PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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 (Street and Number), Warwick, RI, US 02888 (City or Town, State, Country and Zip Code)

Main Administrative Office 1251 Avenue of the Americas, 43rd Floor (Street and Number)

New York, NY, US 10020 (City or Town, State, Country and Zip Code), 646-356-8101 (Area Code) (Telephone Number)

Mail Address PO Box 2240 (Street and Number or P.O. Box), Ridgeland, MS, US 39158 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1251 Avenue of the Americas, 43rd Floor (Street and Number)

New York, NY, US 10020 (City or Town, State, Country and Zip Code), 646-356-8101 (Area Code) (Telephone Number)

Internet Website Address www.ascotgroup.com

Statutory Statement Contact Shanelle Lord Burke (Name), 646-956-1577 (Area Code) (Telephone Number)

shanelle.burke@ascotgroup.com (E-mail Address), 646-839-2775 (FAX Number)

OFFICERS

President & Chief Executive Officer	Matthew Conrad Kramer	Treasurer	Peter Michael Grayston
Chief Financial Officer	Shanelle Lord Burke	General Counsel and Secretary	Michael Moshe Sevi #

OTHER

Stephen Crescenio Guijarro, Chief Risk Officer	Kristyn Glass Smallcombe #, 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
Matthew Conrad Kramer	Mary Chen Chen	

State of Connecticut
County of Fairfield
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.

Matthew Conrad Kramer President & Chief Executive Officer	Shanelle Lord Burke Chief Financial Officer	Michael Moshe Sevi General Counsel and Secretary

Subscribed and sworn to before me this 14 day of August 2026

Ksenia E. Guseva

Ksenia E. Guseva
Senior Paralegal
My Commission Expires June 30, 2029

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............

KSENIA E. GUSEVA
NOTARY PUBLIC
STATE OF CONNECTICUT
My Commission Expires June 30, 2029

2026 Q2 Jurat Ascot Specialty Insurance Company NAIC 45055

Final Audit Report 2026-08-14

Created:	2026-08-14
By:	Ksenia Guseva (Ksenia.Guseva@ascotgroup.com)
Status:	Signed
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ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,472,822,411	0	1,472,822,411	1,374,072,980
2.	Stocks:				
	2.1 Preferred stocks	36,439,540	0	36,439,540	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 ($ 20,156,909), cash equivalents ($ 14,688,664) and short-term investments ($ 0)	34,845,573	0	34,845,573	65,854,204
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	13,000,000	0	13,000,000	0
9.	Receivables for securities	19,148	0	19,148	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)	1,557,126,671	0	1,557,126,671	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	12,672,249	0	12,672,249	11,829,961
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	82,584,394	8,786,853	73,797,541	60,522,333
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	5,791,753	683,432	5,108,321	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	28,560,433	0	28,560,433	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	25,181,302	3,899,423	21,281,879	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	754,294	0	754,294	21,809
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	20,199,234	8,508,388	11,690,846	16,039,579
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,732,870,332	21,878,096	1,710,992,236	1,583,971,876
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	1,732,870,332	21,878,096	1,710,992,236	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	11,690,846	0	11,690,846	16,039,579
2503.	Prepaid	8,458,388	8,458,388	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,199,234	8,508,388	11,690,846	16,039,579

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 94,414,351)	518,250,098	483,328,068
2.	Reinsurance payable on paid losses and loss adjustment expenses	0	0
3.	Loss adjustment expenses	158,010,575	145,790,513
4.	Commissions payable, contingent commissions and other similar charges	2,587,673	3,280,001
5.	Other expenses (excluding taxes, licenses and fees)	304,768	97,567
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	(18,324)	115,073
7.1	Current federal and foreign income taxes (including $ 93,961 on realized capital gains (losses))	7,314,456	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 $ 214,247,472 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)	241,757,315	224,456,902
10.	Advance premium	1,277,477	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)	118,218,651	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	2,910,789	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	38,893,647	27,242,140
20.	Derivatives	0	0
21.	Payable for securities	6,821,080	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	7,790,179	7,077,484
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,104,904,072	1,004,450,474
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	1,104,904,072	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)	114,280,679	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)	606,088,164	579,521,402
38.	Totals (Page 2, Line 28, Col. 3)	1,710,992,236	1,583,971,876
	DETAILS OF WRITE-INS		
2501.	Claims Payable	30,804	257,514
2502.	Deferred Ceding Commission	3,567,165	3,689,332
2503.	Other Liabilities	4,192,210	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)	7,790,179	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 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 $ 394,231,690)	356,739,062	342,979,606	708,103,927
	1.2 Assumed (written $ 0)	0	0	0
	1.3 Ceded (written $ 180,085,617)	159,893,403	136,553,530	293,429,994
	1.4 Net (written $ 214,146,072)	196,845,660	206,426,077	414,673,933
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 101,422,468):			
	2.1 Direct	157,843,947	148,364,814	361,316,326
	2.2 Assumed	0	0	0
	2.3 Ceded	67,881,646	54,984,154	167,688,794
	2.4 Net	89,962,301	93,380,660	193,627,532
3.	Loss adjustment expenses incurred	30,808,372	25,629,598	63,214,225
4.	Other underwriting expenses incurred	77,537,648	65,899,374	143,628,851
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	198,308,322	184,909,632	400,470,608
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(1,462,662)	21,516,445	14,203,325
	INVESTMENT INCOME			
9.	Net investment income earned	39,265,734	33,612,645	70,051,290
10.	Net realized capital gains (losses) less capital gains tax of $ 93,961	353,472	(193,871)	5,352
11.	Net investment gain (loss) (Lines 9 + 10)	39,619,207	33,418,774	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	593,613	441,247	831,164
15.	Total other income (Lines 12 through 14)	593,613	441,247	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)	38,750,158	55,376,465	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)	38,750,158	55,376,465	85,091,131
19.	Federal and foreign income taxes incurred	9,133,697	12,524,243	19,968,799
20.	Net income (Line 18 minus Line 19)(to Line 22)	29,616,461	42,852,222	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)	29,616,461	42,852,222	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	(1,087,310)	15,848	(377,590)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	3,331,733	1,210,106	2,575,465
27.	Change in nonadmitted assets	(5,294,122)	(1,503,684)	(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)	26,566,762	42,574,492	61,792,209
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	606,088,164	560,303,685	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	569,980	468,050	853,050
1402.	Currency translation	23,633	(26,803)	(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)	593,613	441,247	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

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	213,802,477	217,697,459	410,940,958
2.	Net investment income	36,344,432	30,217,647	62,990,900
3.	Miscellaneous income	593,613	441,247	831,164
4.	Total (Lines 1 to 3)	250,740,522	248,356,353	474,763,022
5.	Benefit and loss related payments	67,148,239	47,456,133	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	89,440,133	73,178,071	157,182,101
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	9,636,186	9,327,000	14,382,160
10.	Total (Lines 5 through 9)	166,224,557	129,961,203	272,006,733
11.	Net cash from operations (Line 4 minus Line 10)	84,515,965	118,395,150	202,756,288
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	146,635,283	65,019,624	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	12,000,000	0	11,000,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	89	0	512
	12.7 Miscellaneous proceeds	6,803,183	9,970,289	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	165,438,555	74,989,913	277,062,245
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	242,752,923	155,023,067	437,361,728
	13.2 Stocks	20,108,182	0	17,800,837
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	25,000,000	3,000,000	8,000,000
	13.6 Miscellaneous applications	19,148	0	2,482,103
	13.7 Total investments acquired (Lines 13.1 to 13.6)	287,880,253	158,023,067	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)	(122,441,698)	(83,033,154)	(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)	6,917,102	(4,827,444)	(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)	6,917,102	(4,827,444)	(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)	(31,008,631)	30,534,552	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)	34,845,573	92,554,694	65,854,204

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

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 #	06/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 29,616,460	$ 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	$ 29,616,460	$ 65,122,332
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 606,088,165	$ 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	$ 606,088,165	$ 579,521,402

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	$	2,998,244
2. 12 months or longer		4,205,541
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$	262,102,200
2. 12 months or longer		39,202,965

(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	396,881				396,881	391,205	5,676
k.	On deposit with other regulatory bodies	110,523				110,523		110,523
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)	$ 507,404	$	$	$	$ 507,404	$ 391,205	$ 116,199

	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		396,881	0.023	0.023	XXX	XXX	26.28
k.	On deposit with other regulatory bodies		110,523	0.006	0.006	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)	$	$ 507,404	0.029 %	0.030 %	XXX	XXX	XXX

(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	11	
(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

Asset Type	Percent Share
(1) Cash	57.846 %
(2) Cash Equivalents	42.154 %
(3) Short-Term Investments	%
(4) Total (Must equal 100%)	100.000 %

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

Interest Income Due and Accrued	Amount
1. Gross	$ 12,672,249
2. Nonadmitted	$
3. Admitted	$ 12,672,249

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. The capital will be used by Wayfare Holdings to partially collateralize Wayfare Re. 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.

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	06/30/2026	$ 9,684,015

(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)	$ 20,584,539	$	
Total			$ 20,584,539	$	

(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	$
Total			$

(c) Assets transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
	Wayfare Holdings	Ceded premium less ceded commission	$ 23,055,526
Total			$ 23,055,526

(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	$ (12,224,225)	$ 9,753,238	$	$ (2,470,987)	$ (2,470,987)
Total		$ (12,224,225)	$ 9,753,238	$	$ (2,470,987)	$ (2,470,987)

D. At June 30, 2026, the Company reported $13,813,888 due to AIC, $25,079,759 due to other affiliates, and $754,294 due from the Parent. 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 June 30, 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 $606,088,165 at June 30, 2026, and $579,521,402 at December 31, 2025. The Company’s net income was $29,616,460 for the period ended June 30, 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					
	Bonds - Issuer Credit Obligations	$ —	$ 2,040,000	$	$	$ 2,040,000
	Preferred Stock	—	23,590,810			23,590,810
	Cash Equivalents	14,688,664	—			14,688,664
	Total assets at fair value/NAV	$ 14,688,664	$ 25,630,810	$	$	$ 40,319,474
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

(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	$ 623,179,059	$ 617,501,653	$ 3,633,318	$ 463,382,427	$ 156,163,314	$	$
Bonds - Asset-Backed Securities	855,094,927	855,320,758	—	755,660,379	99,434,548		
Cash Equivalents	14,688,664	14,688,664	14,688,664	—	—		
Cash	20,156,909	20,156,909	20,156,909	—	—		
Preferred Stock	35,854,198	36,439,540		32,338,510	3,515,688		
Short-term investments	—	—	—	—			

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 August 15, 2026. No such events were identified.

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			214,247,472	64,855,845	(214,247,472)	(64,855,845)
c. Total (a+b)	$	$	$ 214,247,472	$ 64,855,845	$ (214,247,472)	$ (64,855,845)
d. Direct unearned premium reserve			$ 456,004,787			

(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	$ 3,799,519	$	$	$ 3,799,519
b. Sliding scale adjustments				
c. Other profit commission arrangements				
d. Total (a+b+c)	$ 3,799,519	$	$	$ 3,799,519

(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 $676,260,672 as of June 30, 2026. During the period ended June 30, 2026, $67,148,968 was paid for incurred loss and LAE related to prior accident year insured events. Overall, the Company recorded $11,792,826 of favorable loss and LAE development. This development is primarily attributed to better-than-expected incurred development in Property and Financial lines of business in both Direct and MGA businesses. Offset in E&S Casualty for AY2024 due to exposure related development and Lawyers Professional Liability.

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

1. Liability carried for premium deficiency reserves:	$—
2. Date of the most recent evaluation of this liability:	06/30/2026
3. 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 [ ] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] 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 Name of Entity	2 NAIC Company Code	3 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. 12/31/2024

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). 06/11/2026

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is no, please explain:

9.2 Has the code of ethics for senior managers been amended? ...... Yes [ ] No [X]

9.21 If the response to 9.2 is yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ...... Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ...... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ...... $ 754,294

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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
The Company has $507,404 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 [X]

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 [X]

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

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

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

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

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

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 Investement 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 Investement 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]

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 [X]

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 [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.
....

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .... Yes [ ] No [X]
If yes, attach an explanation.
....

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

3.2 If yes, give full and complete information thereto.
....

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	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 percent .... 0.000 %

5.2 A&H cost containment percent .... 0.000 %

5.3 A&H expense percent excluding cost containment expenses .... 0.000 %

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 [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		All Other Insurers				
00000	AA-2730800	Reaseguradora Patria, S.A.	MEX	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

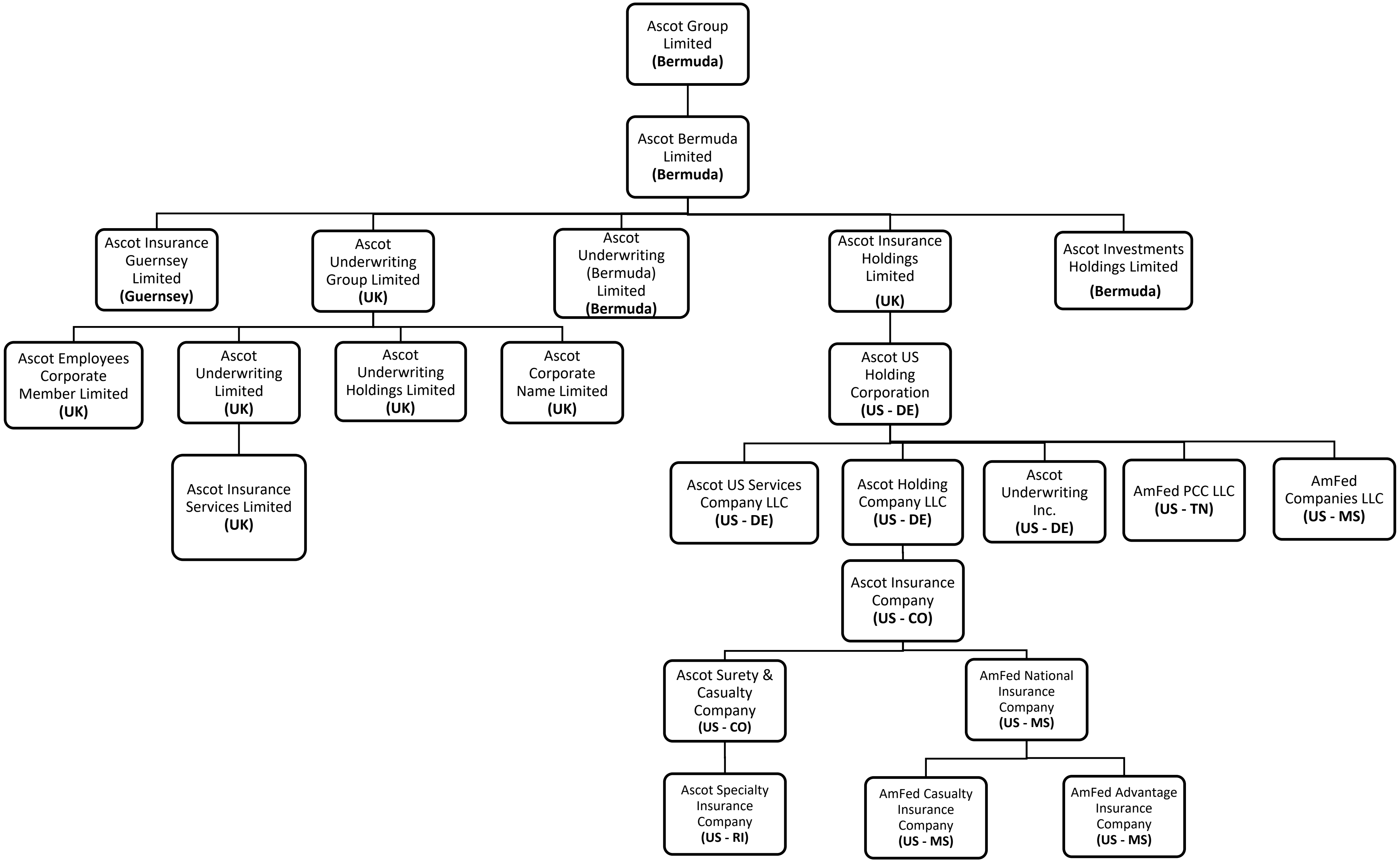
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	E	3,914,656	4,823,916	101,939	1,927,125	8,202,688	7,352,755
2. Alaska AK	E	1,282,797	838,216	0	6,211	1,491,264	1,118,266
3. Arizona AZ	E	6,821,271	5,734,278	53,375	214,809	12,725,000	10,927,676
4. Arkansas AR	E	1,491,763	2,616,941	768,407	402,028	5,122,224	4,227,540
5. California CA	E	74,425,069	71,471,888	15,350,643	11,047,365	153,802,643	114,128,161
6. Colorado CO	E	8,108,843	10,392,463	1,703,861	343,430	16,522,889	13,538,817
7. Connecticut CT	E	4,770,642	4,350,067	266,531	285,324	9,928,093	8,236,559
8. Delaware DE	E	1,781,929	1,229,571	87,572	329,593	4,636,856	3,730,677
9. District of Columbia DC	E	1,022,124	1,396,283	100,350	2,137	2,275,489	2,019,791
10. Florida FL	E	39,837,172	37,400,013	11,115,735	3,372,354	98,865,402	91,410,532
11. Georgia GA	E	17,458,759	13,849,215	2,207,398	6,617,169	29,871,138	38,328,868
12. Hawaii HI	E	1,474,888	1,284,535	0	45,160	1,707,816	1,318,069
13. Idaho ID	E	936,218	914,664	(13,279)	242,367	1,938,310	1,865,705
14. Illinois IL	E	11,931,198	11,519,639	3,532,485	2,504,051	23,002,777	20,438,463
15. Indiana IN	E	4,653,718	3,776,310	709,621	1,410,969	10,659,119	9,290,774
16. Iowa IA	E	2,453,759	2,846,470	150,860	202,188	6,819,522	3,207,341
17. Kansas KS	E	1,590,867	1,854,890	93,449	87,429	3,958,610	3,332,796
18. Kentucky KY	E	1,155,418	1,187,408	1,150,135	62,300	3,908,171	4,015,780
19. Louisiana LA	E	7,300,477	8,553,376	964,344	34,931	16,293,523	12,758,616
20. Maine ME	E	353,661	805,363	63,482	92,592	2,237,893	2,145,289
21. Maryland MD	E	3,215,610	4,180,776	270,374	40,545	12,729,799	6,491,979
22. Massachusetts MA	E	7,799,434	8,104,438	3,970,978	2,205,008	20,208,357	17,612,666
23. Michigan MI	E	7,024,936	3,573,243	409,194	971,661	8,320,661	7,698,931
24. Minnesota MN	E	3,312,701	4,145,662	9,342,724	838,802	20,174,262	12,920,117
25. Mississippi MS	E	1,885,389	1,100,335	495,659	71,522	2,954,258	2,924,531
26. Missouri MO	E	4,304,765	3,746,824	479,314	293,054	9,366,449	7,807,721
27. Montana MT	E	2,630,632	2,630,094	6,160	126,045	3,432,180	2,794,509
28. Nebraska NE	E	761,824	789,221	969,333	443,240	1,630,260	2,411,129
29. Nevada NV	E	4,756,923	4,741,702	2,486,650	260,329	11,601,236	9,131,466
30. New Hampshire NH	E	738,639	286,014	(6,664)	5,119	2,366,868	1,659,839
31. New Jersey NJ	E	13,678,361	12,584,821	3,494,391	5,213,463	35,900,543	30,372,921
32. New Mexico NM	E	1,376,510	1,153,870	238,346	31,084	1,781,487	1,285,047
33. New York NY	E	19,285,155	15,893,714	1,675,247	6,312,623	41,306,792	37,545,473
34. North Carolina NC	E	11,997,385	9,928,295	120,440	67,726	15,708,997	11,548,876
35. North Dakota ND	E	666,355	776,407	450	4,715	1,271,593	806,043
36. Ohio OH	E	6,905,315	5,875,360	2,520,952	3,298,747	18,610,522	17,758,872
37. Oklahoma OK	E	3,397,265	5,539,707	28,851,390	148,890	20,535,488	5,396,369
38. Oregon OR	E	4,676,700	4,035,735	311,888	388,928	4,559,334	4,378,850
39. Pennsylvania PA	E	8,902,688	11,133,441	609,230	988,837	32,998,532	28,132,273
40. Rhode Island RI	L	742,519	876,132	0	12,872	1,458,552	1,022,365
41. South Carolina SC	E	2,971,028	2,039,102	2,421,041	744,827	8,347,667	6,921,334
42. South Dakota SD	E	461,422	251,177	0	0	718,647	599,492
43. Tennessee TN	E	6,350,202	7,682,974	3,847,287	1,062,091	11,522,799	9,530,103
44. Texas TX	E	66,415,079	61,073,629	11,735,259	7,582,355	128,107,681	108,306,005
45. Utah UT	E	3,460,229	3,849,249	529,492	778,549	5,268,258	4,077,799
46. Vermont VT	E	359,788	557,231	13,839	18,390	1,073,754	950,990
47. Virginia VA	E	5,602,807	5,919,551	469,647	455,053	10,160,514	9,152,170
48. Washington WA	E	4,102,181	5,088,786	1,335,850	675,066	8,687,749	8,127,676
49. West Virginia WV	E	539,515	982,998	0	20,137	1,306,199	1,057,354
50. Wisconsin WI	E	2,071,328	3,233,585	439,586	179,384	6,453,959	6,133,531
51. Wyoming WY	E	978,862	572,975	9,215	0	622,569	438,349
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	94,910	44,910	0	0	25,322	5,283
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	16,552
58. Aggregate other alien OT	XXX	0	0	0	0	72,985	31,674
59. Totals	XXX	394,231,690	379,237,464	115,454,179	62,468,592	863,253,703	718,440,763
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	0	0	0	0	72,985	31,674
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	72,985	31,674

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 50
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 6

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Ascot Group Limited	BMU	UIP			0.000		NO	
							Ascot Bermuda Limited	BMU	UIP	Ascot Group Limited	Ownership	99.942	Ascot Group Limited	NO	
							Ascot Underwriting (Bermuda) Limited	BMU	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	BMU	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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	35,392,389	8,892,618	25.1	18.9
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)	14,470,563	2,019,103	14.0	39.2
5.2	Commercial multiple peril (liability portion)	3,794,700	(720,757)	(19.0)	15.1
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	107,705	5,331	4.9	48.6
9.1	Inland marine	1,571,203	(1,821,914)	(116.0)	148.3
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	4,287	1,765	41.2	0.0
11.2	Medical professional liability - claims-made	4,580,074	1,827,303	39.9	52.0
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	173,729,043	93,789,492	54.0	49.2
17.2	Other liability - claims-made	98,712,495	39,356,488	39.9	38.2
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)	74,400	14,119	19.0	333.9
19.4	Other commercial auto liability	22,812,105	13,818,073	60.6	83.4
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	1,368,683	626,874	45.8	67.1
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	1,971	234	11.9	19.3
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	119,445	35,216	29.5	35.7
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	356,739,062	157,843,947	44.2	43.3
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	18,047,260	30,149,061	54,676,646
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)	5,249,455	8,742,992	12,751,487
5.2	Commercial multiple peril (liability portion)	2,154,862	3,491,601	4,060,112
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	115,111	125,874	164,987
9.1	Inland marine	2,282,908	3,814,125	2,470,421
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	17,326	17,326	0
11.2	Medical professional liability - claims-made	3,040,625	5,703,692	3,781,169
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	113,236,213	200,395,997	170,057,565
17.2	Other liability - claims-made	72,670,028	120,127,919	111,129,670
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)	33,219	56,192	60,551
19.4	Other commercial auto liability	10,552,551	19,981,626	18,911,636
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	695,195	1,402,969	1,162,157
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	5,071	5,119	918
24.	Surety	0	0	0
26.	Burglary and theft	157,334	217,196	10,145
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	228,257,157	394,231,690	379,237,464
	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

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	34,081	170,842	204,923	17,638	6,447	24,085	25,144	3,650	138,460	167,253	8,700	(22,285)	(13,585)
2. 2024	39,042	146,536	185,578	22,191	1,967	24,158	30,725	2,940	127,322	160,987	13,874	(14,307)	(433)
3. Subtotals 2024 + Prior	73,123	317,378	390,501	39,829	8,414	48,243	55,869	6,590	265,781	328,240	22,574	(36,593)	(14,018)
4. 2025	25,001	213,616	238,618	15,045	3,861	18,906	29,762	4,981	187,194	221,937	19,806	(17,580)	2,226
5. Subtotals 2025 + Prior	98,125	530,994	629,119	54,874	12,275	67,149	85,630	11,572	452,975	550,177	42,380	(54,173)	(11,793)
6. 2026	XXX	XXX	XXX	XXX	6,480	6,480	XXX	10,503	115,581	126,084	XXX	XXX	XXX
7. Totals	98,125	530,994	629,119	54,874	18,754	73,629	85,630	22,075	568,556	676,261	42,380	(54,173)	(11,793)
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. 43.2	2. (10.2)	3. (1.9)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.0)

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.	YES

Explanations:

1.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

4 5 0 5 5 2 0 2 6 4 9 0 0 0 0 0 2

3. Medicare Part D Coverage Supplement [Document Identifier 365]

4 5 0 5 5 2 0 2 6 3 6 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

NONE

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 points 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	25,000,000	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	12,000,000	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)	13,000,000	0
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	13,000,000	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	262,861,105	455,162,565
3.	Accrual of discount	2,738,542	6,028,192
4.	Unrealized valuation increase/(decrease)	(1,087,310)	(377,591)
5.	Total gain (loss) on disposals	447,343	6,262
6.	Deduct consideration for bonds and stocks disposed of	146,635,283	266,061,733
7.	Deduct amortization of premium	563,593	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)	1,509,261,950	1,391,501,146
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,509,261,950	1,391,501,146

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)	367,432,524	16,375,283	16,738,467	246,631	367,432,524	367,315,971	0	383,803,041
2. NAIC 2 (a)	226,878,824	11,144,637	996,051	162,522	226,878,824	237,189,932	0	201,916,831
3. NAIC 3 (a)	10,401,250	5,000,000	2,501,641	96,144	10,401,250	12,995,753	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	604,712,598	32,519,920	20,236,159	505,297	604,712,598	617,501,656	0	592,026,038
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	779,403,963	71,693,117	47,161,829	647,941	779,403,963	804,583,192	0	749,441,253
9. NAIC 2	42,004,465	10,000,000	1,280,852	13,953	42,004,465	50,737,566	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	821,408,428	81,693,117	48,442,681	661,894	821,408,428	855,320,758	0	782,244,848
PREFERRED STOCK								
15. NAIC 1	6,582,696	988,609	0	0	6,582,696	7,571,305	0	5,202,716
16. NAIC 2	20,340,280	2,283,375	0	(208,920)	20,340,280	22,414,735	0	10,180,650
17. NAIC 3	6,573,050	0	0	(119,550)	6,573,050	6,453,500	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	33,496,026	3,271,984	0	(328,470)	33,496,026	36,439,540	0	17,428,166
22. Total ICO, ABS & Preferred Stock	1,459,617,052	117,485,021	68,678,840	838,721	1,459,617,052	1,509,261,954	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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 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	20,291,214	197,706
3.	Accrual of discount	32,679	198
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(75)	0
6.	Deduct consideration received on disposals	20,521,722	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)	0	197,904
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	197,904

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 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	236,102,663	502,208,872
3.	Accrual of discount	10,753	14,325
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	164	512
6.	Deduct consideration received on disposals	251,741,127	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)	14,688,664	30,316,211
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	14,688,664	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

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Ascot US Services Company LLC	Wilmington	DE	Internal Transfer		04/01/2026		15,000,000	0	0	0	0.000
000000-00-0	Ascot US Services Company LLC	Wilmington	DE	Internal Transfer		04/30/2026		4,000,000	0	0	0	0.000
000000-00-0	Ascot US Services Company LLC	Wilmington	DE	Internal Transfer		05/11/2026		6,000,000	0	0	0	0.000
3499999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - affiliated								25,000,000	0	0	0	XXX
7899999. Total - unaffiliated								0	0	0	0	XXX
7999999. Total - affiliated								25,000,000	0	0	0	XXX
8099999 - Totals								25,000,000	0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Ascot US Services Company LLC	Wilmington	DE	Internal Transfer	04/01/2026	04/23/2026	0	0	0	0	0	0	0	0	12,000,000	0	0	0	166,266
3499999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - affiliated							0	0	0	0	0	0	0	0	12,000,000	0	0	0	166,266
7899999. Total - unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
7999999. Total - affiliated							0	0	0	0	0	0	0	0	12,000,000	0	0	0	166,266
8099999 - Totals							0	0	0	0	0	0	0	0	12,000,000	0	0	0	166,266

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 Administrative Symbol
91282C-QL-8	UNITED STATES TREASURY NOTE	05/15/2026	J.P. MORGAN SECURITIES LLC		5,962,969	6,000,000	11,005	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					5,962,969	6,000,000	11,005	XXX
64972J-K9-8	NEW YORK CITY NY TRANSITIONAL	05/29/2026	SAMUEL A RAMIREZ & CO. INC.		2,147,220	2,000,000	0	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					2,147,220	2,000,000	0	XXX
00130H-CN-3	AES CORP/THE	06/11/2026	J.P. MORGAN SECURITIES LLC		1,299,298	1,300,000	0	2.C FE
04685A-4Y-4	ATHENE GLOBAL FUNDING	06/01/2026	DEUTSCHE BANK SECURITIES INC.		2,000,000	2,000,000	0	1.E FE
12602L-AA-8	CHPE LLC	06/01/2026	SOCIETE GENERALE PARIS		1,099,989	1,100,000	0	2.A FE
189054-BA-6	CLOROX COMPANY	06/04/2026	CITIGROUP GLOBAL MARKETS INC.		2,480,975	2,500,000	7,833	2.B FE
23375#-AA-3	DB RED OAK 12 LLC	06/12/2026	DIRECT		5,000,000	5,000,000	0	3.A Z
639057-AX-6	NATWEST GROUP PLC	06/15/2026	NATWEST MARKETS SECURITIES INC		500,000	500,000	0	1.G FE
693475-BF-1	PNC FINANCIAL SERVICES	05/12/2026	MIZUHO SECURITIES USA LLC		1,264,375	1,250,000	12,486	2.B FE
N7660#-BG-1	SHV NEDERLAND BV SER 1	04/23/2026	DIRECT		5,000,000	5,000,000	0	2.B
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					18,644,637	18,650,000	20,319	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					26,754,826	26,650,000	31,324	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					26,754,826	26,650,000	31,324	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					26,754,826	26,650,000	31,324	XXX
3618N6-C8-8	GNMA II POOL MB0994	05/15/2026	DAIWA SECURITIES		2,021,422	2,200,000	4,156	1.A FE
3618N6-FH-5	GNMA II POOL MB1067	05/15/2026	MORGAN STANLEY & CO. LLC		2,048,079	2,300,000	3,801	1.A FE
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					4,069,501	4,500,000	7,957	XXX
31418F-UX-3	UMBS - POOL MA5997	05/15/2026	BNP PARIBAS SECURITIES CORP.		1,338,549	1,372,816	3,241	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)					1,338,549	1,372,816	3,241	XXX
161930-AB-8	CHASE MORTGAGE FINANCE CORPORA 24-RPL2 A	05/18/2026	DIRECT		1,266,726	1,450,017	2,356	1.A FE
403973-AC-4	HOME OWNER MORTGAGE ENHANCED S 26-NQM3 A	05/08/2026	MORGAN STANLEY & CO. LLC		1,999,989	2,000,000	12,570	1.A FE
46596K-AE-8	JP MORGAN MORTGAGE TRUST 26-NQM3 A1	05/20/2026	J.P. MORGAN SECURITIES LLC		1,999,980	2,000,000	8,524	1.A FE
46596K-AF-5	JP MORGAN MORTGAGE TRUST 26-NQM3 A2	05/20/2026	J.P. MORGAN SECURITIES LLC		2,249,990	2,250,000	9,945	1.D FE
46656N-AA-7	JP MORGAN MORTGAGE TRUST 23-DSC1 A1	05/14/2026	J.P. MORGAN SECURITIES LLC		1,708,334	1,747,097	3,142	1.A FE
69383Y-AE-7	PRKCM TRUST 26-AFC2 A1	04/07/2026	J.P. MORGAN SECURITIES LLC		1,999,970	2,000,000	12,525	1.A FE
69384F-AB-3	PRESTON RIDGE PARTNERS MORTGAG 26-RCF3 A	05/19/2026	NOMURA SECURITIES INTERNATIONAL INC.		1,965,549	2,000,000	14,583	1.D FE
74277J-AC-3	PRKCM TRUST 25-AFC2 A1	04/17/2026	WELLS FARGO SECURITIES LLC		1,944,819	1,945,731	5,157	1.A
81750U-AD-7	SEQUOIA MORTGAGE TRUST 26-7 A4	06/04/2026	WELLS FARGO SECURITIES LLC		2,001,590	2,000,000	8,556	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					17,136,947	17,392,845	77,358	XXX
69415P-AA-6	PFDR TRUST 26-DLVR A	06/04/2026	GOLDMAN SACHS & CO. LLC		2,500,000	2,500,000	0	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					2,500,000	2,500,000	0	XXX
04020T-AQ-7	ARES CLO LTD 24-ALF6AR BR	06/30/2026	NOMURA SECURITIES INTERNATIONAL INC.		3,000,000	3,000,000	0	1.C Z
14016C-AY-2	CAPITAL FOUR US CLO 22-1A AR2	04/07/2026	SMBC NIKKO SECURITIES AMERICA INC.		1,000,000	1,000,000	0	1.A FE
38139M-AU-9	GOLDENTREE LOAN MANAGEMENT US 24-20A BR	05/07/2026	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	0	1.C FE
67109F-BN-4	OHA CREDIT PARTNERS LTD 15-11A A1R3	05/01/2026	MIZUHO SECURITIES USA LLC		9,650,000	9,650,000	0	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					18,650,000	18,650,000	0	XXX
21874B-AA-2	COLONY AMERICAN FINANCE LTD 26-1 A	06/18/2026	GOLDMAN SACHS & CO. LLC		1,999,966	2,000,000	17,284	1.A FE
30304@-AD-0	FG INVENTORY LLC SERIES 2026-1	06/30/2026	DIRECT		5,000,000	5,000,000	0	2.A FE
43284K-AA-0	HILTON GRAND VACATIONS TRUST 26-1A A	04/08/2026	WELLS FARGO SECURITIES LLC		2,249,663	2,250,000	0	1.A FE
68270G-AA-2	ONEMAIN FINANCIAL ISSUANCE TRU 26-1A A	06/05/2026	BARCLAYS CAPITAL INC.		4,999,345	5,000,000	0	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					14,248,974	14,250,000	17,284	XXX
831005-AA-1	SLAM LLC 26-1A A	05/01/2026	CITIGROUP GLOBAL MARKETS INC.		2,999,933	3,000,000	0	1.E FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					2,999,933	3,000,000	0	XXX
28261#-AB-7	EJ HUGOTON I LLC CLASS A-2	04/29/2026	DIRECT		5,000,000	5,000,000	0	2.B Z
70168K-AA-4	JADE OWLS PDP 2026 CLASS A-1	04/10/2026	DIRECT		5,000,000	5,000,000	0	1.G Z
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					10,000,000	10,000,000	0	XXX
01627A-AF-5	ALIGNED DATA CENTERS ISSUERS L 26-1A A2I	06/26/2026	MORGAN STANLEY & CO. LLC		3,249,905	3,250,000	0	1.G FE
86212F-AJ-8	STORE MASTER FUNDING LLC 26-1A A2	05/14/2026	CITIGROUP GLOBAL MARKETS INC.		2,499,310	2,500,000	0	1.A FE

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 Administrative Symbol
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					5,749,215	5,750,000	0	XXX
78520E-A#-3	SABEY DATA CENTER ISSUER LLC 2026-2	06/17/2026	DIRECT		5,000,000	5,000,000	0	1.F Z
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					5,000,000	5,000,000	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					81,693,119	82,415,661	105,840	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					81,693,119	82,415,661	105,840	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					81,693,119	82,415,661	105,840	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					108,447,945	109,065,661	137,164	XXX
316773-83-7	FIFTH THIRD BANCORP 6.875%	06/11/2026	UBS SECURITIES LLC	40,000.000	1,037,600	25	0	2.C FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					1,037,600	XXX	0	XXX
233331-81-8	DTE ENERGY CO 4.375%	06/30/2026	D.A. DAVIDSON & CO.	73,500.000	1,245,775	25	0	2.C FE
29364D-10-0	ENTERGY ARKANSAS INC 4.875% 09/01/66	06/26/2026	SEAPORT GROUP	49,000.000	988,609	25	0	1.F FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					2,234,384	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					3,271,984	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					3,271,984	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					3,271,984	XXX	0	XXX
6009999999 - Totals					111,719,929	XXX	137,164	XXX

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-QL-8	UNITED STATES TREASURY NOTE	06/17/2026	VARIOUS		2,582,344	2,600,000	2,583,953	0	0	590	0	590	0	2,584,543	0	(2,199)	(2,199)	11,912	04/30/2028	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					2,582,344	2,600,000	2,583,953	0	0	590	0	590	0	2,584,543	0	(2,199)	(2,199)	11,912	XXX	XXX
686053-GG-8	OREGON ST SCH BRDS ASSN SHORT-	05/14/2026	WELLS FARGO SECURITIES LLC		826,972	823,726	840,431	830,643	0	43	0	43	0	830,686	0	(3,714)	(3,714)	14,700	06/30/2028	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					826,972	823,726	840,431	830,643	0	43	0	43	0	830,686	0	(3,714)	(3,714)	14,700	XXX	XXX
76221R-8B-2	RHODE ISLAND ST HSG & MTGE FIN	04/01/2026	SINKING FUND REDEMPTION		125,000	125,000	125,920	125,023	0	(23)	0	(23)	0	125,000	0	0	0	4,063	10/01/2052	1.B FE
92812V-D4-5	VIRGINIA ST HSG DEV AUTH	06/01/2026	SINKING FUND REDEMPTION		50,000	50,000	45,287	49,482	0	518	0	518	0	50,000	0	0	0	632	06/01/2030	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					175,000	175,000	171,207	174,505	0	495	0	495	0	175,000	0	0	0	4,695	XXX	XXX
025816-CH-0	AMERICAN EXPRESS CO	06/26/2026	MIZUHO SECURITIES USA LLC		996,250	1,000,000	988,050	295,854	0	7,197	0	7,197	0	996,051	0	199	199	19,091	09/15/2169	2.C FE
172967-LD-1	CITIGROUP INC	06/29/2026	RBC CAPITAL MARKETS LLC		4,983,900	5,000,000	4,852,700	4,957,340	0	20,445	0	20,445	0	4,977,785	0	6,116	6,116	188,951	01/10/2028	1.G FE
290876-AD-3	EMERA INC	06/15/2026	VARIOUS		2,502,265	2,500,000	2,521,875	2,509,375	6,613	(14,347)	0	(7,734)	0	2,501,641	0	624	624	76,416	06/15/2076	3.A FE
56081*-AL-8	MAJOR LEAGUE BASEBALL FACILITY FD LLC	06/10/2026	SINKING FUND REDEMPTION		191,245	191,245	191,245	191,245	0	0	0	0	0	191,245	0	0	0	5,221	12/10/2035	1.G FE
63007@-AA-7	NORTHPOINT DATA CENTER BLDG 6	06/30/2026	SINKING FUND REDEMPTION		16,970	16,970	16,970	16,970	0	0	0	0	0	16,970	0	0	0	517	12/31/2044	1.G PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					8,690,630	8,708,215	8,570,840	7,970,784	6,613	13,295	0	19,908	0	8,683,692	0	6,939	6,939	290,196	XXX	XXX
74153W-CT-4	PRICOA GLOBAL FUNDING 1	06/26/2026	MIZUHO SECURITIES USA LLC		1,503,345	1,500,000	1,498,485	1,499,956	0	44	0	44	0	1,500,000	0	3,345	3,345	69,606	08/28/2026	1.D FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					1,503,345	1,500,000	1,498,485	1,499,956	0	44	0	44	0	1,500,000	0	3,345	3,345	69,606	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					13,778,291	13,806,941	13,664,916	10,475,888	6,613	14,467	0	21,080	0	13,773,921	0	4,371	4,371	391,109	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					13,778,291	13,806,941	13,664,916	10,475,888	6,613	14,467	0	21,080	0	13,773,921	0	4,371	4,371	391,109	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
0509999999. Total - issuer credit obligations					13,778,291	13,806,941	13,664,916	10,475,888	6,613	14,467	0	21,080	0	13,773,921	0	4,371	4,371	391,109	XXX	XXX
3618N5-6E-4	GNMA II POOL MB0868	06/01/2026	MBS PAYDOWN		34,757	34,757	31,776	0	0	56	0	56	0	34,757	0	0	0	300	01/20/2056	1.A FE
3618N5-JA-8	GNMA II POOL MB0256	06/01/2026	MBS PAYDOWN		56,853	56,853	53,751	56,769	0	84	0	84	0	56,853	0	0	0	914	03/20/2055	1.A FE
3618N6-C8-8	GNMA II POOL MB0994	06/01/2026	MBS PAYDOWN		6,646	6,646	6,107	0	0	1	0	1	0	6,646	0	0	0	22	03/20/2056	1.A FE
3618N6-FH-5	GNMA II POOL MB1067	06/01/2026	MBS PAYDOWN		4,254	4,254	3,788	0	0	0	0	0	0	4,254	0	0	0	12	04/20/2056	1.A FE
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					102,510	102,510	95,422	56,769	0	141	0	141	0	102,510	0	0	0	1,248	XXX	XXX
3131XY-YM-5	UMBS - POOL ZM5216	06/01/2026	MBS PAYDOWN		11,986	11,986	12,123	11,988	0	(2)	0	(2)	0	11,986	0	0	0	168	12/01/2047	1.A FE
31329Q-N6-4	UMBS - POOL ZA6713	06/01/2026	MBS PAYDOWN		6,072	6,072	6,291	6,079	0	(7)	0	(7)	0	6,072	0	0	0	88	04/01/2049	1.A FE
3132DS-2A-9	UMBS - POOL SD5269	06/01/2026	MBS PAYDOWN		140,505	140,505	136,641	140,359	0	146	0	146	0	140,505	0	0	0	3,144	04/01/2054	1.A FE
3132DU-FX-0	UMBS - POOL SD6482	06/01/2026	MBS PAYDOWN		238,732	238,732	241,343	239,101	0	(369)	0	(369)	0	238,732	0	0	0	5,386	09/01/2054	1.A FE
3132DU-FZ-5	UMBS - POOL SD6484	06/01/2026	MBS PAYDOWN		332,788	332,788	337,078	333,292	0	(504)	0	(504)	0	332,788	0	0	0	7,996	09/01/2054	1.A FE
3132DV-7B-5	UMBS - POOL SD8090	06/01/2026	MBS PAYDOWN		4,809	4,809	5,040	4,814	0	(5)	0	(5)	0	4,809	0	0	0	42	09/01/2050	1.A FE
3132E0-LZ-3	UMBS - POOL SD3944	06/01/2026	MBS PAYDOWN		332,011	332,011	318,315	331,398	0	613	0	613	0	332,011	0	0	0	6,023	05/01/2053	1.A FE
3133A2-BS-8	UMBS - POOL QA7249	06/01/2026	MBS PAYDOWN		4,788	4,788	4,919	4,796	0	(8)	0	(8)	0	4,788	0	0	0	58	02/01/2050	1.A FE
3140MM-ZS-0	UMBS - POOL BV7952	06/01/2026	MBS PAYDOWN		73,921	73,921	72,026	73,838	0	83	0	83	0	73,921	0	0	0	1,544	08/01/2052	1.A FE
3140QB-JC-3	UMBS - POOL CA3858	06/01/2026	MBS PAYDOWN		6,988	6,988	7,280	6,999	0	(11)	0	(11)	0	6,988	0	0	0	112	07/01/2049	1.A FE
3140QP-2F-3	UMBS - POOL CB4373	06/01/2026	MBS PAYDOWN		162,937	162,937	161,104	162,873	0	64	0	64	0	162,937	0	0	0	2,888	08/01/2052	1.A FE
3140QS-P2-1	UMBS - POOL CB6740	06/01/2026	MBS PAYDOWN		784,159	784,159	784,404	784,170	0	(11)	0	(11)	0	784,159	0	0	0	18,921	07/01/2053	1.A FE
3140QS-U3-3	UMBS - POOL CB6901	06/01/2026	MBS PAYDOWN		103,056	103,056	101,993	103,016	0	40	0	40	0	103,056	0	0	0	2,181	08/01/2053	1.A FE
3140QU-6X-9	UMBS - POOL CB8985	06/01/2026	MBS PAYDOWN		809,591	809,591	818,951	810,152	0	(561)	0	(561)	0	809,591	0	0	0	18,836	08/01/2054	1.A FE
3140QU-7A-8	UMBS - POOL CB8988	06/01/2026	MBS PAYDOWN		351,440	351,440	361,242	0	0	(485)	0	(485)	0	351,440	0	0	0	6,393	08/01/2054	1.A FE
3140QU-HT-6	UMBS - POOL CB8341	06/01/2026	MBS PAYDOWN		848,432	848,432	852,409	848,584	0	(152)	0	(152)	0	848,432	0	0	0	20,420	04/01/2054	1.A FE
3140QV-LC-6	UMBS - POOL CB9322	06/01/2026	MBS PAYDOWN		773,113	773,113	778,005	773,342	0	(229)	0	(229)	0	773,113	0	0	0	17,014	10/01/2054	1.A FE
3140X4-K7-0	UMBS - POOL FM1217	06/01/2026	MBS PAYDOWN		10,772	10,772	11,080	10,776	0	(4)	0	(4)	0	10,772	0	0	0	183	07/01/2049	1.A FE
3140X8-KH-9	UMBS - POOL FM4795	06/01/2026	MBS PAYDOWN		4,811	4,811	4,978	4,818	0	(7)	0	(7)	0	4,811	0	0	0	40	11/01/2050	1.A FE
3140XJ-JR-5	UMBS - POOL FS2971	06/01/2026	MBS PAYDOWN		51,682	51,682	49,873	51,601	0	81	0	81	0	51,682	0	0	0	904	10/01/2052	1.A FE
3140XM-3Y-0	UMBS - POOL FS6214	06/01/2026	MBS PAYDOWN		356,060	356,060	356,505	356,082	0	(22)	0	(22)	0	356,060	0	0	0	8,689	11/01/2053	1.A FE
3140XM-KE-5	UMBS - POOL FS5692	06/01/2026	MBS PAYDOWN		113,885	113,885	108,191	113,687	0	198	0	198	0	113,885	0	0	0	1,867	06/01/2053	1.A FE
3140XN-BU-7	UMBS - POOL FS6350	06/01/2026	MBS PAYDOWN		339,130	339,130	323,604	338,518	0	612	0	612	0	339,130	0	0	0	6,182	10/01/2053	1.A FE
3140XN-FF-6	UMBS - POOL FS6465	06/01/2026	MBS PAYDOWN		223,947	223,947	214,045	223,248	0	699	0	699	0	223,947	0	0	0	3,595	04/01/2053	1.A FE

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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140XQ-QF-7	UMBS - POOL FS8553	06/01/2026	MBS PAYDOWN		56,761	56,761	57,457	56,785	0	(25)	0	(25)	0	56,761	0	0	0	1,142	07/01/2054	1.A FE
3140XR-4M-4	UMBS - POOL FS9827	06/01/2026	MBS PAYDOWN		16,421	16,421	16,149	16,417	0	4	0	4	0	16,421	0	0	0	345	11/01/2054	1.A FE
3140XR-SU-0	UMBS - POOL FS9530	06/01/2026	MBS PAYDOWN		169,368	169,368	168,759	169,353	0	14	0	14	0	169,368	0	0	0	3,346	10/01/2054	1.A FE
3140XR-WE-1	UMBS - POOL FS9644	06/01/2026	MBS PAYDOWN		137,859	137,859	139,044	137,910	0	(51)	0	(51)	0	137,859	0	0	0	3,154	11/01/2053	1.A FE
31418F-UX-3	UMBS - POOL MA5997	06/01/2026	MBS PAYDOWN		7,578	7,578	7,389	0	0	0	0	0	0	7,578	0	0	0	32	03/01/2056	1.A FE
3142GT-BK-1	UMBS - POOL RJ2741	06/01/2026	MBS PAYDOWN		52,848	52,848	52,956	52,854	0	(6)	0	(6)	0	52,848	0	0	0	1,193	11/01/2054	1.A FE
3142GT-ML-7	UMBS - POOL RJ3062	06/01/2026	MBS PAYDOWN		177,870	177,870	177,231	177,841	0	29	0	29	0	177,870	0	0	0	4,131	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)					6,704,320	6,704,320	6,686,425	6,344,691	0	124	0	124	0	6,704,320	0	0	0	146,017	XXX	XXX
03464B-AA-6	ANGEL OAK MORTGAGE TRUST 22-1 A1	06/01/2026	MBS PAYDOWN		53,851	53,851	53,852	53,851	0	0	0	0	0	53,851	0	0	0	847	12/25/2066	1.A
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 22-3 A1	06/01/2026	MBS PAYDOWN		37,138	37,138	36,740	36,844	0	293	0	293	0	37,138	0	0	0	645	01/25/2067	1.A
03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1	06/01/2026	MBS PAYDOWN		128,186	128,186	121,237	127,857	0	329	0	329	0	128,186	0	0	0	2,555	10/25/2067	1.A FE
03465G-AC-0	ANGEL OAK MORTGAGE TRUST 23-2 A3	06/01/2026	MBS PAYDOWN		23,201	23,201	21,376	23,114	0	87	0	87	0	23,201	0	0	0	462	10/25/2067	1.C FE
03465H-AC-8	ANGEL OAK MORTGAGE TRUST 21-5 A3	06/01/2026	MBS PAYDOWN		36,019	36,019	29,829	35,637	0	382	0	382	0	36,019	0	0	0	208	07/25/2066	1.A
03465Q-AB-0	ANGEL OAK MORTGAGE TRUST 24-8 A2	06/01/2026	MBS PAYDOWN		52,658	52,658	52,657	52,658	0	0	0	0	0	52,658	0	0	0	1,154	05/27/2069	1.B
03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1	06/01/2026	MBS PAYDOWN		122,890	122,890	117,084	122,376	0	514	0	514	0	122,890	0	0	0	2,464	09/25/2067	1.A FE
03465V-AA-1	ANGEL OAK MORTGAGE TRUST 22-6 A1	06/01/2026	MBS PAYDOWN		44,830	44,830	43,371	44,767	0	63	0	63	0	44,830	0	0	0	835	07/25/2067	1.A FE
03465W-AA-9	ANGEL OAK MORTGAGE TRUST 23-1 A1	06/01/2026	MBS PAYDOWN		188,815	188,815	183,597	188,596	0	219	0	219	0	188,815	0	0	0	3,785	09/26/2067	1.A FE
03466D-AA-0	ANGEL OAK MORTGAGE TRUST 23-7 A1	06/01/2026	MBS PAYDOWN		145,664	145,664	139,654	145,344	0	320	0	320	0	145,664	0	0	0	2,788	11/25/2067	1.A FE
03466H-AC-7	ANGEL OAK MORTGAGE TRUST 24-3 A3	06/01/2026	MBS PAYDOWN		37,593	37,593	35,905	37,498	0	95	0	95	0	37,593	0	0	0	705	11/26/2068	1.C FE
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 24-9 A1	06/01/2026	MBS PAYDOWN		179,967	179,967	179,965	179,967	0	0	0	0	0	179,967	0	0	0	3,862	09/25/2069	1.A
034931-AA-3	ANGEL OAK MORTGAGE TRUST 23-3 A1	06/01/2026	MBS PAYDOWN		111,826	111,826	105,714	111,592	0	233	0	233	0	111,826	0	0	0	2,448	09/26/2067	1.A FE
034944-AA-6	ANGEL OAK MORTGAGE TRUST 24-6 A1	06/01/2026	MBS PAYDOWN		81,979	81,979	79,084	81,842	0	137	0	137	0	81,979	0	0	0	1,531	11/25/2067	1.A FE
07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4	06/01/2026	MBS PAYDOWN		19,408	19,408	19,693	19,416	0	(8)	0	(8)	0	19,408	0	0	0	208	10/25/2051	1.A
07336G-BN-3	BAYVIEW OPPORTUNITY MASTER FUN 21-4 B2	06/01/2026	MBS PAYDOWN		11,836	11,836	9,866	11,774	0	62	0	62	0	11,836	0	0	0	173	10/25/2051	1.A
07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20	06/01/2026	MBS PAYDOWN		8,167	8,167	8,315	8,171	0	(5)	0	(5)	0	8,167	0	0	0	84	06/25/2051	1.A
07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1	06/01/2026	MBS PAYDOWN		31,890	31,890	32,100	31,896	0	(5)	0	(5)	0	31,890	0	0	0	420	12/25/2051	1.A
10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A	06/01/2026	MBS PAYDOWN		203,162	203,162	203,161	203,162	0	0	0	0	0	203,162	0	0	0	5,225	01/25/2063	1.A
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A	06/01/2026	MBS PAYDOWN		97,837	97,837	97,836	97,837	0	0	0	0	0	97,837	0	0	0	2,504	03/25/2064	1.A
10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A	06/01/2026	MBS PAYDOWN		43,497	43,497	43,496	43,497	0	0	0	0	0	43,497	0	0	0	1,150	03/25/2064	1.A
10571L-AE-1	BRAVO RESIDENTIAL FUNDING TRUS 26-NQM3 A	06/01/2026	MBS PAYDOWN		75,585	75,585	75,584	0	0	0	0	0	0	75,585	0	0	0	931	11/25/2065	1.A FE
12566P-BE-4	CIM TRUST 21-INV1 A29	06/01/2026	MBS PAYDOWN		5,366	5,366	5,443	5,368	0	(2)	0	(2)	0	5,366	0	0	0	59	07/01/2051	1.A
12570D-AA-4	CIM TRUST 23-I1 A1	06/01/2026	MBS PAYDOWN		74,832	74,832	74,831	74,832	0	0	0	0	0	74,832	0	0	0	1,863	04/25/2058	1.A
12570H-AC-1	CIM TRUST 23-I2 A3	06/01/2026	MBS PAYDOWN		135,920	135,920	133,969	135,744	0	176	0	176	0	135,920	0	0	0	3,626	12/25/2067	1.B
12571Y-AA-7	CIM TRUST 22-R1 A1	06/01/2026	MBS PAYDOWN		77,130	77,130	76,659	77,106	0	24	0	24	0	77,130	0	0	0	979	01/25/2061	1.A
12657L-AA-2	CREDIT SUISSE MORTGAGE TRUST 21-AFC1 A1	06/01/2026	MBS PAYDOWN		44,105	44,105	35,553	43,765	0	340	0	340	0	44,105	0	0	0	155	03/25/2056	1.A FE
12659Y-AA-2	COLT FUNDING LLC 22-3 A1	06/01/2026	MBS PAYDOWN		19,758	19,758	18,106	19,721	0	37	0	37	0	19,758	0	0	0	340	02/25/2067	1.A FE
12674U-AB-9	COOPR RESIDENTIAL MORTGAGE TRU 25-CES2 A	06/01/2026	MBS PAYDOWN		102,212	102,212	102,212	102,212	0	0	0	0	0	102,212	0	0	0	2,402	06/25/2060	1.A
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA 24-3 A4	06/01/2026	MBS PAYDOWN		425,126	425,126	422,394	424,725	0	401	0	401	0	425,126	0	0	0	9,894	02/25/2055	1.A
16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A	06/01/2026	MBS PAYDOWN		40,536	40,536	36,678	40,396	0	140	0	140	0	40,536	0	0	0	589	06/25/2062	1.A
16159N-AA-2	CHASE MORTGAGE FINANCE CORPORA 24-4 A2	06/01/2026	MBS PAYDOWN		157,279	157,279	154,797	157,071	0	208	0	208	0	157,279	0	0	0	3,663	03/25/2055	1.A
16159N-AU-8	CHASE MORTGAGE FINANCE CORPORA 24-4 A9	06/01/2026	MBS PAYDOWN		62,912	62,912	61,486	62,792	0	120	0	120	0	62,912	0	0	0	1,465	03/25/2055	1.A
16159Q-AA-5	CHASE MORTGAGE FINANCE CORPORA 24-5 A2	06/01/2026	MBS PAYDOWN		165,910	165,910	165,418	165,870	0	40	0	40	0	165,910	0	0	0	3,784	04/25/2055	1.A
16159Q-AU-1	CHASE MORTGAGE FINANCE CORPORA 24-5 A9	06/01/2026	MBS PAYDOWN		59,254	59,254	58,707	59,208	0	46	0	46	0	59,254	0	0	0	1,352	04/25/2055	1.A
16160T-AA-6	CHASE MORTGAGE FINANCE CORPORA 25-1 A2	06/01/2026	MBS PAYDOWN		103,878	103,878	103,862	103,878	0	0	0	0	0	103,878	0	0	0	2,349	11/25/2055	1.A
161919-AA-3	CHASE MORTGAGE FINANCE CORPORA 24-11 A2	06/01/2026	MBS PAYDOWN		141,691	141,691	142,090	141,724	0	(33)	0	(33)	0	141,691	0	0	0	3,381	11/25/2055	1.A
161927-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A	06/01/2026	MBS PAYDOWN		26,807	26,807	22,111	26,671	0	136	0	136	0	26,807	0	0	0	362	09/25/2063	1.A
161929-AB-0	CHASE MORTGAGE FINANCE CORPORA 24-2 A3	06/01/2026	MBS PAYDOWN		47,634	47,634	48,118	47,677	0	(43)	0	(43)	0	47,634	0	0	0	1,108	02/25/2055	1.A
161930-AB-8	CHASE MORTGAGE FINANCE CORPORA 24-RPL2 A	06/01/2026	MBS PAYDOWN		7,626	7,626	6,662	0	0	0	0	0	0	7,626	0	0	0	21	08/25/2064	1.A FE
19685E-AA-9	COLT FUNDING LLC 22-2 A1	06/01/2026	MBS PAYDOWN		108,267	108,267	108,267	108,267	0	0	0	0	0	108,267	0	0	0	1,507	02/25/2067	1.A
19685W-AA-9	COLT FUNDING LLC 21-2 A1	06/01/2026	MBS PAYDOWN		115,665	115,665	93,955	114,817	0	847	0	847	0	115,665	0	0	0	409	08/25/2066	1.A FE
19688H-AA-9	COLT FUNDING LLC 22-1 A1	06/01/2026	MBS PAYDOWN		58,139	58,139	48,798	57,429	0	710	0	710	0	58,139	0	0	0	519	12/27/2066	1.A FE
19688N-AA-6	COLT FUNDING LLC 23-1 A1	06/01/2026	MBS PAYDOWN		174,253	174,253	174,253	174,253	0	0	0	0	0	174,253	0	0	0	4,682	04/25/2068	1.A
19688N-AC-2	COLT FUNDING LLC 23-1 A3	06/01/2026	MBS PAYDOWN		34,715	34,715	34,715	34,715	0	0	0	0	0	34,715	0	0	0	1,049	04/25/2068	1.C

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
19688X-AA-4	COLT FUNDING LLC 24-6 A1	06/01/2026	MBS PAYDOWN		112,730	112,730	112,728	112,729	0	0	0	0	0	112,730	0	0	0	2,511	11/25/2069	1.A
22757G-AC-7	CROSS MORTGAGE TRUST 24-H8 A1	06/01/2026	MBS PAYDOWN		121,812	121,812	121,810	121,812	0	0	0	0	0	121,812	0	0	0	2,636	12/25/2069	1.A
22757G-AD-5	CROSS MORTGAGE TRUST 24-H8 A2	06/01/2026	MBS PAYDOWN		121,812	121,812	121,810	121,812	0	0	0	0	0	121,812	0	0	0	2,781	12/25/2069	1.A
22758D-AB-5	CROSS MORTGAGE TRUST 24-H3 A2	06/01/2026	MBS PAYDOWN		135,649	135,649	135,649	135,649	0	0	0	0	0	135,649	0	0	0	3,723	06/25/2069	1.A
227925-AA-2	CROSS MORTGAGE TRUST 26-NQM3 A1	06/01/2026	MBS PAYDOWN		90,201	90,201	90,045	0	0	6	0	6	0	90,201	0	0	0	627	03/25/2071	1.A FE
227925-AF-1	CROSS MORTGAGE TRUST 26-NQM3 A2	06/01/2026	MBS PAYDOWN		90,201	90,201	90,200	0	0	0	0	0	0	90,201	0	0	0	656	03/25/2071	1.C FE
24380X-AC-1	DEEPHAVEN RESIDENTIAL MORTGAGE 22-2 A3	06/01/2026	MBS PAYDOWN		38,747	38,747	36,295	38,643	0	104	0	104	0	38,747	0	0	0	685	03/25/2067	1.A
24381V-AA-8	DEEPHAVEN RESIDENTIAL MORTGAGE 21-3 A1	06/01/2026	MBS PAYDOWN		100,463	100,463	80,205	98,881	0	1,582	0	1,582	0	100,463	0	0	0	454	08/25/2066	1.A
28225G-AB-0	ELLINGTON FINANCIAL MORTGAGE T 25-CES2 A	06/01/2026	MBS PAYDOWN		117,456	117,456	117,454	117,457	0	(1)	0	(1)	0	117,456	0	0	0	2,803	02/25/2060	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2	06/01/2026	MBS PAYDOWN		4,487	4,487	4,613	4,489	0	(2)	0	(2)	0	4,487	0	0	0	61	08/25/2050	1.A
33851P-AB-1	FLAGSTAR MORTGAGE TRUST 21-5INV A2	06/01/2026	MBS PAYDOWN		12,096	12,096	9,653	12,030	0	67	0	67	0	12,096	0	0	0	127	07/25/2051	1.A
33851R-BB-6	FLAGSTAR MORTGAGE TRUST 21-10IN B2	06/01/2026	MBS PAYDOWN		5,762	5,762	4,687	5,732	0	30	0	30	0	5,762	0	0	0	84	10/25/2051	1.A
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3	06/01/2026	MBS PAYDOWN		85,835	85,835	84,267	85,781	0	53	0	53	0	85,835	0	0	0	918	09/25/2051	1.A
33853H-AB-7	FLAGSTAR MORTGAGE TRUST 21-13IN A2	06/01/2026	MBS PAYDOWN		45,490	45,490	37,723	45,314	0	176	0	176	0	45,490	0	0	0	589	12/30/2051	1.A
36168Y-AA-5	GCAT 22-INV1 A1	06/01/2026	MBS PAYDOWN		305,771	305,771	249,598	303,764	0	2,007	0	2,007	0	305,771	0	0	0	3,781	12/25/2051	1.A
36169D-AA-0	GCAT 23-NQM2 A1	06/01/2026	MBS PAYDOWN		38,980	38,980	38,979	38,980	0	0	0	0	0	38,980	0	0	0	948	11/25/2067	1.A
36169K-AA-4	GCAT 22-NQM2 A1	06/01/2026	MBS PAYDOWN		23,762	23,762	23,652	23,757	0	5	0	5	0	23,762	0	0	0	422	02/25/2067	1.A
36262P-BK-6	GS MORTGAGE-BACKED SECURITIES 21-PJ10 B2	06/01/2026	MBS PAYDOWN		8,893	8,893	7,132	8,833	0	59	0	59	0	8,893	0	0	0	108	03/25/2052	1.C
36263V-BL-0	GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1	06/01/2026	MBS PAYDOWN		13,443	13,443	10,869	13,349	0	93	0	93	0	13,443	0	0	0	160	04/25/2052	1.A
36267B-AB-3	GS MORTGAGE-BACKED SECURITIES 22-GR2 A2	06/01/2026	MBS PAYDOWN		89,616	89,616	73,894	89,163	0	453	0	453	0	89,616	0	0	0	1,121	08/26/2052	1.A
36267E-BJ-9	GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1	06/01/2026	MBS PAYDOWN		14,525	14,525	11,534	14,429	0	96	0	96	0	14,525	0	0	0	174	06/25/2052	1.B
36830R-AN-0	GCAT 22-INV3 1A13	06/01/2026	MBS PAYDOWN		22,544	22,544	19,582	22,460	0	84	0	84	0	22,544	0	0	0	359	08/25/2052	1.B
403945-AC-2	HOMES TRUST 24-AFC1 A1	06/01/2026	MBS PAYDOWN		202,572	202,572	202,571	202,572	0	0	0	0	0	202,572	0	0	0	4,349	08/25/2059	1.A
403973-AC-4	HOME OWNER MORTGAGE ENHANCED S 26-NQM3 A	06/01/2026	MBS PAYDOWN		60,152	60,152	60,152	0	0	0	0	0	0	60,152	0	0	0	351	04/27/2071	1.A FE
43761G-AC-7	HOME OWNER MORTGAGE ENHANCED S 26-NQM2 A	06/01/2026	MBS PAYDOWN		108,630	108,630	108,630	0	0	0	0	0	0	108,630	0	0	0	616	01/25/2071	1.A FE
43761J-AA-5	HOMES TRUST 23-NQM1 A1	05/01/2026	MBS PAYDOWN		1,716,382	1,716,382	1,713,440	1,713,294	0	3,089	0	3,089	0	1,716,382	0	0	0	44,045	01/25/2068	1.A
437920-AC-5	HOMES TRUST 24-AFC2 A1	06/01/2026	MBS PAYDOWN		41,445	41,445	41,444	41,444	0	0	0	0	0	41,445	0	0	0	920	10/25/2059	1.A FE
44555Q-BZ-1	HUNDRED ACRE WOOD TRUST 21-INV3 B1	06/01/2026	MBS PAYDOWN		17,019	17,019	14,097	16,925	0	94	0	94	0	17,019	0	0	0	236	12/25/2051	1.A
46593F-AD-4	JP MORGAN MORTGAGE TRUST 22-INV3 A3B	06/01/2026	MBS PAYDOWN		52,208	52,208	41,631	51,904	0	304	0	304	0	52,208	0	0	0	586	09/25/2052	1.A
46596K-AE-8	JP MORGAN MORTGAGE TRUST 26-NQM3 A1	06/01/2026	MBS PAYDOWN		17,125	17,125	17,125	0	0	0	0	0	0	17,125	0	0	0	78	10/25/2066	1.A FE
46596K-AF-5	JP MORGAN MORTGAGE TRUST 26-NQM3 A2	06/01/2026	MBS PAYDOWN		19,266	19,266	19,266	0	0	0	0	0	0	19,266	0	0	0	91	10/25/2066	1.D FE
465970-AB-7	JP MORGAN MORTGAGE TRUST 24-VIS1 A2	06/01/2026	MBS PAYDOWN		283,851	283,851	283,850	283,851	0	0	0	0	0	283,851	0	0	0	7,019	07/25/2064	1.B
46649T-AA-4	JP MORGAN MORTGAGE TRUST 18-3 A1	06/01/2026	MBS PAYDOWN		10,223	10,223	9,379	10,189	0	33	0	33	0	10,223	0	0	0	142	09/25/2048	1.A
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2	06/01/2026	MBS PAYDOWN		20,267	20,267	17,377	20,179	0	88	0	88	0	20,267	0	0	0	255	12/25/2051	1.A
46654K-BY-2	JP MORGAN MORTGAGE TRUST 21-11 B1	06/01/2026	MBS PAYDOWN		9,929	9,929	8,344	9,880	0	49	0	49	0	9,929	0	0	0	125	01/25/2052	1.D
46654R-AG-7	JP MORGAN MORTGAGE TRUST 21-INV8 A2	06/01/2026	MBS PAYDOWN		24,733	24,733	20,242	24,575	0	158	0	158	0	24,733	0	0	0	320	05/25/2052	1.A
46654T-CE-6	JP MORGAN MORTGAGE TRUST 21-15 B2	06/01/2026	MBS PAYDOWN		6,873	6,873	5,566	6,832	0	41	0	41	0	6,873	0	0	0	89	06/25/2052	1.E
46656N-AA-7	JP MORGAN MORTGAGE TRUST 23-DSC1 A1	06/01/2026	MBS PAYDOWN		11,748	11,748	11,488	0	0	0	0	0	0	11,748	0	0	0	45	07/25/2063	1.A FE
46656N-AQ-2	JP MORGAN MORTGAGE TRUST 23-DSC1 A3	06/01/2026	MBS PAYDOWN		42,188	42,188	38,945	41,986	0	203	0	203	0	42,188	0	0	0	770	07/25/2063	1.B
46658D-AA-7	JP MORGAN MORTGAGE TRUST 24-VIS2 A1	06/01/2026	MBS PAYDOWN		62,687	62,687	62,686	62,687	0	0	0	0	0	62,687	0	0	0	1,530	11/25/2064	1.A
55287G-AA-0	MFRA TRUST 24-NQM3 A1	06/01/2026	MBS PAYDOWN		131,638	131,638	131,638	131,638	0	0	0	0	0	131,638	0	0	0	3,059	12/25/2069	1.A FE
585495-EJ-9	MELLO MORTGAGE CAPITAL ACCEPTA 21-MTG1 B	06/01/2026	MBS PAYDOWN		9,154	9,154	7,194	9,095	0	59	0	59	0	9,154	0	0	0	101	04/25/2051	1.C
59980D-AB-7	MILL CITY MORTGAGE TRUST 23-NQM1 A2	04/07/2026	SECURITY CALLED AT 100.00000000		829,949	829,949	812,796	813,948	0	767	0	767	0	814,715	0	15,233	15,233	17,574	10/25/2067	1.B
59980D-AC-5	MILL CITY MORTGAGE TRUST 23-NQM1 A3	04/07/2026	SECURITY CALLED AT 100.00000000		663,959	663,959	646,898	648,118	0	767	0	767	0	648,885	0	15,073	15,073	14,059	10/25/2067	1.B
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A	06/01/2026	MBS PAYDOWN		8,633	8,633	8,957	8,643	0	(9)	0	(9)	0	8,633	0	0	0	100	12/25/2050	1.A
64830P-AA-4	NEW RESIDENTIAL MORTGAGE LOAN 19-NQM5 A1	06/01/2026	MBS PAYDOWN		45,945	45,945	41,230	45,404	0	540	0	540	0	45,945	0	0	0	558	11/25/2059	1.A
64831G-BB-0	NEW RESIDENTIAL MORTGAGE LOAN 21-INV2 B2	06/01/2026	MBS PAYDOWN		6,729	6,729	5,624	6,696	0	33	0	33	0	6,729	0	0	0	97	09/25/2051	1.B
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1	06/01/2026	MBS PAYDOWN		80,954	80,954	80,650	80,943	0	11	0	11	0	80,954	0	0	0	1,126	03/27/2062	1.A
64831Q-AC-7	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM3 A3	06/01/2026	MBS PAYDOWN		21,860	21,860	19,963	21,777	0	82	0	82	0	21,860	0	0	0	364	04/25/2062	1.D
67114V-AA-1	ONSLOW BAY FINANCIAL LLC 22-NQM1 A1	06/01/2026	MBS PAYDOWN		35,413	35,413	30,394	35,131	0	282	0	282	0	35,413	0	0	0	360	11/25/2061	1.A
67115Q-BD-4	ONSLOW BAY FINANCIAL LLC 22-J2 B1A	06/01/2026	MBS PAYDOWN		7,514	7,514	6,287	7,474	0	40	0	40	0	7,514	0	0	0	107	08/25/2052	1.B
67116E-AA-7	ONSLOW BAY FINANCIAL LLC 22-INV3 A1	06/01/2026	MBS PAYDOWN		14,221	14,221	11,768	14,153	0	68	0	68	0	14,221	0	0	0	168	02/25/2052	1.A

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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67116M-AN-1	ONSLOW BAY FINANCIAL LLC 23-J1 A13	06/01/2026	MBS PAYDOWN		42,465	42,465	38,899	42,369	0	96	0	96	0	42,465	0	0	0	703	01/25/2053	1.A
67448L-AB-8	ONSLOW BAY FINANCIAL LLC 24-NQM1 A2	06/01/2026	MBS PAYDOWN		42,163	42,163	42,162	42,163	0	0	0	0	0	42,163	0	0	0	974	11/25/2063	1.A
67448L-AC-6	ONSLOW BAY FINANCIAL LLC 24-NQM1 A3	06/01/2026	MBS PAYDOWN		42,163	42,163	42,162	42,163	0	0	0	0	0	42,163	0	0	0	1,006	11/25/2063	1.C
67448W-AP-3	ONSLOW BAY FINANCIAL LLC 20-EXP3 1A8	06/01/2026	MBS PAYDOWN		4,798	4,798	4,937	4,806	0	(8)	0	(8)	0	4,798	0	0	0	55	01/25/2060	1.A
67647A-AU-9	OCEANVIEW MORTGAGE TRUST 22-1 A19	06/01/2026	MBS PAYDOWN		52,416	52,416	48,456	52,266	0	149	0	149	0	52,416	0	0	0	956	11/25/2052	1.A
67647T-CE-2	BAYVIEW OPPORTUNITY MASTER FUN 21-1 B2	06/01/2026	MBS PAYDOWN		8,237	8,237	6,858	8,191	0	46	0	46	0	8,237	0	0	0	111	06/25/2051	1.D
67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20	06/01/2026	MBS PAYDOWN		26,156	26,156	26,507	26,166	0	(11)	0	(11)	0	26,156	0	0	0	263	07/25/2051	1.A
67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1	06/01/2026	MBS PAYDOWN		11,725	11,725	11,921	11,730	0	(6)	0	(6)	0	11,725	0	0	0	143	12/25/2051	1.A
69383Y-AE-7	PRKCM TRUST 26-AFC2 A1	06/01/2026	MBS PAYDOWN		30,465	30,465	30,465	0	0	0	0	0	0	30,465	0	0	0	325	04/25/2061	1.A FE
69384A-AA-6	PRP ADVISORS LLC 25-RCF5 A1	06/01/2026	MBS PAYDOWN		39,521	39,521	39,520	39,522	0	(1)	0	(1)	0	39,521	0	0	0	797	10/25/2055	1.A FE
73015B-AB-1	PMT LOAN TRUST 24-INV1 A2	06/01/2026	MBS PAYDOWN		50,718	50,718	50,654	50,713	0	5	0	5	0	50,718	0	0	0	1,229	10/25/2059	1.A
73015C-AA-1	PMT LOAN TRUST 24-INV2 A1	06/01/2026	MBS PAYDOWN		251,177	251,177	252,472	251,296	0	(119)	0	(119)	0	251,177	0	0	0	5,968	12/25/2059	1.A
73015C-BD-4	PMT LOAN TRUST 24-INV2 A28	06/01/2026	MBS PAYDOWN		188,383	188,383	188,648	188,407	0	(24)	0	(24)	0	188,383	0	0	0	4,476	12/25/2059	1.A
74277J-AC-3	PRKCM TRUST 25-AFC2 A1	06/01/2026	MBS PAYDOWN		83,771	83,771	83,732	0	0	2	0	2	0	83,771	0	0	0	429	12/25/2060	1.A
749350-BK-9	WOODWARD CAPITAL MANAGEMENT 21-1 B2A	06/01/2026	MBS PAYDOWN		10,314	10,314	8,428	10,247	0	67	0	67	0	10,314	0	0	0	116	03/25/2051	1.B
75023X-BP-6	RADIAN MTG CAP TR 2025-J2 A25	06/25/2026	MBS PAYDOWN		108,565	108,565	108,563	108,201	0	364	0	364	0	108,565	0	0	0	2,159	11/25/2055	1.A
753917-AB-9	RATE MORTGAGE TRUST 24-J2 A2	06/01/2026	MBS PAYDOWN		102,179	102,179	101,029	101,862	0	317	0	317	0	102,179	0	0	0	2,071	07/25/2054	1.A
753917-AV-5	RATE MORTGAGE TRUST 24-J2 A20	06/01/2026	MBS PAYDOWN		143,050	143,050	140,368	142,312	0	738	0	738	0	143,050	0	0	0	2,900	07/25/2054	1.A
75408T-AA-4	RATE MORTGAGE TRUST 24-J4 A1	06/01/2026	MBS PAYDOWN		61,111	61,111	60,911	61,084	0	27	0	27	0	61,111	0	0	0	1,417	12/25/2054	1.A
75409U-AB-8	RATE MORTGAGE TRUST 24-J3 A2	06/01/2026	MBS PAYDOWN		290,804	290,804	291,713	291,038	0	(235)	0	(235)	0	290,804	0	0	0	6,233	10/25/2054	1.A
75409U-AV-4	RATE MORTGAGE TRUST 24-J3 A20	06/01/2026	MBS PAYDOWN		203,563	203,563	203,181	203,459	0	103	0	103	0	203,563	0	0	0	4,363	10/25/2054	1.A
75409X-DE-3	RATE MORTGAGE TRUST 21-HB1 B2	06/01/2026	MBS PAYDOWN		8,462	8,462	6,644	8,408	0	55	0	55	0	8,462	0	0	0	95	12/25/2051	1.C
75410C-AA-7	RATE MORTGAGE TRUST 25-J1 A1	06/01/2026	MBS PAYDOWN		129,719	129,719	130,043	129,763	0	(44)	0	(44)	0	129,719	0	0	0	3,027	03/25/2055	1.A
75410P-AA-8	RATE MORTGAGE TRUST 24-J1 A1	06/01/2026	MBS PAYDOWN		245,033	245,033	246,411	245,472	0	(440)	0	(440)	0	245,033	0	0	0	5,741	07/25/2054	1.A
816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1	06/01/2026	MBS PAYDOWN		29,738	29,738	29,431	29,706	0	31	0	31	0	29,738	0	0	0	667	09/25/2053	1.A
81743J-AU-4	SEQUOIA MORTGAGE TRUST 23-4 A19	06/01/2026	MBS PAYDOWN		77,560	77,560	73,246	76,947	0	613	0	613	0	77,560	0	0	0	1,852	11/25/2053	1.A
81744K-AU-0	SEQUOIA MORTGAGE TRUST 23-2 A19	06/01/2026	MBS PAYDOWN		62,315	62,315	58,274	62,163	0	152	0	152	0	62,315	0	0	0	1,353	03/25/2053	1.A
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1	06/01/2026	MBS PAYDOWN		44,705	44,705	45,166	44,722	0	(16)	0	(16)	0	44,705	0	0	0	495	07/25/2051	1.A
81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19	06/01/2026	MBS PAYDOWN		6,878	6,878	6,901	6,879	0	(1)	0	(1)	0	6,878	0	0	0	76	07/25/2051	1.A
81749B-AA-9	SEQUOIA MORTGAGE TRUST 23-1 A1	06/01/2026	MBS PAYDOWN		31,426	31,426	31,092	31,418	0	8	0	8	0	31,426	0	0	0	628	01/25/2053	1.A
81749B-AD-3	SEQUOIA MORTGAGE TRUST 23-1 A4	06/01/2026	MBS PAYDOWN		33,521	33,521	32,973	33,501	0	20	0	20	0	33,521	0	0	0	670	01/25/2053	1.A
81749P-AB-6	SEQUOIA MORTGAGE TRUST 24-9 A2	06/01/2026	MBS PAYDOWN		108,981	108,981	109,305	109,064	0	(83)	0	(83)	0	108,981	0	0	0	2,408	10/25/2054	1.A
81749X-AA-1	SEQUOIA MORTGAGE TRUST 25-12 A1	06/01/2026	MBS PAYDOWN		433,897	433,897	434,236	433,926	0	(29)	0	(29)	0	433,897	0	0	0	9,010	12/25/2055	1.A
85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1	06/01/2026	MBS PAYDOWN		2,974	2,974	2,974	2,974	0	0	0	0	0	2,974	0	0	0	19	04/25/2065	1.A FE
89180G-AW-9	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B	06/01/2026	MBS PAYDOWN		30,356	30,356	30,356	30,356	0	0	0	0	0	30,356	0	0	0	455	03/25/2062	1.A
89180L-AA-6	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A	06/01/2026	MBS PAYDOWN		15,223	15,223	15,312	15,237	0	(14)	0	(14)	0	15,223	0	0	0	142	12/25/2061	1.A
89181J-AA-0	TOWD POINT MORTGAGE TRUST 23-1 A1	06/01/2026	MBS PAYDOWN		81,925	81,925	78,103	81,713	0	213	0	213	0	81,925	0	0	0	1,255	01/25/2063	1.A
89183F-AP-3	TOWD POINT MORTGAGE TRUST 24-3 A1A	06/01/2026	MBS PAYDOWN		73,421	73,421	72,815	73,390	0	31	0	31	0	73,421	0	0	0	1,469	07/25/2065	1.A
89688W-AA-9	TOORAK MORTGAGE CORP 21-INV1 A1	06/01/2026	MBS PAYDOWN		105,253	105,253	105,252	105,253	0	0	0	0	0	105,253	0	0	0	494	07/25/2056	1.A
92538H-AA-8	VERUS SECURITIZATION TRUST 21-4 A1	06/01/2026	MBS PAYDOWN		55,997	55,997	45,959	55,340	0	656	0	656	0	55,997	0	0	0	202	07/25/2066	1.A
92538K-AA-1	VERUS SECURITIZATION TRUST 21-5 A1	06/01/2026	MBS PAYDOWN		17,527	17,527	14,671	17,381	0	146	0	146	0	17,527	0	0	0	77	09/25/2066	1.A
92538W-AA-5	VERUS SECURITIZATION TRUST 22-1 A1	06/01/2026	MBS PAYDOWN		99,341	99,341	84,828	98,532	0	809	0	809	0	99,341	0	0	0	1,469	01/25/2067	1.A
92539G-AC-5	VERUS SECURITIZATION TRUST 23-3 A3	04/01/2026	MBS PAYDOWN		1,249,179	1,249,179	1,249,171	1,249,170	0	9	0	9	0	1,249,179	0	0	0	28,077	03/25/2068	1.B
92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2	05/01/2026	MBS PAYDOWN		409,122	409,122	409,118	409,122	0	0	0	0	0	409,122	0	0	0	10,327	05/25/2068	1.A
92540E-AC-7	VERUS SECURITIZATION TRUST 24-1 A3	06/01/2026	MBS PAYDOWN		82,321	82,321	82,320	82,321	0	0	0	0	0	82,321	0	0	0	2,057	01/25/2069	1.A
92540F-AC-4	VERUS SECURITIZATION TRUST 24-INV1 A3	06/01/2026	MBS PAYDOWN		93,888	93,888	93,887	93,888	0	0	0	0	0	93,888	0	0	0	2,385	03/25/2069	1.C
92540P-AA-6	VERUS SECURITIZATION TRUST 24-8 A1	06/01/2026	MBS PAYDOWN		60,626	60,626	60,625	60,626	0	0	0	0	0	60,626	0	0	0	1,320	10/25/2069	1.A
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1	06/01/2026	MBS PAYDOWN		3,885	3,885	4,012	3,888	0	(3)	0	(3)	0	3,885	0	0	0	48	06/25/2050	1.A
95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3	06/01/2026	MBS PAYDOWN		23,603	23,603	20,492	23,372	0	231	0	231	0	23,603	0	0	0	237	12/25/2050	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					15,499,176	15,499,176	15,136,414	14,852,866	0	21,228	0	21,228	0	15,468,868	0	30,306	30,306	318,259	XXX	XXX
12433H-AA-2	BX TRUST 25-BCAT A	06/15/2026	MBS PAYDOWN		908,597	908,597	908,597	908,597	0	0	0	0	0	908,597	0	0	0	22,973	08/15/2042	1.A

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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					908,597	908,597	908,597	908,597	0	0	0	0	0	908,597	0	0	0	22,973	XXX	XXX
037986-AL-0	APIDOS CLO LTD 24-1A XR	04/25/2026	MBS PAYDOWN		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	5,099	10/25/2038	1.A FE
03880X-AA-4	ARBOR REALTY COLLATERALIZED LO 22-FL1 A	06/15/2026	MBS PAYDOWN		683,893	683,893	683,893	683,893	0	0	0	0	0	683,893	0	0	0	14,568	01/15/2037	1.A FE
05555M-AA-7	BDS LTD 24-FL13 A	05/19/2026	MBS PAYDOWN		117,920	117,920	117,625	117,567	0	354	0	354	0	117,920	0	0	0	2,618	09/19/2039	1.A FE
055983-AA-8	BSPRT ISSUER LTD 22-FL8 A	04/16/2026	MBS PAYDOWN		76,683	76,683	76,683	76,683	0	0	0	0	0	76,683	0	0	0	1,355	02/15/2037	1.A FE
38139M-AE-5	GOLDENTREE LOAN MANAGEMENT US 24-20A B	05/29/2026	SECURITY CALLED AT 100.00000000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	170,637	07/20/2037	1.C FE
53946P-AA-8	LOANCORE 2018-CRE1 ISSUER LTD 22-CRE7 A	04/17/2026	MBS PAYDOWN		1,495,962	1,495,962	1,495,962	1,495,962	0	0	0	0	0	1,495,962	0	0	0	26,630	01/17/2037	1.A FE
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A	06/16/2026	MBS PAYDOWN		27,772	27,772	27,772	27,772	0	0	0	0	0	27,772	0	0	0	732	10/16/2036	1.A FE
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A	06/17/2026	MBS PAYDOWN		54,256	54,256	54,256	54,256	0	0	0	0	0	54,256	0	0	0	1,021	02/19/2037	1.A FE
67109F-AU-9	OHA CREDIT PARTNERS LTD 15-11A A1R2	05/19/2026	SECURITY CALLED AT 100.00000000		9,650,000	9,650,000	9,650,000	9,650,000	0	0	0	0	0	9,650,000	0	0	0	296,800	04/20/2037	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					17,273,153	17,273,153	17,272,858	17,272,800	0	354	0	354	0	17,273,153	0	0	0	519,460	XXX	XXX
09146#-AA-0	BISHOP EQUIPMENT RECV 2025-1 A	06/15/2026	MBS PAYDOWN		571,422	571,422	571,368	571,402	0	20	0	20	0	571,422	0	0	0	11,449	12/17/2029	1.F PL
14903*-AA-7	CATAPULT SOFI TRUST 2025-1 A-2	06/14/2026	MBS PAYDOWN		450,888	450,888	450,888	450,888	0	0	0	0	0	450,888	0	0	0	(961)	11/14/2035	1.A PL
14903*-AB-5	CATAPULT SOFI TRUST 2025-1 B	05/15/2026	MBS PAYDOWN		508,522	508,522	508,522	508,522	0	0	0	0	0	508,522	0	0	0	0	11/14/2035	1.D PL
21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A	06/01/2026	MBS PAYDOWN		212,293	212,293	212,283	212,291	0	2	0	2	0	212,293	0	0	0	1,366	07/15/2054	1.A FE
34528Q-HY-3	FORD CREDIT FLOORPLAN MASTER O 23-1 C	05/15/2026	MBS PAYDOWN		1,650,000	1,650,000	1,649,926	1,649,983	0	17	0	17	0	1,650,000	0	0	0	39,531	05/15/2028	1.E FE
43283N-AA-5	HILTON GRAND VACATIONS TRUST 24-3A A	06/25/2026	MBS PAYDOWN		126,707	126,707	126,687	126,353	0	354	0	354	0	126,707	0	0	0	2,605	08/27/2040	1.A FE
43284K-AA-0	HILTON GRAND VACATIONS TRUST 26-1A A	06/25/2026	MBS PAYDOWN		244,298	244,298	244,261	0	0	730	0	730	0	244,298	0	0	0	1,557	02/25/2043	1.A FE
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A	06/01/2026	MBS PAYDOWN		64,223	64,223	60,115	63,843	0	381	0	381	0	64,223	0	0	0	470	09/17/2041	1.A FE
43730X-AB-0	HOME PARTNERS OF AMERICA TRUST 21-3 B	06/01/2026	MBS PAYDOWN		5,388	5,388	4,960	5,357	0	31	0	31	0	5,388	0	0	0	58	01/17/2041	1.B FE
45029*-AA-0	ISPC FINANCING TRUST 2025-1	06/15/2026	MBS PAYDOWN		302,786	302,786	302,748	302,780	0	6	0	6	0	302,786	0	0	0	7,211	10/15/2044	1.F PL
55389Q-AA-5	MVW OWNER TRUST 24-2A A	06/20/2026	MBS PAYDOWN		131,857	131,857	131,840	131,600	0	258	0	258	0	131,857	0	0	0	2,397	03/20/2042	1.A FE
55389Q-AB-3	MVW OWNER TRUST 24-2A B	06/20/2026	MBS PAYDOWN		75,347	75,347	75,344	75,196	0	151	0	151	0	75,347	0	0	0	1,416	03/20/2042	1.F FE
62847R-AB-3	MVW OWNER TRUST 24-1A B	06/20/2026	MBS PAYDOWN		60,316	60,316	60,302	60,167	0	149	0	149	0	60,316	0	0	0	1,350	02/20/2043	1.G FE
63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A	06/15/2026	MBS PAYDOWN		36,795	36,795	36,740	36,770	0	25	0	25	0	36,795	0	0	0	242	04/15/2070	1.A FE
63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A	06/15/2026	MBS PAYDOWN		38,812	38,812	38,811	38,781	0	31	0	31	0	38,812	0	0	0	357	07/15/2070	1.A FE
74333Q-AA-3	PROGRESS RESIDENTIAL TRUST 21-SFR9 A	05/01/2026	MBS PAYDOWN		1,045	1,045	1,045	1,045	0	0	0	0	0	1,045	0	0	0	9	11/17/2040	1.A FE
74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A	05/01/2026	MBS PAYDOWN		1,589	1,589	1,589	1,589	0	0	0	0	0	1,589	0	0	0	10	10/17/2038	1.A FE
74334N-AA-9	PROGRESS RESIDENTIAL TRUST 25-SFR1 A	04/01/2026	MBS PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/17/2042	1.A FE
82445*-AA-9	SHIELD 2025-1 LLC CL A	06/15/2026	MBS PAYDOWN		430,899	430,899	430,899	430,899	0	0	0	0	0	430,899	0	0	0	11,642	10/15/2037	1.F PL
82445*-AB-7	SHIELD 2025-1 LLC CL B	06/15/2026	MBS PAYDOWN		323,175	323,175	323,175	323,175	0	0	0	0	0	323,175	0	0	0	9,267	10/15/2037	2.B PL
826935-AA-6	SIERRA RECEIVABLES FUNDING CO 24-1A A	06/20/2026	MBS PAYDOWN		35,500	35,500	35,490	35,417	0	82	0	82	0	35,500	0	0	0	749	01/20/2043	1.A FE
895975-AA-8	TRICON RESIDENTIAL 24-SFR4 A	06/01/2026	MBS PAYDOWN		20,817	20,817	19,983	20,758	0	60	0	60	0	20,817	0	0	0	404	11/17/2041	1.A FE
895978-AA-2	TRICON RESIDENTIAL 23-SFR2 A	06/01/2026	MBS PAYDOWN		19,832	19,832	19,682	19,823	0	9	0	9	0	19,832	0	0	0	436	12/17/2040	1.A FE
89613G-AA-4	TRICON AMERICAN HOMES 20-SFR1 A	06/01/2026	MBS PAYDOWN		741,407	741,407	741,407	741,407	0	1	0	1	0	741,407	0	0	0	5,552	07/17/2038	1.A FE
89616Y-AA-2	TRICON RESIDENTIAL 24-SFR3 A	06/01/2026	MBS PAYDOWN		6,759	6,759	6,515	6,742	0	17	0	17	0	6,759	0	0	0	135	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)					6,060,677	6,060,677	6,054,580	5,814,788	0	2,324	0	2,324	0	6,060,677	0	0	0	97,252	XXX	XXX
12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1	06/15/2026	MBS PAYDOWN		1,250	1,250	1,214	1,245	0	5	0	5	0	1,250	0	0	0	26	05/15/2054	1.A FE
30332Y-AG-6	FIP MASTER FUNDING LLC 25-1A A2	06/15/2026	MBS PAYDOWN		1,488	1,488	1,488	1,485	0	3	0	3	0	1,488	0	0	0	32	10/15/2055	1.A FE
30332Y-AN-1	FIP MASTER FUNDING LLC 26-1A A2	06/15/2026	MBS PAYDOWN		1,875	1,875	1,874	0	0	4	0	4	0	1,875	0	0	0	16	03/15/2056	1.A FE
43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A	06/15/2026	MBS PAYDOWN		43,750	43,750	43,715	43,660	0	90	0	90	0	43,750	0	0	0	980	09/15/2049	1.F FE
46651N-AB-0	JOL AIR 19-1 B	06/15/2026	MBS PAYDOWN		871,832	871,832	854,396	865,564	0	6,268	0	6,268	0	871,832	0	0	0	20,809	04/15/2044	2.B FE
629174-AA-1	NMABS ISSUER I LLC 25-1A A	06/20/2026	MBS PAYDOWN		1,250	1,250	1,250	1,247	0	3	0	3	0	1,250	0	0	0	27	11/22/2055	1.A FE
78449A-AA-0	SLAM 2021-1 LLC 21-1A A	06/15/2026	MBS PAYDOWN		25,050	25,050	21,610	24,721	0	329	0	329	0	25,050	0	0	0	254	06/15/2046	1.F FE
831005-AA-1	SLAM LLC 26-1A A	06/15/2026	MBS PAYDOWN		12,225	12,225	12,225	0	0	26	0	26	0	12,225	0	0	0	64	07/15/2051	1.E FE
83100A-AA-0	SLAM LLC 24-1A A	06/15/2026	MBS PAYDOWN		33,707	33,707	33,706	33,640	0	67	0	67	0	33,707	0	0	0	749	09/15/2049	1.F FE
83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 21-1 A	06/15/2026	MBS PAYDOWN		16,735	16,735	14,584	16,514	0	221	0	221	0	16,735	0	0	0	184	10/15/2046	1.D FE

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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
852090-AA-0	SPRITE LIMITED 26-1 A	06/15/2026	MBS PAYDOWN		51,684	51,684	51,682	0	0	103	0	103	0	51,684	0	0	0	534	03/15/2041	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					1,060,846	1,060,846	1,037,744	988,076	0	7,119	0	7,119	0	1,060,846	0	0	0	23,675	XXX	XXX
479913-C*-4	JONAH ENERGY II LLC CL A-1	06/10/2026	MBS PAYDOWN		443,453	443,453	443,453	443,453	0	0	0	0	0	443,453	0	0	0	10,747	01/10/2041	1.G PL
50547V-AH-9	LINCOLN LIHTC	04/14/2026	MBS PAYDOWN		25,163	25,163	25,163	25,163	0	0	0	0	0	25,163	0	0	0	693	12/31/2043	1.F FE
70168K-AA-4	JADE OWLS PDP 2026 CLASS A-1	06/15/2026	MBS PAYDOWN		293,213	293,213	293,213	0	0	0	0	0	0	293,213	0	0	0	1,447	03/15/2041	1.G Z
74628#-AB-9	PUREWEST FUNDING LLC CL A-2	06/05/2026	MBS PAYDOWN		15,612	15,612	15,612	15,612	0	0	0	0	0	15,612	0	0	0	427	04/05/2040	2.B Z
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					777,441	777,441	777,441	484,228	0	0	0	0	0	777,441	0	0	0	13,314	XXX	XXX
12510H-AX-8	CAPITAL AUTOMOTIVE REIT 24-2A A2	06/15/2026	MBS PAYDOWN		2,500	2,500	2,413	2,488	0	12	0	12	0	2,500	0	0	0	55	05/15/2054	1.E FE
12510H-AZ-3	CAPITAL AUTOMOTIVE REIT 24-3A A1	06/15/2026	MBS PAYDOWN		1,875	1,875	1,844	1,869	0	6	0	6	0	1,875	0	0	0	34	10/15/2054	1.A FE
12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2	06/15/2026	MBS PAYDOWN		2,187	2,187	2,111	2,179	0	8	0	8	0	2,187	0	0	0	41	10/15/2054	1.E FE
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A B	05/15/2026	MBS PAYDOWN		31,482	31,482	30,561	31,211	0	271	0	271	0	31,482	0	0	0	501	02/15/2045	2.B FE
86212F-AB-5	STORE MASTER FUNDING LLC 25-1A A2	06/20/2026	MBS PAYDOWN		3,125	3,125	3,124	3,117	0	8	0	8	0	3,125	0	0	0	65	10/20/2055	1.A FE
86212F-AF-6	STORE MASTER FUNDING LLC 25-1A A5	06/20/2026	MBS PAYDOWN		2,500	2,500	2,499	2,493	0	7	0	7	0	2,500	0	0	0	54	10/20/2055	1.C FE
86212F-AJ-8	STORE MASTER FUNDING LLC 26-1A A2	06/20/2026	MBS PAYDOWN		1,042	1,042	1,041	0	0	3	0	3	0	1,042	0	0	0	5	06/20/2056	1.A FE
86212X-AM-2	STORE MASTER FUNDING LLC 24-1A A2	06/20/2026	MBS PAYDOWN		1,563	1,563	1,562	1,558	0	5	0	5	0	1,563	0	0	0	37	05/20/2054	1.A FE
86212X-AP-5	STORE MASTER FUNDING LLC 24-1A A4	06/20/2026	MBS PAYDOWN		1,250	1,250	1,250	1,246	0	4	0	4	0	1,250	0	0	0	31	05/20/2054	1.C FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					47,524	47,524	46,405	46,161	0	324	0	324	0	47,524	0	0	0	823	XXX	XXX
476681-AD-3	JERSEY MIKES FUNDING LLC 24-1A A2	05/15/2026	MBS PAYDOWN		8,125	8,125	8,125	8,125	0	0	0	0	0	8,125	0	0	0	229	02/15/2055	2.B FE
476681-AE-1	JERSEY MIKES FUNDING LLC 25-1A A2	05/15/2026	MBS PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	140	08/16/2055	2.B FE
72703P-AF-0	PLANET FITNESS MASTER ISSUER L 24-1A A2I	06/05/2026	MBS PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	360	06/05/2054	2.B FE
864300-AA-6	SUBWAY FUNDING LLC 24-1A A2I	04/30/2026	MBS PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	75	07/30/2054	2.B FE
864300-AJ-7	SUBWAY FUNDING LLC 24-3A A2II	04/30/2026	MBS PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	209	07/30/2054	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 21-1A A2II	06/15/2026	MBS PAYDOWN		3,126	3,126	2,595	3,090	0	36	0	36	0	3,126	0	0	0	43	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	38,715	0	36	0	36	0	38,751	0	0	0	1,056	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					48,472,995	48,472,995	48,054,106	46,807,691	0	31,650	0	31,650	0	48,442,687	0	30,306	30,306	1,144,077	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					48,472,995	48,472,995	48,054,106	46,807,691	0	31,650	0	31,650	0	48,442,687	0	30,306	30,306	1,144,077	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
1909999999. Total - asset-backed securities					48,472,995	48,472,995	48,054,106	46,807,691	0	31,650	0	31,650	0	48,442,687	0	30,306	30,306	1,144,077	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					62,251,286	62,279,936	61,719,022	57,283,579	6,613	46,117	0	52,730	0	62,216,608	0	34,677	34,677	1,535,186	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					62,251,286	XXX	61,719,022	57,283,579	6,613	46,117	0	52,730	0	62,216,608	0	34,677	34,677	1,535,186	XXX	XXX

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

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Wells Fargo Bank, N.A.	San Francisco, CA		0.000	237,339	0	32,611,711	20,536,993	19,685,268	XXX
Wells Fargo Bank, N.A.	San Francisco, CA		0.000	4,410	0	491,459	470,178	471,641	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - open depositories		XXX	XXX	241,749	0	33,103,170	21,007,171	20,156,909	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - suspended depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit		XXX	XXX	241,749	0	33,103,170	21,007,171	20,156,909	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total		XXX	XXX	241,749	0	33,103,170	21,007,171	20,156,909	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET		06/23/2026	0.000		59,821	0	0
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		06/18/2026	0.000		14,628,843	0	0
8309999999. Subtotal - all other money market mutual funds						14,688,664	0	0
8589999999. Total cash equivalents (unaffiliated)						14,688,664	0	0
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						14,688,664	0	0

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

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
	States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1.	Alabama AL								
2.	Alaska AK								
3.	Arizona AZ								
4.	Arkansas AR								
5.	California CA								
6.	Colorado CO								
7.	Connecticut CT								
8.	Delaware DE								
9.	District of Columbia DC								
10.	Florida FL								
11.	Georgia GA								
12.	Hawaii HI								
13.	Idaho ID								
14.	Illinois IL								
15.	Indiana IN								
16.	Iowa IA								
17.	Kansas KS								
18.	Kentucky KY								
19.	Louisiana LA								
20.	Maine ME								
21.	Maryland MD								
22.	Massachusetts MA								
23.	Michigan MI								
24.	Minnesota MN								
25.	Mississippi MS								
26.	Missouri MO								
27.	Montana MT								
28.	Nebraska NE								
29.	Nevada NV								
30.	New Hampshire NH								
31.	New Jersey NJ								
32.	New Mexico NM								
33.	New York NY								
34.	North Carolina NC								
35.	North Dakota ND								
36.	Ohio OH								
37.	Oklahoma OK								
38.	Oregon OR								
39.	Pennsylvania PA								
40.	Rhode Island RI								
41.	South Carolina SC								
42.	South Dakota SD								
43.	Tennessee TN								
44.	Texas TX								
45.	Utah UT								
46.	Vermont VT								
47.	Virginia VA								
48.	Washington WA								
49.	West Virginia WV								
50.	Wisconsin WI								
51.	Wyoming WY								
52.	American Samoa AS								
53.	Guam GU								
54.	Puerto Rico PR								
55.	U.S. Virgin Islands VI								
56.	Nothern Mariana Islands MP								
57.	Canada CAN								
58.	Aggregate other alien OT								
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

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 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH								
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Nothern Mariana Islands MP								
57. Canada CAN								
58. Aggregate other alien OT								
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

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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1. Alabama ... AL								
2. Alaska ... AK								
3. Arizona ... AZ								
4. Arkansas ... AR								
5. California ... CA								
6. Colorado ... CO								
7. Connecticut ... CT								
8. Delaware ... DE								
9. District of Columbia ... DC								
10. Florida ... FL								
11. Georgia ... GA								
12. Hawaii ... HI								
13. Idaho ... ID								
14. Illinois ... IL								
15. Indiana ... IN								
16. Iowa ... IA								
17. Kansas ... KS								
18. Kentucky ... KY								
19. Louisiana ... LA								
20. Maine ... ME								
21. Maryland ... MD								
22. Massachusetts ... MA								
23. Michigan ... MI								
24. Minnesota ... MN								
25. Mississippi ... MS								
26. Missouri ... MO								
27. Montana ... MT								
28. Nebraska ... NE								
29. Nevada ... NV								
30. New Hampshire ... NH								
31. New Jersey ... NJ								
32. New Mexico ... NM								
33. New York ... NY								
34. North Carolina ... NC								
35. North Dakota ... ND								
36. Ohio ... OH								
37. Oklahoma ... OK								
38. Oregon ... OR								
39. Pennsylvania ... PA								
40. Rhode Island ... RI								
41. South Carolina ... SC								
42. South Dakota ... SD								
43. Tennessee ... TN								
44. Texas ... TX								
45. Utah ... UT								
46. Vermont ... VT								
47. Virginia ... VA								
48. Washington ... WA								
49. West Virginia ... WV								
50. Wisconsin ... WI								
51. Wyoming ... WY								
52. American Samoa ... AS								
53. Guam ... GU								
54. Puerto Rico ... PR								
55. U.S. Virgin Islands ... VI								
56. Nothern Mariana Islands ... MP								
57. Canada ... CAN								
58. Aggregate other alien ... OT								
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

45055202645500102

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	4,740	24,778	0	0	8,829	3	1	38,154
2. Alaska AK	4,382	12,834	0	0	4,555	0	0	20,001
3. Arizona AZ	128,361	94,731	0	0	34,130	0	0	140,351
4. Arkansas AR	64,762	30,239	0	0	10,802	0	0	46,139
5. California CA	1,493,295	776,202	0	0	277,908	28	6	1,175,516
6. Colorado CO	135,726	123,315	0	0	44,977	0	0	174,785
7. Connecticut CT	63,027	54,020	0	0	19,712	0	0	76,434
8. Delaware DE	83,821	50,514	0	0	19,485	12	4	56,429
9. District of Columbia DC	24,495	11,040	0	0	4,320	0	0	11,429
10. Florida FL	486,431	517,198	0	0	190,182	1	1	710,833
11. Georgia GA	324,619	175,016	0	0	69,746	10	2	163,020
12. Hawaii HI	0	11,403	0	0	4,757	0	0	7,549
13. Idaho ID	40,602	20,867	0	0	7,339	0	0	33,491
14. Illinois IL	198,422	201,118	0	0	79,157	5,003	3	201,483
15. Indiana IN	56,868	23,971	0	0	9,559	0	0	22,220
16. Iowa IA	9,011	6,670	0	0	2,629	0	0	6,621
17. Kansas KS	12,126	11,679	0	0	3,119	0	0	32,991
18. Kentucky KY	72,852	39,829	0	0	11,673	0	0	97,567
19. Louisiana LA	81,884	107,693	0	0	40,642	0	0	133,017
20. Maine ME	1,579	1,435	0	0	399	0	0	3,828
21. Maryland MD	230,629	128,986	0	0	47,146	16	3	181,605
22. Massachusetts MA	50,572	39,711	0	0	15,071	0	0	47,830
23. Michigan MI	107,627	100,991	0	0	38,438	1	1	119,988
24. Minnesota MN	64,048	136,223	0	0	48,197	3	1	214,576
25. Mississippi MS	16,258	13,152	0	0	5,102	0	0	14,242
26. Missouri MO	77,629	81,220	0	0	29,600	1	1	115,465
27. Montana MT	4,341	3,788	0	0	1,463	0	0	4,194
28. Nebraska NE	21,404	10,610	0	0	3,684	0	0	17,711
29. Nevada NV	45,535	46,751	0	0	15,418	0	0	89,806
30. New Hampshire NH	0	2,425	0	0	1,013	0	0	1,584
31. New Jersey NJ	92,882	71,720	0	0	31,587	10,000	1	95,483
32. New Mexico NM	146,973	61,119	0	0	24,057	10	1	61,350
33. New York NY	254,642	406,665	65,726	3	285,885	70,006	7	550,051
34. North Carolina NC	33,085	36,915	0	0	12,828	0	0	61,486
35. North Dakota ND	2,404	2,460	0	0	871	0	0	3,867
36. Ohio OH	153,984	96,717	0	0	36,927	0	0	113,254
37. Oklahoma OK	25,739	38,816	0	0	13,681	0	0	61,884
38. Oregon OR	40,903	25,333	0	0	9,061	1	1	38,479
39. Pennsylvania PA	132,463	144,275	0	0	50,672	0	0	232,593
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	21,475	17,025	0	0	5,278	0	0	37,549
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	85,866	94,469	0	0	36,096	0	0	110,269
44. Texas TX	382,620	352,891	22,300	3	132,586	0	0	480,059
45. Utah UT	38,567	25,060	0	0	8,654	0	0	42,530
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	161,407	91,048	0	0	33,656	0	0	122,601
48. Washington WA	206,409	212,496	0	0	79,892	12	7	266,963
49. West Virginia WV	8,624	2,405	0	0	1,023	0	0	1,321
50. Wisconsin WI	25,160	45,422	0	0	16,779	0	0	61,319
51. Wyoming WY	2,769	1,114	0	0	482	0	0	482
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands VI	0	0	0	0	0	0	0	0
56. Nothern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate other alien OT	0	0	0	0	0	0	0	0
59. Totals	5,721,018	4,584,361	88,026	6	1,829,067	85,107	40	6,300,397
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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 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
$ 8,434,192	$ 9,093,293	$ 4,316,937

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