9
680 – 699	9.5	9.5	9.5	9.7	9.9	10.2	10.5	10.6
660 – 679	4.8	4.9	4.9	4.9	5.1	5.2	5.5	5.6
640 – 659	2.5	2.6	2.6	2.6	2.7	2.9	3.0	3.1
639 and <	1.1	1.1	1.1	1.1	1.2	1.3	1.3	1.4
Weighted average LTV ⁽¹⁾	93.2	93.3	93.3	93.4	93.4	93.4	93.5	93.6
85 and < (%)	1.5	1.2	1.1	1.0	1.0	1.1	1.2	1.2
85.01 – 90.00	27.2	27	26.6	26.0	25.3	24.5	23.3	22.3
90.01 – 95.00	69.2	69.7	70.1	70.8	71.4	72.1	73.1	74.0
95.01 and >	2.1	2.1	2.2	2.2	2.3	2.3	2.4	2.5
Single Premium (%)	21.0	21.6	22.2	22.8	23.3	24	24.4	25.2
Investor (%)	-	-	-	-	-	-	-	-
Weighted average DTI ^{(1),(2)}	34.9	34.9	34.9	35.0	35.0	35	35.1	35.2
DTI > 45% ^{(1) (2) (3)}	2.8	2.8	2.8	2.8	2.8	2.8	2.9	2.8
Cashout Refinance (%)	0.3	0.2	0.2	0.2	0.2	0.2	0.2	0.2
Full Documentation (%)	100	100	100	100	100	100	100	100
HARP (%)	-	-	-	-	-	-	-	-
Delinquency statistics: ⁽⁴⁾								
Risk in force delinquent (%)	1.6	1.8	2	1.9	6.1	6.6	6.6	6.7
# of loans delinquent	1,021	1,061	1,101	956	2,509	2,393	2,089	1,849
Delinquency rate (based on loan count) (%)	1.6	1.8	2.0	1.9	5.5	5.9	5.9	6.0
# of new notices received in quarter	520	604	582	506	2,138	799	476	394
New notices previously delinquent (%)	68.3	68.5	72.7	69.0	28.8	46.8	65.3	63.5
Loans remaining never reported delinquent (%)	93.8	93.4	92.9	92.5	88.7	86.8	85.3	83.9
Ever to date claims paid (millions)	\$14.40	\$15.20	\$16.00	\$16.60	\$17.20	\$17.60	\$17.8	\$18.0
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	98.7	98.7	98.7	98.7	98.6	98.4	98.3
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	98.7	98.7	98.7	98.7	98.6	98.4	98.3

Year of origination as displayed is determined by the calendar date the insurance was effective.

(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

See our Form 10-Q filed with the Securities and Exchange Commission on May 5, 2021 for details of the reinsurance coverage provided by our excess-of-loss reinsurance transactions.

(3) Statistics have not been updated from previously disclosed reporting.

Origination year: 2015								
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$10.8	\$10.8	\$10.8	\$10.8	\$10.8	\$10.8	\$10.8	\$10.8
% of original risk remaining	50.8	47.0	43.7	40.6	36.0	30.9	26.4	22.7
Weighted average FICO ⁽¹⁾	744	744	744	744	743	743	742	741
760 and > (%)	41.4	41.4	41.4	41.3	40.8	40.0	39.2	38.4
740 – 759	16.1	16.1	16.2	16.2	16.3	16.3	16.2	16.2
720 – 739	15.3	15.3	15.4	15.4	15.5	15.5	15.7	15.8
700 – 719	10.3	10.2	10.1	10.2	10.2	10.4	10.6	10.7
680 – 699	9.0	9.0	9.0	9.0	9.2	9.3	9.5	9.8
660 – 679	4.2	4.2	4.2	4.2	4.4	4.5	4.7	4.8
640 – 659	2.5	2.5	2.5	2.5	2.6	2.7	2.8	2.9
639 and <	1.1	1.1	1.2	1.2	1.2	1.3	1.3	1.4
Weighted average LTV ⁽¹⁾	92.9	93.0	93.0	93.1	93.2	93.2	93.3	93.3
85 and < (%)	3.1	2.7	2.3	2.0	1.7	1.6	1.5	1.6
85.01 – 90.00	29.2	29.0	28.8	28.5	28.1	27.7	27.0	26.2
90.01 – 95.00	62.4	62.9	63.3	63.9	64.4	64.8	65.1	65.7
95.01 and >	5.4	5.4	5.5	5.6	5.8	6.0	6.3	6.6
Single Premium (%)	24.4	24.9	25.4	25.8	26.1	26.4	26.7	27.2
Investor (%)	0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1
Weighted average DTI ^{(1),(2)}	34.7	34.7	34.7	34.7	34.7	34.8	34.9	34.9
DTI > 45% ^{(1) (2) (3)}	3.7	3.7	3.7	3.7	3.8	3.7	3.8	3.8
Cashout Refinance (%)	0.1	0.1	0.1	0.1	-	-	-	-
Full Documentation (%)	100	100	100	100	100	100	100	100
HARP (%)	-	-	-	-	-	-	-	-
Delinquency statistics: ⁽⁴⁾								
Risk in force delinquent (%)	1.2	1.3	1.5	1.5	5.9	6.0	5.9	6.0
# of loans delinquent	1,292	1,336	1,388	1,299	4,042	3,652	3,133	2,782
Delinquency rate (based on loan count) (%)	1.2	1.3	1.5	1.5	5.2	5.4	5.3	5.3
# of new notices received in quarter	725	830	812	739	3,637	1,154	795	639
New notices previously delinquent (%)	64.3	66.5	66.6	68.2	21.8	41.1	58.2	62.0
Loans remaining never reported delinquent (%)	95.6	95.3	94.8	94.5	90.5	88.8	87.5	86.2
Ever to date claims paid (millions)	\$9.6	\$10.3	\$11.4	\$12.7	\$13.6	\$14.1	\$14.2	\$14.8
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	94.7	94.7	94.6	94.5	94.5	94.3	94.1
Excess-of-loss reinsurance (%)	NA ⁽³⁾	-	-	-	-	-	-	-
Total loans covered by reinsurance (%)	NA ⁽³⁾	94.7	94.7	94.6	94.5	94.5	94.3	94.1

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(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

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(3) Statistics have not been updated from previously disclosed reporting.

Origination year: 2016								
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$11.9	\$11.9	\$11.9	\$11.9	\$11.9	\$11.9	\$11.9	\$11.9
% of original risk remaining	68.8	64.2	61.0	57.1	51.3	44.4	38.2	33.0
Weighted average FICO ⁽¹⁾	746	746	747	747	746	746	745	745
760 and > (%)	43.2	43.4	43.6	43.7	43.5	43.1	42.4	\$42.0
740 – 759	16.8	16.9	16.9	17.0	17.0	16.9	16.9	16.9
720 – 739	14.4	14.3	14.3	14.2	14.3	14.3	14.5	14.4
700 – 719	11.2	11.1	11.0	11.0	11.0	11.1	11.1	11.3
680 – 699	8.1	8.0	8.0	7.9	8.0	8.2	8.3	8.5
660 – 679	3.5	3.5	3.4	3.4	3.5	3.6	3.7	3.8
640 – 659	2.0	2.0	1.9	1.9	2.0	2.1	2.1	2.2
639 and <	0.8	0.8	0.8	0.8	0.8	0.9	0.9	0.9
Weighted average LTV ⁽¹⁾	92.7	92.7	92.8	92.8	92.9	93.0	93.1	93.2
85 and < (%)	5.2	4.9	4.5	4.1	3.8	3.3	2.6	2.1
85.01 – 90.00	29.0	29.1	29.1	29.0	28.8	28.5	28.2	27.8
90.01 – 95.00	58.6	58.8	59.1	59.5	59.8	60.4	61.1	61.7
95.01 and >	7.2	7.3	7.4	7.5	7.6	7.9	8.1	8.4
Single Premium (%)	21.4	21.8	22.2	22.6	22.5	22.7	22.8	23.2
Investor (%)	0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1
Weighted average DTI ^(1,2)	34.9	34.9	34.9	34.9	34.9	35.0	35.0	35.0
DTI > 45% ^{(1) (2) (3)}	5.0	5.0	5.0	5.0	5.0	5.0	5.0	\$5.0
Cashout Refinance (%)	0.1	0.1	0.1	0.1	0.1	-	-	-
Full Documentation (%)	100	100	100	100	100	100	100	100
HARP (%)	-	-	-	-	-	-	-	-
Delinquency statistics: ⁽⁴⁾								
Risk in force delinquent (%)	0.9	1.1	1.1	1.1	6.0	6.1	5.8	5.8
# of loans delinquent	1,393	1,505	1,578	1,423	6,143	5,552	4,599	4,026
Delinquency rate (based on loan count) (%)	0.9	1.1	1.2	1.1	5.4	5.5	5.2	5.2
# of new notices received in quarter	861	941	920	834	5,806	1,726	1,131	800
New notices previously delinquent (%)	61.1	60.0	61.5	62.8	17.3	30.5	50.1	57.5
Loans remaining never reported delinquent (%)	96.7	96.4	96.1	95.8	91.4	89.6	88.3	87.2
Ever to date claims paid (millions)	\$4.3	\$5.1	\$5.8	\$7.2	\$8.3	\$9.0	\$9.3	\$9.5
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	90.7	90.8	90.8	90.7	90.6	90.5	90.4
Excess-of-loss reinsurance (%)	NA ⁽³⁾	52.7	53.5	54.4	55.1	55.1	55.5	55.9
Total loans covered by reinsurance (%)	NA ⁽³⁾	95.4	95.5	95.6	95.6	95.5	95.4	95.4

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(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

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(3) Statistics have not been updated from previously disclosed reporting.

	Origination year: 2017							
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$12.3	\$12.3	\$12.3	\$12.3	\$12.3	\$12.3	\$12.3	12.3
% of original risk remaining	82.6	77.7	72.3	67.2	58.1	49.9	42.1	35.8
Weighted average FICO ⁽¹⁾	745	745	745	745	744	743	742	741
760 and > (%)	41.6	41.6	41.7	41.5	40.7	39.7	38.7	38.0
740 – 759	17.4	17.4	17.5	17.6	17.5	17.4	17.3	17.3
720 – 739	14.3	14.3	14.2	14.2	14.3	14.5	14.6	14.5
700 – 719	11.9	11.9	11.8	11.8	12.0	12.2	12.2	12.6
680 – 699	8.0	8.0	7.9	7.9	8.2	8.4	8.7	9.0
660 – 679	3.8	3.8	3.8	3.8	4.0	4.2	4.4	4.6
640 – 659	2.2	2.2	2.2	2.2	2.4	2.5	2.7	2.8
639 and <	0.9	0.9	0.9	1.0	1.0	1.1	1.2	1.2
Weighted average LTV ⁽¹⁾	92.9	93.0	93.0	93.0	93.1	93.2	93.2	93.3
85 and < (%)	5.6	5.4	5.3	5.1	4.9	4.6	4.3	4.1
85.01 – 90.00	27.6	27.4	27.1	26.8	26.5	26.2	25.9	25.6
90.01 – 95.00	54.3	54.5	54.7	54.9	54.9	55.0	55.1	55.1
95.01 and >	12.5	12.7	13.0	13.2	13.7	14.2	14.8	15.2
Single Premium (%)	20.1	20.2	20.3	20.5	20.5	20.5	20.6	21.1
Investor (%)	0.1	0.1	0.1	0.1	0.1	0.2	0.2	0.2
Weighted average DTI ^{(1),(2)}	36.2	36.2	36.2	36.2	36.2	36.3	36.3	36.4
DTI > 45% ^{(1) (2) (3)}	11.2	11.2	11.1	11.1	11.3	11.5	11.5	11.6
Cashout Refinance (%)	0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1
Full Documentation (%)	100	100	100	100	100	100	100	100
HARP (%)	-	-	-	-	-	-	-	-
Delinquency statistics: ⁽⁴⁾								
Risk in force delinquent (%)	0.8	1.0	1.1	1.2	7.2	7.4	7.4	7.3
# of loans delinquent	1,476	1,747	1,989	1,824	8,495	7,832	6,746	5,806
Delinquency rate (based on loan count) (%)	0.8	1.0	1.2	1.2	6.3	6.7	6.6	6.5
# of new notices received in quarter	1,009	1,208	1,233	1,106	8,052	2,430	1,551	1,154
New notices previously delinquent (%)	49.1	47.0	48.0	55.9	13.5	29.1	46.4	54.9
Loans remaining never reported delinquent (%)	97.7	97.3	96.9	96.5	91.1	88.9	87.2	85.7
Ever to date claims paid (millions)	\$2.2	\$3.1	\$4.4	\$5.4	\$6.9	\$7.7	\$8.2	\$8.7
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	87.2	87.4	87.5	87.3	87.2	87.0	87.0
Excess-of-loss reinsurance (%)	NA ⁽³⁾	90.6	90.9	91.3	91.5	91.9	92.3	92.6
Total loans covered by reinsurance (%)	NA ⁽³⁾	96.2	96.4	96.6	96.7	96.9	97.1	97.3

Year of origination as displayed is determined by the calendar date the insurance was effective.

(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

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(3) Statistics have not been updated from previously disclosed reporting.

	Origination year: 2018							
	Q2 2019	Q3 2019	Q4 2019	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$12.5	\$12.5	\$12.5	\$12.5	\$12.5	\$12.6	\$12.6	\$12.6
% of original risk remaining	90.9	83.7	76.3	69.7	59.0	50.2	42.2	35.8
Weighted average FICO ⁽¹⁾	745	744	744	743	742	741	740	738
760 and > (%)	41.4	40.8	40.2	39.6	38.5	37.6	36.6	35.6
740 – 759	17.5	17.5	17.5	17.5	17.3	17.2	16.9	16.7
720 – 739	14.8	14.9	15.0	15.1	15.2	15.2	15.3	15.3
700 – 719	12.1	12.2	12.4	12.5	12.9	13.1	13.3	13.6
680 – 699	7.3	7.5	7.6	7.7	8.1	8.3	8.7	\$9.0
660 – 679	3.7	3.8	3.9	4.0	4.3	4.5	4.8	\$5.0
640 – 659	2.2	2.3	2.4	2.5	2.7	2.8	3.1	3.3
639 and <	1.0	1.0	1.0	1.1	1.2	1.3	1.4	1.5
Weighted average LTV ⁽¹⁾	93.1	93.2	93.2	93.3	93.3	93.4	93.5	93.5
85 and < (%)	5.4	5.3	5.1	4.9	4.7	4.5	4.4	4.3
85.01 – 90.00	27.2	26.9	26.4	26.1	25.6	25.0	24.4	23.9
90.01 – 95.00	49.7	49.7	49.7	49.8	49.7	49.7	49.7	49.8
95.01 and >	17.7	18.2	18.8	19.2	20.0	20.8	21.5	22.1
Single Premium (%)	16.2	16.3	16.4	16.6	16.8	17.0	17.2	17.5
Investor (%)	0.2	0.2	0.2	0.2	0.2	0.2	0.2	0.2
Weighted average DTI ^{(1),(2)}	37.6	37.5	37.5	37.5	37.6	37.7	37.7	37.8
DTI > 45% ^{(1) (2) (3)}	19.6	19.5	19.4	19.3	19.5	19.7	19.9	\$20.0
Cashout Refinance (%)	0.2	0.2	0.1	0.1	0.1	0.1	0.1	0.1
Full Documentation (%)	100	100	100	100	100	100	100	100
HARP (%)	-	-	-	-	-	-	-	0.1
Delinquency statistics: ⁽¹⁾								
Risk in force delinquent (%)	0.4	0.6	0.8	1.0	8.1	8.3	8.3	8.6
# of loans delinquent	772	1,198	1,521	1,602	9,482	8,599	7,468	6,626
Delinquency rate (based on loan count) (%)	0.4	0.7	0.9	1.0	6.9	7.2	7.2	7.3
# of new notices received in quarter	645	1,016	1,090	1,079	9,293	2,789	1,879	1,341
New notices previously delinquent (%)	25.1	28.5	32.7	38.1	7.2	21.6	36.4	46.9
Loans remaining never reported delinquent (%)	99.2	98.8	98.3	97.8	91.4	88.8	86.8	85.2
Ever to date claims paid (millions)	\$0.1	\$0.4	\$1.0	\$1.8	\$2.6	\$3.2	\$3.6	\$3.8
Loans covered by reinsurance: ⁽²⁾								
Quota share reinsurance (%)	NA ⁽³⁾	82.0	82.2	82.6	82.5	82.6	82.7	82.8
Excess-of-loss reinsurance (%)	NA ⁽³⁾	99.2	99.2	99.2	99.1	99.0	98.9	98.8
Total loans covered by reinsurance (%)	NA ⁽³⁾	99.8	99.8	99.8	99.8	99.8	99.8	99.8

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(1)Percentages based on remaining risk in force, including the percentage of risk in force delinquent. Other delinquency statistics are based on the number of remaining loans.

(2)Reinsurance coverage percentage is calculated as the risk in force on policies with reinsurance coverage divided by the total risk in force. The percentage of loans covered by reinsurance is determined prior to the application of reinsurance coverage percentages under the associated transactions.

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(3) Statistics have not been updated from previously disclosed reporting.

	Origination year: 2019				
	Q1 2020	Q2 2020	Q3 2020	Q4 2020	Q1 2021
Original risk written (billions)	\$16.2	\$16.2	\$16.2	\$16.2	\$16.2
% of original risk remaining	91.7	84.1	75.6	66.1	56.3
Weighted average FICO ⁽¹⁾	749	748	747	747	746
760 and > (%)	44.0	43.5	42.8	42.1	41.3
740 – 759	19.0	19.1	19.0	18.9	18.7
720 – 739	14.2	14.3	14.5	14.6	14.7
700 – 719	11.0	11.1	11.3	11.3	11.8
680 – 699	7.2	7.3	7.5	7.8	8.0
660 – 679	2.6	2.6	2.7	2.9	3.0
640 – 659	1.4	1.4	1.5	1.6	1.7
639 and <	0.6	0.6	0.7	0.7	0.8
Weighted average LTV ⁽¹⁾	92.7	92.7	92.8	92.9	92.9
85 and < (%)	6.6	6.5	6.2	5.9	5.6
85.01 – 90.00	28.2	28.0	27.5	27.0	26.5
90.01 – 95.00	50.9	50.9	51.1	51.3	51.4
95.01 and >	14.3	14.7	15.2	15.8	16.4
Single Premium (%)	14.1	14.2	14.2	14.2	14.2
Investor (%)	0.1	0.1	0.1	0.1	0.1
Weighted average DTI ^(1,2)	36.2	36.2	36.2	36.3	36.3
DTI > 45% ^{(1) (2) (3)}	12.8	12.8	12.8	12.8	12.9
Cashout Refinance (%)	0.2	0.2	0.2	0.2	0.2
Full Documentation (%)	100	100	100	100	100
HARP (%)	-	-	-	-	-
Delinquency statistics: ⁽⁴⁾					
Risk in force delinquent (%)	0.2	5.6	5.5	5.1	5.2
# of loans delinquent	482	10,621	9,494	7,929	6,954
Delinquency rate (based on loan count) (%)	0.2	4.9	4.8	4.5	4.5
# of new notices received in quarter	509	11,113	3,344	1,938	1,505
New notices previously delinquent (%)	14.7	1.6	11.6	24.3	36.5
Loans remaining never reported delinquent (%)	99.6	94.5	92.8	91.5	90.4
Ever to date claims paid (millions)	\$0.0	\$0.0	\$0.1	\$0.3	\$0.5
Loans covered by reinsurance: ⁽²⁾					
Quota share reinsurance (%)	89.9	90.0	90.2	90.5	90.6
Excess-of-loss reinsurance (%)	13.3	12.2	11.8	11.5	11.2
Total loans covered by reinsurance (%)	91.1	91.1	91.3	91.5	91.6

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	Origination year: 2020	
	Q4 2020	Q1 2021
Original risk written (billions)	\$26.0	\$27.3
% of original risk remaining	95.4	90.6
Weighted average FICO ⁽¹⁾	751	751
760 and > (%)	46.4	46.3
740 – 759	18.4	18.3
720 – 739	13.5	13.5
700 – 719	10.4	10.5
680 – 699	7.5	7.5
660 – 679	2.1	2.1
640 – 659	1.1	1.1
639 and <	0.6	0.7
Weighted average LTV ⁽¹⁾	91.9	91.9
85 and < (%)	9.5	9.4
85.01 – 90.00	31.7	31.7
90.01 – 95.00	47.9	47.9
95.01 and >	10.8	11
Single Premium (%)	7.6	7.9
Investor (%)	0.0	0.0
Weighted average DTI ^(1,2)	35.4	35.3
DTI > 45% ^{(1) (2) (3)}	11.1	11.0
Cashout Refinance (%)	0.0	0.0
Full Documentation (%)	100	100
HARP (%)	-	-
Delinquency statistics: ⁽⁴⁾		
Risk in force delinquent (%)	0.9	1.1
# of loans delinquent	3,082	3,698
Delinquency rate (based on loan count) (%)	0.8	1.0
# of new notices received in quarter	1,511	1,793
New notices previously delinquent (%)	5.8	7.3
Loans remaining never reported delinquent (%)	98.7	98.4
Ever to date claims paid (millions)	\$0.0	\$0.0
Loans covered by reinsurance: ⁽²⁾		
Quota share reinsurance (%)	85.7	86.0
Excess-of-loss reinsurance (%)	46.8	98.1
Total loans covered by reinsurance (%)	92.9	99.7

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