



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

Ascot Specialty Insurance Company

NAIC Group Code 4908 (Current) 4908 (Prior) NAIC Company Code 45055 Employer's ID Number 05-0420799

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 05/14/1974 Commenced Business

Statutory Home Office 10 Jefferson Blvd, Warwick, RI, US

Main Administrative Office 1251 Avenue of the Americas, 43rd Floor, New York, NY, US 10020, 646-356-8101

Mail Address PO Box 2240, Ridgeland, MS, US 39158

Primary Location of Books and Records 1251 Avenue of the Americas, 43rd Floor, New York, NY, US 10020, 646-356-8101

Internet Website Address www.ascotgroup.com

Statutory Statement Contact Shanelle Lord Burke, 646-956-1577, shanelle.burke@ascotgroup.com, 646-839-2775

OFFICERS

President & Chief Executive Officer Matthew Conrad Kramer, Treasurer Peter Michael Grayston, Chief Financial Officer Shanelle Lord Burke, General Counsel and Secretary John Stanley Gill

OTHER

Stephen Crescenio Gujjarro, Chief Risk Officer, Eric Michael Herman, Interim Chief Underwriting Officer, Marina Svetlov Barg, Chief Claims Officer, Jesse Richard Paulson, Chief Operating Officer

DIRECTORS OR TRUSTEES

Thomas Aleksander Kalvik, Neill Alexander Currie, Mark Alexander Wilcox, Mary Chen Chen, Matthew Conrad Kramer

State of Texas, County of Wilson, SS

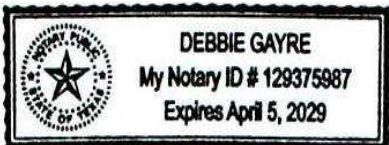
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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.

Signatures of Matthew Conrad Kramer, Shanelle Lord Burke, and John Stanley Gill with their titles: Chief Executive Officer, Chief Financial Officer, and Secretary.

Subscribed and sworn to before me this 15th 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.....

Debbie Gayre, Senior Tax Analyst













2026Q1 Statement Jurat_Ascot Specialty Insurance Company NAIC 45055


Final Audit Report

2026-05-15

Created:	2026-05-13
By:	Wendy Newlun (wendy.newlun@ascotgroup.com)
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"2026Q1 Statement Jurat_Ascot Specialty Insurance Company NAIC 45055" History


-  Document created by Wendy Newlun (wendy.newlun@ascotgroup.com)
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STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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	1,425,428,367	0	1,425,428,367	1,374,072,980
2. Stocks:				
2.1 Preferred stocks	33,496,026	0	33,496,026	17,428,166
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$29,298,195), cash equivalents (\$30,883,856) and short-term investments (\$593,511)	60,775,562	0	60,775,562	65,854,204
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	1,310,659	0	1,310,659	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,521,010,614	0	1,521,010,614	1,457,355,350
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	10,786,696	0	10,786,696	11,829,961
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	63,412,250	9,561,098	53,851,152	60,522,333
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	3,648,450	34,634	3,613,816	3,110,742
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	30,834,120	0	30,834,120	16,679,176
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	23,178,236	3,748,095	19,430,141	18,412,926
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	21,809
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	14,238,010	4,644,172	9,593,838	16,039,579
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,667,108,376	17,987,999	1,649,120,377	1,583,971,876
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	1,667,108,376	17,987,999	1,649,120,377	1,583,971,876
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. Intangible Asset	50,000	50,000	0	0
2502. Loss Fund	9,238,245	0	9,238,245	16,039,579
2503. Other Assets	355,593	0	355,593	0
2598. Summary of remaining write-ins for Line 25 from overflow page	4,594,172	4,594,172	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,238,010	4,644,172	9,593,838	16,039,579

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 49,030,997)	496,459,897	483,328,068
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	151,185,647	145,790,513
4. Commissions payable, contingent commissions and other similar charges	2,530,099	3,280,001
5. Other expenses (excluding taxes, licenses and fees)	(49,404)	97,567
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	116,371	115,073
7.1 Current federal and foreign income taxes (including \$ 86,668 on realized capital gains (losses))	12,187,342	7,722,984
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 184,518,798 and including warranty reserves of \$ 0 and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act)	223,012,535	224,456,902
10. Advance premium	1,397,668	59,561
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	113,431,920	103,072,601
13. Funds held by company under reinsurance treaties	484,252	484,252
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	(112,887)	1,403,992
16. Provision for reinsurance (including \$ 114,741 certified)	301,437	301,437
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	33,401,824	27,242,140
20. Derivatives	0	0
21. Payable for securities	4,739,069	17,897
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	8,972,855	7,077,484
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,048,058,623	1,004,450,474
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,048,058,623	1,004,450,474
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	232,485	232,485
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	491,575,000	491,575,000
35. Unassigned funds (surplus)	109,254,268	87,713,917
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	601,061,753	579,521,402
38. Totals (Page 2, Line 28, Col. 3)	1,649,120,377	1,583,971,876
DETAILS OF WRITE-INS		
2501. Claims Payable	0	257,514
2502. Deferred Ceding Commission	3,199,696	3,689,332
2503. Other Liabilities	5,773,159	3,130,638
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)	8,972,855	7,077,484
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 Ascot Specialty Insurance Company

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 \$ 165,974,532)	176,955,359	167,348,892	708,103,927
1.2 Assumed (written \$ 0)	0	0	0
1.3 Ceded (written \$ 69,262,446)	78,798,905	64,448,969	293,429,994
1.4 Net (written \$ 96,712,086)	98,156,453	102,899,923	414,673,933
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 3,424,963):			
2.1 Direct	75,740,149	76,165,440	361,316,326
2.2 Assumed	0	0	0
2.3 Ceded	33,770,507	26,912,697	167,688,794
2.4 Net	41,969,642	49,252,743	193,627,532
3. Loss adjustment expenses incurred	14,268,248	11,756,656	63,214,225
4. Other underwriting expenses incurred	33,209,322	32,168,316	143,628,851
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	89,447,212	93,177,715	400,470,608
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	8,709,241	9,722,208	14,203,325
INVESTMENT INCOME			
9. Net investment income earned	19,102,230	16,509,363	70,051,290
10. Net realized capital gains (losses) less capital gains tax of \$ 86,668	326,036	(26,703)	5,352
11. Net investment gain (loss) (Lines 9 + 10)	19,428,266	16,482,660	70,056,642
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 0)	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	296,878	233,985	831,164
15. Total other income (Lines 12 through 14)	296,878	233,985	831,164
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	28,434,385	26,438,853	85,091,131
17. Dividends to policyholders	0	0	0
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)	28,434,385	26,438,853	85,091,131
19. Federal and foreign income taxes incurred	5,938,690	5,648,829	19,968,799
20. Net income (Line 18 minus Line 19)(to Line 22)	22,495,695	20,790,024	65,122,332
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	579,521,402	517,729,193	517,729,193
22. Net income (from Line 20)	22,495,695	20,790,024	65,122,332
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	(879,987)	15,848	(377,590)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	1,328,667	(416,665)	2,575,465
27. Change in nonadmitted assets	(1,404,024)	2,457,019	(5,293,245)
28. Change in provision for reinsurance	0	0	(234,753)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (stock dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (stock dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) home office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	21,540,351	22,846,225	61,792,209
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	601,061,753	540,575,418	579,521,402
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. Other Income	268,005	250,600	853,050
1402. Currency translation	28,873	(16,615)	(21,886)
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)	296,878	233,985	831,164
3701.			
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)	0	0	0

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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	113,017,398	66,379,221	410,940,958
2. Net investment income	19,012,101	17,324,169	62,990,900
3. Miscellaneous income	296,878	233,985	831,164
4. Total (Lines 1 to 3)	132,326,377	83,937,374	474,763,022
5. Benefit and loss related payments	43,605,864	18,689,381	100,442,473
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	36,818,508	43,222,440	157,182,101
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 86,668 tax on capital gains (losses)	1,561,000	0	14,382,160
10. Total (Lines 5 through 9)	81,985,372	61,911,820	272,006,733
11. Net cash from operations (Line 4 minus Line 10)	50,341,005	22,025,554	202,756,288
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	84,384,005	32,672,410	266,061,733
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	11,000,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	38	0	512
12.7 Miscellaneous proceeds	4,721,172	2,500,000	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	89,105,215	35,172,410	277,062,245
13. Cost of investments acquired (long-term only):			
13.1 Bonds	134,304,981	75,755,765	437,361,728
13.2 Stocks	16,836,198	0	17,800,837
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	8,000,000
13.6 Miscellaneous applications	1,310,659	0	2,482,103
13.7 Total investments acquired (Lines 13.1 to 13.6)	152,451,838	75,755,765	465,644,668
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)	(63,346,622)	(40,583,355)	(188,582,423)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	7,926,975	(1,736,385)	(10,339,803)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	7,926,975	(1,736,385)	(10,339,803)
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)	(5,078,642)	(20,294,186)	3,834,062
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	65,854,204	62,020,142	62,020,142
19.2 End of period (Line 18 plus Line 19.1)	60,775,562	41,725,956	65,854,204

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

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Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Ascot Specialty Insurance Company (the "Company") have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners ("NAIC") and the State of Rhode Island. The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Rhode Island. The State of Rhode Island requires insurance companies domiciled in the state of Rhode Island to prepare their statutory financial statements in accordance with the NAIC's Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the State of Rhode Island Department of Business Regulation Insurance Division (the "Department"). The Company has no differences between accounting practices prescribed or permitted by the State of Rhode Island and the NAIC.

	SSAP #	F/S Page	F/S Line #	03/31/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 22,495,695	\$ 65,122,332
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 22,495,695</u>	<u>\$ 65,122,332</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 601,061,753	\$ 579,521,402
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 601,061,753</u>	<u>\$ 579,521,402</u>

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of contingent revenues and expenses during the period, if any. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct and ceded business. Insurance Premiums billed and outstanding for 90 days or more from policy effective date are classified as non-admitted assets, charged against unassigned funds (surplus). Expenses incurred in connection with acquiring new insurance business, including commissions, are charged to operations, as incurred. Expenses incurred are reduced for ceding allowances received or receivable to the extent such amounts do not exceed the costs incurred to acquire the related business. Excess ceding allowances are recorded as unearned income to be recognized as the related premiums are earned.

Net investment income consists primarily of interest income less investment related expense. Interest income is recognized on an accrual basis. Net realized capital gains (losses) are recognized on a specific identification basis when securities are sold, redeemed or otherwise disposed. Realized capital losses include write-downs for impairments considered to be other than temporary (OTTI). In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost, which approximates fair value.
- (2) Investment grade non-loan backed bonds are stated at amortized cost or fair value using the scientific interest method.
- (3) Investment-grade redeemable common stocks are stated at amortized value. Investment-grade perpetual common stocks are stated at fair value.
- (4) Investment-grade redeemable preferred stocks are stated at amortized value. Investment-grade perpetual preferred stocks are stated at fair value.
- (5) The Company does not have mortgage loans.
- (6) The Company asset-backed securities are stated at book value and the adjustment methodology used for each type is retrospective.
- (7) The Company does not have any investments in subsidiary.
- (8) The Company does not have any interests in joint ventures, partnerships or limited liability companies.
- (9) The Company does not have any derivative instruments.
- (10) The Company does not anticipate investment income as a factor in any premium deficiency calculation.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

(11) Loss and loss adjustment expenses are charged to expense as incurred. The reserve for unpaid loss and loss adjustment expenses is based upon claim adjusters' evaluations and other actuarial estimates, including those for incurred but not reported losses (IBNR) and for reinsurance. Overall reserve levels are impacted primarily by the types and amounts of insurance coverage written, trends developing from newly reported claims and claims that have been paid and closed. The determination of estimates for losses and loss expenses and the establishment of the related reserves are periodically reviewed and updated during the year. Adjustments are made to reserves in the period that can be reasonably estimated to reflect evolving changes in loss development patterns and various other factors, such as social and economic trends and judicial interpretation of legal liability. While management believes that the amount carried as reserves for unpaid loss and loss adjustment expense is adequate, the ultimate liability may be in excess of or less than the amount provided.

(12) The capitalization policy and resultant predefined thresholds have not changed from prior year. The Company has no capitalized assets.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

Based upon its evaluation of relevant conditions and events, including participation in the Net Worth Maintenance Agreement discussed in footnote 10.E, management does not have substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Asset-Backed Securities

(1) Prepayment assumptions for Agency Mortgage-Backed Securities, Collateralized Mortgage Obligations and other Asset-Backed Securities were generated using a third-party prepayment model. The multi-factor model captures house price change trends, housing turnover, borrower default, and refinance incentive, among other factors. On an ongoing basis, we monitor the rate of prepayment and calibrate the model to reflect actual experience, market factors, and viewpoint.

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

1. Less than 12 months.....	\$.....	1,316,962
2. 12 months or longer.....		2,502,762

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

1. Less than 12 months.....	\$.....	145,724,670
2. 12 months or longer.....		19,894,191

(5) The Company concluded that there were no other than temporary impairments in the investment portfolio by evaluating underwater securities in the following buckets: USD Corporates, Taxable Muni, Tax Exempt Muni, Preferred Stock, and Structured.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Investments in Tax Credit Structures (tax credit investments) - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock							
j. On deposit with states	392,527				392,527	391,205	1,322
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)							
m. Pledged as collateral not captured in other categories							
n. Other restricted assets							
o. Collateral assets received and on balance sheet							
p. Assets held under modco reinsurance agreements							
q. Assets held under funds withheld reinsurance agreements							
r. Total restricted assets (Sum of a through q)	<u>\$ 392,527</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 392,527</u>	<u>\$ 391,205</u>	<u>\$ 1,322</u>

Restricted Asset Category	Current Year						
	(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Total Nonadmitted Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %	Amount Reported in General Interrogatories	Difference from Note and Annual GI	Annual GI Ref
a. Subject to contractual obligation for which liability is not shown	\$	\$	%	%	XXX	XXX	XXX
b. Collateral held under security lending agreements					XXX	XXX	25.04+25.05
c. Subject to repurchase agreements					XXX	XXX	26.21
d. Subject to reverse repurchase agreements					XXX	XXX	26.22
e. Subject to dollar repurchase agreements					XXX	XXX	26.23
f. Subject to dollar reverse repurchase agreements					XXX	XXX	26.24
g. Placed under option contracts					XXX	XXX	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					XXX	XXX	26.26
i. FHLB capital stock					XXX	XXX	26.27
j. On deposit with states		392,527	0.024	0.024	XXX	XXX	26.28
k. On deposit with other regulatory bodies					XXX	XXX	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)					XXX	XXX	26.31
m. Pledged as collateral not captured in other categories					XXX	XXX	26.30
n. Other restricted assets					XXX	XXX	26.32
o. Collateral assets received and on balance sheet					XXX	XXX	XXX
p. Assets held under modco reinsurance agreements					XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements					XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	<u>\$</u>	<u>\$ 392,527</u>	<u>0.024 %</u>	<u>0.024 %</u>	<u>XXX</u>	<u>XXX</u>	<u>XXX</u>

- (2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - Not Applicable
- (3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - Not Applicable
- (4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements - Not Applicable
- (5) Assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	6	-
(2) Aggregate amount of investment income	\$ -	\$ -

Notes to the Financial Statements

5. Investments (Continued)

R. Reporting Entity's Share of Cash Pool by Asset Type

<u>Asset Type</u>	<u>Percent Share</u>
(1) Cash.....	48.210 %
(2) Cash Equivalents.....	50.820 %
(3) Short-Term Investments.....	0.970 %
(4) Total (Must equal 100%).....	<u>100.000 %</u>

S. Aggregate Collateral Loans by Qualifying Investment Collateral - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income

A. Due and Accrued Income Excluded from Surplus - No Significant Changes

B. Total Amount Excluded - Not Applicable

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

<u>Interest Income Due and Accrued</u>	<u>Amount</u>
1. Gross.....	\$ 10,786,696
2. Nonadmitted.....	\$
3. Admitted.....	\$ 10,786,696

D. The aggregate deferred interest - Not Applicable

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes

A. Components of the net deferred tax asset/(liability) - No Significant Changes

B. Regarding deferred tax liabilities that are not recognized - Not Applicable

C. Major components of current income taxes incurred - No Significant Changes

D. Among the more significant book to tax adjustments - No Significant Changes

E. Operating loss and tax credit carryforwards - No Significant Changes

F. Consolidated federal income tax return - No Significant Changes

G. Federal or foreign income tax loss contingencies - No Significant Changes

H. Repatriation Transition Tax (RTT) - Not Applicable

I. Alternative Minimum Tax (AMT) Credit - Not Applicable

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

A. The Company is a wholly-owned subsidiary of Ascot Surety & Casualty Company (the Parent), a Colorado corporation and insurance company.

B. The Company received no capital contributions from the Parent in 2026 and 2025.

C. Transactions with related party who are not reported on Schedule Y

(1) Detail of material related party transactions

Effective July 1, 2025, AIC, ASIC, and AmFed (together, "Ascot U.S.") began ceding business to Wayfare Re Limited ("Wayfare Re"), a special purpose insurer, in accordance with a quota share reinsurance agreement. The non-voting redeemable preferred shares of Wayfare Re are held by a related party of the Company (see "Wayfare Holdings" below for additional information). This reinsurance agreement has been deemed an arms-length transaction and accounted for as unaffiliated reinsurance in Schedule F.

Wayfare Holdings

During the third quarter of 2025, Wayfare Holdings, L.P. ("Wayfare Holdings") was formed to hold non-voting redeemable preferred shares and a minority share of the voting common shares of Wayfare Re (together, the "sidecar structure"). Wayfare Holdings issued 25.0% of its limited partnership interests to ABL and 75.0% of its limited partnership interests to two affiliates of Antares Capital in exchange for committed capital to be contributed over a three-year period. The capital will be used by Wayfare Holdings to partially collateralize Wayfare Re. As of March 31, 2026, of the \$25,000,000 committed to Wayfare Holdings, ABL has funded \$6,250,000.

ABL determined that Wayfare Holdings is a VIE due to insufficient equity at risk, and therefore, ABL holds a variable interest in Wayfare Holdings. However, ABL concluded that it was not the primary beneficiary and therefore it will not consolidate the financial position and results of operations of Wayfare Holdings. ABL will account for its limited partnership interest as an equity method investment and will record its proportionate share of the earnings or losses to other income within the statements of income with a corresponding adjustment to the carrying value of the investment as presented within Other assets on the balance sheet. As such this transaction has not been deemed an intercompany transaction to be reported through Schedule Y as of March 31, 2026.

Notes to the Financial Statements

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
1	07/01/2025	Wayfare Holdings	See above	Other	YES	03/31/2026	\$ 7,321,521

(2) Detail of material related party transactions involving services

Ref #	Name of Related Party	Overview Description	Amount Charged	Amount Based on Allocation of Costs or Market Rates	Amount Charged Modified or Waived (Yes/No)
	Wayfare Holdings	Ceded premium, commissions and loss recoveries to Wayfare Re (subsidiary of Wayfare Holdings)	\$ 16,333,506	\$ -	NO
Total			\$ 16,333,506	\$ -	

(3) Detail of material related party transactions involving exchange of assets and liabilities

(a) Description of transaction

Ref #	Name of Related Party	Overview Description	Have Terms Changed from Preceding Period? (Yes/No)
1	Wayfare Holdings	See above	NO

(b) Assets received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
	Wayfare Holdings	Ceded premium less ceded commission	\$ 15,716,745
Total			\$ 15,716,745

(c) Assets transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
	Wayfare Holdings	Ceded premium less ceded commission	\$ 15,716,745
Total			\$ 15,716,745

(4) Detail of amounts owed to/from a related party

Ref #	Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period (Amount Due To)	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable / (Payable) by Related Party	Admitted Recoverable
	Wayfare Holdings	\$ (6,722,020)	\$ 7,338,781	\$ -	\$ 616,761	\$ 616,761
Total		\$ (6,722,020)	\$ 7,338,781	\$ -	\$ 616,761	\$ 616,761

D. At March 31, 2026, the Company reported \$28,886 due to the Parent and \$17,561,492 due to AIC and \$15,811,446 due to other affiliates. These amounts represent arms-length transactions and are recorded as admitted assets and liabilities, respectively in accordance with SSAP No. 25 "Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties." There was no intercompany loan borrowed as of March 31, 2026.

E. The Company is a party to an Intercompany Services and Cost Allocation Agreement ("Services Agreement") with its affiliate, Ascot US Services Company LLC ("AUSC"). Under this agreement, the Company incurs and pays for shared costs, primarily overhead allocations of operating expenses. Additionally, the Company is a party to an Underwriting Services Agreement with its affiliate, Ascot Underwriting Inc. ("AUI").

The Company has a "Net Worth Maintenance Agreement" with its ultimate parent Ascot Group Limited (AGL). This agreement states AGL agrees to cause the Company to maintain capital equivalent to at least 350% of authorized control level RBC at all times and if they were to fall below it, AGL will contribute liquid assets to ensure the Company has the ability to meet its financial obligations on a timely basis.

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations - No Significant Changes

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

Notes to the Financial Statements

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)

- L. Downstream Holding Company Value Using Look-Through Method - Not Applicable
- M. All SCA Investments - Not Applicable
- N. Investment in Insurance SCAs - Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt - Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable

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

- A. The Company has 500 shares of no par value common stock authorized, issued and outstanding.
- B. Dividend Rate of Preferred Stock - Not Applicable
- C. Under Rhode Island law, the Company may not pay any dividend or make any distribution of cash or other property, the fair market value of which, together with that of any other dividends or distributions made within the 12 consecutive months ending on the date on which the proposed dividend or distribution is scheduled to be made, exceeds the lesser of (1) 10% of its surplus as of the 31st day of December of the last preceding year, or (2) its net income for the 12 month period ending on the 31st day of December of the last preceding year, unless the Insurance commissioner approves the proposed payment or fails to disapprove such payment within 30 days after receiving notice of such payment. An additional limitation is that Rhode Island does not permit a domestic insurer to declare or pay a dividend except out of earned surplus unless otherwise approved by the commissioner before the dividend is paid.

The maximum amount of dividends which can be paid by state of Rhode Island insurance companies to shareholders without prior approval of the Insurance Commissioner is subject to restrictions relating to net income and statutory surplus. The Company's statutory surplus was \$601,061,753 at March 31, 2026, and \$579,521,402 at December 31, 2025. The Company's net income was \$22,495,695 for the period ended March 31, 2026, and \$65,122,332 for the year ended December 31, 2025. The maximum dividend payout which may have been made without prior approval in 2026 was \$57,952,140. The Company did not declare a dividend in 2026. Dividends need to be approved by the Board of Directors.

- D. Ordinary Dividends - Not Applicable
- E. Company Profits Paid as Ordinary Dividends - Not Applicable
- F. Surplus Restrictions - Not Applicable
- G. Surplus Advances - Not Applicable
- H. Stock Held for Special Purposes - Not Applicable
- I. Changes in Special Surplus Funds - Not Applicable
- J. Unassigned Funds (Surplus)
 - The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$0.
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments - Not Applicable

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

- A. Fair Value Measurement

SSAP 100 establishes a fair value hierarchy which prioritizes and ranks the level of market price observability used in measuring investments at fair value. Market price observability is impacted by a number of factors, including the type of investment, the characteristics specific to the investment, and the state of the marketplace (including the existence and transparency of transactions between market participants). Investments with readily-available actively quoted prices or for which fair value can be measured from actively-quoted prices in an orderly market will generally have a higher degree of market price observability and a lesser degree of judgment used in measuring fair value.

Investments disclosed at fair value are classified and disclosed in one of the following categories based on inputs:

- Level 1 - Fair value measurements that are quoted prices (unadjusted) in active markets that the Company has the ability to access for identical assets or liabilities. Market price data generally is obtained from exchange or dealer markets. The Company does not adjust the quoted price for such instruments.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- Level 2 - Fair value measurements based on inputs other than quoted prices included in Level 1 that are observable for the asset, either directly or indirectly. Level 2 inputs include quoted prices for similar assets in active markets, quoted prices for identical or similar assets in markets that are not active, and inputs other than quoted prices that are observable for the asset, such as interest rates and yield curves that are observable at commonly quoted intervals.
- Level 3 - Fair value measurements based on valuation techniques that use significant inputs that are unobservable. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, the determination of which category within the fair value hierarchy is appropriate for any given investment is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment, and considers factors specific to the investment.

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash Equivalents	\$ 30,883,856	\$	\$	\$	\$ 30,883,856
Total assets at fair value/NAV	<u>\$ 30,883,856</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 30,883,856</u>
b. Liabilities at fair value					
Total liabilities at fair value	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

(3) Policy on transfers into and out of Level 3 - Not Applicable

(4) Inputs and techniques used for Level 2 and Level 3 fair values - Not Applicable

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values or NAV for All Financial Instruments

Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds - Issuer Credit Obligations	\$ 609,180,436	\$ 60,401,993	\$ 260,442	\$ 462,457,994	\$ 146,462,000	\$	\$
Bonds - Asset-Backed Securities	824,812,635	821,408,428	-	741,697,089	83,115,546		
Cash Equivalents	30,883,856	30,883,856	30,883,856	-	-		
Cash	29,298,195	29,298,195	29,298,195	-	-		
Preferred Stock	32,824,557	33,496,026	-	29,365,880	3,458,677		
Short-term investments	593,511	593,511	-	593,511	-		

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

- A. Unusual or Infrequent Items - Not Applicable
- B. Troubled Debt Restructuring - Not Applicable
- C. Other Disclosures - Not Applicable
- D. Business Interruption Insurance Recoveries - Not Applicable
- E. State and Federal Tax Credits - Not Applicable
- F. Subprime-Mortgage-Related Risk Exposure - Not Applicable
- G. Insurance-Linked Securities (ILS) Contracts - Not Applicable
- H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

The Company has evaluated events through May 15, 2026. In April 2026, the Company advanced \$7,000,000 in cash to its affiliate, Ascot US Services Company LLC ("AUSC"), pursuant to an Intercompany Revolving Loan Agreement. Under the terms of the agreement, AUSC is authorized to borrow up to \$15,000,000. The agreement was approved by the Rhode Island Department of Business Regulation, insurance Division, and contains provisions consistent with an arm's-length transaction.

23. Reinsurance

- A. Unsecured Reinsurance Recoverables - No Significant Changes
- B. Reinsurance Recoverable in Dispute - Not Applicable

Notes to the Financial Statements

23. Reinsurance (Continued)

C. Reinsurance Assumed and Ceded

(1) Maximum amount of return commission that would have been due reinsurers if all of the company's reinsurance was canceled or if the company's insurance assumed was canceled

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$	\$	\$	\$	\$	\$
b. All other			184,518,798	57,873,442	(184,518,798)	(57,873,442)
c. Total (a+b)	<u>\$</u>	<u>\$</u>	<u>\$ 184,518,798</u>	<u>\$ 57,873,442</u>	<u>\$ (184,518,798)</u>	<u>\$ (57,873,442)</u>
d. Direct unearned premium reserve			\$ 407,531,332			

(2) The additional or return commission, predicated on loss experience or on any other form of profit-sharing arrangements in this statement as a result of existing contractual arrangements is accrued as follows:

Reinsurance

	Direct	Assumed	Ceded	Net
a. Contingent commission	\$ 208,553	\$	\$	\$ 208,553
b. Sliding scale adjustments				
c. Other profit commission arrangements				
d. Total (a+b+c)	<u>\$ 208,553</u>	<u>\$</u>	<u>\$</u>	<u>\$ 208,553</u>

(3) Risks attributed to each of the company's protected cells - Not Applicable

D. Uncollectible Reinsurance - Not Applicable

E. Commutation of Ceded Reinsurance - Not Applicable

F. Retroactive Reinsurance - Not Applicable

G. Reinsurance Accounted for as a Deposit - Not Applicable

H. Disclosures for the Transfer of Property and Casualty Run-Off Agreements - Not Applicable

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - Not Applicable

K. Reinsurance Credit - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

The Company reported net loss and loss adjustment expense (LAE) reserves of \$647,645,544 as of March 31, 2026. During the period ended March 31, 2026, \$36,154,719 was paid for incurred loss and LAE related to prior accident year insured events. Overall, the Company recorded \$9,346,378 of favorable loss and LAE development, primarily driven by better-than-expected incurred development in property lines across all accident years. This favorable development was partially offset by unfavorable exposure development in the 2024 Excess & Surplus line of business.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves

- Liability carried for premium deficiency reserves:..... \$—
- Date of the most recent evaluation of this liability:..... 03/31/2026
- Was anticipated investment income utilized in the calculation?..... NO

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves - Not Applicable

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

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 [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Ascot Insurance Guernsey is established in Q1 2026.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 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.
- 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. 12/31/2024
- 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. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/12/2021
- 6.4 By what department or departments?
Rhode Island
- 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 [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [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 Ascot Specialty Insurance Company
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 [] 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 []
- 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 []
- 9.31 If the response to 9.3 is yes, provide the nature of any waiver(s).

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []
- 11.2 If yes, give full and complete information relating thereto:
 The Company has \$392,527 of bonds deposited with domiciled state.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
- 13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []
- 13.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 13.21 Bonds | \$ 0 | \$ 0 |
| 13.22 Preferred Stock | \$ 0 | \$ 0 |
| 13.23 Common Stock | \$ 0 | \$ 0 |
| 13.24 Short-Term Investments | \$ 0 | \$ 0 |
| 13.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 13.26 All Other | \$ 0 | \$ 0 |
| 13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) | \$ 0 | \$ 0 |
| 13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above | \$ 0 | \$ 0 |
- 14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
- 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 Ascot Specialty Insurance Company
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
The Bank of New York - Inst. Custody Ins. Division	One Wall Street, New York, NY 10286

- 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
New England Asset Management, Inc	U.....
Nuveen Alternatives Advisors LLC	U.....
Pacific Investment Management Company LLC	U.....
Sun Life Capital Management (U.S.) LLC	U.....

- 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
105900	New England Asset Management, Inc	SEC	NO.....
160255	Nuveen Alternatives Advisors LLC	SEC	NO.....
109684	Pacific Investment Management Company LLC	SEC	NO.....
104559	Sun Life Capital Management (U.S.) LLC	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]

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company
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:

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

5. Operating Percentages:

5.1 A&H loss percent0.000 %

5.2 A&H cost containment percent0.000 %

5.3 A&H expense percent excluding cost containment expenses0.000 %

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\$.....0

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\$.....0

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

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

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

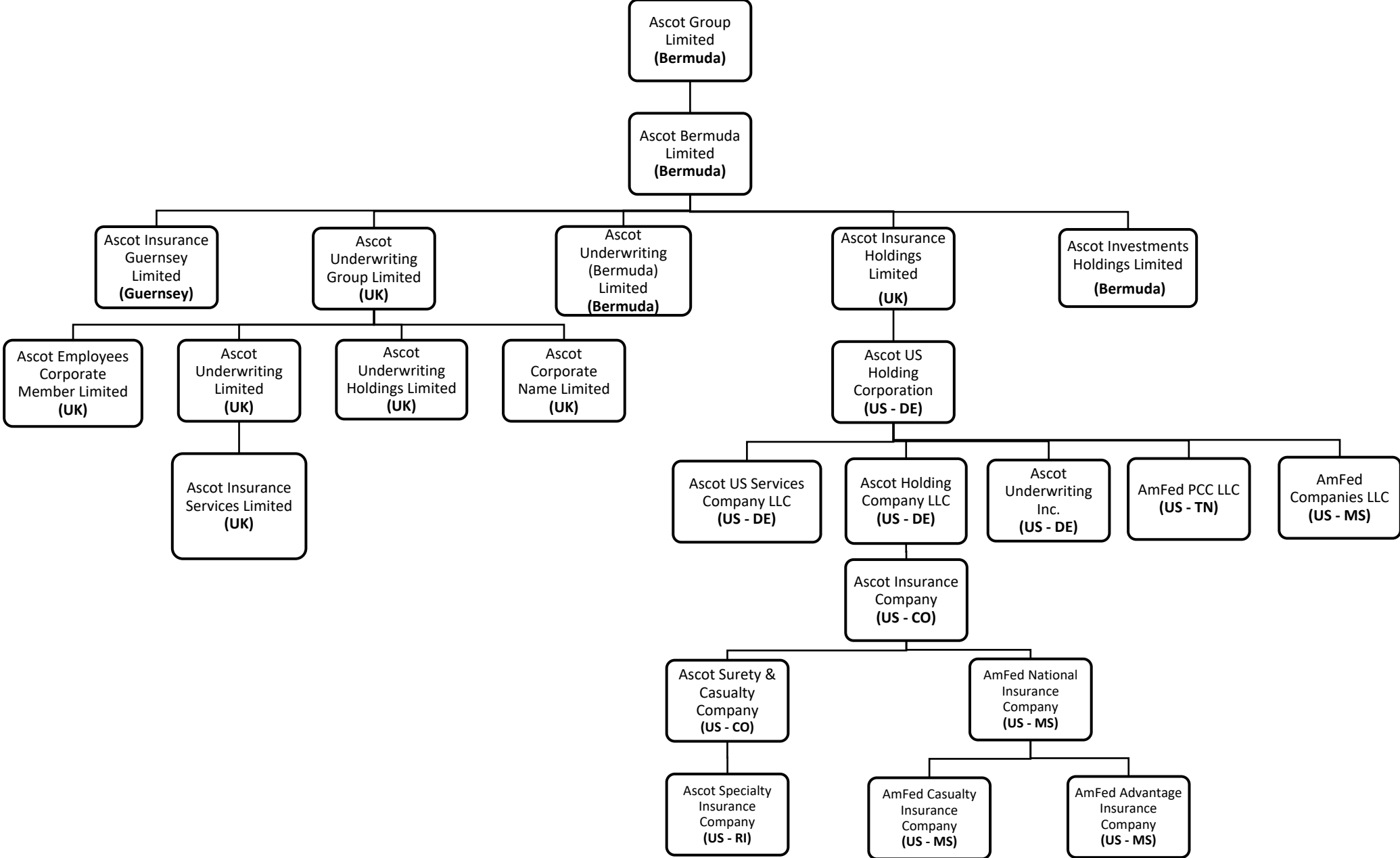
	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	E	2,341,706	2,769,014	49,853	1,660,846	8,062,954	7,082,363
2. Alaska	AK	E	886,534	366,135	0	4,531	1,386,620	1,099,061
3. Arizona	AZ	E	2,516,232	2,345,946	31,875	169,866	11,745,714	9,658,048
4. Arkansas	AR	E	926,308	1,621,721	253,990	87,557	5,091,849	4,328,258
5. California	CA	E	31,961,547	30,721,741	10,921,842	3,449,367	148,497,974	112,400,818
6. Colorado	CO	E	4,109,058	6,139,881	1,611,922	295,481	14,887,834	13,483,672
7. Connecticut	CT	E	1,730,466	1,393,847	27,439	170,592	8,963,570	7,963,044
8. Delaware	DE	E	1,031,310	527,775	72	267,596	5,461,221	2,520,885
9. District of Columbia	DC	E	455,791	820,627	100,350	0	2,145,077	2,056,466
10. Florida	FL	E	18,515,751	16,819,871	8,373,352	1,985,048	94,533,805	87,227,188
11. Georgia	GA	E	6,257,426	6,056,830	1,731,165	5,199,925	27,606,127	22,833,494
12. Hawaii	HI	E	509,962	539,717	0	40,160	1,504,261	1,215,052
13. Idaho	ID	E	754,119	630,251	29,860	176,446	1,741,878	1,867,609
14. Illinois	IL	E	4,870,131	5,369,104	756,490	1,424,661	21,490,277	20,539,281
15. Indiana	IN	E	2,658,862	2,066,534	648,661	1,032,111	9,865,041	8,427,321
16. Iowa	IA	E	752,141	1,242,391	106,447	100,075	3,954,855	3,066,894
17. Kansas	KS	E	477,152	685,233	(54,513)	68,083	3,787,133	3,385,880
18. Kentucky	KY	E	666,852	828,856	618,270	125,975	3,781,954	3,736,868
19. Louisiana	LA	E	3,179,732	4,450,431	411,525	20,505	15,104,382	11,639,553
20. Maine	ME	E	83,711	441,199	739	1,798	2,318,230	2,137,283
21. Maryland	MD	E	1,392,772	1,709,969	5,974	26,736	7,418,474	6,379,020
22. Massachusetts	MA	E	2,684,478	3,860,524	407,191	347,763	22,504,589	19,023,059
23. Michigan	MI	E	1,837,350	1,977,437	217,630	172,690	7,906,883	7,803,159
24. Minnesota	MN	E	1,471,638	1,308,871	47,423	28,819	19,106,821	9,082,313
25. Mississippi	MS	E	835,404	316,003	5,271	18,175	3,046,193	2,828,727
26. Missouri	MO	E	2,788,087	2,252,474	150,806	247,395	8,778,393	7,324,363
27. Montana	MT	E	232,564	1,491,502	0	44,589	3,195,269	2,765,619
28. Nebraska	NE	E	482,723	410,883	919,685	20,938	1,586,864	2,912,736
29. Nevada	NV	E	2,407,444	2,297,038	1,396,093	2,210	11,829,025	8,526,042
30. New Hampshire	NH	E	195,221	147,157	0	3,733	1,720,515	1,629,221
31. New Jersey	NJ	E	4,276,761	5,290,655	2,850,939	4,502,971	30,838,250	29,028,567
32. New Mexico	NM	E	412,261	557,803	70,720	35,039	1,711,309	1,232,363
33. New York	NY	E	8,429,211	7,934,893	773,380	1,744,792	39,419,073	41,523,000
34. North Carolina	NC	E	4,060,385	2,076,792	92,215	59,392	14,662,389	11,078,127
35. North Dakota	ND	E	518,404	491,066	0	0	1,200,140	777,861
36. Ohio	OH	E	3,148,759	2,660,419	287,271	1,185,822	20,364,345	16,690,970
37. Oklahoma	OK	E	2,022,678	3,899,064	27,246,952	11,104	21,550,381	5,229,986
38. Oregon	OR	E	1,050,929	1,476,522	82,849	219,981	4,646,315	3,997,582
39. Pennsylvania	PA	E	4,025,432	6,416,445	142,866	446,238	29,867,636	22,013,607
40. Rhode Island	RI	L	271,738	223,045	0	12,675	1,401,069	934,233
41. South Carolina	SC	E	1,313,008	257,463	544,792	513,967	8,995,517	6,818,039
42. South Dakota	SD	E	26,324	63,511	0	0	679,029	581,373
43. Tennessee	TN	E	1,638,340	3,249,698	4,073,168	144,770	11,402,480	9,616,579
44. Texas	TX	E	27,934,971	25,651,834	4,509,434	5,503,852	126,765,115	102,551,028
45. Utah	UT	E	1,718,249	2,134,416	460,169	720,533	4,756,977	3,956,766
46. Vermont	VT	E	286,648	315,509	13,839	0	1,055,778	1,049,236
47. Virginia	VA	E	2,179,226	2,738,450	162,459	215,225	9,828,951	9,139,064
48. Washington	WA	E	1,515,287	2,206,586	1,061,699	290,674	8,576,670	7,656,015
49. West Virginia	WV	E	223,983	840,495	0	20,137	1,229,429	1,088,338
50. Wisconsin	WI	E	1,110,095	1,760,515	(11,301)	47,359	6,826,417	5,510,638
51. Wyoming	WY	E	749,371	430,418	9,215	0	569,180	389,718
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	50,000	44,910	0	0	16,716	1,590
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	15,643
58. Aggregate other alien	OT	XXX	0	0	0	0	77,054	18,158
59. Totals	XXX		165,974,532	172,329,472	71,140,081	32,868,202	825,464,003	675,841,781
DETAILS OF WRITE-INS								
58001. BMU Bermuda	XXX		0	0	0	0	77,054	18,158
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	77,054	18,158

(a) Active Status Counts:

- | | | | |
|--|----|--|---|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... | 1 | 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)..... | 50 | 6. N - None of the above - Not allowed to write business in the state..... | 6 |

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
							Ascot Group Limited	.BMJ	UIP			0.000		NO	
							Ascot Bermuda Limited	.BMJ	UIP	Ascot Group Limited	Ownership	99.942	Ascot Group Limited	NO	
							Ascot Underwriting (Bermuda) Limited	.BMJ	NIA	Ascot Bermuda Limited	Ownership	65.000	Ascot Group Limited	NO	
							Ascot Insurance Guernsey Limited	.GGY	NIA	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Underwriting Group Limited	.GBR	NIA	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Employees Corporate Member Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Underwriting Holdings Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Corporate Name Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Underwriting Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Insurance Services Limited	.GBR	NIA	Ascot Underwriting Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Investments Holdings Limited	.BMJ	NIA	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Insurance Holdings Limited	.GBR	UIP	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
			82-2798478				Ascot US Holding Corporation	.DE	UIP	Ascot Insurance Holdings Limited	Ownership	100.000	Ascot Group Limited	NO	
			26-0586977				Ascot Underwriting Incorporated	.DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			84-2871404				Ascot Holding Company LLC	.DE	UDP	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			32-0573659				Ascot US Services Company LLC	.DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
.4908		23752	84-0583213				Ascot Insurance Company	.CO	UIP	Ascot Holding Company LLC	Ownership	100.000	Ascot Group Limited	NO	
.4908		45055	05-0420799				Ascot Specialty Insurance Company	.RI	RE	Ascot Surety & Casualty Company	Ownership	100.000	Ascot Group Limited	NO	
			85-1224944				AmFed PCC LLC	.TN	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			64-0888469				AmFed Companies LLC	.MS	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
.4908		30279	46-0310317				Ascot Surety & Casualty Company	.CO	UDP	Ascot Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
.4908		11208	64-0947790				AmFed National Insurance Company	.MS	IA	Ascot Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
.4908		11963	20-0392750				AmFed Casualty Insurance Company	.MS	IA	AmFed National Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
.4908		16459	83-2251612				AmFed Advantage Insurance Company	.MS	IA	AmFed National Insurance Company	Ownership	100.000	Ascot Group Limited	NO	

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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	18,771,536	3,119,644	16.6	11.4
2.1 Allied Lines	0	0	0.0	0.0
2.2 Multiple peril crop	0	0	0.0	0.0
2.3 Federal flood	0	0	0.0	0.0
2.4 Private crop	0	0	0.0	0.0
2.5 Private flood	0	0	0.0	0.0
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	0	0.0	0.0
5.1 Commercial multiple peril (non-liability portion)	7,277,292	1,185,729	16.3	29.4
5.2 Commercial multiple peril (liability portion)	1,911,526	(1,403,699)	(73.4)	11.4
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	48,855	1,904	3.9	71.5
9.1 Inland marine	682,710	255,903	37.5	292.3
9.2 Pet insurance	0	0	0.0	0.0
10. Financial guaranty	0	0	0.0	0.0
11.1 Medical professional liability - occurrence	1,192	548	46.0	0.0
11.2 Medical professional liability - claims-made	2,131,057	935,878	43.9	52.3
12. Earthquake	0	0	0.0	0.0
13.1 Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2 Comprehensive (hospital and medical) group	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15.1 Vision only	0	0	0.0	0.0
15.2 Dental only	0	0	0.0	0.0
15.3 Disability income	0	0	0.0	0.0
15.4 Medicare supplement	0	0	0.0	0.0
15.5 Medicaid Title XIX	0	0	0.0	0.0
15.6 Medicare Title XVIII	0	0	0.0	0.0
15.7 Long-term care	0	0	0.0	0.0
15.8 Federal employees health benefits plan	0	0	0.0	0.0
15.9 Other health	0	0	0.0	0.0
16. Workers' compensation	0	0	0.0	0.0
17.1 Other liability - occurrence	85,090,284	48,036,293	56.5	53.3
17.2 Other liability - claims-made	49,173,269	17,633,500	35.9	41.3
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability - occurrence	0	0	0.0	0.0
18.2 Products liability - claims-made	0	0	0.0	0.0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2 Other private passenger auto liability	0	0	0.0	0.0
19.3 Commercial auto no-fault (personal injury protection)	37,127	5,334	14.4	398.8
19.4 Other commercial auto liability	11,131,470	5,798,437	52.1	50.4
21.1 Private passenger auto physical damage	0	0	0.0	0.0
21.2 Commercial auto physical damage	653,270	151,700	23.2	400.1
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	708	126	17.8	27.9
24. Surety	0	0	0.0	0.0
26. Burglary and theft	45,064	18,852	41.8	50.0
27. Boiler and machinery	0	0	0.0	0.0
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	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	176,955,359	75,740,149	42.8	45.5
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 Ascot Specialty Insurance Company

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	12,101,801	12,101,801	27,210,350
2.1	Allied Lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	3,493,538	3,493,538	5,639,256
5.2	Commercial multiple peril (liability portion)	1,336,739	1,336,739	1,874,242
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	10,763	10,763	27,162
9.1	Inland marine	1,531,217	1,531,217	522,764
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	2,663,067	2,663,067	1,913,901
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	87,159,784	87,159,784	71,605,393
17.2	Other liability - claims-made	47,457,891	47,457,891	55,162,999
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	22,973	22,973	18,293
19.4	Other commercial auto liability	9,429,075	9,429,075	7,712,731
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	707,774	707,774	637,915
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	48	48	126
24.	Surety	0	0	0
26.	Burglary and theft	59,862	59,862	4,340
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	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	165,974,532	165,974,532	172,329,472
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 Ascot Specialty Insurance Company

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	34,081	170,842	204,923	10,977	170	11,147	26,534	5,280	157,298	189,112	3,430	(8,094)	(4,664)
2. 2024	39,042	146,536	185,578	12,791	889	13,680	36,318	1,024	135,106	172,448	10,067	(9,517)	551
3. Subtotals 2024 + Prior	73,123	317,378	390,501	23,768	1,059	24,827	62,852	6,304	292,404	361,560	13,497	(17,611)	(4,114)
4. 2025	25,001	213,616	238,618	9,283	2,045	11,327	25,070	2,831	194,157	222,058	9,351	(14,584)	(5,233)
5. Subtotals 2025 + Prior	98,125	530,994	629,119	33,051	3,104	36,155	87,922	9,135	486,561	583,617	22,848	(32,194)	(9,346)
6. 2026	XXX	XXX	XXX	XXX	1,556	1,556	XXX	3,401	60,627	64,028	XXX	XXX	XXX
7. Totals	98,125	530,994	629,119	33,051	4,660	37,711	87,922	12,535	547,188	647,646	22,848	(32,194)	(9,346)
8. Prior year-end surplus as regards policyholders	579,521										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. 23.3	2. (6.1)	3. (1.5)
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. (1.6)

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.

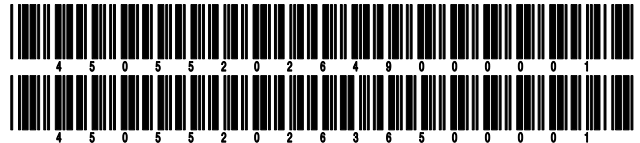
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
3. Medicare Part D Coverage Supplement [Document Identifier 365]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid	4,594,172	4,594,172	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	4,594,172	4,594,172	0	0

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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

NONE

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 paid and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	3,000,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	8,000,000
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase/(decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	11,000,000
8. Deduct amortization of premium, depreciation and proportional amortization	0	0
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)	0	0
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

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	1,391,501,146	1,197,521,409
2. Cost of bonds and stocks acquired	151,141,179	455,162,565
3. Accrual of discount	1,400,602	6,028,192
4. Unrealized valuation increase/(decrease)	(879,987)	(377,591)
5. Total gain (loss) on disposals	412,667	6,262
6. Deduct consideration for bonds and stocks disposed of	84,384,005	266,061,733
7. Deduct amortization of premium	267,208	777,958
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. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,458,924,394	1,391,501,146
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,458,924,394	1,391,501,146

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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)	383,803,041	76,810,971	89,986,662	(3,194,826)	367,432,524	0	0	383,803,041
2. NAIC 2 (a)	201,916,831	24,866,196	3,582,394	3,678,191	226,878,824	0	0	201,916,831
3. NAIC 3 (a)	6,306,166	8,231,850	4,009,113	(127,653)	10,401,250	0	0	6,306,166
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
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	592,026,038	109,909,017	97,578,169	355,712	604,712,598	0	0	592,026,038
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	749,441,253	59,934,563	30,653,352	681,499	779,403,963	0	0	749,441,253
9. NAIC 2	32,803,595	9,998,372	820,980	23,478	42,004,465	0	0	32,803,595
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total ABS	782,244,848	69,932,935	31,474,332	704,977	821,408,428	0	0	782,244,848
PREFERRED STOCK								
15. NAIC 1	5,202,716	1,379,980	0	0	6,582,696	0	0	5,202,716
16. NAIC 2	10,180,650	10,746,070	0	(586,440)	20,340,280	0	0	10,180,650
17. NAIC 3	2,044,800	4,710,148	0	(181,898)	6,573,050	0	0	2,044,800
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	17,428,166	16,836,198	0	(768,338)	33,496,026	0	0	17,428,166
22. Total ICO, ABS & Preferred Stock	1,391,699,052	196,678,150	129,052,501	292,351	1,459,617,052	0	0	1,391,699,052

(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 \$ 692,656 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	593,511	xxx	592,819	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	197,904	0
2. Cost of short-term investments acquired	19,796,898	197,706
3. Accrual of discount	31,533	198
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	(113)	0
6. Deduct consideration received on disposals	19,432,711	0
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)	593,511	197,904
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	593,511	197,904

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 Ascot Specialty Insurance Company

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	30,316,211	55,928,603
2. Cost of cash equivalents acquired	164,234,698	502,208,872
3. Accrual of discount	7,410	14,325
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	151	512
6. Deduct consideration received on disposals	163,674,614	527,836,101
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)	30,883,856	30,316,211
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	30,883,856	30,316,211

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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
91282C-PR-6	UNITED STATES TREASURY NOTE	01/13/2026	STATE STREET		7,858,031	7,900,000	11,075	1.A
0019999999	Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				7,858,031	7,900,000	11,075	XXX
09182T-GM-3	BLACK BELT ENERGY GAS DIST AL	01/15/2026	BOFA SECURITIES INC.		534,300	500,000	1,597	1.F FE
560354-AE-2	MAIN STREET ENERGY INC ENERGY	01/15/2026	RAYMOND JAMES & ASSOCIATES INC.		536,685	500,000	1,597	1.G FE
74440D-GL-2	KENTUCKY ST PUBLIC ENERGY AUTH	01/15/2026	MORGAN STANLEY & CO. LLC		537,285	500,000	1,597	1.E FE
84136H-BC-6	SOUTHEAST ENERGY AUTHORITY A C	03/05/2026	WELLS FARGO SECURITIES LLC		1,561,635	1,500,000	19,792	1.E FE
0059999999	Subtotal - issuer credit obligations - municipal bonds - special revenue				3,169,905	3,000,000	24,583	XXX
00287Y-EA-3	ABBVIE INC	02/19/2026	DEUTSCHE BANK SECURITIES INC.		416,216	400,000	8,956	1.G FE
025537-AU-5	AMERICAN ELECTRIC POWER	01/08/2026	MIZUHO SECURITIES USA LLC		1,478,250	1,500,000	23,250	2.C FE
025816-CH-0	AMERICAN EXPRESS CO	02/02/2026	VARIOUS		2,029,425	2,050,000	6,903	2.C FE
05571A-BA-2	BPCE SA	02/19/2026	DEUTSCHE BANK SECURITIES INC.		323,130	300,000	1,888	2.A FE
06051G-KQ-1	BANK OF AMERICA CORP	03/19/2026	CITADEL SECURITIES INC		1,477,815	1,500,000	27,236	1.G FE
06738E-DJ-1	BARCLAYS PLC	03/19/2026	CREDIT AGRICOLE SECURITIES (USA) INC.		881,766	900,000	2,939	2.A FE
076912-AA-2	BEIGNET INVESTOR LLC	03/20/2026	BANK OF NEW YORK		304,853	300,000	4,552	1.E FE
11135F-CT-6	BROADCOM INC	02/19/2026	DEUTSCHE BANK SECURITIES INC.		368,640	400,000	4,818	1.G FE
125896-BU-3	CMS ENERGY CORP	01/12/2026	MORGAN STANLEY & CO. LLC		1,475,625	1,500,000	8,313	2.C FE
14040H-DO-5	CAPITAL ONE FINANCIAL CO	02/19/2026	DEUTSCHE BANK SECURITIES INC.		404,220	400,000	1,080	2.A FE
172967-NU-1	CITIGROUP INC	03/19/2026	BNP PARIBAS SECURITIES CORP.		1,395,478	1,400,000	22,150	1.G FE
172967-QJ-3	CITIGROUP INC	02/02/2026	VARIOUS		1,779,300	1,750,000	12,468	3.A FE
25746U-DU-0	DOMINION ENERGY INC	02/04/2026	WELLS FARGO SECURITIES LLC		1,786,125	1,650,000	20,533	2.C FE
26136*-AF-9	DOYON UTILITIES LLC	01/15/2026	DIRECT		2,500,000	2,500,000	0	2.B
26441C-CG-8	DUKE ENERGY CORP	02/03/2026	VARIOUS		1,783,375	1,700,000	43,842	2.C FE
26874R-AQ-1	ENI SPA	02/19/2026	DEUTSCHE BANK SECURITIES INC.		424,280	400,000	5,814	1.G FE
29364W-BP-2	ENTERGY LOUISIANA LLC	02/19/2026	DEUTSCHE BANK SECURITIES INC.		412,756	400,000	8,869	1.F FE
29390X-AA-2	EQUINIX EU 2 FINANCING C	02/02/2026	SUSQUEHANNA		826,360	800,000	5,867	2.A FE
38141G-A3-8	GOLDMAN SACHS GROUP INC	03/24/2026	MIZUHO SECURITIES USA LLC		4,195,000	4,000,000	37,500	3.A FE
38145G-AR-1	GOLDMAN SACHS GROUP INC	03/19/2026	J.P. MORGAN SECURITIES LLC		1,380,862	1,400,000	10,362	1.F FE
38148B-AC-2	GOLDMAN SACHS GROUP INC	02/02/2026	MORGAN STANLEY & CO. LLC		2,257,550	2,250,000	23,077	3.A FE
46647P-DH-6	JPMORGAN CHASE & CO	03/19/2026	J.P. MORGAN SECURITIES LLC		1,555,518	1,550,000	11,632	1.F FE
48128B-AQ-4	JPMORGAN CHASE & CO	02/02/2026	UBS FINANCIAL SERVICES INC.		528,735	500,000	5,920	2.A FE
482688-AN-4	KPMG LLP	11/20/2025	DIRECT		3,884,880	4,000,000	4,926	1.E
50220P-AD-5	LSEGA FINANCING PLC	02/19/2026	DEUTSCHE BANK SECURITIES INC.		364,060	400,000	3,722	1.G FE
53944Y-BG-7	LLOYDS BANKING GROUP PLC	03/19/2026	CREDIT AGRICOLE SECURITIES (USA) INC.		742,380	750,000	3,534	1.G FE
609935-AA-9	MONONGAHELA POWER CO	02/19/2026	DEUTSCHE BANK SECURITIES INC.		428,576	400,000	325	1.G FE
61747Y-EY-7	MORGAN STANLEY	03/19/2026	BNP PARIBAS SECURITIES CORP.		1,499,134	1,400,000	37,488	1.E FE
68989H-BG-2	NOVARTIS CAPITAL CORP	03/16/2026	J.P. MORGAN SECURITIES LLC		1,399,440	1,400,000	0	1.D FE
693475-BF-1	PNC FINANCIAL SERVICES	02/09/2026	WELLS FARGO SECURITIES LLC		1,526,100	1,500,000	14,208	2.B FE
718172-EA-3	PHILIP MORRIS INTL INC	02/19/2026	DEUTSCHE BANK SECURITIES INC.		396,128	400,000	5,704	1.F FE
744320-BK-7	PRUDENTIAL FINANCIAL INC	01/07/2026	WELLS FARGO SECURITIES LLC		1,292,188	1,250,000	26,458	2.B FE
760759-BC-3	REPUBLIC SERVICES INC	02/19/2026	DEUTSCHE BANK SECURITIES INC.		412,536	400,000	7,722	1.G FE
785931-AB-2	SAFEHOLD GL HOLDINGS LLC	02/19/2026	DEUTSCHE BANK SECURITIES INC.		415,796	400,000	2,197	1.G FE
797440-CG-7	SAN DIEGO G & E	02/19/2026	DEUTSCHE BANK SECURITIES INC.		416,688	400,000	7,500	1.F FE
797440-CH-5	SAN DIEGO G & E	03/16/2026	BOFA SECURITIES INC.		997,540	1,000,000	0	1.F FE
842400-HZ-9	SOUTHERN CAL EDISON	02/19/2026	DEUTSCHE BANK SECURITIES INC.		405,888	400,000	4,564	1.G FE
86562M-DN-7	SUMITOMO MITSUI FINL GRP	02/19/2026	DEUTSCHE BANK SECURITIES INC.		734,895	700,000	4,324	1.G FE
902973-AZ-9	US BANCORP	02/03/2026	VARIOUS		1,504,675	1,500,000	22,672	2.B
929089-AK-6	VOYA FINANCIAL INC	02/23/2026	CITIGROUP GLOBAL MARKETS INC.		998,210	1,000,000	0	2.B FE
95000U-3H-4	WELLS FARGO & COMPANY	03/19/2026	VARIOUS		1,528,012	1,400,000	34,943	2.A FE
95041A-AG-3	WELLTOWER OP LLC	02/19/2026	DEUTSCHE BANK SECURITIES INC.		411,704	400,000	2,790	1.G FE
67178*-AJ-3	PORTERBROOK RAIL FINANCE LIMITED SER A	02/10/2026	DIRECT		4,000,000	4,000,000	0	2.B Z
0089999999	Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				53,344,109	52,650,000	481,046	XXX
0489999999	Total - issuer credit obligations (unaffiliated)				64,372,045	63,550,000	516,704	XXX
0499999999	Total - issuer credit obligations (affiliated)				0	0	0	XXX
0509999997	Total - issuer credit obligations - Part 3				64,372,045	63,550,000	516,704	XXX

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STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					64,372,045	63,550,000	516,704	XXX
3618N5-6E-4	GNMA 11 POOL MBO868	02/02/2026	MORGAN STANLEY & CO. LLC		5,658,813	6,189,780	1,204	1.A FE
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					5,658,813	6,189,780	1,204	XXX
31400U-7A-8	UMBS - POOL CB8988	01/13/2026	WELLS FARGO SECURITIES LLC		12,339,105	12,004,298	23,842	1.A FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					12,339,105	12,004,298	23,842	XXX
10571L-AD-3	BRAVO RESIDENTIAL FUNDING TRUS 26-NM3 A	03/09/2026	MORGAN STANLEY & CO. LLC		1,999,991	2,000,000	11,786	1.A FE
10571L-AE-1	BRAVO RESIDENTIAL FUNDING TRUS 26-NM3 A	03/09/2026	MORGAN STANLEY & CO. LLC		1,999,973	2,000,000	11,632	1.A FE
227925-AA-2	CROSS MORTGAGE TRUST 26-NM3 A1	03/12/2026	GOLDMAN SACHS & CO. LLC		1,996,561	2,000,000	7,403	1.A FE
227925-AF-1	CROSS MORTGAGE TRUST 26-NM3 A2	03/12/2026	GOLDMAN SACHS & CO. LLC		1,999,989	2,000,000	7,747	1.C FE
43761G-AC-7	HOME OWNER MORTGAGE ENHANCED S 26-NM2 A	03/27/2026	NOMURA SECURITIES INTERNATIONAL INC.		2,749,999	2,750,000	12,996	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					10,746,513	10,750,000	51,564	XXX
05594X-AA-6	BX TRUST 26-OPTM A	03/06/2026	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	0	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					3,000,000	3,000,000	0	XXX
004970-AA-7	APREC LLC 26-FL4 A	01/08/2026	GOLDMAN SACHS & CO. LLC		2,250,000	2,250,000	0	1.A FE
56287N-AA-5	MF1 MULTIFAMILY HOUSING MORTGA 26-FL21 A	01/23/2026	SANTANDER US CAPITAL MARKETS LLC		2,250,000	2,250,000	0	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					4,500,000	4,500,000	0	XXX
67115S-AF-6	ONCOURSE HOME SOLUTIONS LLC SER 2026-2	02/12/2026	DIRECT		4,998,372	5,000,000	0	2.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					4,998,372	5,000,000	0	XXX
30332Y-AN-1	FIP MASTER FUNDING LLC 26-1A A2	02/20/2026	BOFA SECURITIES INC.		2,248,727	2,250,000	0	1.A FE
85209Q-AA-0	SPRITE LIMITED 26-1 A	02/19/2026	MIZUHO SECURITIES USA LLC		2,749,905	2,750,000	0	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					4,998,632	5,000,000	0	XXX
42836F-AF-5	HGC HOLDINGS LLC SER 2026-1	03/11/2026	DIRECT		5,000,000	5,000,000	0	2.B PL
48266J-AA-4	KRM FUNDING LLC	01/29/2026	DIRECT		4,850,000	4,850,000	0	1.F FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					9,850,000	9,850,000	0	XXX
19521C-AF-0	COLOGIX DATA CENTERS US ISS LLC 2026-2	02/25/2026	DIRECT		4,601,931	5,000,000	0	1.G Z
33938M-AP-4	FLEXENTIAL ISSUER LLC SER 2026-2	03/30/2026	DIRECT		4,758,685	5,000,000	0	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					9,360,616	10,000,000	0	XXX
209031-AA-1	CONSOLIDATED COMMUNICATIONS LL 25-1A A2	03/04/2026	MIZUHO SECURITIES USA LLC		2,043,984	2,000,000	5,000	1.G FE
58554*-AC-2	MELODY CATALOG LP CLASS A	01/28/2026	DIRECT		2,436,902	2,500,000	0	1.F PL
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					4,480,886	4,500,000	5,000	XXX
1889999999. Total - asset-backed securities (unaffiliated)					69,932,937	70,794,078	81,610	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					69,932,937	70,794,078	81,610	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					69,932,937	70,794,078	81,610	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					134,304,982	134,344,078	598,314	XXX
00206R-70-6	AT&T INC 4.750%	03/31/2026	VARIOUS	170,000.000	3,198,900	25	0	3.A FE
06055H-80-6	BANK OF AMERICA CORP 4.25%	02/03/2026	UBS SECURITIES LLC	105,000.000	1,861,800	25	0	2.B FE
48128B-54-9	JPMORGAN CHASE & CO 4.625%	01/07/2026	JANNEY MONTGOMERY SCOTT LLC	30,000.000	597,900	25	0	2.A FE
493267-87-6	KEYCORP 5.650%	01/13/2026	JANNEY MONTGOMERY SCOTT LLC	70,000.000	1,511,248	25	0	3.A FE
61762V-86-1	MORGAN STANLEY 4.25%	02/03/2026	UBS SECURITIES LLC	115,000.000	2,048,750	25	0	2.C FE
902973-71-8	US BANCORP 4.000%	01/07/2026	JANNEY MONTGOMERY SCOTT LLC	20,000.000	330,400	25	0	2.B FE
902973-73-4	US BANCORP 3.75%	01/07/2026	VARIOUS	24,000.000	372,320	25	0	2.B FE
95002Y-40-0	WELLS FARGO & COMPANY 4.2500%	02/02/2026	UBS SECURITIES LLC	120,000.000	2,142,000	25	0	2.B FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					12,063,318	XXX	0	XXX
29364D-10-0	ENTERGY ARKANSAS INC 4.875% 09/01/66	02/05/2026	SEAPORT GROUP	65,000.000	1,379,980	25	0	1.F FE
842587-88-3	SOUTHERN CO 4.2000%	02/03/2026	JANNEY MONTGOMERY SCOTT LLC	185,000.000	3,392,900	25	0	2.C FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					4,772,880	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					16,836,198	XXX	0	XXX

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STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					16,836,198	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					16,836,198	XXX	0	XXX
6009999999 - Totals					151,141,180	XXX	598,314	XXX

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	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 Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
									10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amortization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recognized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
..91282C-PR-6	UNITED STATES TREASURY NOTE	03/19/2026	VARIOUS		7,811,621	7,900,000	7,858,031	0	0	1,078	0	1,078	0	7,859,110	0	(47,489)	(47,489)	49,879	12/31/2030	1.A	
0019999999 Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					7,811,621	7,900,000	7,858,031	0	0	1,078	0	1,078	0	7,859,110	0	(47,489)	(47,489)	49,879	XXX	XXX	
..45505T-V6-5	INDIANA ST HSG & CMNTY DEV AUT	01/01/2026	SINKING FUND REDEMPTION		55,000	55,000	56,752	55,000	0	0	0	0	0	55,000	0	0	0	0	07/01/2049	1.B FE	
..594615-HJ-3	MICHIGAN ST BLDG AUTH REVENUE	03/12/2026	FHN FINANCIAL SECURITIES CORP.		884,980	1,000,000	767,160	820,830	0	5,287	0	5,287	0	826,117	0	58,863	58,863	7,449	10/15/2031	1.C FE	
..63968M-3P-2	NEBRASKA ST INVESTMENT FIN AUT	03/02/2026	SINKING FUND REDEMPTION		95,000	95,000	98,457	95,089	0	(89)	0	(89)	0	95,000	0	0	0	2,969	09/01/2049	1.A FE	
..64988Y-GV-3	NEW YORK ST MTGE AGY HOMEOWNER	01/12/2026	WELLS FARGO SECURITIES LLC		238,060	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(11,940)	(11,940)	1,473	10/01/2028	1.B FE	
..64988Y-GW-1	NEW YORK ST MTGE AGY HOMEOWNER	01/05/2026	ROBERT W. BAIRD & CO.		235,938	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(14,063)	(14,063)	1,438	10/01/2029	1.B FE	
..954507-FH-7	W MIFFLIN PA SAN SWIR MUNI AUTH	02/10/2026	TRADEWEB DIRECT LLC		242,668	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(7,333)	(7,333)	2,457	08/01/2027	1.C FE	
0059999999 Subtotal - issuer credit obligations - municipal bonds - special revenue					1,751,646	1,900,000	1,672,369	1,720,919	0	5,198	0	5,198	0	1,726,117	0	25,527	25,527	17,436	XXX	XXX	
..025816-CH-0	AMERICAN EXPRESS CO	03/31/2026	VARIOUS		1,678,375	1,700,000	1,671,950	1,676,503	0	8,030	0	8,030	0	1,684,533	0	(6,158)	(6,158)	17,863	09/15/2169	2.C FE	
..05565E-CA-1	BMW US CAPITAL LLC	01/09/2026	J.P. MORGAN SECURITIES LLC		994,120	1,000,000	998,950	999,721	0	7	0	7	0	999,727	0	(5,607)	(5,607)	9,679	04/01/2027	1.F FE	
..05565E-CR-4	BMW US CAPITAL LLC	01/06/2026	MARKETAXESS		1,770,283	1,750,000	1,747,218	1,747,925	0	9	0	9	0	1,747,933	0	22,349	22,349	32,550	08/13/2029	1.F FE	
..06051G-JQ-3	BANK OF AMERICA CORP	03/11/2026	SECURITY CALLED AT 100.00000000		2,000,000	2,000,000	1,825,320	1,987,675	0	12,325	0	12,325	0	2,000,000	0	0	0	16,580	03/11/2027	1.G FE	
..06051G-LE-7	BANK OF AMERICA CORP	01/20/2026	PREREFUNDED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	76,200	01/20/2027	1.D FE	
..17252F-BK-3	CITIBANK NA	01/06/2026	KEYBANC CAPITAL MARKETS INC		1,280,388	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	30,388	30,388	25,366	08/06/2029	1.E FE	
..25243Y-BB-4	DIAGEO CAPITAL PLC	01/06/2026	MORGAN STANLEY & CO. LLC		941,120	1,000,000	890,990	918,748	0	325	0	325	0	919,074	0	22,047	22,047	4,816	10/24/2029	2.G FE	
..25746U-DG-1	DOMINION ENERGY INC	02/03/2026	TRUIST SECURITIES INC.		1,927,140	2,000,000	1,804,520	1,857,615	0	2,745	0	2,745	0	1,860,360	0	66,780	66,780	23,063	04/01/2030	2.B FE	
..339718-AB-0	FREEMPORT LNG III 2025	03/31/2026	SINKING FUND REDEMPTION		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	613	03/31/2040	2.B FE	
..38148B-AC-2	GOLDMAN SACHS GROUP INC	03/24/2026	NIZUHO SECURITIES USA LLC		3,992,000	4,000,000	4,012,568	1,754,291	0	(2,728)	0	(2,728)	0	4,009,113	0	(17,113)	(17,113)	79,500	12/29/2049	3.A FE	
..459200-LG-4	IBM CORP	01/06/2026	GOLDMAN SACHS & CO. LLC		2,558,025	2,500,000	2,498,388	2,495,388	0	17	0	17	0	2,495,405	0	62,620	62,620	49,000	02/10/2030	1.G FE	
..46647P-CB-0	JPMORGAN CHASE & CO	02/10/2026	BARCLAYS CAPITAL INC		1,990,880	2,000,000	1,796,420	1,981,498	0	6,501	0	6,501	0	1,997,998	0	2,882	2,882	9,468	04/22/2027	1.E FE	
..49177J-AD-4	KENVUE INC	02/23/2026	SECURITY CALLED AT 100.00000000		7,250,000	7,250,000	7,284,680	7,251,768	0	(1,784)	0	(1,784)	0	7,249,984	0	16	16	162,692	03/22/2026	1.F FE	
..61747Y-EZ-4	MORGAN STANLEY	01/28/2026	PREREFUNDED		1,500,000	1,500,000	1,499,970	1,500,000	0	0	0	0	0	1,500,000	0	0	0	37,875	01/28/2027	1.D FE	
..630078-AA-7	NORTHPOINT DATA CENTER BLDG 6	03/31/2026	SINKING FUND REDEMPTION		15,917	15,917	15,917	15,917	0	0	0	0	0	15,917	0	0	0	267	12/31/2044	1.G PL	
..641062-BK-9	NESTLE HOLDINGS INC	03/13/2026	MATURITY at 100.0000		1,750,000	1,750,000	1,749,423	1,749,959	0	41	0	41	0	1,750,000	0	0	0	45,938	03/13/2026	1.D FE	
..89236T-NK-8	TOYOTA MOTOR CREDIT CORP	01/06/2026	GOLDMAN SACHS & CO. LLC		1,271,388	1,250,000	1,247,463	1,248,114	0	8	0	8	0	1,248,122	0	23,266	23,266	23,382	08/09/2029	1.E FE	
..91159H-JC-5	US BANCORP	02/03/2026	MARKETAXESS		2,457,675	2,500,000	2,211,950	2,401,109	0	8,158	0	8,158	0	2,409,267	0	48,408	48,408	28,764	01/27/2028	1.G FE	
..91324P-FG-2	UNITEDHEALTH GROUP INC	01/06/2026	TRUIST SECURITIES INC.		6,918,885	6,750,000	6,745,950	6,746,836	0	12	0	12	0	6,746,848	0	172,037	172,037	154,800	01/15/2030	1.F FE	
0089999999 Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					43,333,696	43,253,417	42,285,289	40,620,567	0	33,666	0	33,666	0	42,911,781	0	421,915	421,915	798,416	XXX	XXX	
0489999999 Total - issuer credit obligations (unaffiliated)					52,896,963	53,053,417	51,815,689	42,341,486	0	39,942	0	39,942	0	52,497,008	0	399,953	399,953	865,731	XXX	XXX	
0499999999 Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997 Total - issuer credit obligations - Part 4					52,896,963	53,053,417	51,815,689	42,341,486	0	39,942	0	39,942	0	52,497,008	0	399,953	399,953	865,731	XXX	XXX	
0509999998 Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999 Total - issuer credit obligations					52,896,963	53,053,417	51,815,689	42,341,486	0	39,942	0	39,942	0	52,497,008	0	399,953	399,953	865,731	XXX	XXX	
..3618N5-GE-4	GNMA II POOL MB0868	03/01/2026	MBS PAYDOWN		10,906	10,906	9,970	9,906	0	5	0	5	0	10,906	0	0	0	32	01/20/2056	1.A FE	
..3618N5-JA-8	GNMA II POOL MB0256	03/01/2026	MBS PAYDOWN		40,101	40,101	37,913	40,088	0	13	0	13	0	40,101	0	0	0	238	03/20/2055	1.A FE	
1019999999 Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					51,007	51,007	47,883	40,088	0	18	0	18	0	51,007	0	0	0	0	270	XXX	XXX
..3131XY-YM-5	UMBS - POOL ZM5216	03/01/2026	MBS PAYDOWN		2,524	2,524	2,553	2,524	0	0	0	0	0	2,524	0	0	0	17	12/01/2047	1.A FE	
..31329Q-N6-4	UMBS - POOL ZA6713	03/01/2026	MBS PAYDOWN		7,656	7,656	7,932	7,657	0	(1)	0	(1)	0	7,656	0	0	0	45	04/01/2049	1.A FE	
..31320S-2A-9	UMBS - POOL SD5269	03/01/2026	MBS PAYDOWN		44,662	44,662	43,434	44,657	0	5	0	5	0	44,662	0	0	0	370	04/01/2054	1.A FE	
..3132DU-FX-0	UMBS - POOL SD6482	03/01/2026	MBS PAYDOWN		254,619	254,619	257,404	254,704	0	(85)	0	(85)	0	254,619	0	0	0	1,934	09/01/2054	1.A FE	
..3132DU-FZ-5	UMBS - POOL SD6484	03/01/2026	MBS PAYDOWN		340,702	340,702	345,094	340,828	0	(126)	0	(126)	0	340,702	0	0	0	3,230	09/01/2054	1.A FE	
..3132DV-7B-5	UMBS - POOL SD8090	03/01/2026	MBS PAYDOWN		3,849	3,849	4,034	3,850	0	(1)	0	(1)	0	3,849	0	0	0	13	09/01/2050	1.A FE	
..3132EY-LZ-3	UMBS - POOL SD3944	03/01/2026	MBS PAYDOWN		676,466	676,466	648,561	676,133	0	333	0	333	0	676,466	0	0	0	4,581	05/01/2053	1.A FE	
..3133A2-B5-8	UMBS - POOL QA7249	03/01/2026	MBS PAYDOWN		30,407	30,407	31,238	30,420	0	(13)	0	(13)	0	30,407	0	0	0	151	02/01/2050	1.A FE	
..3140MM-ZS-0	UMBS - POOL BV7952	03/01/2026	MBS PAYDOWN		621,630	621,630	605,701	621,413	0	217	0	217	0	621,630	0	0	0	5,958	08/01/2052	1.A FE	
..31400C-JB-3	UMBS - POOL CA3858	03/01/2026	MBS PAYDOWN		13,959	13,959	14,543	13,964	0	(6)	0	(6)	0	13,959	0	0	0	99	07/01/2049	1.A FE	

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STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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
..31400P-2F-3	UMBS - POOL CB4373	03/01/2026	MBS PAYDOWN		179,130	179,130	177,115	179,114	0	16	0	16	0	179,130	0	0	0	1,055	08/01/2052	1.A FE
..31400S-P2-1	UMBS - POOL CB6740	03/01/2026	MBS PAYDOWN		842,202	842,202	842,465	842,205	0	(3)	0	(3)	0	842,202	0	0	0	7,831	07/01/2053	1.A FE
..31400S-U3-3	UMBS - POOL CB6901	03/01/2026	MBS PAYDOWN		76,600	76,600	75,810	76,593	0	7	0	7	0	76,600	0	0	0	666	08/01/2053	1.A FE
..31400U-6X-9	UMBS - POOL CB8985	03/01/2026	MBS PAYDOWN		869,357	869,357	879,408	869,514	0	(158)	0	(158)	0	869,357	0	0	0	8,308	08/01/2054	1.A FE
..31400U-7A-8	UMBS - POOL CB8988	03/01/2026	MBS PAYDOWN		210,427	210,427	216,296	210,427	0	(48)	0	(48)	0	210,427	0	0	0	1,520	08/01/2054	1.A FE
..31400U-HT-6	UMBS - POOL CB8341	03/01/2026	MBS PAYDOWN		292,852	292,852	294,225	292,860	0	(8)	0	(8)	0	292,852	0	0	0	2,234	04/01/2054	1.A FE
..31400V-LC-6	UMBS - POOL CB9322	03/01/2026	MBS PAYDOWN		602,393	602,393	606,205	602,439	0	(46)	0	(46)	0	602,393	0	0	0	5,521	10/01/2054	1.A FE
..3140X4-K7-0	UMBS - POOL FM1217	03/01/2026	MBS PAYDOWN		2,034	2,034	2,092	2,034	0	0	0	0	0	2,034	0	0	0	12	07/01/2049	1.A FE
..3140X8-KH-9	UMBS - POOL FM4795	03/01/2026	MBS PAYDOWN		23,791	23,791	24,617	23,802	0	(10)	0	(10)	0	23,791	0	0	0	85	11/01/2050	1.A FE
..3140XJ-JR-5	UMBS - POOL FS2971	03/01/2026	MBS PAYDOWN		145,011	145,011	139,936	144,943	0	68	0	68	0	145,011	0	0	0	1,095	10/01/2052	1.A FE
..3140XM-3Y-0	UMBS - POOL FS6214	03/01/2026	MBS PAYDOWN		454,034	454,034	454,601	454,041	0	(7)	0	(7)	0	454,034	0	0	0	3,918	11/01/2053	1.A FE
..3140XM-KE-5	UMBS - POOL FS5692	03/01/2026	MBS PAYDOWN		235,993	235,993	224,194	235,955	0	39	0	39	0	235,993	0	0	0	1,044	06/01/2053	1.A FE
..3140XN-BU-7	UMBS - POOL FS6350	03/01/2026	MBS PAYDOWN		157,270	157,270	150,070	157,210	0	60	0	60	0	157,270	0	0	0	1,207	10/01/2053	1.A FE
..3140XN-FF-6	UMBS - POOL FS6465	03/01/2026	MBS PAYDOWN		726,138	726,138	694,029	725,473	0	665	0	665	0	726,138	0	0	0	5,305	04/01/2053	1.A FE
..3140XQ-QF-7	UMBS - POOL FS8553	03/01/2026	MBS PAYDOWN		41,733	41,733	42,244	41,737	0	(5)	0	(5)	0	41,733	0	0	0	353	07/01/2054	1.A FE
..3140XR-AM-4	UMBS - POOL FS9827	03/01/2026	MBS PAYDOWN		15,567	15,567	15,310	15,566	0	1	0	1	0	15,567	0	0	0	131	11/01/2054	1.A FE
..3140XR-SU-0	UMBS - POOL FS9530	03/01/2026	MBS PAYDOWN		73,679	73,679	73,415	73,678	0	1	0	1	0	73,679	0	0	0	546	10/01/2054	1.A FE
..3140XR-WE-1	UMBS - POOL FS9644	03/01/2026	MBS PAYDOWN		102,081	102,081	102,959	102,090	0	(8)	0	(8)	0	102,081	0	0	0	861	11/01/2053	1.A FE
..3142GT-BK-1	UMBS - POOL RJ2741	03/01/2026	MBS PAYDOWN		48,128	48,128	48,226	48,129	0	(1)	0	(1)	0	48,128	0	0	0	399	11/01/2054	1.A FE
..3142GT-ML-7	UMBS - POOL RJ3062	03/01/2026	MBS PAYDOWN		146,588	146,588	146,061	146,583	0	5	0	5	0	146,588	0	0	0	1,213	12/01/2054	1.A FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					7,241,482	7,241,482	7,169,772	7,030,116	0	891	0	891	0	7,241,482	0	0	0	59,702	XXX	XXX
..03464B-AA-6	ANGEL OAK MORTGAGE TRUST 22-1 A1	03/01/2026	MBS PAYDOWN		38,206	38,206	38,206	38,206	0	0	0	0	0	38,206	0	0	0	205	12/25/2066	1.A
..03464T-AA-7	ANGEL OAK MORTGAGE TRUST 22-3 A1	03/01/2026	MBS PAYDOWN		46,932	46,932	46,927	46,927	0	5	0	5	0	46,932	0	0	0	283	01/25/2067	1.A
..03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1	03/01/2026	MBS PAYDOWN		120,984	120,984	114,425	120,906	0	78	0	78	0	120,984	0	0	0	869	10/25/2067	1.A FE
..03465G-AC-0	ANGEL OAK MORTGAGE TRUST 23-2 A3	03/01/2026	MBS PAYDOWN		21,897	21,897	20,175	21,878	0	19	0	19	0	21,897	0	0	0	157	10/25/2067	1.C FE
..03465H-AC-8	ANGEL OAK MORTGAGE TRUST 21-5 A3	03/01/2026	MBS PAYDOWN		15,433	15,433	12,781	15,402	0	32	0	32	0	15,433	0	0	0	32	07/25/2066	1.A
..03465Q-AB-0	ANGEL OAK MORTGAGE TRUST 24-8 A2	03/01/2026	MBS PAYDOWN		79,624	79,624	79,624	79,624	0	0	0	0	0	79,624	0	0	0	833	05/27/2069	1.B
..03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1	03/01/2026	MBS PAYDOWN		80,685	80,685	76,874	80,623	0	63	0	63	0	80,685	0	0	0	568	09/25/2067	1.A FE
..03465V-AA-1	ANGEL OAK MORTGAGE TRUST 22-6 A1	03/01/2026	MBS PAYDOWN		44,548	44,548	43,098	44,541	0	7	0	7	0	44,548	0	0	0	204	07/25/2067	1.A FE
..03465W-AA-9	ANGEL OAK MORTGAGE TRUST 23-1 A1	03/01/2026	MBS PAYDOWN		109,367	109,367	106,345	109,338	0	30	0	30	0	109,367	0	0	0	922	09/26/2067	1.A FE
..03466D-AA-0	ANGEL OAK MORTGAGE TRUST 23-7 A1	03/01/2026	MBS PAYDOWN		311,196	311,196	298,356	310,997	0	199	0	199	0	311,196	0	0	0	2,522	11/25/2067	1.A FE
..03466H-AC-7	ANGEL OAK MORTGAGE TRUST 24-3 A3	03/01/2026	MBS PAYDOWN		61,570	61,570	58,806	61,526	0	44	0	44	0	61,570	0	0	0	481	11/26/2068	1.C FE
..03466J-AA-7	ANGEL OAK MORTGAGE TRUST 24-9 A1	03/01/2026	MBS PAYDOWN		176,459	176,459	176,457	176,459	0	0	0	0	0	176,459	0	0	0	1,607	09/25/2069	1.A
..034931-AA-3	ANGEL OAK MORTGAGE TRUST 23-3 A1	03/01/2026	MBS PAYDOWN		89,487	89,487	84,596	89,442	0	45	0	45	0	89,487	0	0	0	638	09/26/2067	1.A FE
..034944-AA-6	ANGEL OAK MORTGAGE TRUST 24-6 A1	03/01/2026	MBS PAYDOWN		44,561	44,561	42,988	44,544	0	18	0	18	0	44,561	0	0	0	351	11/25/2067	1.A FE
..07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4	03/01/2026	MBS PAYDOWN		18,882	18,882	19,159	18,884	0	(2)	0	(2)	0	18,882	0	0	0	78	10/25/2051	1.A
..07336G-BN-3	BAYVIEW OPPORTUNITY MASTER FUN 21-4 B2	03/01/2026	MBS PAYDOWN		11,703	11,703	9,754	11,687	0	15	0	15	0	11,703	0	0	0	68	10/25/2051	1.A
..07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20	03/01/2026	MBS PAYDOWN		5,455	5,455	5,554	5,456	0	(1)	0	(1)	0	5,455	0	0	0	26	06/25/2051	1.A
..07339N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1	03/01/2026	MBS PAYDOWN		36,865	36,865	37,107	36,867	0	(2)	0	(2)	0	36,865	0	0	0	184	12/25/2051	1.A
..10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A	03/01/2026	MBS PAYDOWN		70,330	70,330	70,330	70,330	0	0	0	0	0	70,330	0	0	0	634	01/25/2063	1.A
..10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A	03/01/2026	MBS PAYDOWN		91,659	91,659	91,658	91,659	0	0	0	0	0	91,659	0	0	0	904	03/25/2064	1.A
..10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A	03/01/2026	MBS PAYDOWN		40,583	40,583	40,583	40,583	0	0	0	0	0	40,583	0	0	0	413	03/25/2064	1.A
..10571L-AE-1	BRAVO RESIDENTIAL FUNDING TRUS 26-NQM3 A	03/25/2026	MBS PAYDOWN		21,431	21,431	21,430	21,431	0	0	0	0	0	21,431	0	0	0	89	11/25/2065	1.A FE
..12566P-BE-4	CIM TRUST 21-INV1 A29	03/01/2026	MBS PAYDOWN		6,644	6,644	6,739	6,644	0	(1)	0	(1)	0	6,644	0	0	0	27	07/01/2051	1.A
..12570D-AA-4	CIM TRUST 23-11 A1	03/01/2026	MBS PAYDOWN		61,146	61,146	61,145	61,146	0	0	0	0	0	61,146	0	0	0	644	04/25/2058	1.A
..12570H-AC-1	CIM TRUST 23-12 A3	03/01/2026	MBS PAYDOWN		97,219	97,219	95,823	97,190	0	28	0	28	0	97,219	0	0	0	1,283	12/25/2067	1.B
..12571Y-AA-7	CIM TRUST 22-R1 A1	03/01/2026	MBS PAYDOWN		62,323	62,323	61,942	62,318	0	5	0	5	0	62,323	0	0	0	303	01/25/2061	1.A
..12657L-AA-2	CREDIT SUISSE MORTGAGE TRUST 21-AFC1 A1	03/01/2026	MBS PAYDOWN		16,489	16,489	13,292	16,467	0	22	0	22	0	16,489	0	0	0	26	03/25/2056	1.A FE
..12658Y-AA-2	COLT FUNDING LLC 22-3 A1	03/01/2026	MBS PAYDOWN		8,968	8,968	8,219	8,964	0	5	0	5	0	8,968	0	0	0	70	02/25/2067	1.A FE
..12674J-AB-9	COOPR RESIDENTIAL MORTGAGE TRU 25-CES2 A	03/01/2026	MBS PAYDOWN		78,489	78,489	78,488	78,489	0	0	0	0	0	78,489	0	0	0	724	06/25/2060	1.A
..16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA 24-3 A4	03/01/2026	MBS PAYDOWN		466,522	466,522	463,524	466,416	0	107	0	107	0	466,522	0	0	0	4,236	02/25/2055	1.A
..16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A	03/01/2026	MBS PAYDOWN																	

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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
16159N-AU-8	CHASE MORTGAGE FINANCE CORPORA 24-4 A9	03/01/2026	MBS PAYDOWN	39,809	39,809	39,809	38,907	39,792	0	16	0	16	0	39,809	0	0	0	420	03/25/2055	1.A
16159Q-AA-5	CHASE MORTGAGE FINANCE CORPORA 24-5 A2	03/01/2026	MBS PAYDOWN	175,147	175,147	175,147	174,627	175,136	0	10	0	10	0	175,147	0	0	0	1,862	04/25/2055	1.A
16159Q-AU-1	CHASE MORTGAGE FINANCE CORPORA 24-5 A9	03/01/2026	MBS PAYDOWN	62,552	62,552	62,552	61,976	62,540	0	12	0	12	0	62,552	0	0	0	665	04/25/2055	1.A
16160T-AA-6	CHASE MORTGAGE FINANCE CORPORA 25-1 A2	03/01/2026	MBS PAYDOWN	114,379	114,379	114,379	114,362	114,379	0	0	0	0	0	114,379	0	0	0	1,262	11/25/2055	1.A
161919-AA-3	CHASE MORTGAGE FINANCE CORPORA 24-11 A2	03/01/2026	MBS PAYDOWN	79,105	79,105	79,105	79,327	79,109	0	(4)	0	(4)	0	79,105	0	0	0	744	11/25/2055	1.A
161927-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A	03/01/2026	MBS PAYDOWN	16,997	16,997	16,997	14,020	16,977	0	20	0	20	0	16,997	0	0	0	89	09/25/2063	1.A
161929-AB-0	CHASE MORTGAGE FINANCE CORPORA 24-2 A3	03/01/2026	MBS PAYDOWN	44,474	44,474	44,474	44,926	44,484	0	(10)	0	(10)	0	44,474	0	0	0	474	02/25/2055	1.A
19685E-AA-9	COLT FUNDING LLC 22-2 A1	03/01/2026	MBS PAYDOWN	41,657	41,657	41,657	41,656	41,657	0	0	0	0	0	41,657	0	0	0	224	02/25/2067	1.A
19685W-AA-9	COLT FUNDING LLC 21-2 A1	03/01/2026	MBS PAYDOWN	37,184	37,184	37,184	30,205	37,121	0	63	0	63	0	37,184	0	0	0	58	08/25/2066	1.A FE
19688H-AA-9	COLT FUNDING LLC 22-1 A1	03/01/2026	MBS PAYDOWN	98,436	98,436	98,436	82,620	98,099	0	337	0	337	0	98,436	0	0	0	360	12/27/2066	1.A FE
19688N-AA-6	COLT FUNDING LLC 23-1 A1	03/01/2026	MBS PAYDOWN	238,076	238,076	238,076	238,076	238,076	0	0	0	0	0	238,076	0	0	0	2,204	04/25/2068	1.A
19688N-AC-2	COLT FUNDING LLC 23-1 A3	03/01/2026	MBS PAYDOWN	47,619	47,619	47,619	47,619	47,619	0	0	0	0	0	47,619	0	0	0	496	04/25/2068	1.C
19688X-AA-4	COLT FUNDING LLC 24-6 A1	03/01/2026	MBS PAYDOWN	102,871	102,871	102,871	102,869	102,871	0	0	0	0	0	102,871	0	0	0	877	11/25/2069	1.A
22757G-AC-7	CROSS MORTGAGE TRUST 24-HB A1	03/01/2026	MBS PAYDOWN	184,708	184,708	184,708	184,705	184,708	0	0	0	0	0	184,708	0	0	0	1,558	12/25/2069	1.A
22757G-AD-5	CROSS MORTGAGE TRUST 24-HB A2	03/01/2026	MBS PAYDOWN	184,708	184,708	184,708	184,705	184,708	0	0	0	0	0	184,708	0	0	0	1,644	12/25/2069	1.A
22758D-AB-5	CROSS MORTGAGE TRUST 24-H3 A2	03/01/2026	MBS PAYDOWN	171,395	171,395	171,395	171,394	171,395	0	0	0	0	0	171,395	0	0	0	1,691	06/25/2069	1.A
24380X-AC-1	DEEPHAVEN RESIDENTIAL MORTGAGE 22-2 A3	03/01/2026	MBS PAYDOWN	42,509	42,509	42,509	39,819	42,509	0	34	0	34	0	42,509	0	0	0	330	03/25/2067	1.A
24381Y-AA-8	DEEPHAVEN RESIDENTIAL MORTGAGE 21-3 A1	03/01/2026	MBS PAYDOWN	66,514	66,514	66,514	53,102	66,241	0	272	0	272	0	66,514	0	0	0	339	08/25/2066	1.A
28225G-AB-0	ELLINGTON FINANCIAL MORTGAGE T 25-CES2 A	03/01/2026	MBS PAYDOWN	88,486	88,486	88,486	88,485	88,487	0	(1)	0	(1)	0	88,486	0	0	0	816	02/25/2060	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2	03/01/2026	MBS PAYDOWN	1,445	1,445	1,445	1,445	1,445	0	0	0	0	0	1,445	0	0	0	7	08/25/2050	1.A
33851P-AB-1	FLAGSTAR MORTGAGE TRUST 21-5INV A2	03/01/2026	MBS PAYDOWN	13,984	13,984	13,984	11,159	13,984	0	20	0	20	0	13,984	0	0	0	54	07/25/2051	1.A
33851R-BB-6	FLAGSTAR MORTGAGE TRUST 21-10IN B2	03/01/2026	MBS PAYDOWN	5,703	5,703	5,703	4,639	5,695	0	7	0	7	0	5,703	0	0	0	33	10/25/2051	1.A
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3	03/01/2026	MBS PAYDOWN	93,202	93,202	93,202	91,500	93,187	0	15	0	15	0	93,202	0	0	0	398	09/25/2051	1.A
33853H-AB-7	FLAGSTAR MORTGAGE TRUST 21-13IN A2	03/01/2026	MBS PAYDOWN	29,453	29,453	29,453	24,424	29,424	0	30	0	30	0	29,453	0	0	0	151	12/30/2051	1.A
36168Y-AA-5	GCAT 22-INV1 A1	03/01/2026	MBS PAYDOWN	179,988	179,988	179,988	146,922	179,719	0	268	0	268	0	179,988	0	0	0	857	12/25/2051	1.A
36169D-AA-0	GCAT 23-NQM2 A1	03/31/2026	MBS PAYDOWN	38,885	38,885	38,885	38,885	38,885	0	0	0	0	0	38,885	0	0	0	383	11/25/2067	1.A
36169K-AA-4	GCAT 22-NQM2 A1	03/01/2026	MBS PAYDOWN	31,509	31,509	31,509	31,363	31,507	0	2	0	2	0	31,509	0	0	0	212	02/25/2067	1.A
36262P-BK-6	GS MORTGAGE-BACKED SECURITIES 21-PJ10 B2	03/01/2026	MBS PAYDOWN	8,806	8,806	8,806	7,063	8,592	0	15	0	15	0	8,806	0	0	0	43	03/25/2052	1.C
36263V-BL-0	GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1	03/01/2026	MBS PAYDOWN	13,319	13,319	13,319	10,769	13,296	0	23	0	23	0	13,319	0	0	0	63	04/25/2052	1.A
36267B-AB-3	GS MORTGAGE-BACKED SECURITIES 22-GR2 A2	03/01/2026	MBS PAYDOWN	81,208	81,208	81,208	66,961	81,101	0	107	0	107	0	81,208	0	0	0	402	08/26/2052	1.A
36267E-BJ-9	GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1	03/01/2026	MBS PAYDOWN	14,320	14,320	14,320	11,371	14,296	0	24	0	24	0	14,320	0	0	0	69	06/25/2052	1.B
36830R-AN-0	GCAT 22-INV3 1A13	03/01/2026	MBS PAYDOWN	10,304	10,304	10,304	8,950	10,294	0	9	0	9	0	10,304	0	0	0	75	08/25/2052	1.B
403945-AC-2	HOMES TRUST 24-AFC1 A1	03/01/2026	MBS PAYDOWN	173,438	173,438	173,438	173,438	173,438	0	0	0	0	0	173,438	0	0	0	1,459	08/25/2059	1.A
43761J-AA-5	HOMES TRUST 23-NQM1 A1	03/31/2026	MBS PAYDOWN	87,098	87,098	87,098	86,948	87,095	0	2	0	2	0	87,098	0	0	0	910	01/25/2068	1.A
437920-AC-5	HOMES TRUST 24-AFC2 A1	03/01/2026	MBS PAYDOWN	63,967	63,967	63,967	63,966	63,967	0	0	0	0	0	63,967	0	0	0	627	10/25/2059	1.A FE
44555Q-BZ-1	HUNDRED ACRE WOOD TRUST 21-INV3 B1	03/01/2026	MBS PAYDOWN	16,908	16,908	16,908	14,005	16,884	0	23	0	23	0	16,908	0	0	0	94	12/25/2051	1.A
46593F-AD-4	JP MORGAN MORTGAGE TRUST 22-INV3 A3B	03/01/2026	MBS PAYDOWN	44,244	44,244	44,244	35,280	44,175	0	70	0	70	0	44,244	0	0	0	218	09/25/2052	1.A
465970-AB-7	JP MORGAN MORTGAGE TRUST 24-VIS1 A2	03/01/2026	MBS PAYDOWN	181,160	181,160	181,160	181,159	181,160	0	0	0	0	0	181,160	0	0	0	1,852	07/25/2064	1.B
46649T-AA-4	JP MORGAN MORTGAGE TRUST 18-3 A1	03/01/2026	MBS PAYDOWN	9,869	9,869	9,869	9,055	9,862	0	7	0	7	0	9,869	0	0	0	46	09/25/2048	1.A
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2	03/01/2026	MBS PAYDOWN	24,818	24,818	24,818	21,278	24,790	0	28	0	28	0	24,818	0	0	0	113	12/25/2051	1.A
46654K-BY-2	JP MORGAN MORTGAGE TRUST 21-11 B1	03/01/2026	MBS PAYDOWN	9,847	9,847	9,847	8,274	9,834	0	12	0	12	0	9,847	0	0	0	50	01/25/2052	1.D
46654R-AG-7	JP MORGAN MORTGAGE TRUST 21-INV8 A2	03/01/2026	MBS PAYDOWN	12,073	12,073	12,073	9,881	12,056	0	17	0	17	0	12,073	0	0	0	65	05/25/2052	1.A
46654T-CE-6	JP MORGAN MORTGAGE TRUST 21-15 B2	03/01/2026	MBS PAYDOWN	6,007	6,007	6,007	4,865	5,998	0	9	0	9	0	6,007	0	0	0	31	06/25/2052	1.E
46656N-AQ-2	JP MORGAN MORTGAGE TRUST 23-DSC1 A3	03/01/2026	MBS PAYDOWN	46,294	46,294	46,294	42,736	46,238	0	56	0	56	0	46,294	0	0	0	387	07/25/2063	1.B
46658D-AA-7	JP MORGAN MORTGAGE TRUST 24-VIS2 A1	03/01/2026	MBS PAYDOWN	52,832	52,832	52,832	52,831	52,832	0	0	0	0	0	52,832	0	0	0	491	11/25/2064	1.A
55287G-AA-0	MFRA TRUST 24-NQM3 A1	03/01/2026	MBS PAYDOWN	92,253	92,253	92,253	92,253	92,253	0	0	0	0	0	92,253	0	0	0	818	12/25/2069	1.A FE
585495-EJ-9	MELLO MORTGAGE CAPITAL ACCEPTA 21-MTG1 B	03/01/2026	MBS PAYDOWN	6,832	6,832	6,832	5,369	6,820	0	12	0	12	0	6,832	0	0	0	30	04/25/2051	1.C
59980D-AB-7	MILL CITY MORTGAGE TRUST 23-NQM1 A2	03/01/2026	MBS PAYDOWN	33,610	33,610	33,610	32,915	33,600	0	10	0	10	0	33,610	0	0	0	326	10/25/2067	1.B
59980D-AC-5	MILL CITY MORTGAGE TRUST 23-NQM1 A3	03/01/2026	MBS PAYDOWN	26,888	26,888	26,888	26,197	26,878	0	10	0	10	0	26,888	0	0	0	261	10/25/2067	1.B
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A	03/01/2026	MBS PAYDOWN	3,749	3,749	3,749	3,890	3,750	0	(1)	0	(1)	0	3,749	0	0	0	12	12/25/2050	1.A
64830P-AA-4	NEW RESIDENTIAL MORTGAGE LOAN 19-NQM5 A1	03/01/2026																		

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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
.67114V-AA-1	ONSLow BAY FINANCIAL LLC 22-NQM1 A1	03/01/2026	MBS PAYDOWN	35,092	35,092	35,092	30,119	35,023	0	70	0	70	0	35,092	0	0	0	132	11/25/2061	1.A
.67115Q-BD-4	ONSLow BAY FINANCIAL LLC 22-J2 B1A	03/01/2026	MBS PAYDOWN	7,465	7,465	7,465	6,246	7,455	0	10	0	10	0	7,465	0	0	0	42	08/25/2052	1.B
.67116E-AA-7	ONSLow BAY FINANCIAL LLC 22-INV3 A1	03/01/2026	MBS PAYDOWN	10,684	10,684	10,684	8,841	10,672	0	12	0	12	0	10,684	0	0	0	49	02/25/2052	1.A
.67116M-AN-1	ONSLow BAY FINANCIAL LLC 23-J1 A13	03/01/2026	MBS PAYDOWN	24,959	24,959	24,959	22,862	24,946	0	13	0	13	0	24,959	0	0	0	179	01/25/2053	1.A
.67448L-AB-8	ONSLow BAY FINANCIAL LLC 24-NQM1 A2	03/01/2026	MBS PAYDOWN	47,229	47,229	47,229	47,229	47,229	0	0	0	0	0	47,229	0	0	0	471	11/25/2063	1.A
.67448L-AC-6	ONSLow BAY FINANCIAL LLC 24-NQM1 A3	03/01/2026	MBS PAYDOWN	47,229	47,229	47,229	47,229	47,229	0	0	0	0	0	47,229	0	0	0	486	11/25/2063	1.C
.67448W-AP-3	ONSLow BAY FINANCIAL LLC 20-EXP3 1A8	03/01/2026	MBS PAYDOWN	7,512	7,512	7,512	7,229	7,515	0	(3)	0	(3)	0	7,512	0	0	0	40	01/25/2060	1.A
.67647A-AU-9	OCEANVIEW MORTGAGE TRUST 22-1 A19	03/01/2026	MBS PAYDOWN	36,435	36,435	36,435	33,683	36,423	0	12	0	12	0	36,435	0	0	0	178	11/25/2052	1.A
.67647T-CE-2	BAYVIEW OPPORTUNITY MASTER FUN 21-1 B2	03/01/2026	MBS PAYDOWN	8,158	8,158	8,158	6,793	8,147	0	11	0	11	0	8,158	0	0	0	44	06/25/2051	1.D
.67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20	03/01/2026	MBS PAYDOWN	19,200	19,200	19,200	19,458	19,202	0	(2)	0	(2)	0	19,200	0	0	0	78	07/25/2051	1.A
.67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1	03/01/2026	MBS PAYDOWN	12,926	12,926	12,926	13,142	12,927	0	(2)	0	(2)	0	12,926	0	0	0	63	12/25/2055	1.A
.69384A-AA-6	PRP ADVISORS LLC 25-RCF5 A1	03/01/2026	MBS PAYDOWN	28,680	28,680	28,680	28,679	28,680	0	0	0	0	0	28,680	0	0	0	226	10/25/2051	1.A FE
.73015B-AB-1	PMT LOAN TRUST 24-INV1 A2	03/01/2026	MBS PAYDOWN	56,889	56,889	56,889	56,817	56,887	0	1	0	1	0	56,889	0	0	0	585	10/25/2059	1.A
.73015C-AA-1	PMT LOAN TRUST 24-INV2 A1	03/01/2026	MBS PAYDOWN	293,621	293,621	293,621	295,135	293,655	0	(34)	0	(34)	0	293,621	0	0	0	3,049	12/25/2059	1.A
.73015C-BD-4	PMT LOAN TRUST 24-INV2 A2B	03/01/2026	MBS PAYDOWN	220,216	220,216	220,216	220,526	220,223	0	(7)	0	(7)	0	220,216	0	0	0	2,287	12/25/2059	1.A
.749350-BK-9	WOODWARD CAPITAL MANAGEMENT 21-1 B2A	03/01/2026	MBS PAYDOWN	7,997	7,997	7,997	6,534	7,993	0	14	0	14	0	7,997	0	0	0	36	03/25/2051	1.B
.75023X-BP-6	RADIAN MTG CAP TR 2025-J2 A25	03/25/2026	MBS PAYDOWN	129,371	129,371	129,371	129,370	128,933	0	438	0	438	0	129,371	0	0	0	1,148	11/25/2055	1.A
.753917-AB-9	RATE MORTGAGE TRUST 24-J2 A2	03/01/2026	MBS PAYDOWN	119,624	119,624	119,624	118,279	119,533	0	91	0	91	0	119,624	0	0	0	1,199	07/25/2054	1.A
.753917-AV-5	RATE MORTGAGE TRUST 24-J2 A20	03/01/2026	MBS PAYDOWN	167,474	167,474	167,474	164,334	167,262	0	212	0	212	0	167,474	0	0	0	1,678	07/25/2054	1.A
.75408T-AA-4	RATE MORTGAGE TRUST 24-J4 A1	03/01/2026	MBS PAYDOWN	104,389	104,389	104,389	104,047	104,378	0	11	0	11	0	104,389	0	0	0	1,165	12/25/2054	1.A
.75409U-AB-8	RATE MORTGAGE TRUST 24-J3 A2	03/01/2026	MBS PAYDOWN	289,238	289,238	289,238	290,142	289,292	0	(53)	0	(53)	0	289,238	0	0	0	2,916	10/25/2054	1.A
.75409U-AV-4	RATE MORTGAGE TRUST 24-J3 A20	03/01/2026	MBS PAYDOWN	202,467	202,467	202,467	202,087	202,444	0	23	0	23	0	202,467	0	0	0	2,041	10/25/2054	1.A
.75409Z-DE-3	RATE MORTGAGE TRUST 21-HB1 B2	03/01/2026	MBS PAYDOWN	8,375	8,375	8,375	6,575	8,361	0	14	0	14	0	8,375	0	0	0	38	12/25/2051	1.C
.75410C-AA-7	RATE MORTGAGE TRUST 25-J1 A1	03/01/2026	MBS PAYDOWN	168,996	168,996	168,996	169,012	169,012	0	(16)	0	(16)	0	168,996	0	0	0	1,701	03/25/2055	1.A
.75410P-AA-8	RATE MORTGAGE TRUST 24-J1 A1	03/01/2026	MBS PAYDOWN	323,721	323,721	323,721	325,542	323,857	0	(136)	0	(136)	0	323,721	0	0	0	3,559	07/25/2054	1.A
.816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1	03/01/2026	MBS PAYDOWN	71,693	71,693	71,693	70,954	71,671	0	22	0	22	0	71,693	0	0	0	735	09/25/2053	1.A
.81743J-AU-4	SEQUOIA MORTGAGE TRUST 23-4 A19	03/01/2026	MBS PAYDOWN	63,970	63,970	63,970	60,411	63,874	0	95	0	95	0	63,970	0	0	0	737	11/25/2053	1.A
.81744K-AU-0	SEQUOIA MORTGAGE TRUST 23-2 A19	03/01/2026	MBS PAYDOWN	41,407	41,407	41,407	38,722	41,384	0	23	0	23	0	41,407	0	0	0	385	03/25/2053	1.A
.81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1	03/01/2026	MBS PAYDOWN	53,019	53,019	53,019	53,566	53,024	0	(5)	0	(5)	0	53,019	0	0	0	206	07/25/2051	1.A
.81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19	03/01/2026	MBS PAYDOWN	8,157	8,157	8,157	8,185	8,157	0	0	0	0	0	8,157	0	0	0	32	07/25/2051	1.A
.81749B-AA-7	SEQUOIA MORTGAGE TRUST 23-1 A1	03/01/2026	MBS PAYDOWN	12,567	12,567	12,567	12,433	12,566	0	1	0	1	0	12,567	0	0	0	116	01/25/2053	1.A
.81749B-AD-3	SEQUOIA MORTGAGE TRUST 23-1 A4	03/01/2026	MBS PAYDOWN	13,404	13,404	13,404	13,185	13,403	0	2	0	2	0	13,404	0	0	0	124	01/25/2053	1.A
.81749P-AB-6	SEQUOIA MORTGAGE TRUST 24-9 A2	03/01/2026	MBS PAYDOWN	145,472	145,472	145,472	145,904	145,499	0	(27)	0	(27)	0	145,472	0	0	0	1,401	10/25/2054	1.A
.81749Y-AA-1	SEQUOIA MORTGAGE TRUST 25-12 A1	03/01/2026	MBS PAYDOWN	262,947	262,947	262,947	263,152	262,951	0	(4)	0	(4)	0	262,947	0	0	0	2,629	12/25/2055	1.A
.85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1	03/01/2026	MBS PAYDOWN	3,627	3,627	3,627	3,627	3,627	0	0	0	0	0	3,627	0	0	0	8	04/25/2065	1.A FE
.89173F-AB-6	TOWD POINT MORTGAGE TRUST 17-1 A2	03/01/2026	MBS PAYDOWN	135,054	135,054	135,054	129,272	134,314	0	740	0	740	0	135,054	0	0	0	642	10/25/2056	1.A FE
.89180G-AW-9	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B	03/01/2026	MBS PAYDOWN	29,862	29,862	29,862	29,862	29,862	0	0	0	0	0	29,862	0	0	0	178	03/25/2062	1.A
.89180L-AA-6	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A	03/01/2026	MBS PAYDOWN	11,109	11,109	11,109	11,174	11,112	0	(2)	0	(2)	0	11,109	0	0	0	41	12/25/2061	1.A
.89181J-AA-0	TOWD POINT MORTGAGE TRUST 23-1 A1	03/01/2026	MBS PAYDOWN	88,193	88,193	88,193	84,078	88,136	0	57	0	57	0	88,193	0	0	0	518	01/25/2063	1.A
.89183F-AP-3	TOWD POINT MORTGAGE TRUST 24-3 A1A	03/01/2026	MBS PAYDOWN	34,126	34,126	34,126	33,844	34,123	0	2	0	2	0	34,126	0	0	0	286	07/25/2065	1.A
.89688W-AA-9	TOORAK MORTGAGE CORP 21-INV1 A1	03/01/2026	MBS PAYDOWN	90,055	90,055	90,055	90,054	90,055	0	0	0	0	0	90,055	0	0	0	180	07/25/2056	1.A
.92538H-AA-8	VERUS SECURITIZATION TRUST 21-4 A1	03/01/2026	MBS PAYDOWN	75,610	75,610	75,610	62,057	75,365	0	246	0	246	0	75,610	0	0	0	116	07/25/2066	1.A
.92538K-AA-1	VERUS SECURITIZATION TRUST 21-5 A1	03/01/2026	MBS PAYDOWN	18,044	18,044	18,044	15,103	18,005	0	39	0	39	0	18,044	0	0	0	30	09/25/2066	1.A
.92538W-AA-5	VERUS SECURITIZATION TRUST 22-1 A1	03/01/2026	MBS PAYDOWN	65,680	65,680	65,680	56,085	65,571	0	109	0	109	0	65,680	0	0	0	288	01/25/2067	1.A
.92539B-AA-0	VERUS SECURITIZATION TRUST 23-1 A1	02/01/2026	MBS PAYDOWN	614,771	614,771	614,771	614,767	614,767	0	4	0	4	0	614,771	0	0	0	5,955	12/25/2067	1.A FE
.92539F-AA-1	VERUS SECURITIZATION TRUST 23-INV1 A1	02/01/2026	MBS PAYDOWN	694,187	694,187	694,187	694,177	694,177	0	9	0	9	0	694,187	0	0	0	6,801	02/25/2068	1.A FE
.92539G-AC-5	VERUS SECURITIZATION TRUST 23-3 A3	01/01/2026	MBS PAYDOWN	40,488	40,488	40,488	40,488	40,488	0	0	0	0	0	40,488	0	0	0	228	03/25/2068	1.B
.92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2	03/01/2026	MBS PAYDOWN	47,954	47,954	47,954	47,953	47,954	0	0	0	0	0	47,954	0	0	0	531	05/25/2068	1.A
.92540E-AC-7	VERUS SECURITIZATION TRUST 24-1 A3	03/01/2026	MBS PAYDOWN	85,760	85,760	85,760	85,759	85,760	0	0	0	0	0	85,760	0	0	0	845	01/25/2069	1.A
.92540F-AC-4	VERUS SECURITIZATION TRUST 24-INV1 A3	03/01/2026	MBS PAYDOWN	57,763	57,763	57,763	57,762	57,763	0	0	0	0	0	57,763	0	0	0	672	03/25/2069	1.C

STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					11,142,102	11,142,102	10,876,137	11,116,136	0	4,533	0	4,533	0	11,142,102	0	0	0	95,828	XXX	XXX
..52109X-AA-6	LBA TRUST 24-7IND A	01/15/2026	MBS PAYDOWN		155,994	155,994	155,604	155,677	0	317	0	317	0	155,994	0	0	0	698	10/15/2041	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					155,994	155,994	155,604	155,677	0	317	0	317	0	155,994	0	0	0	698	XXX	XXX
..037986-AL-0	APIDOS CLO LTD 24-1A XR	01/25/2026	MBS PAYDOWN		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	0	10/25/2038	1.A FE
..03880X-AA-4	ARBOR REALTY COLLATERALIZED LO 22-FL1 A	02/15/2026	MBS PAYDOWN		714,539	714,539	714,539	714,539	0	0	0	0	0	714,539	0	0	0	5,944	01/15/2037	1.A FE
..055983-AA-8	BSPRT ISSUER LTD 22-FL8 A	03/15/2026	MBS PAYDOWN		323,256	323,256	323,256	323,256	0	0	0	0	0	323,256	0	0	0	3,088	02/15/2037	1.A FE
..124166-AN-9	BUTTERMILK PARK CLO LTD 18-1A B2R	01/05/2026			2,000,000	2,000,000	1,910,000	1,961,735	0	36,927	0	36,927	0	1,998,662	0	1,338	1,338	10,173	10/15/2031	1.A FE
..25211A-AE-9	DEWOLF PARK CLO LTD 17-1A AR	02/05/2026	VARIOUS		488,476	488,476	488,476	488,476	0	0	0	0	0	488,476	0	0	0	6,875	10/15/2030	1.A FE
..403950-AA-6	HGI CRE CLO LTD 22-FL3 A	01/17/2026	MBS PAYDOWN		2,444,513	2,444,513	2,444,513	2,444,513	0	0	0	0	0	2,444,513	0	0	0	11,944	04/20/2037	1.A FE
..53946P-AA-8	LOANCORE 2018-CRE1 ISSUER LTD 22-CRE7 A	03/17/2026	MBS PAYDOWN		1,033,570	1,033,570	1,033,570	1,033,570	0	0	0	0	0	1,033,570	0	0	0	9,579	01/17/2037	1.A FE
..55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A	03/16/2026	MBS PAYDOWN		112,194	112,194	112,194	112,194	0	0	0	0	0	112,194	0	0	0	507	10/16/2036	1.A FE
..55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A	03/17/2026	MBS PAYDOWN		343,024	343,024	343,024	343,024	0	0	0	0	0	343,024	0	0	0	1,441	02/19/2037	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					7,626,239	7,626,239	7,536,239	7,587,974	0	36,927	0	36,927	0	7,624,901	0	1,338	1,338	49,551	XXX	XXX
..09146#-AA-0	BISHOP EQUIPMENT RECV 2025-1 A	03/15/2026	VARIOUS		729,271	729,271	729,202	729,263	0	8	0	8	0	729,271	0	0	0	5,906	12/17/2029	1.F PL
..14903#-AA-7	CATAPULT SOFI TRUST 2025-1 A-2	01/02/2026	MBS PAYDOWN		15,260	15,260	15,260	15,260	0	0	0	0	0	15,260	0	0	0	(44)	11/14/2035	1.A PL
..21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A	03/01/2026	MBS PAYDOWN		93,726	93,726	93,726	93,726	0	0	0	0	0	93,726	0	0	0	195	07/15/2054	1.A FE
..43283N-AA-5	HILTON GRAND VACATIONS TRUST 24-3A A	03/25/2026	MBS PAYDOWN		169,196	169,196	169,170	168,663	0	532	0	532	0	169,196	0	0	0	1,347	08/27/2040	1.A FE
..437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A	03/01/2026	MBS PAYDOWN		54,177	54,177	50,711	54,129	0	48	0	48	0	54,177	0	0	0	119	09/17/2041	1.A FE
..43730X-AB-0	HOME PARTNERS OF AMERICA TRUST 21-3 B	03/01/2026	MBS PAYDOWN		1,278	1,278	1,177	1,276	0	2	0	2	0	1,278	0	0	0	5	01/17/2044	1.B FE
..45029#-AA-0	ISPC FINANCING TRUST 2025-1	03/16/2026	MBS PAYDOWN		328,449	328,449	328,408	328,447	0	2	0	2	0	328,449	0	0	0	3,117	10/15/2044	1.F PL
..55389Q-AA-5	MVI OWNER TRUST 24-2A A	03/20/2026	MBS PAYDOWN		134,059	134,059	134,042	133,762	0	297	0	297	0	134,059	0	0	0	987	03/20/2042	1.A FE
..55389Q-AB-3	MVI OWNER TRUST 24-2A B	03/20/2026	MBS PAYDOWN		76,605	76,605	76,602	76,430	0	175	0	175	0	76,605	0	0	0	583	03/20/2042	1.F FE
..62847R-AB-3	MVI OWNER TRUST 24-1A B	03/20/2026	MBS PAYDOWN		70,432	70,432	70,416	70,237	0	195	0	195	0	70,432	0	0	0	651	02/20/2043	1.G FE
..63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A	03/15/2026	MBS PAYDOWN		38,122	38,122	38,064	38,098	0	24	0	24	0	38,122	0	0	0	99	04/15/2070	1.A FE
..63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A	03/15/2026	MBS PAYDOWN		38,522	38,522	38,521	38,489	0	32	0	32	0	38,522	0	0	0	142	07/15/2070	1.A FE
..74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A	03/01/2026	MBS PAYDOWN		2,321	2,321	2,321	2,321	0	0	0	0	0	2,321	0	0	0	3	10/17/2038	1.A FE
..74334N-AA-9	PROGRESS RESIDENTIAL TRUST 25-SFR1 A	02/01/2026	MBS PAYDOWN		2,143	2,143	1,957	2,140	0	3	0	3	0	2,143	0	0	0	12	02/17/2042	1.A FE
..82445#-AA-9	SHIELD 2025-1 LLC CL A	03/15/2026	MBS PAYDOWN		472,239	472,239	472,239	472,239	0	0	0	0	0	472,239	0	0	0	5,061	10/15/2037	1.F PL
..82445#-AB-7	SHIELD 2025-1 LLC CL B	03/15/2026	MBS PAYDOWN		354,180	354,180	354,180	354,180	0	0	0	0	0	354,180	0	0	0	4,029	10/15/2037	2.B PL
..826935-AA-6	SIERRA RECEIVABLES FUNDING CO 24-1A A	03/20/2026	MBS PAYDOWN		39,015	39,015	39,004	38,914	0	101	0	101	0	39,015	0	0	0	326	01/20/2043	1.A FE
..895975-AA-8	TRICON RESIDENTIAL 24-SFR4 A	03/01/2026	MBS PAYDOWN		13,862	13,862	13,306	13,848	0	14	0	14	0	13,862	0	0	0	129	11/17/2041	1.A FE
..895978-AA-2	TRICON RESIDENTIAL 23-SFR2 A	03/01/2026	MBS PAYDOWN		14,163	14,163	14,057	14,161	0	2	0	2	0	14,163	0	0	0	143	12/17/2040	1.A FE
..89613G-AA-4	TRICON AMERICAN HOMES 20-SFR1 A	03/01/2026	MBS PAYDOWN		1,650	1,650	1,650	1,650	0	0	0	0	0	1,650	0	0	0	5	07/17/2038	1.A FE
..89616Y-AA-2	TRICON RESIDENTIAL 24-SFR3 A	03/01/2026	MBS PAYDOWN		6,055	6,055	5,837	6,049	0	5	0	5	0	6,055	0	0	0	60	08/17/2041	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					2,654,725	2,654,725	2,649,846	2,653,282	0	1,440	0	1,440	0	2,654,725	0	0	0	22,875	XXX	XXX
..09222B-AB-8	BLACKBIRD CAPITAL AIRCRAFT 16-1A A	03/30/2026	VARIOUS		200,357	200,357	198,698	199,131	0	896	0	896	0	200,027	0	330	330	11,513	12/16/2041	1.E FE
..12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1	03/15/2026	MBS PAYDOWN		1,250	1,250	1,214	1,247	0	3	0	3	0	1,250	0	0	0	10	05/15/2054	1.A FE
..30332Y-AG-6	FIP MASTER FUNDING LLC 25-1A A2	03/15/2026	MBS PAYDOWN		1,488	1,488	1,488	1,485	0	3	0	3	0	1,488	0	0	0	13	10/15/2055	1.A FE
..43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A	03/15/2026	MBS PAYDOWN		43,750	43,750	43,715	43,660	0	90	0	90	0	43,750	0	0	0	392	09/15/2049	1.F FE
..46651N-AB-0	JOL AIR 19-1 B	03/15/2026	MBS PAYDOWN		45,871	45,871	44,953	45,677	0	194	0	194	0	45,871	0	0	0	378	04/15/2044	2.B FE
..629174-AA-1	NMABS ISSUER I LLC 25-1A A	03/20/2026	MBS PAYDOWN		1,250	1,250	1,250	1,247	0	3	0	3	0	1,250	0	0	0	11	11/22/2055	1.A FE
..78449A-AA-0	SLAM 2021-1 LLC 21-1A A	03/15/2026	MBS PAYDOWN		25,050	25,050	21,610	24,924	0	126	0	126	0	25,050	0	0	0	102	06/15/2046	1.F FE
..83100A-AA-0	SLAM LLC 24-1A A	03/15/2026	MBS PAYDOWN		33,877	33,877	33,876	33,808	0	69	0	69	0	33,877	0	0	0	301	09/15/2049	1.F FE
..83438I-AA-9	SOLPR AIRCRAFT 2021-1 LIMITED 21-1 A	03/15/2026	MBS PAYDOWN		16,621	16,621	14,485	16,538	0	83	0	83	0	16,621	0	0	0	73	10/15/2046	1.E FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					369,514	369,514	361,289	367,717	0	1,467	0	1,467	0	369,184	0	330	330	12,793	XXX	XXX
..479913-C*-4	JONAH ENERGY II LLC CL A-1	03/10/2026	MBS PAYDOWN		543,647	543,647	543,647	543,647	0	0	0	0	0	543,647	0	0	0	5,348	01/10/2041	1.G PL

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STATEMENT AS OF MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

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	
..74628#-AB-9	PUREWEST FUNDING LLC CL A-2	03/05/2026	MBS PAYDOWN		11,355	11,355	11,355	11,355	0	0	0	0	0	11,355	0	0	0	116	04/05/2040	2.B PL	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					555,002	555,002	555,002	555,002	0	0	0	0	0	555,002	0	0	0	5,464	XXX	XXX	
..12510H-AZ-8	CAPITAL AUTOMOTIVE REIT 24-2A A2	03/15/2026	MBS PAYDOWN		2,500	2,500	2,413	2,493	0	7	0	7	0	2,500	0	0	0	22	05/15/2054	1.E FE	
..12510H-AZ-3	CAPITAL AUTOMOTIVE REIT 24-3A A1	03/15/2026	MBS PAYDOWN		15,000	15,000	14,748	14,968	0	32	0	32	0	15,000	0	0	0	112	10/15/2054	1.A FE	
..12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2	03/15/2026	MBS PAYDOWN		5,469	5,469	5,278	5,455	0	13	0	13	0	5,469	0	0	0	42	10/15/2054	1.E FE	
..85037L-AB-0	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A B	03/15/2026	MBS PAYDOWN SECURITY CALLED AT 100.00000000		370,824	370,824	359,980	369,387	0	1,436	0	1,436	0	370,824	0	0	0	3,018	02/15/2045	2.B FE	
..85236K-AF-9	STACK INFRASTRUCTURE ISSUER LL 23-1A A2	03/04/2026			1,250,000	1,250,000	1,225,350	1,238,080	0	874	0	874	0	1,238,954	0	11,046	11,046	15,297	03/25/2048	1.G FE	
..86212F-AB-5	STORE MASTER FUNDING LLC 25-1A A2	03/20/2026	MBS PAYDOWN		3,125	3,125	3,124	3,117	0	8	0	8	0	3,125	0	0	0	26	10/20/2055	1.A FE	
..86212F-AF-6	STORE MASTER FUNDING LLC 25-1A A5	03/20/2026	MBS PAYDOWN		2,500	2,500	2,499	2,493	0	7	0	7	0	2,500	0	0	0	22	10/20/2055	1.C FE	
..86212X-AM-2	STORE MASTER FUNDING LLC 24-1A A2	03/20/2026	MBS PAYDOWN		1,563	1,563	1,562	1,558	0	5	0	5	0	1,563	0	0	0	15	05/20/2054	1.A FE	
..86212X-AP-5	STORE MASTER FUNDING LLC 24-1A A4	03/20/2026	MBS PAYDOWN		1,250	1,250	1,250	1,246	0	4	0	4	0	1,250	0	0	0	12	05/20/2054	1.C FE	
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					1,652,231	1,652,231	1,616,204	1,638,797	0	2,386	0	2,386	0	1,641,185	0	11,046	11,046	18,566	XXX	XXX	
..476681-AD-3	JERSEY MIKES FUNDING LLC 24-1A A2	02/15/2026	MBS PAYDOWN		8,125	8,125	8,125	8,125	0	0	0	0	0	8,125	0	0	0	114	02/15/2055	2.B FE	
..476681-AE-1	JERSEY MIKES FUNDING LLC 25-1A A2	02/15/2026	MBS PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	70	08/16/2055	2.B FE	
..72703P-AF-0	PLANET FITNESS MASTER ISSUER L 24-1A A21	03/05/2026	MBS PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	180	06/05/2054	2.B FE	
..864300-AA-6	SUBWAY FUNDING LLC 24-1A A21	01/30/2026	MBS PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	38	07/30/2054	2.B FE	
..864300-AJ-7	SUBWAY FUNDING LLC 24-3A A211	01/30/2026	MBS PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	104	07/30/2054	2.B FE	
..95058X-AL-2	WENDYS FUNDING LLC 21-1A A211	03/15/2026	MBS PAYDOWN		3,126	3,126	2,595	3,108	0	18	0	18	0	3,126	0	0	0	22	06/15/2051	2.B FE	
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					38,751	38,751	38,220	38,733	0	18	0	18	0	38,751	0	0	0	528	XXX	XXX	
1889999999. Total - asset-backed securities (unaffiliated)					31,487,047	31,487,047	31,006,196	31,183,522	0	47,997	0	47,997	0	31,474,333	0	12,714	12,714	266,275	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					31,487,047	31,487,047	31,006,196	31,183,522	0	47,997	0	47,997	0	31,474,333	0	12,714	12,714	266,275	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					31,487,047	31,487,047	31,006,196	31,183,522	0	47,997	0	47,997	0	31,474,333	0	12,714	12,714	266,275	XXX	XXX	
2009999999. Total - issuer credit obligations and asset-backed securities					84,384,010	84,540,464	82,821,885	73,525,008	0	87,939	0	87,939	0	83,971,341	0	412,667	412,667	1,132,006	XXX	XXX	
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					84,384,010	XXX	82,821,885	73,525,008	0	87,939	0	87,939	0	83,971,341	0	412,667	412,667	1,132,006	XXX	XXX	

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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 Ascot Specialty Insurance Company

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
	TREASURY BILL		03/25/2026	3.656	06/25/2026	99,145	0	60
0019999999	Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					99,145	0	60
0489999999	Total - issuer credit obligations (unaffiliated)					99,145	0	60
0499999999	Total - issuer credit obligations (affiliated)					0	0	0
0509999999	Total - issuer credit obligations					99,145	0	60
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET		03/23/2026	0.000		51,942	0	0
38141W-27-3	GOLDMAN SACHS FIN SQ GV-FST		03/20/2026	0.000		30,732,769	0	0
8309999999	Subtotal - all other money market mutual funds					30,784,711	0	0
8589999999	Total cash equivalents (unaffiliated)					30,883,856	0	60
8599999999	Total cash equivalents (affiliated)					0	0	0
8609999999	Total cash equivalents					30,883,856	0	60



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

Designate the type of health care providers reported on this page:
Physicians, including surgeons and osteopaths

**SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. AlabamaAL								
2. AlaskaAK								
3. ArizonaAZ								
4. ArkansasAR								
5. CaliforniaCA								
6. ColoradoCO								
7. ConnecticutCT								
8. DelawareDE								
9. District of ColumbiaDC								
10. FloridaFL								
11. GeorgiaGA								
12. HawaiiHI								
13. IdahoID								
14. IllinoisIL								
15. IndianaIN								
16. IowaIA								
17. KansasKS								
18. KentuckyKY								
19. LouisianaLA								
20. MaineME								
21. MarylandMD								
22. MassachusettsMA								
23. MichiganMI								
24. MinnesotaMN								
25. MississippiMS								
26. MissouriMO								
27. MontanaMT								
28. NebraskaNE								
29. NevadaNV								
30. New HampshireNH								
31. New JerseyNJ								
32. New MexicoNM								
33. New YorkNY								
34. North CarolinaNC								
35. North DakotaND								
36. OhioOH								
37. OklahomaOK								
38. OregonOR								
39. PennsylvaniaPA								
40. Rhode IslandRI								
41. South CarolinaSC								
42. South DakotaSD								
43. TennesseeTN								
44. TexasTX								
45. UtahUT								
46. VermontVT								
47. VirginiaVA								
48. WashingtonWA								
49. West VirginiaWV								
50. WisconsinWI								
51. WyomingWY								
52. American SamoaAS								
53. GuamGU								
54. Puerto RicoPR								
55. U.S. Virgin IslandsVI								
56. Northern Mariana IslandsMP								
57. CanadaCAN								
58. Aggregate other alienOT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

Designate the type of health care providers reported on this page:
Hospitals

**SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. AlabamaAL								
2. AlaskaAK								
3. ArizonaAZ								
4. ArkansasAR								
5. CaliforniaCA								
6. ColoradoCO								
7. ConnecticutCT								
8. DelawareDE								
9. District of ColumbiaDC								
10. FloridaFL								
11. GeorgiaGA								
12. HawaiiHI								
13. IdahoID								
14. IllinoisIL								
15. IndianaIN								
16. IowaIA								
17. KansasKS								
18. KentuckyKY								
19. LouisianaLA								
20. MaineME								
21. MarylandMD								
22. MassachusettsMA								
23. MichiganMI								
24. MinnesotaMN								
25. MississippiMS								
26. MissouriMO								
27. MontanaMT								
28. NebraskaNE								
29. NevadaNV								
30. New HampshireNH								
31. New JerseyNJ								
32. New MexicoNM								
33. New YorkNY								
34. North CarolinaNC								
35. North DakotaND								
36. OhioOH								
37. OklahomaOK								
38. OregonOR								
39. PennsylvaniaPA								
40. Rhode IslandRI								
41. South CarolinaSC								
42. South DakotaSD								
43. TennesseeTN								
44. TexasTX								
45. UtahUT								
46. VermontVT								
47. VirginiaVA								
48. WashingtonWA								
49. West VirginiaWV								
50. WisconsinWI								
51. WyomingWY								
52. American SamoaAS								
53. GuamGU								
54. Puerto RicoPR								
55. U.S. Virgin IslandsVI								
56. Northern Mariana IslandsMP								
57. CanadaCAN								
58. Aggregate other alienOT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

Designate the type of health care providers reported on this page:
 Other health care professionals, including dentists, chiropractors, and podiatrists

**SUPPLEMENT A TO SCHEDULE T
 EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
 ALLOCATED BY STATES AND TERRITORIES**

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. AlabamaAL								
2. AlaskaAK								
3. ArizonaAZ								
4. ArkansasAR								
5. CaliforniaCA								
6. ColoradoCO								
7. ConnecticutCT								
8. DelawareDE								
9. District of ColumbiaDC								
10. FloridaFL								
11. GeorgiaGA								
12. HawaiiHI								
13. IdahoID								
14. IllinoisIL								
15. IndianaIN								
16. IowaIA								
17. KansasKS								
18. KentuckyKY								
19. LouisianaLA								
20. MaineME								
21. MarylandMD								
22. MassachusettsMA								
23. MichiganMI								
24. MinnesotaMN								
25. MississippiMS								
26. MissouriMO								
27. MontanaMT								
28. NebraskaNE								
29. NevadaNV								
30. New HampshireNH								
31. New JerseyNJ								
32. New MexicoNM								
33. New YorkNY								
34. North CarolinaNC								
35. North DakotaND								
36. OhioOH								
37. OklahomaOK								
38. OregonOR								
39. PennsylvaniaPA								
40. Rhode IslandRI								
41. South CarolinaSC								
42. South DakotaSD								
43. TennesseeTN								
44. TexasTX								
45. UtahUT								
46. VermontVT								
47. VirginiaVA								
48. WashingtonWA								
49. West VirginiaWV								
50. WisconsinWI								
51. WyomingWY								
52. American SamoaAS								
53. GuamGU								
54. Puerto RicoPR								
55. U.S. Virgin IslandsVI								
56. Northern Mariana IslandsMP								
57. CanadaCAN								
58. Aggregate other alienOT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2026 OF THE Ascot Specialty Insurance Company

Designate the type of health care providers reported on this page:
Other health care facilities

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. AlabamaAL	1,975	12,629	0	0	5,467	3	1	34,792
2. AlaskaAK	0	6,369	0	0	2,749	0	0	18,195
3. ArizonaAZ	96,934	44,180	0	0	19,080	0	0	125,301
4. ArkansasAR	12,128	13,265	0	0	5,691	0	0	41,028
5. CaliforniaCA	582,709	322,364	0	0	137,896	12	4	1,035,520
6. ColoradoCO	85,276	56,946	0	0	24,670	0	0	154,478
7. ConnecticutCT	17,045	23,960	0	0	10,357	0	0	67,079
8. DelawareDE	73,373	24,954	0	0	11,027	3	3	47,980
9. District of ColumbiaDC	7,196	3,922	0	0	1,719	0	0	8,828
10. FloridaFL	161,042	248,523	0	0	108,165	1	1	628,817
11. GeorgiaGA	122,731	71,755	0	0	31,859	8	3	125,135
12. HawaiiHI	0	5,670	0	0	2,567	0	0	5,359
13. IdahoID	33,684	9,682	0	0	4,150	0	0	30,302
14. IllinoisIL	97,023	90,291	0	0	40,027	5,000	1	162,356
15. IndianaIN	48,126	9,335	0	0	4,138	0	0	16,799
16. IowaIA	9,011	2,924	0	0	1,296	0	0	5,288
17. KansasKS	7,484	6,255	0	0	2,540	0	0	32,412
18. KentuckyKY	62,142	19,680	112,500	0	8,079	0	0	93,972
19. LouisianaLA	54,251	51,809	0	0	22,725	0	0	115,101
20. MaineME	0	1,063	0	0	449	0	0	3,879
21. MarylandMD	17,427	61,683	3,750	0	26,800	11	2	161,264
22. MassachusettsMA	42,728	18,285	0	0	8,019	0	0	40,779
23. MichiganMI	23,639	47,754	0	0	20,985	4	2	102,531
24. MinnesotaMN	16,536	65,854	7,500	0	28,352	0	0	194,735
25. MississippiMS	4,891	6,619	0	0	2,932	0	0	12,072
26. MissouriMO	24,522	35,050	0	0	15,120	1	1	100,984
27. MontanaMT	0	1,739	0	0	767	0	0	3,498
28. NebraskaNE	12,376	4,712	0	0	2,006	0	0	16,033
29. NevadaNV	4,181	22,094	0	0	9,310	0	0	83,698
30. New HampshireNH	0	1,206	0	0	546	0	0	1,117
31. New JerseyNJ	16,509	30,382	0	0	13,166	5,000	1	82,062
32. New MexicoNM	117,245	26,064	0	0	11,534	1	1	48,836
33. New YorkNY	77,756	206,067	50,000	1	92,490	1	1	489,932
34. North CarolinaNC	26,203	17,908	0	0	7,673	0	0	56,330
35. North DakotaND	0	1,122	0	0	481	0	0	3,478
36. OhioOH	102,415	44,846	0	0	19,708	0	0	96,034
37. OklahomaOK	14,347	23,884	0	0	10,415	0	0	58,618
38. OregonOR	30,905	11,839	0	0	5,103	1	1	34,520
39. PennsylvaniaPA	16,618	69,999	0	0	30,082	0	0	212,003
40. Rhode IslandRI	0	0	0	0	0	0	0	0
41. South CarolinaSC	17,940	10,343	0	0	4,386	0	0	36,657
42. South DakotaSD	0	0	0	0	0	0	0	0
43. TennesseeTN	52,965	41,984	0	0	18,423	0	0	92,596
44. TexasTX	253,926	171,570	120,000	1	82,290	14,802	3	424,761
45. UtahUT	15,333	11,768	0	0	5,021	0	0	38,898
46. VermontVT	0	0	0	0	0	0	0	0
47. VirginiaVA	161,407	48,076	0	0	21,052	0	0	109,997
48. WashingtonWA	138,649	102,370	0	0	44,856	3	2	231,936
49. West VirginiaWV	0	1,115	0	0	507	0	0	805
50. WisconsinWI	0	21,929	0	0	9,559	0	0	54,099
51. WyomingWY	2,419	411	0	0	188	0	0	188
52. American SamoaAS	0	0	0	0	0	0	0	0
53. GuamGU	0	0	0	0	0	0	0	0
54. Puerto RicoPR	0	0	0	0	0	0	0	0
55. U.S. Virgin IslandsVI	0	0	0	0	0	0	0	0
56. Northern Mariana IslandsMP	0	0	0	0	0	0	0	0
57. CanadaCAN	0	0	0	0	0	0	0	0
58. Aggregate other alienOT	0	0	0	0	0	0	0	0
59. Totals	2,663,067	2,132,249	293,750	2	936,425	24,851	27	5,541,081
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2026 OF THE Ascot Specialty Insurance Company
DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT
 Year To Date For The Period Ended MARCH 31, 2026

NAIC Group Code 4908

NAIC Company Code 45055

Company Name Ascot Specialty Insurance Company

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$4,108,414	\$4,403,668	\$3,069,681

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies
- 2.31 Amount quantified:.....\$ 0
- 2.32 Amount estimated using reasonable assumptions:.....\$ 0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies.\$ 0