



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

ESSENT GUARANTY, INC.

NAIC Group Code 4694 (Current) 4694 (Prior) NAIC Company Code 13634 Employer's ID Number 26-3728115

Organized under the Laws of Pennsylvania, State of Domicile or Port of Entry PA

Country of Domicile United States of America

Incorporated/Organized 11/14/2008 Commenced Business 07/09/2009

Statutory Home Office Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor, Radnor, PA, US 19087

Main Administrative Office Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor, Radnor, PA, US 19087

Mail Address Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor, Radnor, PA, US 19087

Primary Location of Books and Records Two Radnor Corporate Center - 100 Matsonford Rd., 3rd Floor, Radnor, PA, US 19087

Internet Website Address www.essent.us

Statutory Statement Contact Christopher Rhoads, christopher.rhoads@essent.us, 610-225-1849, 610-386-2396

OFFICERS

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

OTHER

Joseph James Manion Jr., VP/Treasurer

DIRECTORS OR TRUSTEES

Mark Anthony Casale Christopher Gerard Curran Angela Louise Heise
Roy James Kasmar Anu Karna Douglas John Pauls
David Bruce Weinstock

State of Pennsylvania County of Delaware SS

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

Christopher Gerard Curran President

Mary Lourdes Gibbons SVP/CLO/Secretary

David Bruce Weinstock SVP/CFO

Subscribed and sworn to before me this 8th day of May 2026

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

Lois A. Chapla Notary Public 06/11/2027

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,626,601,593		3,626,601,593	3,553,395,009
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	881,964	197,164	684,800	684,800
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ 104,452,585), cash equivalents (\$ 79,881,243) and short-term investments (\$ 94,835)	184,428,663		184,428,663	119,316,625
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	234,721,707	0	234,721,707	231,672,063
9. Receivables for securities	68,624		68,624	95,309
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)	4,046,702,551	197,164	4,046,505,387	3,905,163,806
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	26,314,070		26,314,070	28,314,297
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	55,181,978		55,181,978	39,880,397
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	9,913,829
18.2 Net deferred tax asset	79,282,298	55,110,809	24,171,489	23,755,309
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	3,450,957	3,223,759	227,198	270,669
21. Furniture and equipment, including health care delivery assets (\$)	2,678,860	2,678,860	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	1,103,048		1,103,048	2,842,607
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	9,738,922	9,198,744	540,178	1,365,171
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,224,452,684	70,409,336	4,154,043,348	4,011,506,085
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	4,224,452,684	70,409,336	4,154,043,348	4,011,506,085
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	9,198,744	9,198,744	0	0
2502. Accounts receivable	540,178		540,178	1,253,070
2503. Receivable for claims paid			0	112,101
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)	9,738,922	9,198,744	540,178	1,365,171

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 36,067,394)	241,147,824	228,848,248
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	1,702,921	1,722,389
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	21,078,922	29,306,930
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	7,294,115	4,318,391
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))	11,748,825	
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 23,401,153 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	45,787,287	50,033,581
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	129,516,325	122,536,012
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated		5,454
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	1,848,856	1,693,593
20. Derivatives	0	0
21. Payable for securities	11,441,818	154,299
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,647,660,741	2,621,786,710
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,119,227,634	3,060,405,607
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	3,119,227,634	3,060,405,607
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,500,000	2,500,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		
34. Gross paid in and contributed surplus	702,810,000	702,810,000
35. Unassigned funds (surplus)	329,505,714	245,790,478
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)	1,034,815,714	951,100,478
38. Totals (Page 2, Line 28, Col. 3)	4,154,043,348	4,011,506,085
DETAILS OF WRITE-INS		
2501. Contingency reserve	2,647,660,741	2,621,786,710
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,647,660,741	2,621,786,710
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, 2026 OF THE ESSENT GUARANTY, INC.

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 \$ 246,510,589)	252,226,632	252,247,317	1,014,596,049
1.2 Assumed (written \$)			
1.3 Ceded (written \$ 118,208,438)	119,678,187	109,785,966	463,133,964
1.4 Net (written \$ 128,302,151)	132,548,445	142,461,351	551,462,085
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 36,111,524):			
2.1 Direct	45,465,848	35,208,599	171,247,724
2.2 Assumed			
2.3 Ceded	25,040,312	15,934,956	87,596,109
2.4 Net	20,425,536	19,273,643	83,651,615
3. Loss adjustment expenses incurred	56,921	6,853	346,572
4. Other underwriting expenses incurred	19,598,289	23,421,286	66,847,596
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	40,080,746	42,701,782	150,845,783
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	92,467,699	99,759,569	400,616,302
INVESTMENT INCOME			
9. Net investment income earned	33,776,599	33,633,427	142,606,593
10. Net realized capital gains (losses) less capital gains tax of \$ (61,956)	(223,951)	(71,115)	(523,931)
11. Net investment gain (loss) (Lines 9 + 10)	33,552,648	33,562,312	142,082,662
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	1,713,649	1,664,078	6,673,918
15. Total other income (Lines 12 through 14)	1,713,649	1,664,078	6,673,918
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	127,733,996	134,985,959	549,372,882
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)	127,733,996	134,985,959	549,372,882
19. Federal and foreign income taxes incurred	21,724,610	18,720,795	68,773,190
20. Net income (Line 18 minus Line 19)(to Line 22)	106,009,386	116,265,164	480,599,692
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	951,100,478	1,101,893,258	1,101,893,258
22. Net income (from Line 20)	106,009,386	116,265,164	480,599,692
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$	3,728,343	(1,752,547)	(7,385,098)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	416,196	227,116	(17,233,571)
27. Change in nonadmitted assets	(564,658)	(1,746,502)	15,540,683
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		(65,000,000)	(493,015,031)
36. Change in treasury stock			0
37. Aggregate write-ins for gains and losses in surplus	(25,874,031)	(39,154,967)	(129,299,455)
38. Change in surplus as regards policyholders (Lines 22 through 37)	83,715,236	8,838,264	(150,792,780)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,034,815,714	1,110,731,522	951,100,478
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Service fee income	1,713,649	1,664,078	6,673,918
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)	1,713,649	1,664,078	6,673,918
3701. Increase in contingency reserves	(25,874,031)	(39,154,967)	(129,299,455)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(25,874,031)	(39,154,967)	(129,299,455)

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	119,980,883	151,140,108	559,125,597
2. Net investment income	34,933,722	34,167,400	136,020,227
3. Miscellaneous income	2,426,540	1,648,578	6,499,936
4. Total (Lines 1 to 3)	157,341,145	186,956,086	701,645,760
5. Benefit and loss related payments	8,125,960	3,979,630	27,644,890
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	24,696,575	32,215,561	69,861,006
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	0	0	68,400,002
10. Total (Lines 5 through 9)	32,822,535	36,195,191	165,905,898
11. Net cash from operations (Line 4 minus Line 10)	124,518,610	150,760,895	535,739,862
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	83,556,870	109,018,592	507,493,474
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	888,420	494,632	494,632
12.5 Other invested assets	4,471,760	2,749,225	16,006,495
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(462)
12.7 Miscellaneous proceeds	11,314,204	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	100,231,254	112,262,449	523,994,139
13. Cost of investments acquired (long-term only):			
13.1 Bonds	157,547,616	243,605,594	756,849,719
13.2 Stocks	0	0	54,800
13.3 Mortgage loans	0	0	0
13.4 Real estate	888,420	494,632	494,632
13.5 Other invested assets	2,400,446	21,924,810	78,385,067
13.6 Miscellaneous applications	0	5,113,107	9,617,829
13.7 Total investments acquired (Lines 13.1 to 13.6)	160,836,482	271,138,143	845,402,047
14. Net increase/(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)	(60,605,228)	(158,875,693)	(321,407,908)
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	65,000,000	302,868,523
16.6 Other cash provided (applied)	1,198,656	(3,420,181)	(2,537,165)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,198,656	(68,420,181)	(305,405,688)
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)	65,112,038	(76,534,979)	(91,073,734)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	119,316,625	210,390,359	210,390,359
19.2 End of period (Line 18 plus Line 19.1)	184,428,663	133,855,380	119,316,625

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

20.0001. Dividend of bonds to Parent	0	0	190,146,508
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NOTES TO FINANCIAL STATEMENTS**1. Summary of Significant Accounting Policies**

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

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

	SSAP #	F/S Page	F/S Line #	2026	2025
<u>NET INCOME</u>					
(1) Essent Guaranty, Inc. state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 106,009,386	\$ 480,599,692
(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	<u>\$ 106,009,386</u>	<u>\$ 480,599,692</u>
<u>SURPLUS</u>					
(5) Essent Guaranty, Inc. state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$1,034,815,714	\$ 951,100,478
(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	<u>\$1,034,815,714</u>	<u>\$ 951,100,478</u>

- B. No significant change from year-end 2025.

- C. The Company uses the following accounting policies:

- (1) No significant change from year-end 2025.
- (2) Highest-quality and high-quality (NAIC designations 1 and 2, respectively) bonds not backed by other loans are stated at amortized cost and are amortized using the interest method. All other bonds not backed by other loans (NAIC designations 3 to 6) are stated at the lower of amortized cost or fair value. The Company does not own any mandatory convertible securities or SVO-Identified investments identified in SSAP No. 26R.
- (3)-(5) No significant change from year-end 2025.
- (6) Loan-backed securities are stated at amortized cost. The retrospective adjustment method is used to value these securities.
- (7)-(13) No significant change from year-end 2025.

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

2. Accounting Changes and Correction of Errors

No significant change from year-end 2025.

3. Business Combinations and Goodwill

No significant change from year-end 2025.

4. Discontinued Operations

No significant change from year-end 2025.

5. Investments

- A. No significant change from year-end 2025.

- B. No significant change from year-end 2025.

- C. No significant change from year-end 2025.

- D. Asset-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

- (2) The Company has not recognized any other-than-temporary impairments on asset-backed securities
- (3) The Company has not recognized any other-than-temporary impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the securities.
- (4) All impaired asset-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:

The aggregate amount of unrealized losses:

1. Less than 12 months: \$2,710,130
2. 12 Months or longer: \$35,975,942

The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months: \$402,081,446
2. 12 Months or longer: \$369,959,533

- (5) In determining whether an impairment is other-than-temporary, the Company assesses its intent to sell these securities and whether it will be required to sell these securities before the recovery of their amortized cost basis. The decline in fair values of these investment securities is principally associated with the changes in the interest rate environment subsequent to their purchase.

- E. The Company does not have any dollar repurchase agreement investments and/or securities lending transactions.
- F. The Company does not have any repurchase agreements transactions accounted for as secured borrowings.
- G. The Company does not have any reverse repurchase agreement transactions accounted for as secured borrowings.
- H. The Company does not have any repurchase agreements transactions accounted for as a sale.
- I. The Company does not have reserve repurchase agreements transactions accounted for as a sale.
- J. No significant change from year-end 2025.
- K. No significant change from year-end 2025.
- L. No significant change from year-end 2025.
- M. The Company does not have any working capital finance investments.
- N. The Company does not offset or net assets or liabilities associated with derivatives, repurchase and reverse repurchases, or securities borrowing and securities lending assets and liabilities.
- O. No significant change from year-end 2025.
- P. No significant change from year-end 2025.
- Q. No significant change from year-end 2025.
- R. The Company does not participate in a cash pooling arrangement.
- S. The Company does not have Aggregate Collateral Loans.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change from year-end 2025.

7. Investment Income

No significant change from year-end 2025.

8. Derivative Instruments

The Company had no derivative instruments at March 31, 2026.

9. Income Taxes

No significant change from year-end 2025.

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

- A. No significant change from year-end 2025.
- B. Essent Guaranty paid to its parent, Essent US Holdings, Inc., a dividend of \$50 million on April 6, 2026.
- C. - M. No significant change from year-end 2025.

NOTES TO FINANCIAL STATEMENTS**11. Debt**

- A. No significant change from year-end 2025.
- B. FHLB (Federal Home Loan Bank) Agreements

(1) In 2014, Essent Guaranty became a member of the Federal Home Loan Bank of Pittsburgh (the "FHLBank"). In November 2018, Essent Guaranty entered into additional agreements with the FHLBank providing Essent Guaranty with secured borrowing capacity with the FHLBank. Such borrowings may be used by Essent Guaranty to provide supplemental liquidity. The Company has determined the estimated maximum borrowing capacity as \$1,038,510,837. The Company calculated this amount as 25% of admitted assets as of March 31, 2026.

(2) FHLB Capital Stock

a. Aggregate Totals

(1) Current Year

	1	2	3
	Total 2 + 3	General Account	Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	\$684,800	\$684,800	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	\$684,800	\$684,800	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$1,038,510,837	XXX	XXX

(2) Prior Year-end

	1	2	3
	Total 2 + 3	General Account	Protected Cell Accounts
(a) Membership Stock - Class A	—	—	—
(b) Membership Stock - Class B	\$684,800	\$684,800	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total I (a+b+c+d)	\$684,800	\$684,800	—
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$1,002,876,521	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	to Less Than 6 months 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	—	—	—	—	—	—
2. Class B	\$684,800	\$684,800	—	—	—	—

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

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

(3) The Company has not pledged any collateral to the FHLB as of March 31, 2026.

(4) The Company has not borrowed any funds from the FHLB as of March 31, 2026.

NOTES TO FINANCIAL STATEMENTS**12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

- A, B, C & D The Company has no defined benefit plans.
- E. No significant change from year-end 2025.
- F. No significant change from year-end 2025.
- G. No significant change from year-end 2025.
- H. No significant change from year-end 2025.
- I. No significant change from year-end 2025.

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

No significant change from year-end 2025.

14. Liabilities, Contingencies and Assessments

No significant change from year-end 2025.

15. Leases

No significant change from year-end 2025.

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

No significant change from year-end 2025.

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

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

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

No significant change from year-end 2025.

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

No significant change from year-end 2025.

20. Fair Value Measurements

A.

- 1) Fair value measurements as of March 31, 2026:

Assets at Fair Value

Description	Level 1	Level 2	Level 3	Net Asset Value	Total
Bonds					
Issuer Credit Obligations	\$ 565,935	\$10,087,171	\$ —	\$ —	\$10,653,106
Asset-Backed Securities	—	5,636,266	—	—	5,636,266
Total Bonds	565,935	15,723,437	—	—	16,289,372
Cash Equivalents					
Exempt Money Market Mutual Funds	\$ 118,150	\$ —	\$ —	—	\$ 118,150
Other Money Market Mutual Funds	79,763,093	—	—	—	79,763,093
Total Cash Equivalents	79,881,243	—	—	—	79,881,243
Short Term Investments					
Bank Loans - Acquired (Unaffiliated)	\$ —	\$ 92,937	\$ —	\$ —	\$ 92,937
Total Short Term Investments	—	92,937	—	—	92,937
Other Long Term Assets (BA)					
Debt Securities That Lack Substantive Credit Enhancement	\$ —	8,332,726	\$ —	—	\$ 8,332,726
Total Other Long Term Assets (BA)	—	8,332,726	—	—	8,332,726
Total Assets at Fair Value	\$80,447,178	\$24,149,100	\$ —	\$ —	\$104,596,278

NOTES TO FINANCIAL STATEMENTS

- 2) Fair value measurements in Level 3 - None.
- a) Level 3 gains or losses for the period recognized in income or surplus - None.
- b) Level 3 purchases, sales, issues and settlements - None.
- c) There were no transfers into or out of Level 3.
- 3) Transfers between all levels are recognized as of the end of the quarter in which the transfer occurs.
- 4) The securities within Level 2 were fair valued using a third party pricing service.
- 5) There are no derivative assets or liabilities.
- B. None.
- C. Aggregate Fair Value of Financial Instruments:

March 31, 2026						Net Asset	Not Practicable
	Aggregate	Admitted				Value	(Carrying
Type of Financial Instrument	Fair Value	Assets	Level 1	Level 2	Level 3	(NAV)	Value)
Financial Assets:							
Bonds - Issuer Credit Obligations	\$2,364,239,635	\$2,458,614,774	\$ 612,050,374	\$1,752,189,261	\$ —	\$ —	\$ —
Bonds - Asset-Backed Securities	1,136,454,114	1,167,986,819	—	1,136,454,114	—	—	—
Cash equivalents	79,881,243	79,881,243	79,881,243	—	—	—	—
Common stocks	684,800	684,800	—	684,800	—	—	—
December 31, 2025							
	Aggregate	Admitted				Net Asset	Not Practicable
Type of Financial Instrument	Fair Value	Assets	Level 1	Level 2	Level 3	Value	(Carrying Value)
Financial Assets:							
Bonds - Issuer Credit Obligations	\$2,384,933,482	\$2,456,268,834	\$ 612,807,216	\$1,772,126,266	\$ —	\$ —	\$ —
Bonds - Asset-Backed Securities	1,071,024,637	1,097,126,175	—	1,071,024,637	—	—	—
Cash equivalents	37,070,866	37,070,866	37,070,866	—	—	—	—
Common stocks	684,800	684,800	—	684,800	—	—	—

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

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

D. None.

E. None.

21. Other Items

A.- F. No significant change from year-end 2025.

NOTES TO FINANCIAL STATEMENTS

G. Insurance-Linked Securities (ILS) Contracts:

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		\$ —
b. ILS Contracts as Ceding Insurer	5	\$ 791,729,408
c. ILS Contracts as Counterparty		\$ —
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		\$ —
b. ILS Contracts as Ceding Insurer		\$ —
c. ILS Contracts as Counterparty		\$ —

H. No significant change from year-end 2025.

22. Events Subsequent

The Company has considered subsequent events through May 8, 2026.

23. Reinsurance

No significant change from year-end 2025.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes to Incurred Losses and LAE

A. Reserves as of December 31, 2025 were \$230,570,637. For the period ended March 31, 2026, \$8,148,082 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$206,137,581 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$16,284,974 favorable prior-year development during the period of December 31, 2025 to March 31, 2026. The decrease is generally the result of ongoing analysis of recent loss development trends including the impact of previously identified defaults that cured. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The Company does not adjust premiums based on past claim activity.

B. No significant change from year-end 2025.

26. Intercompany Pooling Arrangements

No significant change from year-end 2025.

27. Structured Settlements

No significant change from year-end 2025.

28. Healthcare Receivables

No significant change from year-end 2025.

29. Participating Policies

No significant change from year-end 2025.

30. Premium Deficiency Reserve

No significant change from year-end 2025.

31. High Deductibles

No significant change from year-end 2025.

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

No significant change from year-end 2025.

33. Asbestos/Environmental Reserves

No significant change from year-end 2025.

34. Subscriber Savings Accounts

No significant change from year-end 2025.

35. Multiple Peril Crop Insurance

No significant change from year-end 2025.

NOTES TO FINANCIAL STATEMENTS

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001448893
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023
- 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. 12/31/2023
- 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). 07/30/2025
- 6.4 By what department or departments?
Pennsylvania Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

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? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is no, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
- 13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 13.2 If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 13.21 Bonds | \$ 0 | \$ |
| 13.22 Preferred Stock | \$ 0 | \$ |
| 13.23 Common Stock | \$ 197,164 | \$ 197,164 |
| 13.24 Short-Term Investments | \$ | \$ |
| 13.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 13.26 All Other | \$ 0 | \$ |
| 13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) | \$ 197,164 | \$ 197,164 |
| 13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above | \$ | \$ |
- 14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
- If no, attach a description with this statement.
15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 15.3 Total payable for securities lending reported on the liability page. \$ 0

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

GENERAL INTERROGATORIES

16. 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 []
- 16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

- 16.2 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)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

- 16.5 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. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

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

- 16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [] N/A []

- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No [] N/A []

- 16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

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

18. 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]

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
- a. The security was either:
 - i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
 - ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
 - b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
 - c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
 - d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.
- Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? Yes [] No []
20. 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 []

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? Yes [] No [] N/A [X]
 If yes, attach an explanation.

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? Yes [] No [X]
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

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

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
NONE						

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

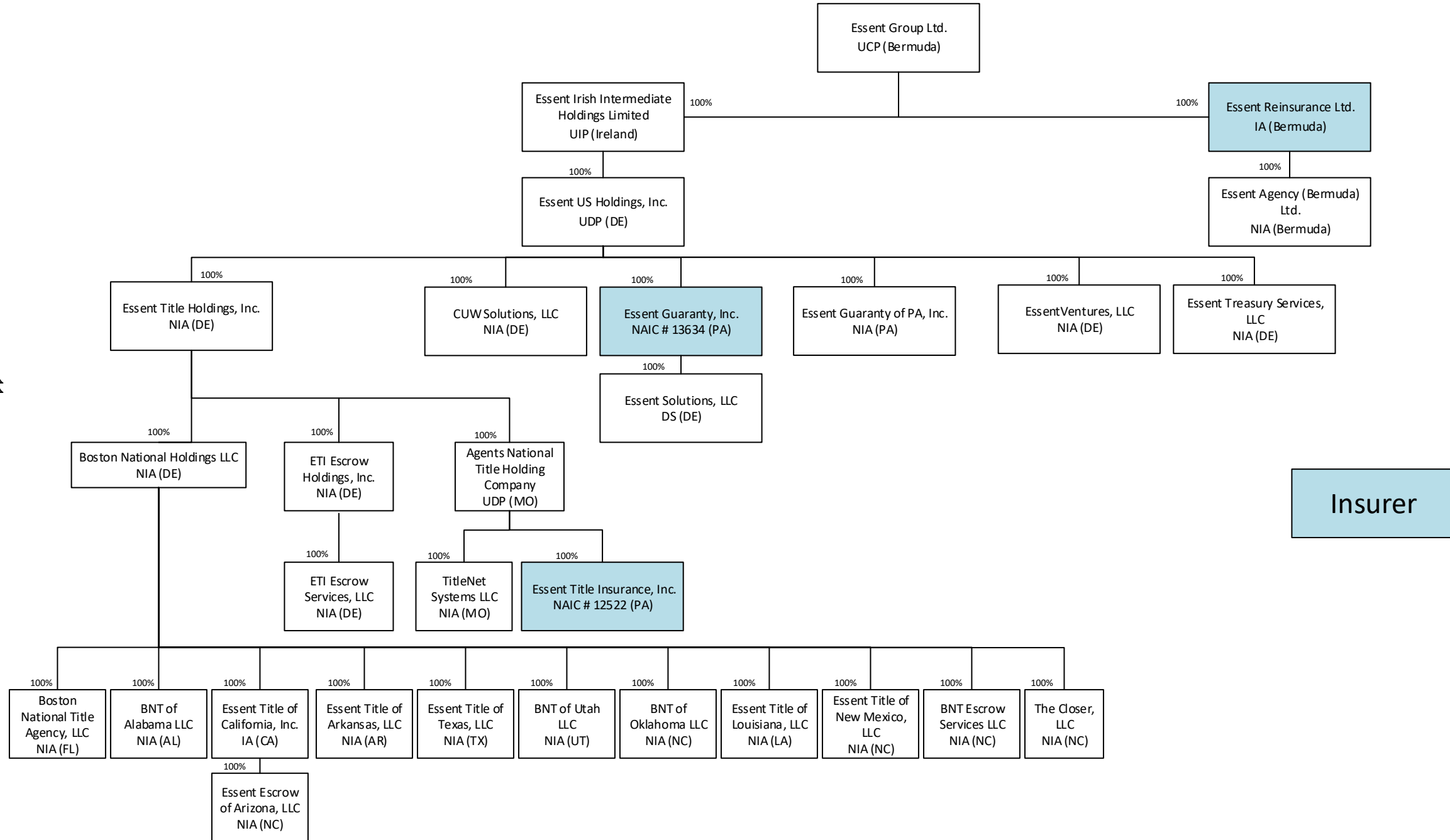
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	L	2,326,459	2,368,401	181,837	36,747	3,090,810	2,326,063
2. Alaska	AK	L	370,906	414,660		717	409,864	633,492
3. Arizona	AZ	L	9,906,481	9,265,359	1,616,099	226,590	16,757,612	11,951,069
4. Arkansas	AR	L	1,882,930	2,081,503	54,960	51,476	2,101,548	1,592,300
5. California	CA	L	27,075,428	27,132,964	1,987,954	1,318,353	83,329,160	65,469,188
6. Colorado	CO	L	8,587,844	8,634,278	436,338	349,239	11,887,052	8,759,907
7. Connecticut	CT	L	1,896,727	1,985,622	87,108		2,743,031	2,215,262
8. Delaware	DE	L	582,315	588,259		92,780	677,179	640,084
9. District of Columbia	DC	L	413,719	436,191	60	19,728	1,469,413	1,029,728
10. Florida	FL	L	32,551,334	31,440,268	2,339,532	439,638	88,271,485	52,323,560
11. Georgia	GA	L	10,312,531	9,898,534	977,043	262,947	20,866,892	14,458,596
12. Hawaii	HI	L	577,128	575,770			1,224,804	835,646
13. Idaho	ID	L	2,831,781	2,558,410	71,889	92,661	3,659,587	2,491,405
14. Illinois	IL	L	6,397,098	6,638,051	157,622	149,417	9,673,932	10,168,462
15. Indiana	IN	L	4,240,483	4,072,474	111,193	143,339	5,846,907	4,424,389
16. Iowa	IA	L	953,643	983,789	37,648	46,805	1,136,451	852,263
17. Kansas	KS	L	1,157,015	1,131,616	8,218	49,171	1,099,336	736,025
18. Kentucky	KY	L	2,031,851	1,973,942	49,784	68,601	2,394,254	1,846,914
19. Louisiana	LA	L	2,175,146	2,279,577	133,729	136,486	5,641,600	5,792,798
20. Maine	ME	L	570,899	543,494			770,688	703,184
21. Maryland	MD	L	5,116,066	5,417,932	62,956	26,044	9,313,326	5,973,668
22. Massachusetts	MA	L	2,974,547	2,898,571		73,341	4,218,438	3,926,883
23. Michigan	MI	L	6,912,947	6,629,383	386,240	205,799	9,097,908	7,434,466
24. Minnesota	MN	L	5,091,975	4,983,505	155,917	191,585	5,928,381	4,396,519
25. Mississippi	MS	L	732,965	720,298	137,549	124,108	1,083,120	857,846
26. Missouri	MO	L	3,401,520	3,483,613	117,645	124,110	2,983,299	2,431,047
27. Montana	MT	L	473,817	461,549			455,986	424,780
28. Nebraska	NE	L	904,420	907,235			939,924	670,263
29. Nevada	NV	L	5,089,406	4,723,289	151,903	138,706	7,206,492	6,026,310
30. New Hampshire	NH	L	787,447	755,412	73,493		600,007	604,177
31. New Jersey	NJ	L	5,354,015	5,656,379	102,761	93,464	8,301,350	8,038,940
32. New Mexico	NM	L	950,043	942,515		1,060	1,044,567	669,416
33. New York	NY	L	5,973,126	5,791,184	71,439	189,190	13,050,076	11,074,457
34. North Carolina	NC	L	7,465,571	7,214,422	94,953	3,700	8,769,651	5,910,863
35. North Dakota	ND	L	290,652	282,732	62		498,647	298,440
36. Ohio	OH	L	6,570,846	6,599,625	54,618	62,110	7,961,798	5,804,587
37. Oklahoma	OK	L	1,884,171	1,958,518	94,295	49,375	2,827,217	1,874,544
38. Oregon	OR	L	3,380,340	3,403,914	538,842	427,312	5,239,145	3,961,523
39. Pennsylvania	PA	L	5,258,288	5,294,485	29,266	744	6,874,106	6,272,446
40. Rhode Island	RI	L	344,560	352,114			184,249	242,805
41. South Carolina	SC	L	3,681,107	3,533,120	250,335	54	5,236,559	3,597,269
42. South Dakota	SD	L	231,658	229,816			223,778	163,064
43. Tennessee	TN	L	5,180,802	5,159,175	513,205	451,550	6,450,549	3,912,270
44. Texas	TX	L	29,918,958	29,259,847	4,362,078	1,126,250	57,406,535	41,547,686
45. Utah	UT	L	5,614,970	5,287,387	120,603	134,445	8,839,902	6,297,983
46. Vermont	VT	L	182,515	194,301			247,925	311,615
47. Virginia	VA	L	5,071,953	5,322,687	90,820	82,498	4,961,459	4,437,839
48. Washington	WA	L	7,606,760	7,545,230	438,255	138,119	9,657,190	6,501,938
49. West Virginia	WV	L	456,550	469,357	44,033	46	430,004	248,092
50. Wisconsin	WI	L	2,505,275	2,522,920		6,227	2,520,979	2,048,944
51. Wyoming	WY	L	261,601	250,921	50,382		246,636	252,871
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate other alien	OT	XXX	0	0	0	0	0	0
59. Totals	XXX		246,510,589	243,254,598	16,192,664	7,134,532	455,850,808	335,463,886
DETAILS OF WRITE-INS								
58001.	XXX							
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

- | | | | |
|--|----|--|---|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... | 51 | 4. Q - Qualified - Qualified or accredited reinsurer..... | 0 |
| 2. R - Registered - Non-domiciled RRGs..... | 0 | 5. D - Domestic Surplus Lines Insurer (DSL) - Reporting entities authorized to write surplus lines in the state of domicile..... | 0 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... | 0 | 6. N - None of the above - Not allowed to write business in the state..... | 6 |

SCHEDULE Y

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



STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE Y
PART 1A - DETAILS 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	98-0673656		0001448893	New York Stock Exchange	Essent Group Ltd.	.BMJ	UIP					NO	
		00000	98-0673657				Essent Reinsurance Ltd.	.BMJ	IA	Essent Group Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	98-1167480				Essent Irish Intermediate Holdings Limited	.IRL	UIP	Essent Irish Intermediate Holdings Limited	Ownership	100.000	Essent Group Ltd.	NO	
		00000	26-3414247				Essent US Holdings, Inc.	.DE	UDP		Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp	13634	26-3728115				Essent Guaranty, Inc.	.PA	RE	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-1440460				Essent Guaranty of PA, Inc.	.PA	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	45-3478888				CUW Solutions, LLC	.DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-2881289				Essent Solutions, LLC	.DE	DS	Essent Guaranty, Inc.	Ownership	100.000	Essent Group Ltd.	YES	
		00000	98-1340476				Essent Agency (Bermuda) Ltd.	.BMJ	NIA	Essent Reinsurance Ltd.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	86-3270350				EssentVentures, LLC	.DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	87-1422316				Essent Treasury Services, LLC	.DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	92-2590985				Essent Title Holdings, Inc.	.DE	NIA	Essent US Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-3430255				Agents National Title Holding Company	.MO	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
4694	Essent Grp	12522	20-3840531				Essent Title Insurance, Inc	.PA	IA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	82-2004599				BNT Escrow Services LLC	.NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2587148				BNT of Alabama LLC	.AL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	37-1730190				Essent Escrow of Arizona, LLC	.NC	NIA	BNT Title Company of California LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2572186				Essent Title of Arkansas, LLC	.AR	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	85-3909536				Essent Title of Louisiana, LLC	.LA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	85-3886839				BNT of Oklahoma LLC	.OK	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	82-3121114				Essent Title of New Mexico, LLC	.NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-3737461				Essent Title of Texas, LLC	.TX	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	47-2575562				BNT of Utah LLC	.UT	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	43-3641315				Essent Title of California, Inc	.CA	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	27-3723074				Boston National Holdings LLC	.DE	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	20-4860829				Boston National Title Agency, LLC	.FL	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	38-3880269				The Closer, LLC	.NC	NIA	Boston National Holdings LLC	Ownership	100.000	Essent Group Ltd.	NO	
		00000	26-2901911				TitleNet Systems LLC	.MO	NIA	Agents National Title Holding Company	Ownership	100.000	Essent Group Ltd.	NO	
		00000	39-3978248				ETI Escrow Services, LLC	.DE	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	
		00000	41-4504173				ETI Escrow Holdings, Inc.	.DE	NIA	Essent Title Holdings, Inc.	Ownership	100.000	Essent Group Ltd.	NO	

Asterisk	Explanation
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STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

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	0.0
2.2 Multiple peril crop			0.0	0.0
2.3 Federal flood			0.0	0.0
2.4 Private crop			0.0	0.0
2.5 Private flood			0.0	0.0
3. Farmowners multiple peril			0.0	0.0
4. Homeowners multiple peril			0.0	0.0
5.1 Commercial multiple peril (non-liability portion)			0.0	0.0
5.2 Commercial multiple peril (liability portion)			0.0	0.0
6. Mortgage guaranty	252,226,632	45,465,848	18.0	14.0
8. Ocean marine			0.0	0.0
9.1 Inland marine			0.0	0.0
9.2 Pet insurance			0.0	0.0
10. Financial guaranty			0.0	0.0
11.1 Medical professional liability - occurrence			0.0	0.0
11.2 Medical professional liability - claims-made			0.0	0.0
12. Earthquake			0.0	0.0
13.1 Comprehensive (hospital and medical) individual			0.0	0.0
13.2 Comprehensive (hospital and medical) group			0.0	0.0
14. Credit accident and health			0.0	0.0
15.1 Vision only			0.0	0.0
15.2 Dental only			0.0	0.0
15.3 Disability income			0.0	0.0
15.4 Medicare supplement			0.0	0.0
15.5 Medicaid Title XIX			0.0	0.0
15.6 Medicare Title XVIII			0.0	0.0
15.7 Long-term care			0.0	0.0
15.8 Federal employees health benefits plan			0.0	0.0
15.9 Other health			0.0	0.0
16. Workers' compensation			0.0	0.0
17.1 Other liability - occurrence			0.0	0.0
17.2 Other liability - claims-made			0.0	0.0
17.3 Excess workers' compensation			0.0	0.0
18.1 Products liability - occurrence			0.0	0.0
18.2 Products liability - claims-made			0.0	0.0
19.1 Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2 Other private passenger auto liability			0.0	0.0
19.3 Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4 Other commercial auto liability			0.0	0.0
21.1 Private passenger auto physical damage			0.0	0.0
21.2 Commercial auto physical damage			0.0	0.0
22. Aircraft (all perils)			0.0	0.0
23. Fidelity			0.0	0.0
24. Surety			0.0	0.0
26. Burglary and theft			0.0	0.0
27. Boiler and machinery			0.0	0.0
28. Credit			0.0	0.0
29. International			0.0	0.0
30. Warranty			0.0	0.0
31. Reinsurance - nonproportional assumed property	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	252,226,632	45,465,848	18.0	14.0
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

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

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		
5.1	Commercial multiple peril (non-liability portion)	0		
5.2	Commercial multiple peril (liability portion)	0		
6.	Mortgage guaranty	246,510,589	246,510,589	243,254,598
8.	Ocean marine	0		
9.1	Inland marine	0		
9.2	Pet insurance	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	246,510,589	246,510,589	243,254,598
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, 2026 OF THE ESSENT GUARANTY, INC.

PART 3 (\$000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2026 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. 2023 + Prior	30,114	2,252	32,366	1,544		1,544	24,692		1,847	26,539	(3,878)	(405)	(4,283)
2. 2024	60,047	4,484	64,531	3,921		3,921	52,750		3,943	56,693	(3,376)	(541)	(3,917)
3. Subtotals 2024 + Prior	90,161	6,736	96,897	5,465	0	5,465	77,442	0	5,790	83,232	(7,254)	(946)	(8,200)
4. 2025	124,445	9,229	133,674	2,683		2,683	114,388		8,518	122,906	(7,374)	(711)	(8,085)
5. Subtotals 2025 + Prior	214,606	15,965	230,571	8,148	0	8,148	191,830	0	14,308	206,138	(14,628)	(1,657)	(16,285)
6. 2026	XXX	XXX	XXX	XXX	54	54	XXX	34,198	2,515	36,713	XXX	XXX	XXX
7. Totals	214,606	15,965	230,571	8,148	54	8,202	191,830	34,198	16,823	242,851	(14,628)	(1,657)	(16,285)
8. Prior year-end surplus as regards policyholders	951,100										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. (6.8)	2. (10.4)	3. (7.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

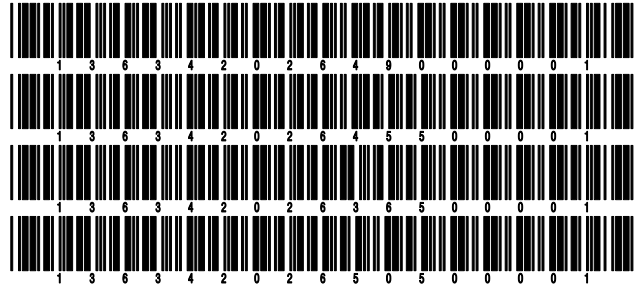
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

NONE

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	888,420	494,632
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	888,420	494,632
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 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 premium 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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	231,672,063	165,845,282
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	873,990	49,631,910
2.2 Additional investment made after acquisition	1,526,456	28,753,157
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	11,266	40,974
5. Unrealized valuation increase/(decrease)	3,838,318	(6,275,793)
6. Total gain (loss) on disposals	1,886,095	12,596,331
7. Deduct amounts received on disposals	4,471,760	16,006,495
8. Deduct amortization of premium, depreciation and proportional amortization	614,721	2,913,303
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	234,721,707	231,672,063
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	234,721,707	231,672,063

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,554,276,973	3,500,770,908
2. Cost of bonds and stocks acquired	157,547,616	756,904,519
3. Accrual of discount	1,729,402	7,816,369
4. Unrealized valuation increase/(decrease)	(100,979)	(1,244,118)
5. Total gain (loss) on disposals	(285,907)	(628,838)
6. Deduct consideration for bonds and stocks disposed of	83,556,870	697,721,036
7. Deduct amortization of premium	2,126,678	11,661,848
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	40,038
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	81,054
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,627,483,557	3,554,276,973
12. Deduct total nonadmitted amounts	197,164	197,164
13. Statement value at end of current period (Line 11 minus Line 12)	3,627,286,393	3,554,079,809

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	2,006,757,717	22,479,900	19,090,473	483,521	2,010,630,665	0	0	2,006,757,717
2. NAIC 2 (a)	438,544,368	11,763,332	12,517,306	(714,610)	437,075,784	0	0	438,544,368
3. NAIC 3 (a)	10,240,208	249,082	319,199	36,080	10,206,172	0	0	10,240,208
4. NAIC 4 (a)	821,948	36,386	89,115	27,770	796,989	0	0	821,948
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total ICO	2,456,364,241	34,528,699	32,016,092	(167,238)	2,458,709,609	0	0	2,456,364,241
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	1,011,946,834	114,139,560	42,494,011	(1,038,746)	1,082,553,637	0	0	1,011,946,834
9. NAIC 2	77,187,659	8,947,682	9,238,153	857,268	77,754,456	0	0	77,187,659
10. NAIC 3	4,335,101	0	112,088	6,467	4,229,480	0	0	4,335,101
11. NAIC 4	2,835,946	0	47,139	(5,523)	2,783,285	0	0	2,835,946
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	820,634	0	0	(154,674)	665,960	0	0	820,634
14. Total ABS	1,097,126,175	123,087,242	51,891,391	(335,208)	1,167,986,818	0	0	1,097,126,175
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2	0	0	0	0	0	0	0	0
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	0
19. NAIC 5	0	0	0	0	0	0	0	0
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	0	0	0	0	0	0	0	0
22. Total ICO, ABS & Preferred Stock	3,553,490,416	157,615,941	83,907,483	(502,446)	3,626,696,428	0	0	3,553,490,416

(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 \$1,899 ; NAIC 3 \$92,937 ; NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

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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	94,835	xxx	99,506	1,035	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	95,406	0
2. Cost of short-term investments acquired	68,325	179,053
3. Accrual of discount	932	0
4. Unrealized valuation increase/(decrease)	(5,121)	(462)
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	64,706	83,185
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	94,835	95,406
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	94,835	95,406

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

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

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	37,070,866	104,703,091
2. Cost of cash equivalents acquired	242,931,200	598,726,300
3. Accrual of discount	0	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	200,120,824	666,358,524
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	79,881,243	37,070,866
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	79,881,243	37,070,866

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	2 Location		3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	City								
2201 W REDWOOD DR	CHANDLER	AZ	01/12/2026	FANNIEMAE	478,206		478,206		
25886 FAIRCREST CIR	HEMET	CA	03/17/2026	FANNIEMAE	410,214		410,214		
0199999. Acquired by purchase						888,420	0	888,420	0
0399999 - Totals									

SCHEDULE A - PART 3

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

1 Description of Property	2 Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	9 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	City	State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/Adjusted Carrying Value							
2201 W REDWOOD DR	CHANDLER	AZ	01/13/2026	OP SPE PHX1, LLC	478,206						0	478,206	478,206			0			
25886 FAIRCREST CIR	HEMET	CA	03/19/2026	WH1, LLC	410,214						0	410,214	410,214			0			
0199999. Property disposed						888,420	0	0	0	0	0	888,420	888,420	0	0	0	0	0	
0399999 - Totals																			

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STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	3 City	3 State						
NONE								
3399999 - Totals								

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 City	3 State					8 Unrealized Valuation Increase/(Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
NONE																
0599999 - Totals																

E02

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000-00-0	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners LLC		06/23/2023		306,637			1,257,595	0.210
000000-00-0	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Partners II GP, L.P.		05/18/2023		22,697			1,834,222	1.060
000000-00-0	GPC-EGI (Pinewood) LP	Greenwich	CT	Gallatin Point Capital Partners LP		05/15/2025		90,000			0	16.000
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP		11/16/2018		226,242			0	8.700
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners LP		12/29/2021		150,961			2,181,435	8.340
000000-00-0	Gallatin Point Capital Partners III LP	Greenwich	CT	Gallatin Point Capital Partners LP		05/09/2025		60,259			41,920,638	5.000
000000-00-0	Warburg Pincus Global Growth 15, L.P.	New York	NY	Warburg Pincus Global Growth 15, L.P.		03/16/2026		873,990			24,126,010	0.150
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								873,990	856,796	0	71,319,900	XXX
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp		07/08/2022		669,660		0	0	0.550
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								0	669,660	0	0	XXX
7899999. Total - unaffiliated								873,990	1,526,456	0	71,319,900	XXX
7999999. Total - affiliated								0	0	0	0	XXX
8099999 - Totals								873,990	1,526,456	0	71,319,900	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
		City	State					9 Unrealized Valuation Increase/ (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than Temporary Impair-ment Recogn-ized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange in Book/ Adjusted Carrying Value						
31378M-7E-0	FHMS K-051 X3 - CMBS		US	FHMS K-051 X3 - CMBS	05/17/2019	03/01/2026	(42)	42	0	0	0	42	0	0	0	0	0	0	
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated								(42)	42	0	0	42	0	0	0	0	0	0	0
000000-00-0	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Partners II, L.P.	05/18/2023	02/11/2026	0	0	0	0	0	0	0	6,988	0	6,988	6,988		
000000-00-0	Gallatin Point Capital Partners LP	Greenwich	CT	Gallatin Point Capital Partners LP	11/16/2018	01/15/2026	0	0	0	0	0	0	148,957	0	148,957	148,957			
000000-00-0	Gallatin Point Capital Partners II LP	Greenwich	CT	Gallatin Point Capital Partners II LP	12/29/2021	01/15/2026	0	0	0	0	0	0	830,818	0	830,817	830,817			
000000-00-0	Gallatin Point Capital Partners III LP	Greenwich	CT	Gallatin Point Capital Partners III LP	05/09/2025	02/27/2026	2,362,443	0	0	0	0	0	2,362,443	0	0	0			
000000-00-0	Warburg Pincus Global Growth 15, L.P.	New York	NY	Warburg Pincus Global Growth 15, L.P.	03/16/2026	03/30/2026	133,527	0	0	0	0	0	133,527	133,527	0	0			
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								2,495,970	0	0	0	0	2,495,970	3,482,733	0	966,762	966,762	0	
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	New York	NY	BlackRock US Real Estate Senior Mezzanine Debt GP LLC	04/30/2019	03/30/2026	54,443	0	0	0	0	0	54,443	54,443	0	0			
000000-00-0	Blackstone Property Partners L.P.	New York	NY	Blackstone Property Associates L.P.	06/25/2019	03/26/2026	35,251	0	0	0	0	0	35,251	35,251	0	0			
000000-00-0	U.S. Real Property Income Fund, L.P.	New York	NY	U.S. Real Property Income Fund Advisors, LLC	04/01/2019	03/01/2026	0	0	0	0	0	0	229,673	229,673	229,673	229,673			
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								89,694	0	0	0	0	89,694	319,367	0	229,673	229,673	0	
000000-00-0	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Global Transport Income Fund Master Partnership SCSp	07/08/2022	02/25/2026	0	0	0	0	0	0	669,660	669,660	669,660	669,660			

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STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase/ (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
2599999	Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated						0	0	0	0	0	0	0	669,660	0	669,660	669,660	0	
7899999	Total - unaffiliated						2,585,622	42	0	0	0	42	0	2,585,664	4,471,760	0	1,886,095	1,886,095	0
7999999	Total - affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
8099999	Totals						2,585,622	42	0	0	0	42	0	2,585,664	4,471,760	0	1,886,095	1,886,095	0

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
194248-AS-9	LAW COLLEGE SAN FRANCISCO	01/15/2026	Raymond James Financial		735,000	735,000	0	2.A FE
207750-N7-3	CONNECTICUT ST HEALTH & EDL FACS AUTH R	01/22/2026	MORGAN STANLEY		1,079,253	1,025,000	0	1.F FE
44237N-MQ-2	HOUSTON TEX HOTEL OCCUPANCY TAX & SPL RE	03/06/2026	Northern Trust		389,101	365,000	0	1.C FE
44237N-NV-0	HOUSTON TEX HOTEL OCCUPANCY TAX & SPL RE	03/06/2026	Northern Trust		520,000	520,000	0	1.D FE
57585B-TG-3	MASSACHUSETTS ST DEV FIN AGRY REV	02/12/2026	MERRILL LYNCH & CO		400,000	400,000	0	2.C FE
592190-SU-7	METROPOLITAN NASHVILLE ARPT AUTH TENN AR	01/14/2026	MERRILL LYNCH & CO		896,129	860,000	0	1.D FE
0059999999	Subtotal - issuer credit obligations - municipal bonds - special revenue				4,019,483	3,905,000	0	XXX
023135-DG-8	AMAZON.COM INC	03/10/2026	Various		1,743,497	1,750,000	0	1.E FE
174610-BJ-3	CITIZENS FINANCIAL GROUP INC	02/25/2026	Northern Trust		2,060,900	2,000,000	49,904	2.A FE
43849R-AG-0	HONEYWELL AEROSPACE INC	03/10/2026	MORGAN STANLEY		610,000	610,000	0	1.G FE
478115-AH-1	JOHNS HOPKINS UNIVERSITY	01/27/2026	MORGAN STANLEY		4,231,646	4,141,000	14,613	1.B FE
571748-CF-7	MARSH & MCLENNAN COMPANIES INC	02/11/2026	Northern Trust		749,843	750,000	0	1.G FE
61748U-AT-9	MORGAN STANLEY	01/29/2026	MORGAN STANLEY		1,800,000	1,800,000	0	2.E FE
65364U-AV-8	NIAGARA MOHAWK POWER CORP	01/07/2026	Northern Trust		1,725,000	1,725,000	0	2.A FE
68389X-DX-0	ORACLE CORP	02/02/2026	Northern Trust		2,495,850	2,500,000	0	2.B FE
68389X-DY-8	ORACLE CORP	02/02/2026	Northern Trust		899,559	900,000	0	2.B FE
685218-AF-6	ORANGE SA	01/06/2026	Northern Trust		490,892	495,000	0	2.A FE
71845J-AE-8	PHILLIPS EDISON GROCERY CENTER OPERATING	02/24/2026	WELLS FARGO BANK N.A		749,400	750,000	0	2.B FE
780153-BW-1	ROYAL CARIBBEAN CRUISES LTD	02/04/2026	Northern Trust		1,593,431	1,550,000	30,273	2.B FE
883556-DJ-8	THERMO FISHER SCIENTIFIC INC	02/09/2026	JP MORGAN		900,000	900,000	0	1.G FE
91159H-JD-3	US BANCORP	03/11/2026	Northern Trust		4,489,400	5,000,000	16,731	1.G FE
98459L-AD-5	YALE UNIVERSITY	01/27/2026	Northern Trust		5,680,592	5,550,000	74,648	1.A FE
0089999999	Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				30,220,009	30,421,000	186,169	XXX
62931*-AB-0	NMC Skincare Intermediate Holdings II, L	01/02/2026	Unknown		440	440	0	3.C PL
05622*-AB-3	BOM One, Inc. - Delayed Draw Term Loan	01/01/2026	Unknown		0	0	0	3.B PL
23302E-AB-2	DAS Purchaser 2 Corp. - Term Loan	01/12/2026	Unknown		65,202	73,445	0	3.C PL
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	03/23/2026	Direct		12,894	13,130	0	3.C PL
23302E-AD-8	DAS Purchaser 2 Corp. - Delayed Draw Ter	02/02/2026	Unknown		3,521	3,802	0	3.C PL
25538*-AB-4	Diverzify Intermediate LLC - Second Amen	01/01/2026	Unknown		1,402	1,585	0	2.A
45619E-AA-4	Reliance Label Solutions, LLC - Revolin	03/02/2026	Direct		39,000	40,483	0	3.A PL
45619E-AB-2	IDENTCO INTERNATIONAL COMPANY, LLC	01/01/2026	Unknown		0	0	0	3.A PL
62931*-AA-2	NMC Skincare Intermediate Holdings - Ini	01/07/2026	Unknown		4,387	5,319	0	3.C PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev	03/19/2026	Direct		5,606	5,719	0	3.C PL
62931*-AC-8	NMC Skincare Intermediate Holdings - Ini	01/07/2026	Unknown		899	1,072	0	3.C PL
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term	01/01/2026	Unknown		159	183	0	3.A PL
67098*-AC-6	OIA Acquisition, LLC - Revolving Credit	03/11/2026	Direct		23,058	23,290	0	3.A PL
87546E-AB-2	Tangent Technologies Acquisition, LLC -	02/17/2026	Direct		36,386	36,753	0	4.B
91860*-AD-6	VPET USA, LLC - Third Amendment Term Loa	01/01/2026	Unknown		27,930	27,930	0	3.C PL
0209999999	Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)				220,882	233,151	0	XXX
0489999999	Total - issuer credit obligations (unaffiliated)				34,460,374	34,559,151	186,169	XXX
0499999999	Total - issuer credit obligations (affiliated)				0	0	0	XXX
0509999997	Total - issuer credit obligations - Part 3				34,460,374	34,559,151	186,169	XXX
0509999998	Total - issuer credit obligations - Part 5				XXX	XXX	XXX	XXX
0509999999	Total - issuer credit obligations				34,460,374	34,559,151	186,169	XXX
347075-AF-0	FORT CARSON FAMILY HSG L L C COLO HSG RE	01/16/2026	MERRILL LYNCH & CO		160,000	160,000	0	1.C FE
1059999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				160,000	160,000	0	XXX
05619T-AA-6	BX 25ARIA A - CMBS	03/12/2026	Northern Trust		2,021,797	2,000,000	3,354	1.A FE
06650J-AG-3	BANK5 2026-5YR20 A3 - CMBS	02/05/2026	Northern Trust		628,276	610,000	1,557	1.A FE
08164K-AW-0	BMARK 2026-V20 A3 - CMBS	01/29/2026	JP MORGAN		1,570,687	1,525,000	3,953	1.A FE
096942-AV-9	BMO 26C14 A5 - CMBS	01/27/2026	BMO Capital Markets		2,059,985	2,000,000	2,954	1.A FE
12433L-AA-3	BX 26CSMO A - CMBS	02/05/2026	Northern Trust		1,125,000	1,125,000	0	1.A FE
30227W-AC-7	ESA 26ESH2 B - CMBS	01/22/2026	Various		1,248,727	1,245,000	0	1.D FE
30227W-AG-8	ESA 26ESH2 D - CMBS	03/30/2026	CHASE SECURITIES INC		2,044,355	2,039,061	4,459	2.C FE
46596C-AA-4	JPMCC 25BMS A - CMBS	03/30/2026	CHASE SECURITIES INC		1,702,869	1,705,000	3,995	1.A FE

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STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
78451F-AC-0	SLG 260MA B - CMBS	03/20/2026	FIRST UNION CAPITAL		320,000	320,000	275	1.D FE
847946-AA-8	SPGN 26TFLM A - CMBS	02/04/2026	Northern Trust		1,750,000	1,750,000	0	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					14,471,695	14,319,061	20,547	XXX
00039F-AG-6	ABBSL 7 C - CDO	02/03/2026	FIRST UNION CAPITAL		1,312,178	1,305,000	1,211	1.F FE
00119F-AQ-7	AGL 21R BR - CDO	01/22/2026	Montgomery		301,350	300,000	89	1.B FE
03770R-AS-1	APID 46R BR - CDO	02/24/2026	Morgan Stanley		2,511,250	2,500,000	41,721	1.C FE
03990K-AE-1	ARES 77 B - CDO	03/23/2026	Northern Trust		1,002,700	1,000,000	10,147	1.C FE
039937-AY-3	ARES LXVIII CR - CDO	03/27/2026	Deutsche Bank International		1,002,000	1,000,000	11,557	1.F FE
039939-AW-3	ARES LXVIII CR - CDO	03/27/2026	COWEN AND COMPANY, LLC		1,996,000	2,000,000	18,788	1.F FE
039941-AU-3	ARES LXVIII BR - CDO	03/24/2026	Northern Trust		1,002,000	1,000,000	8,648	1.C FE
04015G-BF-5	ARES XXXIV BR3 - CDO	03/24/2026	Northern Trust		1,256,133	1,253,000	11,957	1.C FE
04018F-AN-8	ARES LX BR - CDO	03/20/2026	Northern Trust		2,787,632	2,800,000	11,329	1.C FE
05682C-AQ-0	BCC 2023-3 BR - CDO	03/20/2026	Northern Trust		2,441,088	2,435,000	20,333	1.C FE
056920-AU-5	BCC 2024-1 BR - CDO	03/24/2026	MIZUHO SECURITIES		1,994,000	2,000,000	2,054	1.C FE
05874U-AJ-4	BALLY 27 C1 - CDO	03/31/2026	CHASE SECURITIES INC		1,500,600	1,500,000	17,788	2.C FE
05876C-BL-6	BALLY 20RRR A23 - CDO	01/26/2026	Montgomery		2,500,000	2,500,000	0	1.C FE
06763M-AQ-8	BABSN 234R BR - CDO	02/05/2026	Amherst Pierpont Securities		1,220,000	1,220,000	0	1.B FE
07403C-AL-5	BRMTN 1R BR - CDO	03/18/2026	JP MORGAN		2,750,000	2,750,000	26,094	1.C FE
08179D-AL-3	BSP XXXIII AR - CDO	03/19/2026	Northern Trust		2,497,500	2,500,000	14,495	1.A FE
08186B-AC-8	BSP 47 B - CDO	01/16/2026	RBC Capital Markets LLC		2,165,000	2,165,000	0	1.C FE
08186B-AE-4	BSP 47 C - CDO	03/25/2026	BNP PARIBAS SECURITIES BOND		998,500	1,000,000	3,133	1.F FE
09090M-AE-3	BGLO 12 B - CDO	02/03/2026	Northern Trust		1,275,433	1,270,000	2,394	1.C FE
12547L-AY-4	C1FC 202RR BR2 - CDO	02/13/2026	RBC Dain Rauscher (US)		1,430,000	1,430,000	0	1.C FE
12547L-AZ-1	C1FC 202RR CR2 - CDO	02/13/2026	RBC Dain Rauscher (US)		1,000,000	1,000,000	0	1.F FE
12549Q-BQ-7	C1FC 2014-1111 BR - CDO	03/26/2026	JP MORGAN		1,000,000	1,000,000	10,299	1.B FE
12571K-AL-3	C1FC 223R BR - CDO	03/18/2026	Northern Trust		2,743,648	2,750,000	23,724	1.C FE
12598Y-AN-8	C1FC 2023-1111 A1R - CDO	03/19/2026	Northern Trust		2,537,460	2,540,000	15,097	1.A FE
143111-BC-5	CGMS 223RR BR2 - CDO	03/18/2026	RBC		2,490,000	2,500,000	8,452	1.C FE
143120-AS-2	CGMS 2021-8 BR - CDO	03/20/2026	MORGAN STANLEY		2,754,950	2,750,000	27,239	1.C FE
14314H-BQ-6	CGMS 2019-3 BR3 - CDO	03/19/2026	Northern Trust		2,741,750	2,750,000	9,780	1.C FE
28004F-AC-5	ELM40 40 B - CDO	03/18/2026	Northern Trust		2,754,125	2,750,000	23,560	1.C FE
38138W-AS-3	GLM 19R BR - CDO	03/19/2026	Northern Trust		2,738,148	2,750,000	9,685	1.C FE
38181J-AE-9	GOBSL 79B C - CDO	03/27/2026	BNP PARIBAS SECURITIES BOND		894,105	895,000	9,242	1.F FE
509827-AC-5	LAKEG 1 B - CDO	03/18/2026	Northern Trust		2,434,364	2,440,000	22,085	1.C FE
55954T-BA-3	MAGNE 35RR A1R - CDO	03/19/2026	Northern Trust		2,498,750	2,500,000	27,666	1.A FE
55955E-AY-4	MAGNE XXVII BRR - CDO	03/26/2026	Mitsubishi UFJ Securities		1,500,000	1,500,000	14,348	1.C FE
55955L-AW-2	MAGNE XXVIII BRR - CDO	03/10/2026	FIRST UNION CAPITAL		1,246,875	1,250,000	9,973	1.C FE
64132T-AW-3	NEUB 33 BR2 - CDO	03/24/2026	Northern Trust		1,334,264	1,332,000	13,514	1.C FE
67098U-BQ-9	OAKC 6 D1R - CDO	03/31/2026	Deutsche Bank International		1,498,500	1,500,000	19,281	2.C FE
67113L-BA-3	OCP 1917RR CR2 - CDO	03/27/2026	Montgomery		1,002,000	1,000,000	10,863	1.F FE
67570A-AN-6	OCP 2024-31 AR - CDO	03/19/2026	Northern Trust		2,495,000	2,500,000	3,346	1.A FE
67570F-AE-5	OCP 2025-40 C - CDO	03/25/2026	BNP PARIBAS SECURITIES BOND		869,130	870,000	8,956	1.F FE
676920-AG-6	OAKC 17R B - CDO	03/18/2026	RBC		2,739,000	2,750,000	6,581	1.Z
749972-AG-0	RAD 27 C - CDO	03/25/2026	Montgomery		1,041,040	1,040,000	11,268	1.F FE
75009N-AG-7	RAD 9 CR - CDO	03/27/2026	Deutsche Bank International		3,004,963	3,000,000	33,813	1.F FE
75884A-AE-0	REG32 32 B - CDO	03/23/2026	Northern Trust		1,002,700	1,000,000	8,499	1.C FE
75884E-AS-1	REG18 XVIII BR - CDO	03/19/2026	MORGAN STANLEY		499,500	500,000	4,642	1.C FE
779520-AE-5	ROWE 261 B - CDO	02/27/2026	JP MORGAN		1,845,000	1,845,000	0	1.C FE
83012D-BU-6	SIXST 16RR BR2 - CDO	01/26/2026	Amherst Pierpont Securities		1,250,000	1,250,000	0	1.Z
87269H-AJ-4	TPGLO 263 D1 - CDO	03/09/2026	CHASE SECURITIES INC		800,000	800,000	0	1.Z
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					82,658,633	82,690,000	533,654	XXX
14320X-AE-1	CARMX 2026-1 A4 - ABS	01/21/2026	MITSUBISHI UFJ SECURITIES		489,958	490,000	0	1.A FE
32059J-AL-5	FIAOT 2026-1 D - ABS	03/31/2026	FIRST UNION CAPITAL		2,109,370	2,110,000	0	2.B FE
34532X-AA-1	FORDR 26REV1 A - ABS	02/03/2026	Northern Trust		4,424,610	4,425,000	0	1.A FE
362970-AC-9	GMICAR 2026-1 A3 - ABS	01/08/2026	Northern Trust		2,999,696	3,000,000	0	1.A FE
448981-AG-5	HART 2026-A C - ABS	02/10/2026	Montgomery		164,943	165,000	0	1.E FE

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STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
463920-AA-6	ISLN 251 A - ABS	03/31/2026	SALOMON BROTHERS INC		1,716,455	1,705,000	4,336	1.F FE
50625B-AA-3	MROI 2026-H1 A2 - ABS	02/02/2026	RAYMOND JAMES/FI		1,242,270	1,250,000	5,972	1.A PL
69335P-GL-3	PFSC 2026-B B - ABS	03/05/2026	CHASE SECURITIES INC		379,964	380,000	0	1.F FE
78439X-AD-6	SOFET 2025-2 B - ABS	01/14/2026	FIRST UNION CAPITAL		603,305	600,000	1,879	1.C FE
78439X-AE-4	SOFET 2025-2 C - ABS	01/14/2026	FIRST UNION CAPITAL		1,008,281	1,000,000	3,347	1.F FE
96043A-AB-0	WILAKE 26P1 A2 - ABS	02/05/2026	BMO Capital Markets		1,074,914	1,075,000	0	1.A FE
98190A-AG-6	WUART 2026-A C - ABS	02/09/2026	MITSUBISHI UFJ SECURITIES		304,998	305,000	0	1.C FE
1119999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				16,518,768	16,505,000	15,535	XXX
04033D-AC-8	ARIFL 2026-A A3 - ABS	01/09/2026	MITSUBISHI UFJ SECURITIES		99,994	100,000	0	1.A FE
05377R-HP-2	AESOP 2023-B C - ABS	03/31/2026	Deutsche Bank International		526,739	505,000	1,133	2.C FE
315961-AG-7	CNSL 261 A2 - ABS	03/03/2026	Morgan Stanley		129,995	130,000	0	1.G FE
46651N-AA-2	JOLAR 2019-1 A - ABS	03/17/2026	Deutsche Bank International		905,419	907,120	300	1.F FE
82321A-AA-5	SHENTL 2025-1 A2 - ABS	03/31/2026	Deutsche Bank International		2,567,053	2,540,000	14,395	1.G FE
85209Q-AA-0	SPRTE 2026-1 A - ABS	03/17/2026	Various		1,856,863	1,856,000	944	1.F FE
97064F-AB-1	WESTF 2020-A B - ABS	03/26/2026	Deutsche Bank International		165,597	171,381	241	2.B FE
1519999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				6,251,660	6,208,502	17,012	XXX
49459A-AC-4	UNITK 261 B - ABS	01/15/2026	Barclays Bank		1,300,000	1,300,000	0	2.C FE
62909D-AC-7	NFAS 2025-1 C - ABS	02/13/2026	DONALDSON LUFKIN & JENRETTE		278,970	275,000	250	2.C FE
72703P-AC-7	PLNT 2019-1 A2 - ABS	01/07/2026	Various		155,353	162,620	575	2.B FE
72703P-AF-0	PLNT 241 A21 - ABS	03/31/2026	MITSUBISHI UFJ SECURITIES		92,163	91,605	381	2.B FE
78433D-AD-6	SEB4P 261 A2 - ABS	03/05/2026	Barclays Bank		1,200,000	1,200,000	0	2.C FE
1539999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				3,026,486	3,029,225	1,207	XXX
1889999999	Total - asset-backed securities (unaffiliated)				123,087,242	122,911,788	587,955	XXX
1899999999	Total - asset-backed securities (affiliated)				0	0	0	XXX
1909999997	Total - asset-backed securities - Part 3				123,087,242	122,911,788	587,955	XXX
1909999998	Total - asset-backed securities - Part 5				XXX	XXX	XXX	XXX
1909999999	Total - asset-backed securities				123,087,242	122,911,788	587,955	XXX
2009999999	Total - issuer credit obligations and asset-backed securities				157,547,616	157,470,939	774,124	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				157,547,616	157,470,939	774,124	XXX

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STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
108151-VU-2	BRIDGEPORT	01/15/2026	Call @ 100.00		20,000	20,000	23,076	21,333	0	(11)	0	(11)	0	21,322	0	(1,322)	(1,322)	764	01/15/2030	1.E FE
235218-J9-6	DALLAS TEX	02/17/2026	Call @ 100.00		50,000	50,000	50,350	50,288	0	(3)	0	(3)	0	50,285	0	(285)	(285)	1,299	02/15/2035	1.D FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					70,000	70,000	73,426	71,621	0	(14)	0	(14)	0	71,607	0	(1,607)	(1,607)	2,063	XXX	XXX
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN	01/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2026	1.C FE
452024-GT-3	ILLINOIS MUN ELEC AGY PIWR SUPPLY SYS REV	02/02/2026	Call @ 100.00		105,000	105,000	113,934	113,028	0	(58)	0	(58)	0	112,970	0	(7,970)	(7,970)	3,587	02/01/2035	1.E FE
452281-JD-1	ILSSTD 2010-1 A3 - ABS	01/26/2026	Paydown		28,883	28,883	28,869	29,380	0	(497)	0	(497)	0	28,883	0	0	0	400	07/25/2045	1.B FE
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION	02/17/2026	Call @ 100.00		1,076,000	1,076,000	1,375,548	1,187,756	0	(4,291)	0	(4,291)	0	1,183,465	0	(107,465)	(107,465)	39,947	02/15/2029	1.F FE
650009-S5-3	NEW YORK ST TWY AUTH GEN REV	01/21/2026	Not Available		1,371,038	1,490,000	1,271,760	1,315,212	0	882	0	882	0	1,316,094	0	54,944	54,944	24,006	01/01/2035	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					2,580,922	2,699,883	2,790,110	2,645,377	0	(3,964)	0	(3,964)	0	2,641,413	0	(60,491)	(60,491)	67,939	XXX	XXX
00206R-ML-3	AT&T INC	03/25/2026	Maturity @ 100.00		6,875,000	6,875,000	6,847,120	6,875,000	0	27,880	0	27,880	0	6,875,000	0	0	0	58,438	03/25/2026	2.B FE
438516-CK-0	HONEYWELL INTERNATIONAL INC	03/24/2026	Not Available		3,309,568	3,200,000	3,324,896	3,300,750	0	(2,824)	0	(2,824)	0	3,297,926	0	11,642	11,642	97,333	02/15/2033	1.F FE
438516-CS-3	HONEYWELL INTERNATIONAL INC	03/24/2026	Not Available		2,440,692	2,390,000	2,471,333	2,463,091	0	(1,504)	0	(1,504)	0	2,461,587	0	(20,895)	(20,895)	67,385	03/01/2035	1.F FE
438516-CZ-7	HONEYWELL INTERNATIONAL INC	03/24/2026	Not Available		605,939	594,000	602,441	601,079	0	(236)	0	(236)	0	600,844	0	5,096	5,096	17,963	02/01/2032	1.F FE
595112-BN-2	MICRON TECHNOLOGY INC	02/20/2026	Call @ 103.75		2,360,244	2,275,000	2,719,512	2,450,271	0	(8,101)	0	(8,101)	0	2,442,170	0	(81,926)	(81,926)	65,308	02/06/2029	2.B FE
64952W-DW-0	NEW YORK LIFE GLOBAL FUNDING	01/15/2026	Maturity @ 100.00		5,000,000	5,000,000	4,995,350	4,999,964	0	36	0	36	0	5,000,000	0	0	0	21,250	01/15/2026	1.B FE
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING	01/14/2026	Maturity @ 100.00		5,000,000	5,000,000	4,991,200	4,999,937	0	63	0	63	0	5,000,000	0	0	0	20,000	01/14/2026	1.B FE
830867-AB-3	SKYMILES IP LTD	01/20/2026	Paydown		204,167	204,167	225,094	213,268	0	(9,101)	0	(9,101)	0	204,167	0	0	0	2,424	10/20/2028	2.A FE
N57445-AA-1	MINEJESA CAPITAL BV	02/10/2026	Paydown		181,116	181,116	193,794	184,106	0	(2,990)	0	(2,990)	0	181,116	0	0	0	4,188	08/10/2030	2.C FE
V00130-PP-4	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT	01/29/2026	UBS AG		962,775	990,000	1,030,956	1,006,390	0	(353)	0	(353)	0	1,006,038	0	(43,263)	(43,263)	24,905	07/03/2029	2.C FE
Y0R15J-CU-2	ADANI TRANSMISSION STEP-ONE LTD	01/28/2026	Northern Trust		1,451,970	1,460,000	1,498,340	1,463,673	0	(484)	0	(484)	0	1,463,190	0	(11,220)	(11,220)	28,713	08/03/2026	2.C FE
Y51478-AA-6	LLPL CAPITAL PTE LTD	02/04/2026	Paydown		67,545	67,545	79,552	76,302	0	(8,757)	0	(8,757)	0	67,545	0	0	0	2,322	02/04/2039	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					28,459,016	28,236,828	28,681,499	28,605,951	0	(6,371)	0	(6,371)	0	28,599,581	0	(140,565)	(140,565)	410,229	XXX	XXX
126650-BC-3	CVSPAS 5 CTF - CMB	03/10/2026	Paydown		6,296	6,296	6,965	6,372	0	(76)	0	(76)	0	6,296	0	0	0	62	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - CMB	03/10/2026	Paydown		6,707	6,707	6,972	6,977	0	(271)	0	(271)	0	6,707	0	0	0	68	12/10/2028	2.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					13,002	13,002	14,527	13,349	0	(347)	0	(347)	0	13,002	0	0	0	129	XXX	XXX
02155U-AC-6	Alternate Solutions Health Network, LLC	01/01/2026	Unknown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2023	4.C
05585P-AC-0	BPC Holding III Corp. - Term Loan (2017)	01/01/2026	Unknown		44,404	44,404	44,404	44,404	0	0	0	0	0	44,404	0	0	0	0	07/28/2026	2.C
05622*-AB-3	BCM One, Inc. - Delayed Draw Term Loan	03/31/2026	Direct		858	858	858	847	11	0	0	11	0	858	0	0	0	31	11/17/2027	3.B PL
05622*-AC-1	BCM One, Inc. - Initial Term Loan	03/31/2026	Direct		2,950	2,950	2,913	2,913	37	0	0	37	0	2,950	0	0	0	42	11/17/2027	2.B PL
09238P-AB-5	Blackhawk Industrial Holdings, Inc. - In	03/31/2026	Direct		2,162	2,162	2,140	2,132	30	0	0	30	0	2,162	0	0	0	104	09/17/2026	3.C PL
09238P-AD-1	Blackhawk Industrial Holdings, Inc. - Re	03/12/2026	Direct		103,719	104,988	104,988	103,539	1,449	0	0	1,449	0	104,988	0	(1,270)	(1,270)	906	09/17/2026	3.C
23302E-AC-0	DAS Purchaser 2 Corp. - Revolving Loan	03/23/2026	Redemption @ 100.00		102,245	126,461	126,225	91,299	15,797	13	0	15,809	0	126,238	0	(23,993)	(23,993)	1,636	04/30/2027	3.C PL
25538*-AC-2	Diverzify Intermediate LLC - Revolving L	01/01/2026	Adjustment		89,848	101,272	101,272	101,272	0	0	0	0	0	101,272	0	(11,423)	(11,423)	0	05/11/2027	2.A
421933-B#-8	HEALTH MANAGEMENT ASSOCIATES, INC.	01/01/2026	Unknown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/24/2026	2.C
51945*-AA-5	Lavie Group, Inc. - Revolving Loan	01/01/2026	Unknown		17,097	17,097	17,097	17,097	0	0	0	0	0	17,097	0	0	0	0	10/12/2027	3.A PL
62931*-AB-0	NMC Skincare Intermediate Holdings - Rev	01/01/2026	Adjustment		2,656	3,299	3,299	2,656	643	0	0	643	0	3,299	0	(643)	(643)	5	10/31/2028	3.C PL
67098*-AA-0	OIA Acquisition, LLC - Effective Date Te	03/31/2026	Direct		3,007	3,038	3,038	2,633	405	0	0	405	0	3,038	0	(30)	(30)	130	10/19/2028	3.A PL
67098*-AB-8	OIA Acquisition, LLC - Delayed Draw Term	03/31/2026	Direct		347	347	346	301	45	0	0	45	0	347	0	0	0	15	10/19/2028	3.A PL
67098*-AC-6	OIA Acquisition, LLC - Revolving Credit	01/01/2026	Adjustment		56,163	64,980	64,980	56,163	8,818	0	0	8,818	0	64,980	0	(8,818)	(8,818)	83	10/19/2028	3.A PL
69431B-AB-8	PF, LLC - Term A Loan	03/31/2026	Direct		3,647	3,647	3,647	3,282	365	0	0	365	0	3,647	0	0	0	172	12/15/2026	3.B PL
69431L-AC-1	PF, LLC - Revolving Loan	11/05/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	112	12/15/2026	3.A
74274B-AF-6	Process Equipment, Inc. - Term Loan A	01/01/2026	Unknown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/06/2027	3.A
75002B-AB-4	RMS BUYER, INC.	01/01/2026	Unknown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/10/2025	2.C
87546B-AA-4	Tangent Technologies Acquisition, LLC -	03/31/2026	Call @ 100.00		1,673	1,673	1,656	1,581	92	0	0	92	0	1,673	0	0	0	38	11/30/2027	4.B
87546B-AB-2	Tangent Technologies Acquisition, LLC -	01/01/2026	Unknown		87,442	87,442	87,442	82,632	4,809	0	0	4,809	0	87,442	0	0	0	0	05/31/2027	4.B
91727J-AC-3	Urology Management Holdings, Inc. - Dela	01/01/2026	Unknown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2027	2.B
91860B-AC-8	VPET USA, LLC - Revolving Loan	03/02/2026	Redemption @ 100.00		4,359	4,359	4,359	4,022	337	0	0	337	0	4,359	0	0	0	25	12/31/2026	3.C PL
91860B-AD-6	VPET USA, LLC - Third Amendment Term Loa	12/31/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	69	12/31/2027	3.C PL
97143*-AA-2	Wilmar, LLC - Revolving Loan	01/01/2026	Unknown		57,030	57,030	57,030	57,030	0	0	0	0	0	57,030	0	0	0	0	12/30/2027	2.B
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					579,607	626,007	625,733	573,804	32,837	13	0	32,850	0	625,784	0	(46,177)	(46,177)	3,366	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					31,702,547	31,645,720	32,185,295	31,910,103	32,837	(10,683)	0	22,154	0	31,951,387	0	(248,840)	(248,840)	483,726	XXX	XXX

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STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21	
									10	11	12	13	14								
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
0499999999. Total - issuer credit obligations (affiliated)				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4				31,702,547	31,645,720	32,185,295	31,910,103	32,837	(10,683)	0	22,154	0	31,951,387	0	(248,840)	(248,840)	483,726	XXX	XXX		
0509999998. Total - issuer credit obligations - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations				31,702,547	31,645,720	32,185,295	31,910,103	32,837	(10,683)	0	22,154	0	31,951,387	0	(248,840)	(248,840)	483,726	XXX	XXX		
..36179N-Q5-0	G2 MA1376 - RMBS	03/01/2026	Paydown		31,975	31,975	34,503	35,134	0	(3,159)	0	(3,159)	0	31,975	0	0	0	214	10/20/2043	1.A	
..36179R-GA-1	G2 MA2893 - RMBS	03/01/2026	Paydown		233	233	248	253	0	(20)	0	(20)	0	233	0	0	0	1	06/20/2045	1.A	
..36179R-JF-7	G2 MA2962 - RMBS	03/01/2026	Paydown		36,699	36,699	39,409	40,465	0	(3,765)	0	(3,765)	0	36,699	0	0	0	249	07/20/2045	1.A	
..36179R-LQ-0	G2 MA3035 - RMBS	03/01/2026	Paydown		31,732	31,732	33,708	34,929	0	(3,197)	0	(3,197)	0	31,732	0	0	0	203	08/20/2045	1.A	
..36179T-E3-5	G2 MA4654 - RMBS	03/01/2026	Paydown		23,330	23,330	24,570	25,645	0	(2,315)	0	(2,315)	0	23,330	0	0	0	153	08/20/2047	1.A	
..36179T-SJ-5	G2 MA5021 - RMBS	03/01/2026	Paydown		19,494	19,494	20,683	21,874	0	(2,380)	0	(2,380)	0	19,494	0	0	0	161	02/20/2048	1.A	
..36179U-K2-7	G2 MA5713 - RMBS	03/01/2026	Paydown		9,870	9,870	10,412	11,359	0	(1,489)	0	(1,489)	0	9,870	0	0	0	108	01/20/2049	1.A	
..36179U-Q5-4	G2 MA5876 - RMBS	03/01/2026	Paydown		57,921	57,920	60,133	64,464	0	(6,543)	0	(6,543)	0	57,920	0	0	0	387	04/20/2049	1.A	
..36179V-ZR-4	G2 MA7052 - RMBS	03/01/2026	Paydown		11,203	11,203	11,785	11,865	0	(662)	0	(662)	0	11,203	0	0	0	46	12/20/2050	1.A	
..3622AC-UW-8	G2 786997 - RMBS	03/01/2026	Paydown		805,007	805,007	830,918	827,579	0	(22,572)	0	(22,572)	0	805,007	0	0	0	9,326	10/20/2053	1.A	
..3622AC-YL-8	G2 787115 - RMBS	03/01/2026	Paydown		1,146,670	1,146,670	1,177,487	1,170,840	0	(24,170)	0	(24,170)	0	1,146,670	0	0	0	11,256	11/20/2053	1.A	
..38377W-Z5-6	GNR 2011-099 DF - CMO/RMBS	03/16/2026	Paydown		1,606	1,606	1,469	1,836	0	(230)	0	(230)	0	1,606	0	0	0	11	07/16/2041	1.A	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				2,175,741	2,175,741	2,245,465	2,246,243	0	(70,501)	0	(70,501)	0	2,175,741	0	0	0	0	22,114	XXX	XXX	
..20755A-AB-8	CAS 2023-R02 M1 - CMO/RMBS	03/25/2026	Paydown		11,931	11,931	11,931	11,931	0	0	0	0	0	11,931	0	0	0	121	01/25/2043	1.E FE	
..20793Z-AA-2	CAS 2023-R01 M1 - CMO/RMBS	03/25/2026	Paydown		64,572	64,572	64,572	64,572	0	0	0	0	0	64,572	0	0	0	663	12/26/2042	1.C FE	
..3128HX-RT-4	FHS 267 A5 - CMO/RMBS	03/01/2026	Paydown		11,219	11,219	11,429	11,543	0	(325)	0	(325)	0	11,219	0	0	0	59	08/15/2042	1.A	
..3128M9-L2-6	FH 607501 - RMBS	03/01/2026	Paydown		7,780	7,780	8,236	8,157	0	(377)	0	(377)	0	7,780	0	0	0	53	10/01/2043	1.A	
..3128MJ-5N-6	FH 608852 - RMBS	03/01/2026	Paydown		11,584	11,584	11,974	12,584	0	(1,000)	0	(1,000)	0	11,584	0	0	0	71	12/01/2048	1.A	
..3128QL-RN-3	FH 1H2593 - RMBS	03/01/2026	Paydown		1,736	1,736	1,802	1,955	0	(219)	0	(219)	0	1,736	0	0	0	24	01/01/2036	1.A	
..3129ZL-FD-2	FH 03764 - RMBS	03/01/2026	Paydown		20,850	20,850	22,133	22,017	0	(1,167)	0	(1,167)	0	20,850	0	0	0	115	02/01/2042	1.A	
..3131XV-7G-0	FH 2M4495 - RMBS	03/01/2026	Paydown		28,510	28,510	30,528	31,845	0	(3,336)	0	(3,336)	0	28,510	0	0	0	183	10/01/2047	1.A	
..3131Y7-S6-5	FH 2N1441 - RMBS	03/01/2026	Paydown		12,695	12,695	13,643	14,275	0	(1,580)	0	(1,580)	0	12,695	0	0	0	96	11/01/2048	1.A	
..3132A5-HY-4	FH 2S4747 - RMBS	03/01/2026	Paydown		86,395	86,395	92,173	94,002	0	(7,606)	0	(7,606)	0	86,395	0	0	0	494	12/01/2047	1.A	
..3132AC-SZ-4	FH 2T0536 - RMBS	03/01/2026	Paydown		72,023	72,023	78,247	79,237	0	(7,214)	0	(7,214)	0	72,023	0	0	0	401	03/01/2048	1.A	
..3132AD-VT-2	FH 2T1526 - RMBS	03/01/2026	Paydown		155,459	155,459	165,700	171,372	0	(15,914)	0	(15,914)	0	155,459	0	0	0	1,063	11/01/2048	1.A	
..3132D5-6F-4	FH 588070 - RMBS	03/01/2026	Paydown		30,772	30,772	32,282	32,191	0	(1,419)	0	(1,419)	0	30,772	0	0	0	124	10/01/2035	1.A	
..3132DM-KC-8	FH 5D0291 - RMBS	03/01/2026	Paydown		47,353	47,353	51,311	55,883	0	(8,530)	0	(8,530)	0	47,353	0	0	0	357	03/01/2050	1.A	
..3132DS-2L-5	FH 5D5279 - RMBS	03/01/2026	Paydown		334,216	334,216	295,424	295,845	0	38,371	0	38,371	0	334,216	0	0	0	1,521	08/01/2052	1.A	
..3132DT-ME-7	FH 5D5757 - RMBS	03/01/2026	Paydown		143,016	143,016	131,127	131,458	0	11,559	0	11,559	0	143,016	0	0	0	874	06/01/2052	1.A	
..3132DV-3L-7	FH 5D8003 - RMBS	03/01/2026	Paydown		8,966	8,966	9,283	9,656	0	(689)	0	(689)	0	8,966	0	0	0	56	07/01/2049	1.A	
..3132DV-7D-1	FH 5D8092 - RMBS	03/01/2026	Paydown		33,690	33,690	35,562	36,390	0	(2,700)	0	(2,700)	0	33,690	0	0	0	180	09/01/2050	1.A	
..3132DV-K7-9	FH 5D7518 - RMBS	03/01/2026	Paydown		38,750	38,750	41,523	41,909	0	(3,159)	0	(3,159)	0	38,750	0	0	0	193	06/01/2050	1.A	
..3132DV-BK-8	FH 5D8142 - RMBS	03/01/2026	Paydown		32,258	32,258	33,961	34,140	0	(1,883)	0	(1,883)	0	32,258	0	0	0	158	04/01/2051	1.A	
..3132DV-D6-7	FH 5D8225 - RMBS	03/01/2026	Paydown		196,326	196,326	173,127	173,919	0	22,406	0	22,406	0	196,326	0	0	0	942	07/01/2052	1.A	
..3132DV-HY-2	FH 5D8347 - RMBS	03/01/2026	Paydown		189,454	189,454	183,452	183,713	0	5,741	0	5,741	0	189,454	0	0	0	1,407	08/01/2053	1.A	
..3132EO-FH-0	FH 5D3768 - RMBS	03/01/2026	Paydown		97,506	97,506	88,152	88,272	0	9,234	0	9,234	0	97,506	0	0	0	529	06/01/2052	1.A	
..3132GJ-6R-5	FH 003880 - RMBS	03/01/2026	Paydown		3,705	3,705	3,844	3,806	0	(100)	0	(100)	0	3,705	0	0	0	25	10/01/2041	1.A	
..3132GK-A3-0	FH 003926 - RMBS	03/01/2026	Paydown		3,642	3,642	3,778	3,757	0	(115)	0	(115)	0	3,642	0	0	0	24	10/01/2041	1.A	
..3132GK-BS-4	FH 003949 - RMBS	03/01/2026	Paydown		1,311	1,311	1,360	1,353	0	(42)	0	(42)	0	1,311	0	0	0	9	10/01/2041	1.A	
..3132GK-SA-9	FH 004439 - RMBS	03/01/2026	Paydown		4,544	4,544	4,803	4,814	0	(270)	0	(270)	0	4,544	0	0	0	27	11/01/2041	1.A	
..3132HP-RZ-9	FH 013204 - RMBS	03/01/2026	Paydown		28,748	28,748	29,890	29,512	0	(764)	0	(764)	0	28,748	0	0	0	151	11/01/2042	1.A	
..3132JQ-FB-1	FH 034661 - RMBS	03/01/2026	Paydown		11,033	11,033	11,102	11,098	0	(65)	0	(65)	0	11,033	0	0	0	72	07/01/2045	1.A	
..3132KQ-RV-9	FH 667700 - RMBS	03/01/2026	Paydown		29,746	29,746	31,733	31,578	0	(1,832)	0	(1,832)	0	29,746	0	0	0	169	08/01/2046	1.A	
..3132KC-RY-3	FH 667703 - RMBS	03/01/2026	Paydown		5,056	5,056	5,253	5,252	0	(197)	0	(197)	0	5,056	0	0	0	29	04/01/2047	1.A	
..3132KC-SB-2	FH 667714 - RMBS	03/01/2026	Paydown		38,646	38,646	38,905	39,014	0	(368)	0	(368)	0	38,646	0	0	0	251	07/01/2048	1.A	
..3132KC-SG-1	FH 667719 - RMBS	03/01/2026	Paydown		31,653	31,653	33,483	34,362	0	(2,709)	0	(2,709)	0	31,653	0	0	0	237	01/01/2049	1.A	
..3132KU-SC-0	FH 052314 - RMBS	03/01/2026	Paydown		3,040	3,040	3,182	3,200	0	(160)	0	(160)	0	3,040	0	0	0	23	11/01/2047	1.A	
..3132KY-VC-8	FH 056010 - RMBS	03/01/2026	Paydown		23,088	23,088	24,059	24,650	0	(1,562)	0	(1,562)	0	23,088	0	0	0	156	05/01/2048	1.A	

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STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31335B-KB-1	FH G61190 - RMBS	03/01/2026	Paydown	2,854	2,854	2,854	2,985	2,992	0	(138)	0	(138)	0	2,854	0	0	0	22	08/01/2047	1.A
..31335C-E5-9	FH G61956 - RMBS	03/01/2026	Paydown	70,543	70,543	70,543	75,398	78,785	0	(8,242)	0	(8,242)	0	70,543	0	0	0	567	04/01/2049	1.A
..31333A-YM-4	FH QA8816 - RMBS	03/01/2026	Paydown	29,923	29,923	29,923	31,120	31,724	0	(1,801)	0	(1,801)	0	29,923	0	0	0	130	04/01/2050	1.A
..31333G-WA-2	FH RA1541 - RMBS	03/01/2026	Paydown	65,087	65,087	65,087	66,099	66,440	0	(1,353)	0	(1,353)	0	65,087	0	0	0	406	11/01/2049	1.A
..31333H-4G-8	FH RA2623 - RMBS	03/01/2026	Paydown	29,721	29,721	29,721	31,133	31,102	0	(1,382)	0	(1,382)	0	29,721	0	0	0	133	05/01/2050	1.A
..31333J-6P-2	FH RA3578 - RMBS	03/01/2026	Paydown	37,297	37,297	37,297	38,765	38,723	0	(1,427)	0	(1,427)	0	37,297	0	0	0	105	09/01/2050	1.A
..31333J-NE-8	FH RA3089 - RMBS	03/01/2026	Paydown	72,687	72,687	72,687	76,571	76,522	0	(3,834)	0	(3,834)	0	72,687	0	0	0	273	07/01/2050	1.A
..31333K-6R-5	FH RA4480 - RMBS	03/01/2026	Paydown	56,959	56,959	56,959	59,010	58,899	0	(1,940)	0	(1,940)	0	56,959	0	0	0	186	02/01/2051	1.A
..31333K-CU-8	FH RA8183 - RMBS	03/01/2026	Paydown	758,779	758,779	758,779	784,072	781,316	0	(22,537)	0	(22,537)	0	758,779	0	0	0	6,366	11/01/2052	1.A
..3136AP-XE-7	FNR 2015-60 CP - CMO/RMBS	03/01/2026	Paydown	15,593	15,593	15,593	16,117	15,842	0	(249)	0	(249)	0	15,593	0	0	0	94	10/25/2044	1.A
..3136AR-6E-7	FNR 2016-25 VB - CMO/RMBS	03/01/2026	Paydown	376,732	376,732	376,732	381,441	376,414	0	318	0	318	0	376,732	0	0	0	1,877	05/25/2036	1.A
..3136AR-T4-0	FNR 2016-25 LA - CMO/RMBS	03/01/2026	Paydown	109,360	109,360	109,360	113,914	112,445	0	(3,084)	0	(3,084)	0	109,360	0	0	0	547	07/25/2045	1.A
..3136B5-DF-9	FNR 2019-30 HA - CMO/RMBS	03/01/2026	Paydown	38,221	38,221	38,221	38,818	38,922	0	(701)	0	(701)	0	38,221	0	0	0	176	07/25/2059	1.A
..3137BN-PY-4	FHR 4566 VC - CMO/RMBS	03/01/2026	Paydown	553,788	553,788	553,788	561,576	554,079	0	(290)	0	(290)	0	553,788	0	0	0	2,664	07/15/2036	1.A
..3137F2-6S-0	FHR 4703 LP - CMO/RMBS	03/01/2026	Paydown	16,381	16,381	16,381	16,122	16,157	0	223	0	223	0	16,381	0	0	0	79	07/15/2046	1.A
..3137FJ-HI-2	FHR 4839 LA - CMO/RMBS	03/01/2026	Paydown	74,341	74,341	74,341	78,000	77,992	0	(3,551)	0	(3,551)	0	74,341	0	0	0	498	05/15/2050	1.A
..3137HC-FM-9	FHR 5397 EY - CMO/RMBS	01/01/2026	Adjustment	(77)	0	0	0	0	0	(77)	0	(77)	0	0	0	0	0	0	04/25/2054	1.A
..3138E0-6H-7	FN AJ8071 - RMBS	03/01/2026	Paydown	1,798	1,798	1,798	1,889	1,871	0	(73)	0	(73)	0	1,798	0	0	0	12	12/01/2041	1.A
..3138E0-BA-9	FN AL7232 - RMBS	03/01/2026	Paydown	6,173	6,173	6,173	6,613	6,570	0	(397)	0	(397)	0	6,173	0	0	0	35	09/01/2045	1.A
..3138E0-KH-4	FN AL7495 - RMBS	03/01/2026	Paydown	4,800	4,800	4,800	5,142	5,097	0	(297)	0	(297)	0	4,800	0	0	0	30	10/01/2045	1.A
..3138E0-ZR-6	FN AL7951 - RMBS	03/01/2026	Paydown	4,684	4,684	4,684	5,017	4,958	0	(275)	0	(275)	0	4,684	0	0	0	25	01/01/2046	1.A
..3138ML-XD-1	FN A05175 - RMBS	03/01/2026	Paydown	19,196	19,196	19,196	19,262	19,243	0	(48)	0	(48)	0	19,196	0	0	0	89	12/01/2042	1.A
..3138Y9-SC-3	FN AX7714 - RMBS	03/01/2026	Paydown	71	71	71	76	77	0	(5)	0	(5)	0	71	0	0	0	0	02/01/2045	1.A
..3138YH-SL-0	FN AY4450 - RMBS	03/01/2026	Paydown	87	87	87	93	92	0	(5)	0	(5)	0	87	0	0	0	1	02/01/2045	1.A
..3138YH-U5-7	FN AY4203 - RMBS	03/01/2026	Paydown	572	572	572	613	608	0	(36)	0	(36)	0	572	0	0	0	2	05/01/2045	1.A
..3138YL-AD-3	FN AY6303 - RMBS	03/01/2026	Paydown	255	255	255	273	270	0	(15)	0	(15)	0	255	0	0	0	2	02/01/2045	1.A
..3138YS-LD-6	FN AZ1223 - RMBS	03/01/2026	Paydown	112	112	112	120	117	0	(6)	0	(6)	0	112	0	0	0	1	06/01/2045	1.A
..3138YT-4X-9	FN AZ2637 - RMBS	03/01/2026	Paydown	599	599	599	641	641	0	(42)	0	(42)	0	599	0	0	0	5	09/01/2045	1.A
..3138YT-6B-5	FN AZ2665 - RMBS	03/01/2026	Paydown	445	445	445	476	473	0	(28)	0	(28)	0	445	0	0	0	3	10/01/2045	1.A
..3140E7-GH-7	FN BA2899 - RMBS	03/01/2026	Paydown	208	208	208	223	222	0	(15)	0	(15)	0	208	0	0	0	1	11/01/2045	1.A
..3140E9-4J-2	FN BA5324 - RMBS	03/01/2026	Paydown	121	121	121	129	127	0	(6)	0	(6)	0	121	0	0	0	1	11/01/2045	1.A
..3140FP-FQ-7	FN BE3774 - RMBS	03/01/2026	Paydown	18,629	18,629	18,629	18,684	18,742	0	(113)	0	(113)	0	18,629	0	0	0	124	07/01/2047	1.A
..3140FX-H3-9	FN BF0249 - RMBS	03/01/2026	Paydown	172,168	172,168	172,168	178,826	179,263	0	(7,095)	0	(7,095)	0	172,168	0	0	0	1,082	01/01/2058	1.A
..3140FX-TT-9	FN BF0561 - RMBS	03/01/2026	Paydown	135,572	135,572	135,572	112,144	111,708	0	23,865	0	23,865	0	135,572	0	0	0	373	09/01/2061	1.A
..3140J5-G7-8	FN BH1121 - RMBS	03/01/2026	Paydown	2,162	2,162	2,162	2,247	2,248	0	(82)	0	(82)	0	2,162	0	0	0	13	12/01/2046	1.A
..3140J5-QM-4	FN BH1359 - RMBS	03/01/2026	Paydown	6,523	6,523	6,523	6,781	6,775	0	(251)	0	(251)	0	6,523	0	0	0	34	06/01/2047	1.A
..3140J8-ZH-9	FN BM4343 - RMBS	03/01/2026	Paydown	83,095	83,095	83,095	87,146	87,660	0	(4,564)	0	(4,564)	0	83,095	0	0	0	750	05/01/2048	1.A
..3140J9-HB-7	FN BM4754 - RMBS	03/01/2026	Paydown	42,387	42,387	42,387	43,838	44,605	0	(2,218)	0	(2,218)	0	42,387	0	0	0	266	05/01/2047	1.A
..3140J9-KN-0	FN BM4800 - RMBS	03/01/2026	Paydown	27,728	27,728	27,728	28,190	28,218	0	(490)	0	(490)	0	27,728	0	0	0	169	10/01/2048	1.A
..3140QE-CJ-9	FN CA6372 - RMBS	03/01/2026	Paydown	12,792	12,792	12,792	14,045	14,045	0	(1,253)	0	(1,253)	0	12,792	0	0	0	79	07/01/2050	1.A
..3140QM-AC-8	FN CB1802 - RMBS	03/01/2026	Paydown	95,990	95,990	95,990	96,747	96,652	0	(662)	0	(662)	0	95,990	0	0	0	346	10/01/2051	1.A
..3140QP-FM-4	FN CB3771 - RMBS	03/01/2026	Paydown	24,966	24,966	24,966	23,152	23,216	0	1,750	0	1,750	0	24,966	0	0	0	160	06/01/2052	1.A
..3140QO-C9-4	FN FA0095 - RMBS	03/01/2026	Paydown	242,589	242,589	242,589	246,493	245,994	0	(3,405)	0	(3,405)	0	242,589	0	0	0	2,264	12/01/2054	1.A
..3140QO-P7-4	FN FA0445 - RMBS	03/01/2026	Paydown	102,057	102,057	102,057	102,192	102,180	0	(123)	0	(123)	0	102,057	0	0	0	1,017	01/01/2055	1.A
..3140W1-P5-6	FN FA1343 - RMBS	03/01/2026	Paydown	779,342	779,342	779,342	771,731	771,761	0	7,581	0	7,581	0	779,342	0	0	0	8,345	04/01/2054	1.A
..3140X5-NG-4	FN FM2190 - RMBS	03/01/2026	Paydown	25,407	25,407	25,407	26,280	26,164	0	(2,757)	0	(2,757)	0	25,407	0	0	0	128	02/01/2049	1.A
..3140X7-PU-7	FN FIM4034 - RMBS	03/01/2026	Paydown	24,851	24,851	24,851	26,248	25,915	0	(1,064)	0	(1,064)	0	24,851	0	0	0	106	08/01/2035	1.A
..3140X9-QU-2	FN FMS866 - RMBS	03/01/2026	Paydown	78,773	78,773	78,773	84,066	85,947	0	(7,174)	0	(7,174)	0	78,773	0	0	0	495	06/01/2049	1.A
..3140X9-WD-3	FN FM6043 - RMBS	03/01/2026	Paydown	85,871	85,871	85,871	91,547	92,944	0	(7,073)	0	(7,073)	0	85,871	0	0	0	496	06/01/2049	1.A
..3140XD-CX-0	FN FM9073 - RMBS	03/01/2026	Paydown	27,038	27,038	27,038	27,891	27,793	0	(756)	0	(756)	0	27,038	0	0	0	105	10/01/2051	1.A
..3140XG-JR-1	FN FS1171 - RMBS	03/01/2026	Paydown	140,186	140,186	140,186	126,518	127,302	0	12,884	0	12,884	0	140,186	0	0	0	720	01/01/2052	1.A
..3140XH-GM-3	FN FS2003 - RMBS	03/01/2026	Paydown	118,086	118,086	118,086	110,281	11												

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..3140XL-SC-3	FN F55014 - RMBS	03/01/2026	Paydown		93,573	93,573	90,372	90,431	0	3,142	0	3,142	0	93,573	0	0	0	625	01/01/2053	1.A
..31412N-3T-1	FN 930610 - RMBS	03/01/2026	Paydown		1,038	1,038	1,129	1,118	0	(80)	0	(80)	0	1,038	0	0	0	8	02/01/2039	1.A
..31417A-VD-8	FN AB4211 - RMBS	03/01/2026	Paydown		8,536	8,536	8,876	8,557	0	(20)	0	(20)	0	8,536	0	0	0	42	01/01/2027	1.A
..31417D-M9-1	FN AB6683 - RMBS	03/01/2026	Paydown		19,283	19,283	20,391	19,974	0	(691)	0	(691)	0	19,283	0	0	0	92	10/01/2042	1.A
..31418D-7F-3	FN MA4493 - RMBS	01/01/2026	Paydown		0	0	0	0	0	(3,350)	0	(3,350)	0	0	0	0	0	0	12/01/2051	1.A
..31418D-RW-4	FN MA4100 - RMBS	03/01/2026	Paydown		46,758	46,758	48,402	48,442	0	(1,683)	0	(1,683)	0	46,758	0	0	0	152	08/01/2050	1.A
..31418D-VD-1	FN MA4211 - RMBS	03/01/2026	Paydown		50,935	50,935	53,745	54,390	0	(3,454)	0	(3,454)	0	50,935	0	0	0	169	12/01/2050	1.A
..31418D-VY-5	FN MA4230 - RMBS	03/01/2026	Paydown		62,130	62,130	65,392	64,743	0	(2,612)	0	(2,612)	0	62,130	0	0	0	227	01/01/2036	1.A
..31418E-LE-8	FN MA4824 - RMBS	03/01/2026	Paydown		150,365	150,365	127,698	127,899	0	22,465	0	22,465	0	150,365	0	0	0	739	10/01/2052	1.A
..31418E-UP-3	FN MA5089 - RMBS	03/01/2026	Paydown		200,306	200,306	189,070	189,413	0	10,893	0	10,893	0	200,306	0	0	0	1,369	07/01/2053	1.A
..31418F-DA-2	FN MA5496 - RMBS	03/01/2026	Paydown		78,109	78,109	77,969	77,967	0	142	0	142	0	78,109	0	0	0	703	10/01/2054	1.A
..31427M-BU-4	FH SL0050 - RMBS	03/01/2026	Paydown		125,001	125,001	126,290	126,288	0	(1,288)	0	(1,288)	0	125,001	0	0	0	940	01/01/2055	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					7,401,843	7,405,271	7,378,133	7,391,846	0	9,997	0	9,997	0	7,401,843	0	0	0	49,119	XXX	XXX
..3137BV-Z8-2	FHMS K-063 A2 - CMBS	03/01/2026	Paydown		5,620	5,620	5,620	5,636	0	(17)	0	(17)	0	5,620	0	0	0	29	01/25/2027	1.A FE
..3137F4-D4-1	FHMS K-074 A2 - CMBS	03/01/2026	Paydown		34,178	34,178	35,906	34,554	0	(376)	0	(376)	0	34,178	0	0	0	212	01/25/2028	1.A
..3137F7-2D-6	FHMS K-740 X1 - CMBS	01/01/2026	Adjustment		0	0	0	0	0	4,764	0	4,764	0	4,764	0	0	0	0	09/25/2027	1.A
..3137F8-ZX-4	FHMS K-123 X1 - CMBS	01/01/2026	Adjustment		0	0	0	0	0	5,880	0	5,880	0	5,880	0	0	0	0	12/25/2030	1.A FE
..3137FT-G2-7	FHMS K-109 X1 - CMBS	01/01/2026	Adjustment		0	0	0	0	0	6,176	0	6,176	0	6,176	0	0	0	0	04/25/2030	1.A
..3137FX-Z5-0	FHMS K-127 X1 - CMBS	01/01/2026	Adjustment		0	0	0	0	0	6,356	0	6,356	0	6,356	0	0	0	0	01/25/2031	1.A FE
..3137HB-C5-1	FHMS K-754 A2 - CMBS	01/01/2026	Adjustment		0	0	0	0	0	1,256	0	1,256	0	1,256	0	0	0	0	11/25/2030	1.A FE
..3140HR-7D-9	FN BL0891 - CMBS/RMBS	03/01/2026	Paydown		8,878	8,878	9,279	9,035	0	(157)	0	(157)	0	8,878	0	0	0	64	12/01/2030	1.A
..3140HT-WJ-4	FN BL2448 - CMBS/RMBS	03/01/2026	Paydown		18,790	18,790	19,727	19,203	0	(413)	0	(413)	0	18,790	0	0	0	112	05/01/2031	1.A
..3140HU-A3-0	FN BL2491 - CMBS/RMBS	03/01/2026	Paydown		17,225	17,225	18,039	17,571	0	(346)	0	(346)	0	17,225	0	0	0	102	05/01/2031	1.A
..3140HU-A3-0	FN BL2725 - CMBS/RMBS	03/01/2026	Paydown		11,085	11,085	11,771	11,331	0	(245)	0	(245)	0	11,085	0	0	0	54	08/01/2029	1.A
..3140HV-SV-7	FN BL4131 - CMBS/RMBS	03/01/2026	Paydown		12,346	12,346	13,280	12,792	0	(445)	0	(445)	0	12,346	0	0	0	65	09/01/2031	1.A
..3140HX-G4-6	FN BL5618 - CMBS/RMBS	03/01/2026	Paydown		12,815	12,815	13,281	13,091	0	(276)	0	(276)	0	12,815	0	0	0	61	01/01/2035	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					145,370	120,938	127,240	123,212	0	22,158	0	22,158	0	145,370	0	0	0	699	XXX	XXX
..03465H-AC-8	ADMT 2021-5 A3 - CMO/RMBS	03/01/2026	Paydown		10,032	10,032	10,032	10,021	0	11	0	11	0	10,032	0	0	0	21	07/26/2066	1. Z
..03465J-AC-4	ADMT 2021-6 A3 - CMO/RMBS	03/01/2026	Paydown		15,271	15,271	15,267	15,267	0	3	0	3	0	15,271	0	0	0	37	09/27/2066	1. Z
..10569J-AA-8	BRAVO 22NQM3 A1 - RMBS	03/25/2026	Paydown		208,623	208,623	208,619	214,637	0	(6,013)	0	(6,013)	0	208,623	0	0	0	2,640	07/25/2062	1.A FE
..10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS	03/25/2026	Paydown		110,475	110,475	110,038	113,244	0	(2,769)	0	(2,769)	0	110,475	0	0	0	1,505	07/25/2062	1.C FE
..19685W-AC-5	COLT 2021-2 A3 - CMO/RMBS	03/01/2026	Paydown		10,440	10,440	10,440	10,439	0	1	0	1	0	10,440	0	0	0	24	08/25/2066	1.A FE
..19688F-AC-9	COLT 2021-3 A3 - CMO/RMBS	03/01/2026	Paydown		28,274	28,274	28,274	28,252	0	22	0	22	0	28,274	0	0	0	54	09/27/2066	1.A FE
..20775H-AY-9	CONNECTICUT HOUSING FINANCE AUTHORITY	02/17/2026	Call @ 100.00		100,000	100,000	110,457	105,772	0	(120)	0	(120)	0	105,652	0	(5,652)	(5,652)	75	05/15/2044	1.A FE
..36262V-BL-9	GSMBS 21PJ8 B2 - CMO/RMBS	03/01/2026	Paydown		11,048	11,048	11,252	11,182	0	(134)	0	(134)	0	11,048	0	0	0	51	01/25/2052	1.B FE
..44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO	03/20/2026	Paydown		16,467	16,467	17,085	17,153	0	(686)	0	(686)	0	16,467	0	0	0	88	08/20/2043	1.B FE
..45129Y-6Q-4	IDAHO HOUSING AND FINANCE ASSOCIATION	03/02/2026	Call @ 100.00		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,136	07/01/2039	1.B FE
..45129Y-6R-2	IDAHO HOUSING AND FINANCE ASSOCIATION	03/02/2026	Call @ 100.00		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	3,657	07/01/2044	1.B FE
..462467-Q2-0	IOWA FINANCE AUTHORITY	01/02/2026	Call @ 100.00		270,000	270,000	300,626	287,127	0	(9)	0	(9)	0	287,118	0	(17,118)	(17,118)	4,050	07/01/2051	1.A FE
..46653L-CG-9	JPMIT 20LTV2 B3 - CMO/RMBS	03/01/2026	Paydown		18,052	18,052	18,981	18,569	0	(518)	0	(518)	0	18,052	0	0	0	132	11/25/2050	1.C FE
..46654A-BZ-1	JPMIT 2110 B2 - CMO/RMBS	03/01/2026	Paydown		16,595	16,595	16,920	16,846	0	(251)	0	(251)	0	16,595	0	0	0	77	12/26/2051	1.C FE
..62917J-AC-4	NLT 2021-1NV2 A3 - CMO/RMBS	03/01/2026	Paydown		11,998	11,998	11,998	12,090	0	(92)	0	(92)	0	11,998	0	0	0	22	08/25/2056	1.C FE
..63696M-TQ-2	NEBRASKA INVESTMENT FINANCE AUTHORITY	03/02/2026	Call @ 100.00		70,000	70,000	74,850	71,744	0	(85)	0	(85)	0	71,659	0	(1,659)	(1,659)	1,400	09/01/2049	1.A FE
..643821-AA-9	USRE 2021-1 A1 - CMBS	03/01/2026	Adjustment		(2,225,780)	(2,225,780)	(2,155,119)	(2,225,780)	0	0	0	0	0	(2,225,780)	0	0	0	0	10/20/2061	1.F FE
..686087-O5-9	OREGON ST HSG & CMNTY SVCS DEPT MITG REV	01/02/2026	Call @ 100.00		45,000	45,000	49,685	47,473	0	(1)	0	(1)	0	47,472	0	(2,472)	(2,472)	675	07/01/2052	1.C FE
..78432Y-AA-7	SGR 2021-2 A1 - CMO/RMBS	03/01/2026	Paydown		12,391	12,391	10,129	10,394	0	1,997	0	1,997	0	12,391	0	0	0	42	12/27/2061	1.A FE
..78433Q-AA-3	SGR 221 A1 - CMO/RMBS	03/25/2026	Paydown		16,685	16,685	15,275	15,167	0	1,519	0	1,519	0	16,685	0	0	0	72	03/27/2062	1.A FE
..78433Q-AC-9	SGR 221 A3 - CMO/RMBS	03/01/2026	Paydown		17,354	17,354	17,354	17,302	0	53	0	53	0	17,354	0	0	0	87	03/27/2062	1.D FE
..81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS	03/01/2026	Paydown		18,720	18,720	15,105	15,359	0	3,361	0	3,361	0	18,720	0	0	0	85	06/26/2051	1.A Z
..83712D-S3-1	SOUTH CAROLINA STATE HOUSING FINANCE AND	01/05/2026	Call @ 100.00		190,000	190,000	210,144	201,842	0	(22)	0	(22)	0	201,820	0	(11,820)	(11,820)	2,850	01/01/2052	1.A FE
..85571R-AC-4	STAR 2022-3 A3 - CMO/RMBS	03/01/2026	Paydown		29,488	29,488	28,834	29,076	0	412	0	412	0	29,488	0	0	0	211	03/25/2067	1.B FE

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
									10	11	12	13								14
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..89173F-AC-4	TPMT 2017-1 M1 - RMBS	03/01/2026	Paydown		5,002	5,002	5,323	5,029	0	(27)	0	(27)	0	5,002	0	0	0	47	10/25/2056	1.A FE
..89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS	03/01/2026	Paydown		16,423	16,423	15,568	15,846	0	577	0	577	0	16,423	0	0	0	105	09/25/2062	1.A FE
..92538H-AC-4	VERUS 2021-4 A3 - CMO/RMBS	03/01/2026	Paydown		16,414	16,414	16,414	16,412	0	2	0	2	0	16,414	0	0	0	36	07/26/2066	1.D FE
..92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS	03/01/2026	Paydown		7,426	7,426	7,425	7,438	0	(13)	0	(13)	0	7,426	0	0	0	17	09/25/2066	1.C FE
..92539B-AB-8	VERUS 2023-1 A2 - CMO/RMBS	02/25/2026	Paydown		923,692	923,692	923,677	933,216	0	(9,525)	0	(9,525)	0	923,692	0	0	0	10,034	12/27/2067	1.B FE
..95003A-BH-6	WFMS 211 B2 - CMO/RMBS	03/01/2026	Paydown		3,079	3,079	3,079	3,077	0	3	0	3	0	3,079	0	0	0	14	12/26/2050	1.C FE
105999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					323,168	273,948	457,731	374,193	0	(12,305)	0	(12,305)	0	361,888	0	(38,720)	(38,720)	34,244	XXX	XXX
..05490A-AC-7	BBUS 2012-TFT B - CMBS	03/01/2026	Paydown		20,302	20,302	18,909	18,924	1,410	(31)	0	1,378	0	20,302	0	0	0	123	06/07/2030	4.B FE
..05610B-AJ-5	BXSC 2022-WSS C - CMBS	01/15/2026	Paydown		25,631	25,631	25,439	25,625	0	6	0	6	0	25,631	0	0	0	136	03/15/2035	2.A FE
..05610F-AC-1	BX 2022-AHP B - CMBS	03/15/2026	Paydown		8,444	8,444	8,420	8,444	0	0	0	0	0	8,444	0	0	0	117	01/18/2039	1.D FE
..12528Y-AE-3	CF 2019-0F2 A4 - CMBS	02/01/2026	Paydown		7,886	7,886	8,301	8,044	0	(158)	0	(158)	0	7,886	0	0	0	37	11/15/2032	1.A FE
..12624N-AC-4	COMM 2012-LTRT A2 - CMBS	03/01/2026	Paydown		16,371	16,371	16,189	16,218	112	41	0	153	0	16,371	0	0	0	94	10/07/2030	4.B FE
..17324T-AE-9	CGMT 2016-GC36 A5 - CMBS	03/01/2026	Paydown		849,145	849,145	895,412	849,145	0	0	0	0	0	849,145	0	0	0	3,381	02/12/2049	1.A FE
..30227W-AC-7	ESA 26ESH2 B - CMBS	03/16/2026	Paydown		11,604	11,604	11,639	0	0	(35)	0	(35)	0	11,604	0	0	0	54	02/17/2043	1.D FE
..30227W-AG-8	ESA 26ESH2 D - CMBS	03/16/2026	Paydown		3,216	3,216	3,216	0	0	0	0	0	0	3,216	0	0	0	17	02/17/2043	2.C FE
..30288R-AE-0	FREMIF 2016-K54 B - CMBS	02/25/2026	Paydown		2,000,000	2,000,000	2,204,219	2,002,644	0	(2,644)	0	(2,644)	0	2,000,000	0	0	0	11,183	04/27/2048	1.Z
..30288R-AG-5	FREMIF 2016-K54 C - CMBS	02/25/2026	Paydown		1,275,000	1,275,000	1,339,646	1,274,697	0	303	0	303	0	1,275,000	0	0	0	8,828	04/27/2048	1.Z
..30305E-AE-8	FREMIF 2017-K68 B - CMBS	01/01/2026	Adjustment		1,589	0	0	0	0	1,589	0	1,589	0	1,589	0	0	0	0	10/25/2049	1.A
..36191Y-AG-3	GSMS 2011-GC5 B - CMBS	02/12/2026	Paydown		110,000	110,000	110,010	103,904	5,544	552	0	6,096	0	110,000	0	0	0	943	08/12/2044	3.C FE
..36197Q-AG-4	GSMS 2013-G1 B - CMBS	03/01/2026	Paydown		4,714	4,714	4,576	4,646	69	0	0	69	0	4,714	0	0	0	30	04/11/2031	4.B FE
..437300-AJ-5	HPA 211 E - CMBS	02/01/2026	Paydown		3,021	3,021	3,019	0	0	2	0	2	0	3,021	0	0	0	9	09/19/2041	2.C FE
..46590L-AT-9	JPMDB 2016-C2 A4 - CMBS	03/01/2026	Paydown		2,682,513	2,682,513	2,640,075	2,677,540	0	4,973	0	4,973	0	2,682,513	0	0	0	18,512	06/17/2049	1.A FE
..553514-AC-4	MSBAM 2012-CKSV A2 - CMBS	03/01/2026	Paydown		5,751	5,751	5,716	5,468	269	14	0	283	0	5,751	0	0	0	32	10/18/2030	4.C FE
..61762X-AZ-0	MSBAM 2013-C12 C - CMBS	03/01/2026	Paydown		6,211	6,211	6,247	6,211	0	0	0	0	0	6,211	0	0	0	51	10/17/2046	2.B FE
..643821-AA-9	USRE 2021-1 A1 - CMBS	03/01/2026	Adjustment		2,225,780	2,275,000	2,155,119	2,225,780	0	0	0	0	0	2,225,780	0	0	0	0	10/20/2061	1.F FE
..78472U-AG-3	SREIT 2021-HFP D - CMBS	03/16/2026	Paydown		1,346,341	1,346,341	1,338,459	1,346,631	0	(291)	0	(291)	0	1,346,341	0	0	0	18,145	11/15/2038	2.B FE
..78473H-AL-0	SPGN 2022-TFLM D - CMBS	02/17/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,426	02/15/2039	2.C FE
..90276X-AU-9	UBSCM 2018-C11 A4 - CMBS	03/01/2026	Paydown		692,146	692,146	694,904	691,912	0	234	0	234	0	692,146	0	0	0	4,570	06/16/2051	1.A FE
..92890N-AX-7	WFRBS 2012-C10 B - CMBS	03/01/2026	Paydown		2,088	2,088	2,069	1,989	92	7	0	99	0	2,088	0	0	0	11	12/15/2045	3.A FE
107999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					12,297,754	12,345,385	12,491,585	12,270,841	7,495	4,562	0	12,058	0	12,297,754	0	0	0	78,699	XXX	XXX
..04018X-AJ-8	APRES 1 D - CDO	03/03/2026	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	41,049	10/16/2034	2.C FE
..09626Y-AS-9	BLUEM 2013-2 BR - CDO	01/22/2026	Paydown		1,606,537	1,606,537	1,606,402	1,613,049	0	(6,512)	0	(6,512)	0	1,606,537	0	0	0	23,480	10/22/2030	1.A FE
..09629P-AA-4	BLUEM XX11 A1 - CDO	01/15/2026	Paydown		303,548	303,548	301,575	307,796	0	(4,248)	0	(4,248)	0	303,548	0	0	0	4,070	07/15/2031	1.A FE
..12547L-AQ-1	C1FC 202R BR - CDO	02/27/2026	Call @ 100.00		1,430,000	1,430,000	1,430,000	1,430,000	0	0	0	0	0	1,430,000	0	0	0	29,945	10/20/2034	1.C FE
..12547L-AS-7	C1FC 202R CR - CDO	02/27/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,146	10/20/2034	1.F FE
..13079J-DC-9	SYMP 1X AR3 - CDO	01/16/2026	Paydown		189,389	189,389	188,506	189,790	0	(401)	0	(401)	0	189,389	0	0	0	2,544	07/16/2032	1.A FE
..14314L-AG-0	CGMS 2014-2-R A3 - CDO	02/17/2026	Paydown		813,791	813,791	813,791	813,791	0	0	0	0	0	813,791	0	0	0	11,674	05/15/2031	1.B FE
..16409T-AQ-2	CHPRK 1R A2R - CDO	01/15/2026	Paydown		191,841	191,841	191,841	191,841	0	0	0	0	0	191,841	0	0	0	2,625	04/15/2030	1.A FE
..44828X-AY-0	ICG 141R 1A2 - CDO	03/06/2026	Call @ 100.00		5,300,000	5,300,000	5,300,000	5,300,000	0	0	0	0	0	5,300,000	0	0	0	106,391	10/20/2034	1.A FE
..55821F-AG-2	MDPK L D - CDO	02/04/2026	Call @ 100.00		1,455,000	1,455,000	1,455,000	1,455,000	0	0	0	0	0	1,455,000	0	0	0	29,691	04/19/2034	2.C FE
..73742Y-AG-0	POST 2022-1 D - CDO	02/03/2026	Call @ 100.00		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	7,168	04/20/2035	2.C FE
..91532B-AW-8	UPLND 1R A2R - CDO	01/20/2026	Paydown		431,239	431,239	431,239	431,239	0	0	0	0	0	431,239	0	0	0	6,388	04/21/2031	1.A FE
109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					14,566,345	14,566,345	14,563,355	14,577,507	0	(11,161)	0	(11,161)	0	14,566,345	0	0	0	286,568	XXX	XXX
..00834K-AD-9	AFFRM 2023-X1 D - ABS	03/15/2026	Paydown		391,723	391,723	398,578	393,675	0	(1,952)	0	(1,952)	0	391,723	0	0	0	6,075	11/15/2028	1.A FE
..024945-AC-1	ACAR 244 B - ABS	03/12/2026	Paydown		759,356	759,356	759,339	759,056	0	300	0	300	0	759,356	0	0	0	8,602	11/13/2028	1.B FE
..03065U-AD-1	AMCAR 2023-2 A3 - ABS	03/18/2026	Paydown		231,129	231,129	234,488	232,191	0	(1,061)	0	(1,061)	0	231,129	0	0	0	2,184	05/18/2028	1.A FE
..03065V-AE-5	AMCAR 2022-2 B - ABS	03/18/2026	Paydown		269,650	269,650	268,954	269,588	0	61	0	61	0	269,650	0	0	0	1,875	04/18/2028	1.A FE
..03066T-AE-1	AMCAR 2022-1 C - ABS	03/18/2026	Paydown		199,677	199,677	199,655	199,625	0	53	0	53	0	199,677	0	0	0	1,013	09/20/2027	1.A FE
..12530M-AE-5	SORT 2021-1 A1 - ABS	03/15/2026	Paydown		8,495	8,495	8,042	8,417	0	78	0	78	0	8,495	0	0	0	15	03/15/2061	1.E FE
..14686T-AC-2	CRVNA 23P2 A3 - ABS	03/10/2026	Paydown		195,022	195,022	195,875	195,057	0	(35)	0									

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14687H-AE-3	CRVNA 2021-H4 D - ABS	03/10/2026	Paydown	7,810	7,810	7,810	7,810	7,810	0	0	0	0	0	7,810	0	0	0	30	09/11/2028	1.C FE
19424W-AE-7	CASL 2021-C D - ABS	03/25/2026	Paydown	6,637	6,637	6,637	6,637	6,637	0	0	0	0	0	6,637	0	0	0	43	07/26/2055	2.B FE
19425A-AE-4	CASL 2021-B D - ABS	03/25/2026	Paydown	29,680	29,680	29,680	29,680	29,671	0	1	0	1	0	29,680	0	0	0	184	06/25/2052	2.B FE
23345A-AG-8	DTAOT 222 D - ABS	03/15/2026	Paydown	85,739	85,739	85,739	85,716	85,735	0	4	0	4	0	85,739	0	0	0	777	03/15/2028	1.E FE
28416L-AC-6	EHGV 2021-A C - ABS	03/25/2026	Paydown	4,330	4,330	4,330	4,413	4,330	0	(83)	0	(83)	0	4,330	0	0	0	14	08/27/2035	2.B FE
30167M-AB-3	EART 2025-1 A2 - ABS	02/15/2026	Paydown	179,041	179,041	179,041	179,039	179,041	0	0	0	0	0	179,041	0	0	0	720	09/15/2027	1.A FE
30167M-AC-1	EART 2025-1 A3 - ABS	03/15/2026	Paydown	247,906	247,906	247,906	247,894	247,903	0	4	0	4	0	247,906	0	0	0	2,417	08/15/2028	1.A FE
36263D-AD-9	GCAR 214 D - ABS	03/15/2026	Paydown	115,680	115,680	115,680	115,663	115,674	0	5	0	5	0	115,680	0	0	0	472	10/15/2027	1.A FE
43283B-AC-7	HGVT 221D C - ABS	03/20/2026	Paydown	5,485	5,485	5,484	5,484	5,484	0	1	0	1	0	5,485	0	0	0	41	06/20/2034	2.B FE
43283D-AC-3	HGVT 253EXT C - ABS	03/25/2026	Paydown	30,080	30,080	30,077	30,077	30,077	0	3	0	3	0	30,080	0	0	0	272	10/25/2044	2.C FE
50625B-AA-3	MRQI 2026-H1 A2 - ABS	03/01/2026	Paydown	24,259	24,259	24,109	24,109	0	0	150	0	150	0	24,259	0	0	0	160	02/25/2048	1.A PL
55400V-AC-5	MVNIOT 222 C - ABS	03/20/2026	Paydown	3,182	3,182	3,182	3,182	3,182	0	0	0	0	0	3,182	0	0	0	39	10/21/2041	2.B FE
57563N-AB-4	MASEUD 2018-A A - ABS	03/25/2026	Paydown	7,629	7,629	7,319	7,319	7,377	0	252	0	252	0	7,629	0	0	0	26	05/25/2033	1.A FE
58769F-AC-9	MBART 2023-2 A3 - ABS	03/15/2026	Paydown	164,993	164,993	168,777	168,777	166,749	0	(1,756)	0	(1,756)	0	164,993	0	0	0	1,585	11/15/2028	1.A FE
62880T-AA-9	NALP 251 A - ABS	03/25/2026	Paydown	143,821	143,821	143,793	143,794	143,794	0	27	0	27	0	143,821	0	0	0	1,471	09/26/2050	1.G FE
62957C-AA-4	NYCTL 25A A - ABS	02/10/2026	Paydown	194,234	194,234	194,215	194,212	194,212	0	22	0	22	0	194,234	0	0	0	2,350	11/10/2038	1.A FE
69121N-AA-6	EQS 242M A - ABS	03/20/2026	Paydown	75,372	75,372	75,355	75,355	75,355	0	266	0	266	0	75,372	0	0	0	716	12/20/2032	1.F FE
74113R-AJ-8	PART 221 C - ABS	03/15/2026	Paydown	207,696	207,696	206,658	206,658	206,696	0	0	0	0	0	207,696	0	0	0	2,465	08/15/2028	1.A FE
74113R-AF-3	PART 211 D - ABS	03/15/2026	Paydown	113,073	113,073	113,044	113,044	113,001	0	72	0	72	0	113,073	0	0	0	392	02/15/2028	1.E FE
78435V-AC-6	SFAST 2024-01 A3 - ABS	03/20/2026	Paydown	257,831	257,831	259,120	259,120	258,425	0	(594)	0	(594)	0	257,831	0	0	0	2,096	05/21/2029	1.A FE
78449M-AA-4	SMB 2021-D A1A - ABS	03/15/2026	Paydown	12,081	12,081	10,880	10,880	11,203	0	878	0	878	0	12,081	0	0	0	27	03/17/2053	1.A FE
78449X-AA-0	SMB 2020-B A1A - ABS	03/15/2026	Paydown	42,539	42,539	39,455	40,156	40,156	0	2,384	0	2,384	0	42,539	0	0	0	93	07/15/2053	1.A FE
80280B-AB-4	SBCLN 24B B - ABS	03/15/2026	Paydown	85,822	85,822	85,822	85,822	85,822	0	0	0	0	0	85,822	0	0	0	701	12/15/2032	1.D FE
80285U-AF-8	SDART 2022-3 C - ABS	03/15/2026	Paydown	318,119	318,119	316,130	316,130	317,260	0	859	0	859	0	318,119	0	0	0	2,353	08/15/2029	1.A FE
80287D-AC-1	SDART 2023-6 A3 - ABS	03/15/2026	Paydown	328,007	328,007	330,274	328,870	328,870	0	(863)	0	(863)	0	328,007	0	0	0	3,212	07/17/2028	1.A FE
80292D-AD-0	SDART 2024-5 A3 - ABS	03/15/2026	Paydown	120,225	120,225	120,224	120,224	120,224	0	1	0	1	0	120,225	0	0	0	909	11/15/2028	1.A FE
802927-AE-3	SDART 2023-4 B - ABS	03/15/2026	Paydown	40,344	40,344	40,942	40,600	40,600	0	(256)	0	(256)	0	40,344	0	0	0	582	12/15/2028	1.A FE
81378R-AC-8	SSTRT 25A C - ABS	03/25/2026	Paydown	26,661	26,661	26,661	26,661	26,661	0	0	0	0	0	26,661	0	0	0	226	07/25/2031	1.F FE
81378W-AC-7	SSTRT 2025-B C - ABS	03/25/2026	Paydown	29,149	29,149	29,149	29,149	29,149	0	0	0	0	0	29,149	0	0	0	245	12/29/2032	1.F FE
826934-AC-5	SRFC 2022-3 C - ABS	03/20/2026	Paydown	4,717	4,717	4,716	4,716	4,716	0	1	0	1	0	4,717	0	0	0	60	07/20/2039	2.B FE
831943-AA-3	SMB 24A A1A - ABS	03/15/2026	Paydown	27,407	27,407	27,448	27,450	27,450	0	(43)	0	(43)	0	27,407	0	0	0	234	03/15/2056	1.A FE
86324X-AA-3	STRE 251 A - ABS	03/15/2026	Paydown	13,785	13,785	13,781	13,781	13,781	0	3	0	3	0	13,785	0	0	0	108	09/15/2045	1.D FE
86745C-AA-0	SNVA 24A A - ABS	03/20/2026	Paydown	25,081	25,081	24,436	24,522	24,522	0	559	0	559	0	25,081	0	0	0	224	02/21/2051	1.D FE
86772F-AA-9	SUNRN 2019-2 A - RIBS	01/30/2026	Paydown	7,474	7,474	6,981	7,009	7,009	0	465	0	465	0	7,474	0	0	0	67	02/01/2055	1.F FE
96043R-AD-9	WLAKE 241 A3 - ABS	02/15/2026	Paydown	62,955	62,955	63,220	62,976	62,976	0	(21)	0	(21)	0	62,955	0	0	0	329	05/17/2027	1.A FE
98164H-AD-0	WOART 2024-B A3 - ABS	03/15/2026	Paydown	707,914	707,914	722,155	714,917	714,917	0	(7,003)	0	(7,003)	0	707,914	0	0	0	6,119	09/17/2029	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					5,811,809	5,811,809	5,835,092	5,794,910	0	(7,210)	0	(7,210)	0	5,811,809	0	0	0	53,247	XXX	XXX
00038P-AA-8	AASET 211 A - ABS	03/16/2026	Paydown	55,530	55,530	54,117	54,404	54,404	0	1,126	0	1,126	0	55,530	0	0	0	230	11/16/2041	1.E FE
00038Q-AA-6	AASET 242 A - ABS	03/16/2026	Paydown	6,265	6,265	6,282	6,254	6,254	0	10	0	10	0	6,265	0	0	0	61	09/16/2049	1.F FE
00166N-AA-7	ALTDE 251 A - ABS	03/15/2026	Paydown	23,503	23,503	23,502	23,087	23,087	0	415	0	415	0	23,503	0	0	0	215	08/15/2050	1.F FE
00166N-AB-5	ALTDE 251 B - ABS	03/15/2026	Paydown	5,301	5,301	5,301	5,192	5,192	0	109	0	109	0	5,301	0	0	0	54	08/15/2050	2.B FE
00255E-AA-9	AASET 221 A - ABS	03/16/2026	Paydown	7,790	7,790	7,460	7,587	7,587	0	203	0	203	0	7,790	0	0	0	78	05/16/2047	1.F FE
00255B-AB-0	AASET 2021-2 B - ABS	03/15/2026	Paydown	12,457	12,457	12,454	12,454	12,454	0	1	0	1	0	12,457	0	0	0	73	01/15/2047	2.B FE
00258P-AA-1	AASET 251 A - ABS	03/01/2026	Paydown	6,076	6,076	6,076	5,972	5,972	0	104	0	104	0	6,076	0	0	0	61	02/16/2050	1.F FE
00258P-AB-9	AASET 251 B - ABS	03/01/2026	Paydown	6,731	6,731	6,730	6,591	6,591	0	139	0	139	0	6,731	0	0	0	74	02/16/2050	1.G FE
12565K-AE-7	CLIF 2022-1 A - ABS	03/18/2026	Paydown	60,000	60,000	54,579	57,285	57,285	0	2,715	0	2,715	0	60,000	0	0	0	272	01/18/2047	1.F FE
12807C-AA-1	CAI 2020-1 A - ABS	03/25/2026	Paydown	43,750	43,750	40,529	41,511	41,511	0	2,239	0	2,239	0	43,750	0	0	0	162	09/25/2045	1.F FE
14855M-AA-6	CLAST 2019-1 A - ABS	03/15/2026	Paydown	190,809	190,809	169,891	184,313	184,313	0	6,496	0	6,496	0	190,809	0	0	0	656	04/15/2039	2.A FE
14856J-AA-2	CLAST 171R A - ABS	01/15/2026	Paydown	49,516	49,516	49,516	49,516	49,516	0	0	0	0	0	49,516	0	2	2	113	12/31/2041	2.C FE
14856V-AA-5	CLAST 251 A - ABS	03/15/2026	Paydown	50,971	50,971	51,035	50,869	50,869	0	102	0	102	0	50,971	0	0	0	566	02/15/2050	1.F FE
35910E-AA-2	FYBR 2023-1 A2 - ABS	01/20/2026	Call @ 100.00	1,645,000	1,645,000	1,678,928	1,669,716	1,669,716	0	(459)	0	(459								

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21	
									10	11	12	13	14								
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..37556T-AA-4	GHOST 251 A - ABS	03/15/2026	Paydown	6,601	6,601	6,600	6,562	6,562	0	39	0	39	0	6,601	0	0	0	64	03/15/2050	1.F FE	
..37893F-AA-6	SEACO 251H A - ABS	03/20/2026	Paydown	4,239	4,239	4,239	4,239	4,239	0	0	0	0	0	4,239	0	0	0	44	09/20/2050	2.B FE	
..45783N-AA-5	INSTR 2021-1 A - ABS	03/15/2026	Paydown	18,779	18,779	18,772	18,755	18,755	0	24	0	24	0	18,779	0	0	0	72	02/16/2054	1.F FE	
..55292R-AA-9	MAPSL 211 A - ABS	03/15/2026	Paydown	26,952	26,952	27,154	27,040	27,040	0	(88)	0	(88)	0	26,952	0	0	0	68	06/15/2046	1.E FE	
..55446M-AA-5	MAACH 1 A - ABS	03/15/2026	Paydown	12,919	12,919	12,919	12,534	12,534	0	385	0	385	0	12,919	0	0	0	75	10/15/2039	1.F FE	
..63943B-AA-1	NAVTR 2021-1 A - ABS	03/15/2026	Paydown	42,129	42,129	42,128	42,128	42,128	0	1	0	1	0	42,129	0	0	0	194	11/15/2046	1.F FE	
..63943B-AB-9	NAVTR 2021-1 B - ABS	03/15/2026	Paydown	46,035	46,035	45,957	45,977	45,977	0	57	0	57	0	46,035	0	0	0	273	11/15/2046	2.B FE	
..63943G-AA-0	NAVTR 251 A - ABS	03/15/2026	Paydown	8,559	8,559	8,559	8,559	8,559	0	0	0	0	0	8,559	0	0	0	73	10/15/2050	1.F FE	
..78449A-AA-0	SLAM 2021-1 A - ABS	03/15/2026	Paydown	22,545	22,545	20,136	20,903	20,903	0	1,642	0	1,642	0	22,545	0	0	0	91	06/15/2046	1.F FE	
..78450T-AA-5	SLAM 2025-1 A - ABS	03/15/2026	Paydown	6,817	6,817	6,817	6,817	6,817	0	1	0	1	0	6,817	0	0	0	66	05/16/2050	1.F FE	
..83100A-AA-0	SLAM 241 A - ABS	03/15/2026	Paydown	30,489	30,489	29,853	29,925	29,925	0	564	0	564	0	30,489	0	0	0	271	09/15/2049	1.F FE	
..83438L-AB-7	SOLRR 2021-1 B - ABS	03/15/2026	Paydown	16,205	16,205	16,205	16,278	16,205	0	(73)	0	(73)	0	16,205	0	0	0	93	10/15/2046	2.B FE	
..85573L-AB-7	STARR 2019-1 B - ABS	03/15/2026	Paydown	103,311	103,311	102,898	103,220	103,220	0	91	0	91	0	103,311	0	0	0	521	03/15/2044	2.B FE	
..858928-AB-0	SFUEL 25A A2 - ABS	03/20/2026	Paydown	554,611	554,611	554,581	554,596	554,596	0	15	0	15	0	554,611	0	0	0	4,616	07/20/2027	1.A FE	
..88315L-AL-2	TMCL 211 A - ABS	03/20/2026	Paydown	45,700	45,700	43,075	43,872	43,872	0	1,828	0	1,828	0	45,700	0	0	0	128	02/20/2046	1.F FE	
..88315L-AQ-1	TMCL 212 A - ABS	03/20/2026	Paydown	89,000	89,000	88,984	88,952	88,952	0	48	0	48	0	89,000	0	0	0	331	04/20/2046	1.F FE	
..88315L-AR-9	TMCL 212 B - ABS	03/20/2026	Paydown	13,400	13,400	12,135	12,135	12,135	0	1,031	0	1,031	0	13,400	0	0	0	63	04/20/2046	2.B FE	
..88315L-AS-7	TMCL 2021-3 A - ABS	03/20/2026	Paydown	26,933	26,933	25,819	25,889	25,889	0	1,044	0	1,044	0	26,933	0	0	0	76	08/20/2046	1.F FE	
..88315L-AT-5	TMCL 2021-3 B - ABS	03/20/2026	Paydown	53,333	53,333	53,309	53,296	53,296	0	38	0	38	0	53,333	0	0	0	189	08/20/2046	2.B FE	
..89238G-AD-3	TLOT 2024-A A3 - ABS	03/20/2026	Paydown	345,563	345,563	350,274	346,733	346,733	0	(1,169)	0	(1,169)	0	345,563	0	0	0	3,004	04/20/2027	1.A FE	
..89656G-AA-2	TRL 211 A - ABS	03/19/2026	Paydown	20,567	20,567	20,033	20,059	20,059	0	509	0	509	0	20,567	0	0	0	77	07/19/2051	1.C FE	
..89656G-AC-8	TRL 241 A - ABS	03/19/2026	Paydown	4,198	4,198	4,216	4,223	4,223	0	(25)	0	(25)	0	4,198	0	0	0	41	05/19/2054	1.C FE	
..89656R-AA-8	TRL 221 A - ABS	03/19/2026	Paydown	3,127	3,127	3,126	3,105	3,105	0	22	0	22	0	3,127	0	0	0	24	05/19/2052	1.F FE	
..89680H-AE-2	TCF 2021-1 A - ABS	03/20/2026	Paydown	39,525	39,525	38,605	38,700	38,700	0	825	0	825	0	39,525	0	0	0	123	03/20/2046	1.F FE	
..96328G-BT-3	WFLF 242 A1 - ABS	03/18/2026	Paydown	60,419	60,419	60,515	60,417	60,417	0	2	0	2	0	60,419	0	0	0	491	06/21/2039	1.A FE	
..97063R-AA-8	WESTF 2025-A A - ABS	03/15/2026	Paydown	4,967	4,967	4,966	4,966	4,966	0	0	0	0	0	4,967	0	0	0	46	06/15/2050	1.F FE	
..97064F-AB-1	WESTF 2020-A B - ABS	03/15/2026	Paydown	8,146	8,146	7,642	7,639	7,639	0	507	0	507	0	8,146	0	0	0	57	03/15/2045	2.B FE	
..97064G-AA-1	WESTF 2021-A A - ABS	03/15/2026	Paydown	9,083	9,083	7,184	7,184	7,184	0	1,140	0	1,140	0	9,083	0	0	0	48	05/15/2046	1.F FE	
..97064Y-AA-2	WESTF 2023-A A - ABS	03/15/2026	Paydown	348,879	348,879	369,523	363,443	363,443	0	(14,564)	0	(14,564)	0	348,879	0	0	0	5,092	10/15/2048	1.F FE	
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					6,003,828	6,003,826	6,067,967	6,064,749	0	6,756	0	6,756	0	6,071,505	0	(67,677)	(67,677)	143,263	XXX	XXX	
..233046-AS-0	DNKN 2021-1 A23 - ABS	02/20/2026	Paydown	3,125	3,125	3,025	3,035	3,035	0	90	0	90	0	3,125	0	0	0	22	11/20/2051	2.B FE	
..26929H-AB-1	WAX 221 A1 - ABS	03/15/2026	Paydown	450	450	414	438	438	0	12	0	12	0	450	0	0	0	6	03/15/2052	2.B FE	
..411707-AK-8	HNGRY 2021-1 A2 - ABS	03/20/2026	Paydown	2,500	2,500	2,525	2,510	2,510	0	(10)	0	(10)	0	2,500	0	0	0	18	06/20/2051	2.B FE	
..466365-AE-3	JACK 2022-1 A22 - ABS	02/25/2026	Paydown	3,500	3,500	3,500	3,500	3,500	0	0	0	0	0	3,500	0	0	0	36	02/26/2052	2.B FE	
..476681-AD-3	JMIKE 241 A2 - ABS	01/06/2026	CHASE SECURITIES INC	1,779,396	1,741,838	1,732,040	1,737,887	1,737,887	0	292	0	292	0	1,738,179	0	41,217	41,217	14,180	02/16/2055	2.B FE	
..491393-AA-2	AEP 2025 A - ABS	03/01/2026	Paydown	68,555	68,555	68,540	68,552	68,552	0	3	0	3	0	68,555	0	0	0	2,612	09/01/2047	1.A FE	
..72703P-AC-7	PLNT 2019-1 A2 - ABS	03/05/2026	Paydown	1,158	1,158	1,062	1,062	1,062	0	65	0	65	0	1,158	0	0	0	11	12/06/2049	2.B FE	
..72703P-AF-0	PLNT 241 A21 - ABS	03/05/2026	Paydown	525	525	526	525	525	0	0	0	0	0	525	0	0	0	8	06/05/2054	2.B FE	
..83546D-AN-8	SONIC 2021-1 A21 - ABS	01/06/2026	GUGENHEIM	1,025,423	1,101,125	972,700	1,004,478	1,004,478	0	540	0	540	0	1,005,018	0	20,405	20,405	1,139	08/21/2051	2.B FE	
..83546D-AQ-1	SONIC 2021-1 A22 - ABS	03/20/2026	Paydown	3,750	3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	16	08/21/2051	2.B FE	
..87342R-AJ-3	BELL 2021-1 A23 - ABS	01/06/2026	MITSUBISHI UFJ SECURITIES	216,025	245,625	203,523	208,227	208,227	0	89	0	89	0	208,316	0	7,709	7,709	728	08/25/2051	2.B FE	
..88240P-AB-5	ERCOTT 2025 A - ABS	02/01/2026	Paydown	23,710	23,710	23,708	23,707	23,707	0	2	0	2	0	23,710	0	0	0	566	08/01/2051	1.A FE	
..95058X-AL-2	WEN 211 A22 - ABS	03/15/2026	Paydown	350	350	359	355	355	0	(5)	0	(5)	0	350	0	0	0	2	06/15/2051	2.B FE	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					3,128,466	3,196,210	3,015,673	3,057,642	0	1,080	0	1,080	0	3,059,135	0	69,331	69,331	19,345	XXX	XXX	
1889999999. Total - asset-backed securities (unaffiliated)					51,854,324	51,899,472	52,182,241	51,901,143	7,495	(56,624)	0	(49,129)	0	51,891,391	0	(37,067)	(37,067)	687,297	XXX	XXX	
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					51,854,324	51,899,472	52,182,241	51,901,143	7,495	(56,624)	0	(49,129)	0	51,891,391	0	(37,067)	(37,067)	687,297	XXX	XXX	
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					51,854,324	51,899,472	52,182,241	51,901,143	7,495	(56,624)	0	(49,129)	0	51,891,391	0	(37,067)	(37,067)	687,297	XXX	XXX	
2009999999. Total - issuer credit obligations and asset-backed securities					83,556,871	83,545,192	84,367,537	83,811,246	40,332	(67,307)	0	(26,975)	0	83,842,777	0	(285,907)	(285,907)	1,171,023	XXX	XXX	

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con- tractual Maturity Date	21 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
									10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor- tization)/ Accretion	12 Other Than Temporary Impairment Recog- nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
4509999997. Total - preferred stocks - Part 4				0	XXX	0	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	XXX
4509999999. Total - preferred stocks				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals				83,556,871	XXX	84,367,537	83,811,246	83,811,246	40,332	(67,307)	0	(26,975)	0	83,842,777	0	(285,907)	(285,907)	1,171,023	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

STATEMENT AS OF MARCH 31, 2026 OF THE ESSENT GUARANTY, INC.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Restricted Asset Code	Date Acquired	Stated Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0489999999	Total - issuer credit obligations (unaffiliated)					0	0	0
0499999999	Total - issuer credit obligations (affiliated)					0	0	0
0509999999	Total - issuer credit obligations					0	0	0
233809-30-0	FIDELITY IMM:TRS O I		12/31/2025	3.520		118,150	1,035	4,579
8209999999	Subtotal - exempt money market mutual funds - as identified by the SVO					118,150	1,035	4,579
000000-00-0	Barrington Bank MMF		03/31/2026	2.030		1,138,783	0	5,936
000000-00-0	M&T Bank Money Market		03/31/2026	2.170		5,296,208	0	29,252
481200-67-0	JPMORGAN:US GVT MM CAP		09/26/2025	3.550		3,750,000	11,326	33,562
665278-70-1	NORTHERN INST:US GS SHS		03/31/2026	3.530		69,578,102	177,182	10,122
8309999999	Subtotal - all other money market mutual funds					79,763,092	188,508	78,872
8589999999	Total cash equivalents (unaffiliated)					79,881,243	189,544	83,451
8599999999	Total cash equivalents (affiliated)					0	0	0
8609999999	Total cash equivalents					79,881,243	189,544	83,451