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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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, Warwick, RI, US 02888
(Street and Number) (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, 646-356-8101
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address PO Box 2240, Ridgeland, MS, US 39158
(Street and Number or P.O. Box) (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, 646-356-8101
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.ascotgroup.com

Statutory Statement Contact Shanelle Lord Burke, 646-956-1577
(Name) (Area Code) (Telephone Number)
premium.tax@ascotgroup.com, 646-839-2775
(E-mail Address) (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
Mary Chen Chen	Matthew Conrad Kramer	

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

Subscribed and sworn to before me this
13 day of November, 2026

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

ASIC 2026Q3 Jurat (002)

Final Audit Report 2026-11-13

Created:	2026-11-12
By:	Ksenia Guseva (Ksenia.Guseva@ascotgroup.com)
Status:	Signed
Transaction ID:	CBJCHBCAABAAOVO4uw33k0hOQee12XjDBGC21q7ac12e

"ASIC 2026Q3 Jurat (002)" History

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Signer shanelle.burke@ascotgroup.com entered name at signing as Shanelle L Burke
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ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	1,541,256,394	0	1,541,256,394	1,374,072,980
2.	Stocks:				
	2.1 Preferred stocks	34,410,410	0	34,410,410	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 ($ 22,132,133), cash equivalents ($ 25,500,285) and short-term investments ($ 0)	47,632,418	0	47,632,418	65,854,204
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	6,000,000	0	6,000,000	0
9.	Receivables for securities	0	0	0	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)	1,629,299,221	0	1,629,299,221	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	11,534,497	0	11,534,497	11,829,961
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	70,248,049	11,267,516	58,980,533	60,522,333
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	6,455,471	535,827	5,919,644	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	24,262,504	0	24,262,504	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	28,973,037	4,294,315	24,678,722	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	6,437,540	0	6,437,540	21,809
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	20,034,202	8,428,263	11,605,938	16,039,579
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,797,244,521	24,525,921	1,772,718,600	1,583,971,876
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	1,797,244,521	24,525,921	1,772,718,600	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	11,603,305	0	11,603,305	16,039,579
2503.	Prepaid	8,378,263	8,378,263	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,633	0	2,633	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,034,202	8,428,263	11,605,938	16,039,579

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 144,734,946)	549,339,311	483,328,068
2.	Reinsurance payable on paid losses and loss adjustment expenses	0	0
3.	Loss adjustment expenses	166,176,300	145,790,513
4.	Commissions payable, contingent commissions and other similar charges	2,325,133	3,280,001
5.	Other expenses (excluding taxes, licenses and fees)	151,001	97,567
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	58,044	115,073
7.1	Current federal and foreign income taxes (including $ 87,605 on realized capital gains (losses))	12,111,777	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 $ 215,084,463 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)	262,592,403	224,456,902
10.	Advance premium	937,208	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)	122,583,501	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	10,842,567	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	18,586,583	27,242,140
20.	Derivatives	0	0
21.	Payable for securities	5,110,240	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	11,702,023	7,077,484
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,163,301,781	1,004,450,474
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	1,163,301,781	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)	117,609,334	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)	609,416,819	579,521,402
38.	Totals (Page 2, Line 28, Col. 3)	1,772,718,600	1,583,971,876
	DETAILS OF WRITE-INS		
2501.	Claims Payable	0	257,514
2502.	Deferred Ceding Commission	4,367,195	3,689,332
2503.	Other Liabilities	7,334,828	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)	11,702,023	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 $ 598,776,442)	539,611,735	525,415,805	708,103,927
	1.2 Assumed (written $ 0)	0	0	0
	1.3 Ceded (written $ 260,748,900)	239,719,694	211,978,686	293,429,994
	1.4 Net (written $ 338,027,541)	299,892,041	313,437,119	414,673,933
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 151,766,268):			
	2.1 Direct	250,698,831	286,959,694	361,316,326
	2.2 Assumed	0	0	0
	2.3 Ceded	109,593,503	141,336,194	167,688,794
	2.4 Net	141,105,328	145,623,501	193,627,532
3.	Loss adjustment expenses incurred	44,706,229	44,703,868	63,214,225
4.	Other underwriting expenses incurred	124,518,591	103,711,444	143,628,851
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	310,330,147	294,038,812	400,470,608
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(10,438,107)	19,398,307	14,203,325
	INVESTMENT INCOME			
9.	Net investment income earned	58,845,855	52,207,472	70,051,290
10.	Net realized capital gains (losses) less capital gains tax of $ 87,605	329,562	(77,964)	5,352
11.	Net investment gain (loss) (Lines 9 + 10)	59,175,417	52,129,507	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	878,351	637,324	831,164
15.	Total other income (Lines 12 through 14)	878,351	637,324	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)	49,615,662	72,165,138	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)	49,615,662	72,165,138	85,091,131
19.	Federal and foreign income taxes incurred	13,937,374	16,252,450	19,968,799
20.	Net income (Line 18 minus Line 19)(to Line 22)	35,678,288	55,912,688	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)	35,678,288	55,912,688	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	(4,964,393)	15,848	(377,590)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	7,123,468	1,765,335	2,575,465
27.	Change in nonadmitted assets	(7,941,946)	(2,735,521)	(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)	29,895,417	54,958,349	61,792,209
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	609,416,819	572,687,542	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	856,790	657,900	853,050
1402.	Currency translation	21,561	(20,576)	(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)	878,351	637,324	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	353,381,155	316,085,948	410,940,958
2.	Net investment income	55,943,622	48,914,575	62,990,900
3.	Miscellaneous income	878,351	637,324	831,164
4.	Total (Lines 1 to 3)	410,203,128	365,637,846	474,763,022
5.	Benefit and loss related payments	82,937,561	87,369,618	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	167,495,737	128,885,180	157,182,101
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 87,605 tax on capital gains (losses)	9,636,186	14,627,000	14,382,160
10.	Total (Lines 5 through 9)	260,069,484	230,881,798	272,006,733
11.	Net cash from operations (Line 4 minus Line 10)	150,133,644	134,756,048	202,756,288
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	222,463,673	180,062,356	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	19,000,000	4,000,000	11,000,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	879	0	512
	12.7 Miscellaneous proceeds	5,092,343	2,500,000	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	246,556,895	186,562,356	277,062,245
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	386,483,180	294,832,672	437,361,728
	13.2 Stocks	21,508,182	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	8,000,000	8,000,000
	13.6 Miscellaneous applications	0	0	2,482,103
	13.7 Total investments acquired (Lines 13.1 to 13.6)	432,991,362	302,832,672	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)	(186,434,467)	(116,270,316)	(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)	18,079,036	(3,910,699)	(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)	18,079,036	(3,910,699)	(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)	(18,221,786)	14,575,033	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)	47,632,418	76,595,176	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 #	09/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 35,678,288	$ 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	$ 35,678,288	$ 65,122,332
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 609,416,819	$ 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	$ 609,416,819	$ 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's 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 $ 23,124,772
   2. 12 months or longer 5,904,466
b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 680,456,656
   2. 12 months or longer 37,682,061

(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) Total General Account (G/A)	(2) G/A Supporting Protected Cell Account Activity	(3) Total Protected Cell Account Restricted Assets	(4) Protected Cell Account Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) 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	398,274				398,274	391,205	7,069
k. On deposit with other regulatory bodies	110,493				110,493		110,493
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)	$ 508,767	$	$	$	$ 508,767	$ 391,205	$ 117,562

Restricted Asset Category	Current Year (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5 - 8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted Assets, %	(12) Amount Reported in General Interrogatories	(13) Difference from Note and Annual GI	(14) 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		398,274	0.022	0.022	XXX	XXX	26.28
k. On deposit with other regulatory bodies		110,493	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)	$	$ 508,767	0.028 %	0.029 %	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	15	
(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	46.464 %
(2) Cash Equivalents	53.536 %
(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	$ 11,534,497
2. Nonadmitted	$ –
3. Admitted	$ 11,534,497

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. 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	09/30/2026	$ 8,147,126

(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)	$ 23,082,276	$	
Total			$ 23,082,276	$	

(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	$ 32,808,764
Total			$ 32,808,764

(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	$ 18,603,605	$ (8,877,117)	$ –	$ 9,726,487	$ 9,726,487
Total		$ 18,603,605	$ (8,877,117)	$ –	$ 9,726,487	$ 9,726,487

D. On April 1, 2026, the Company advanced $15,000,000 to its affiliate, Ascot US Services Company LLC (“AUSC”), pursuant to an Intercompany Revolving Loan Agreement effective March 15, 2024. The Company made additional advances of $4,000,000 and $6,000,000 on April 30, 2026, and May 11, 2026, respectively. During the period, AUSC made principal repayments of $12,000,000 on April 23, 2026, $1,000,000 on July 29, 2026, $1,000,000 on August 31, 2026, and $5,000,000 on September 28, 2026. The agreement was approved by the Rhode Island Department of Business Regulation, Insurance Division, and contains terms consistent with an arm’s-length transaction.

As of September 30, 2026, the outstanding principal balance was $6,000,000 and was reported as an Other Invested Asset in Schedule BA. The amounts advanced under the agreement were recorded as admitted assets in accordance with SSAP No. 25, Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties. For the nine months ended September 30, 2026, the Company recognized $330,955 of interest income related to the loan.

At September 30, 2026, the Company reported $711,585 due to the Parent, $17,874,998 due to other affiliates, $6,428,061 due from AIC and $9,479 due from other affiliates. These amounts represent arms-length transactions and are recorded as admitted assets and liabilities, respectively, in accordance with SSAP No. 25 "Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties."

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.

Notes to the Financial Statements

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

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

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 $609,416,819 at September 30, 2026, and $579,521,402 at December 31, 2025. The Company's net income was $35,678,288 for the period ended September 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 by cumulative unrealized capital gain 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

Notes to the Financial Statements

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.
- 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	$	$ 9,743,704	$ 4,794,351	$	$ 14,538,055
	Preferred Stock	–	21,561,680			21,561,680
	Cash Equivalents	25,500,285	–			25,500,285
	Total assets at fair value/NAV	$ 25,500,285	$ 31,305,384	$ 4,794,351	$	$ 61,600,020
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	$ 639,592,332	$ 657,627,670	$ 251,281	$ 506,748,155	$ 132,592,896	$	$
Bonds - Asset-Backed Securities	855,183,286	883,628,724		749,581,858	105,601,428		
Cash Equivalents	25,500,285	25,500,285	25,500,285	–	–		
Cash	22,132,133	22,132,133	22,132,133	–	–		
Preferred Stock	33,007,518	34,410,410		29,586,460	3,421,058		

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 November 13, 2026. No such events were identified.

Notes to the Financial Statements

23. Reinsurance

A. Unsecured Reinsurance Recoverables - No Significant Changes

B. Reinsurance Recoverable in Dispute - Not Applicable

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			215,084,463	66,123,480	(215,084,463)	(66,123,480)
c. Total (a+b)	$	$	$ 215,084,463	$ 66,123,480	$ (215,084,463)	$ (66,123,480)
d. Direct unearned premium reserve			$ 477,676,866			

(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	$ 3,776,033	$	$	$ 3,776,033
b. Sliding scale adjustments				
c. Other profit commission arrangements				
d. Total (a+b+c)	$ 3,776,033	$	$	$ 3,776,033

(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 $715,515,611 as of September 30, 2026. During the period ended September 30, 2026, $88,697,464 was paid for incurred loss and LAE related to prior accident year insured events. Overall, the Company recorded $11,220,940 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.

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: 09/30/2026
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: ..... $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
The Company has $398,274 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 [X] No [ ]

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 0	$ 0
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 0	$ 6,000,000
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 0	$ 6,000,000
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 Investment Management Company LLC	U
Sun Life Capital Management (U.S.) LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
105900	New England Asset Management, Inc	SEC	NO
160255	Nuveen Alternatives Advisors LLC	SEC	NO
109684	Pacific Investment Management Company LLC	SEC	NO
109684	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
		U.S. Insurers				
39217	22-2311816	QBE Insurance Corporation	PA	Authorized		
		All Other Insurers				
00000	AA-2730800	Reaseguradora Patria, S.A.	MEX	Unauthorized		
00000	AA-3191622	Beazley Bermuda Insurance Limited	BMU	Unauthorized		
00000	AA-3770506	Longtail RE (CAYMAN) SPC LTD	CYM	Unauthorized		
00000	AA-3190002	Chubb Bermuda Insurance Ltd	BMU	Unauthorized		
00000	AA-1122002	Lloyd's Syndicate 2358	GBR	Authorized		
00000	AA-1120082	Lloyd's Syndicate 3010	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

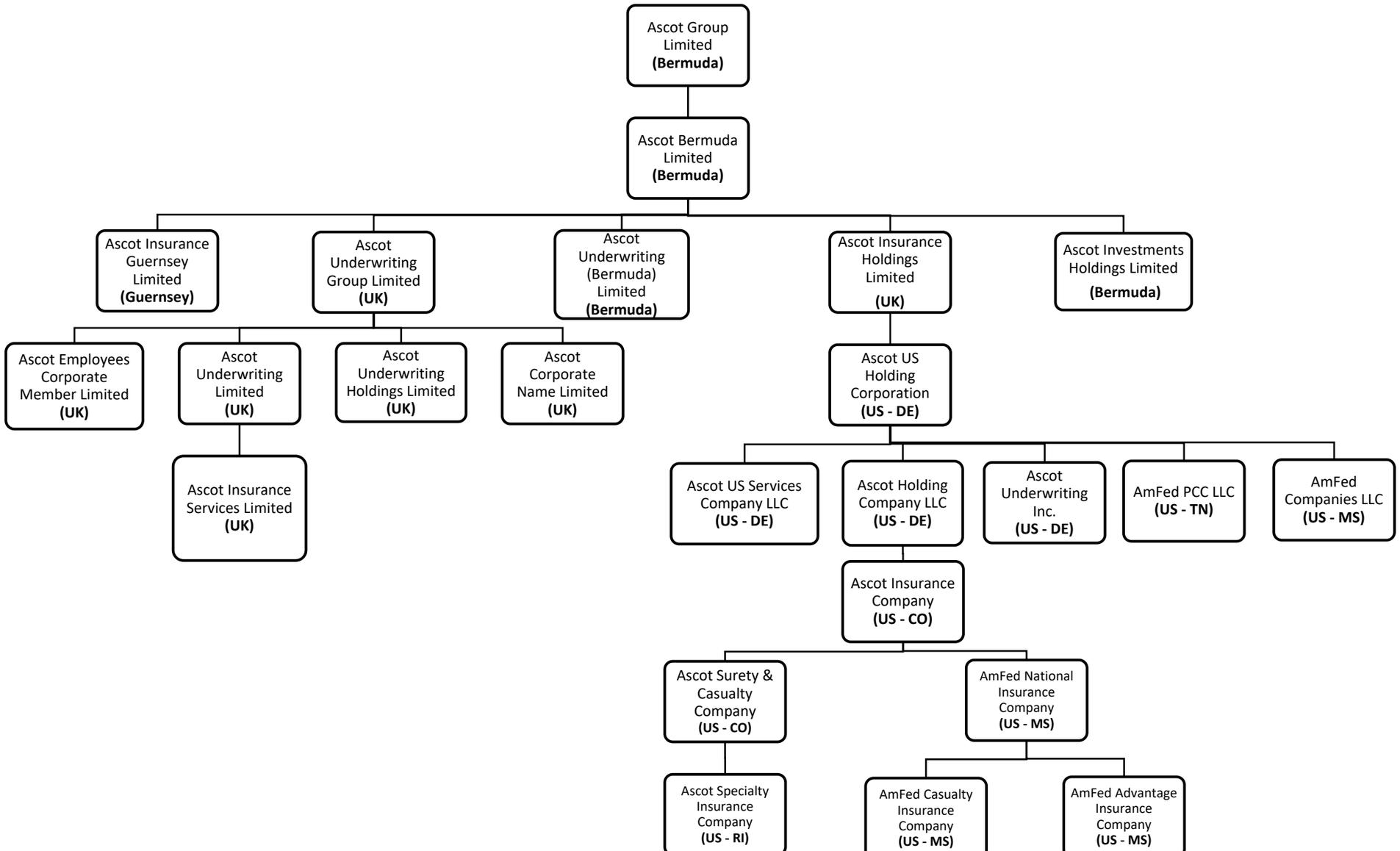
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	E	6,178,875	7,079,180	239,439	2,002,960	9,497,382	10,848,958
2. Alaska AK	E	1,602,648	1,056,020	0	9,466	1,614,205	1,222,525
3. Arizona AZ	E	8,950,150	8,950,868	152,308	1,335,062	13,273,127	11,028,433
4. Arkansas AR	E	2,965,104	4,493,919	873,806	485,881	5,173,803	4,443,628
5. California CA	E	120,205,653	114,046,214	21,440,875	13,653,404	164,697,630	129,672,767
6. Colorado CO	E	13,430,983	14,820,514	2,572,547	(36,242)	16,811,873	15,962,521
7. Connecticut CT	E	6,617,107	6,329,873	793,853	607,777	9,646,447	8,548,662
8. Delaware DE	E	3,561,726	3,015,947	87,572	392,977	4,931,390	3,944,416
9. District of Columbia DC	E	2,420,441	2,172,470	105,108	31,714	2,312,019	2,092,206
10. Florida FL	E	56,786,403	55,100,151	13,441,862	20,948,811	100,865,321	89,865,169
11. Georgia GA	E	31,180,351	26,940,176	3,653,984	7,077,218	31,018,276	40,502,533
12. Hawaii HI	E	2,083,031	1,631,415	0	86,836	1,775,611	1,409,864
13. Idaho ID	E	2,117,604	1,596,142	14,216	242,367	2,032,159	1,724,138
14. Illinois IL	E	18,597,633	15,888,381	4,099,742	3,390,931	34,254,070	21,646,336
15. Indiana IN	E	7,675,747	7,548,499	1,029,205	1,823,975	12,509,007	9,434,717
16. Iowa IA	E	3,682,943	3,970,802	1,222,038	204,036	6,045,640	3,401,505
17. Kansas KS	E	2,901,564	2,521,618	93,758	137,697	4,092,174	3,503,044
18. Kentucky KY	E	3,013,122	2,398,781	1,150,135	509,368	4,011,466	3,873,138
19. Louisiana LA	E	9,870,869	11,599,051	1,179,245	343,632	15,853,484	13,601,121
20. Maine ME	E	573,292	1,016,245	163,753	97,059	1,961,698	2,268,447
21. Maryland MD	E	4,887,086	5,327,161	5,281,537	717,885	13,164,257	6,664,861
22. Massachusetts MA	E	12,315,697	11,616,037	5,004,055	2,248,839	21,196,983	19,744,613
23. Michigan MI	E	9,050,831	5,124,506	1,088,902	1,361,303	9,796,965	7,435,490
24. Minnesota MN	E	5,600,749	5,399,153	9,850,148	5,519,836	20,868,968	11,643,572
25. Mississippi MS	E	2,513,526	1,796,766	495,659	379,911	3,078,540	2,699,003
26. Missouri MO	E	6,535,913	5,918,125	641,856	404,483	9,466,396	8,289,202
27. Montana MT	E	3,425,021	3,323,967	28,179	447,764	3,642,148	3,026,953
28. Nebraska NE	E	966,017	1,104,653	969,333	460,395	1,734,322	2,463,735
29. Nevada NV	E	7,137,996	7,285,925	2,881,229	920,502	13,218,580	9,144,069
30. New Hampshire NH	E	1,119,700	603,209	(25,100)	5,119	1,798,192	1,700,581
31. New Jersey NJ	E	18,577,096	17,849,416	4,616,861	6,095,609	35,698,615	31,291,544
32. New Mexico NM	E	1,811,196	1,574,562	238,346	46,950	4,561,809	1,562,005
33. New York NY	E	30,065,225	23,506,159	2,233,329	9,103,756	41,358,973	37,253,431
34. North Carolina NC	E	17,379,112	13,262,181	1,743,293	113,261	18,909,260	12,600,772
35. North Dakota ND	E	750,237	1,978,965	450	81,698	1,406,278	873,561
36. Ohio OH	E	9,793,754	8,612,644	2,518,135	4,512,463	25,244,832	19,045,068
37. Oklahoma OK	E	4,418,611	6,893,171	29,832,574	3,168,141	19,536,505	57,665,524
38. Oregon OR	E	5,511,497	4,672,253	483,474	832,653	4,880,293	4,638,772
39. Pennsylvania PA	E	15,277,764	16,541,452	650,437	7,167,076	40,772,948	23,329,628
40. Rhode Island RI	L	1,255,144	1,696,435	1,050	12,872	1,758,060	1,163,852
41. South Carolina SC	E	4,707,623	4,022,088	2,260,083	1,262,027	8,346,268	7,043,360
42. South Dakota SD	E	566,032	453,238	0	0	719,514	639,099
43. Tennessee TN	E	8,869,551	10,188,988	3,868,761	1,824,184	15,540,466	10,048,691
44. Texas TX	E	92,721,017	87,884,537	15,091,614	11,977,531	131,369,388	113,949,421
45. Utah UT	E	5,561,400	5,443,941	550,080	934,687	6,088,142	4,267,596
46. Vermont VT	E	377,594	567,044	13,839	22,865	1,063,797	986,224
47. Virginia VA	E	9,207,766	7,694,358	655,655	1,039,079	10,618,091	9,413,770
48. Washington WA	E	7,714,436	6,386,270	1,873,170	829,635	8,417,435	8,737,391
49. West Virginia WV	E	703,850	1,220,912	24,946	146,817	1,356,732	1,124,231
50. Wisconsin WI	E	4,224,882	5,275,102	549,025	484,352	7,054,003	6,043,667
51. Wyoming WY	E	1,135,335	956,527	9,215	0	652,974	498,367
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	31,112	9,693
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate other alien OT	XXX	84,625	0	0	0	89,844	45,742
59. Totals	XXX	598,776,442	566,400,921	145,743,578	115,466,621	925,817,473	804,037,615
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	50,625	0	0	0	89,844	45,742
58002. CI Cayman Islands	XXX	34,000	0	0	0	0	0
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	84,625	0	0	0	89,844	45,742

(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	49,108,606	16,999,524	34.6	120.9
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)	21,616,727	5,255,195	24.3	38.5
5.2	Commercial multiple peril (liability portion)	5,672,480	(42,940)	(0.8)	20.8
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	147,616	6,961	4.7	40.8
9.1	Inland marine	2,268,817	(1,979,212)	(87.2)	20.3
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	7,683	2,647	34.4	0.0
11.2	Medical professional liability - claims-made	7,364,493	2,953,185	40.1	51.6
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	265,788,953	119,634,959	45.0	49.1
17.2	Other liability - claims-made	150,602,202	91,970,549	61.1	41.3
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	108,973	3,068	2.8	142.9
19.4	Other commercial auto liability	34,263,102	16,810,833	49.1	74.1
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	2,433,823	(996,805)	(41.0)	60.9
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	3,598	544	15.1	3.4
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	224,659	80,325	35.8	35.1
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	539,611,735	250,698,831	46.5	54.6
	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	9,336,962	39,486,023	74,659,091
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)	11,670,254	20,413,246	26,093,094
5.2	Commercial multiple peril (liability portion)	1,586,918	5,078,519	6,108,800
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	18,117	143,991	185,324
9.1	Inland marine	1,060,230	4,874,355	2,677,449
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	4,428	21,754	4,828
11.2	Medical professional liability - claims-made	3,548,744	9,252,436	5,962,938
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	93,540,838	293,936,835	250,121,590
17.2	Other liability - claims-made	69,267,012	189,394,931	163,835,470
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)	25,803	81,995	125,909
19.4	Other commercial auto liability	12,071,343	32,052,969	34,624,536
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	2,301,476	3,704,445	1,988,874
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	1,000	6,119	2,873
24.	Surety	0	0	0
26.	Burglary and theft	111,626	328,822	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	204,544,752	598,776,442	566,400,921
	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	22,242	6,610	28,852	23,587	4,743	131,804	160,134	11,748	(27,685)	(15,937)
2. 2024	39,042	146,536	185,578	28,740	2,422	31,162	29,739	3,558	123,265	156,562	19,437	(17,290)	2,147
3. Subtotals 2024 + Prior	73,123	317,378	390,501	50,982	9,033	60,015	53,326	8,301	255,070	316,697	31,185	(44,975)	(13,790)
4. 2025	25,001	213,616	238,618	23,743	4,940	28,683	32,174	7,699	172,631	212,504	30,916	(28,347)	2,569
5. Subtotals 2025 + Prior	98,125	530,994	629,119	74,725	13,973	88,697	85,501	16,000	427,700	529,200	62,101	(73,322)	(11,221)
6. 2026	XXX	XXX	XXX	XXX	10,717	10,717	XXX	21,908	164,407	186,315	XXX	XXX	XXX
7. Totals	98,125	530,994	629,119	74,725	24,690	99,415	85,501	37,908	592,107	715,516	62,101	(73,322)	(11,221)
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. 63.3	2. (13.8)	3. (1.8)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.9)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Other receivable	2,633	0	2,633	0
2597. Summary of remaining write-ins for Line 25 from overflow page	2,633	0	2,633	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Unapplied Cash	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0

SCHEDULE A - VERIFICATION

Real Estate

NONE

		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)		

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		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)		

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	15,000,000	8,000,000
	2.2 Additional investment made after acquisition	10,000,000	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	19,000,000	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)	6,000,000	0
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,000,000	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	407,991,362	455,162,565
3.	Accrual of discount	4,040,465	6,028,192
4.	Unrealized valuation increase/(decrease)	(4,964,393)	(377,591)
5.	Total gain (loss) on disposals	416,293	6,262
6.	Deduct consideration for bonds and stocks disposed of	222,463,673	266,061,733
7.	Deduct amortization of premium	854,395	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)	1,575,666,805	1,391,501,146
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,575,666,805	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)	367,315,971	97,392,477	72,048,881	14,948,960	367,432,524	367,315,971	407,608,527	383,803,041
2.	NAIC 2 (a)	237,189,932	32,962,135	6,817,761	(14,533,111)	226,878,824	237,189,932	248,801,195	201,916,831
3.	NAIC 3 (a)	12,995,753	2,010,240	0	(467,939)	10,401,250	12,995,753	14,538,054	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	617,501,656	132,364,852	78,866,642	(52,090)	604,712,598	617,501,656	670,947,776	592,026,038
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	804,583,192	54,144,016	31,550,207	617,694	779,403,963	804,583,192	827,794,695	749,441,253
9.	NAIC 2	50,737,566	6,000,000	917,484	13,948	42,004,465	50,737,566	55,834,030	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	855,320,758	60,144,016	32,467,691	631,642	821,408,428	855,320,758	883,628,725	782,244,848
	PREFERRED STOCK								
15.	NAIC 1	7,571,305	1,400,000	0	(1,400,000)	6,582,696	7,571,305	7,571,305	5,202,716
16.	NAIC 2	22,414,735	0	0	(1,476,780)	20,340,280	22,414,735	20,937,955	10,180,650
17.	NAIC 3	6,453,500	0	0	(552,350)	6,573,050	6,453,500	5,901,150	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	36,439,540	1,400,000	0	(3,429,130)	33,496,026	36,439,540	34,410,410	17,428,166
22.	Total ICO, ABS & Preferred Stock	1,509,261,954	193,908,868	111,334,333	(2,849,578)	1,459,617,052	1,509,261,954	1,588,986,911	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 $ 13,320,103 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	197,904	0
2.	Cost of short-term investments acquired	24,735,690	197,706
3.	Accrual of discount	36,611	198
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	437	0
6.	Deduct consideration received on disposals	24,970,642	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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 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	344,635,185	502,208,872
3.	Accrual of discount	23,205	14,325
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	438	512
6.	Deduct consideration received on disposals	349,474,754	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)	25,500,285	30,316,211
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	25,500,285	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
4599999. Non-collateral loans - affiliated loans								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	0
000000-00-0	Ascot US Services Company LLC	Wilmington	DE	Internal Transfer	04/01/2026	07/29/2026	0	0	0	0	0	0	0	0	1,000,000	0	0	0	0
000000-00-0	Ascot US Services Company LLC	Wilmington	DE	Internal Transfer	04/01/2026	08/31/2026	0	0	0	0	0	0	0	0	1,000,000	0	0	0	0
000000-00-0	Ascot US Services Company LLC	Wilmington	DE	Internal Transfer	04/01/2026	09/28/2026	0	0	0	0	0	0	0	0	5,000,000	0	0	0	0
4599999. Non-collateral loans - affiliated loans							0	0	0	0	0	0	0	0	19,000,000	0	0	0	0
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	19,000,000	0	0	0	0
8099999 - Totals							0	0	0	0	0	0	0	0	19,000,000	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
00287Y-EN-5	ABBVIE INC	09/24/2026	GOLDMAN SACHS & CO. LLC		1,939,960	2,000,000	10,021	1.G FE
007903-BL-0	ADVANCED MICRO DEVICES	08/27/2026	MORGAN STANLEY & CO. LLC		1,993,620	2,000,000	3,056	1.F FE
023135-EB-8	AMAZONCOM INC	07/15/2026	MARKETAXESS		2,500,525	2,500,000	2,236	1.D FE
055451-BK-3	BHP BILLITON FIN USA LTD	09/24/2026	BOFA SECURITIES INC.		2,944,980	3,000,000	14,521	1.F FE
06051G-MW-6	BANK OF AMERICA CORP	08/12/2026	BOFA SECURITIES INC.		1,001,060	1,000,000	14,267	1.E FE
11135F-BM-2	BROADCOM INC	08/12/2026	BOFA SECURITIES INC.		1,794,562	2,200,000	16,870	1.G FE
115637-AV-2	BROWN-FORMAN CORP	09/17/2026	CITIGROUP GLOBAL MARKETS INC.		5,492,960	5,500,000	0	1.G FE
126650-DG-2	CVS HEALTH CORP	07/16/2026	CITIGROUP GLOBAL MARKETS INC.		2,393,650	2,500,000	34,306	2.C FE
172967-QR-5	CITIGROUP INC	09/28/2026	WELLS FARGO SECURITIES LLC		1,945,420	2,000,000	1,628	1.G FE
24422E-YU-7	JOHN DEERE CAPITAL CORP	09/08/2026	MUFG SECURITIES AMERICAS INC.		1,998,600	2,000,000	0	1.E FE
2442GA-AB-8	DEERE FUNDING CANADA COR	08/12/2026	BOFA SECURITIES INC.		2,198,878	2,200,000	8,299	1.E FE
29250N-CK-9	ENBRIDGE INC	08/12/2026	BOFA SECURITIES INC.		1,800,882	1,800,000	14,708	2.A FE
29278G-BL-1	ENEL FINANCE INTL NV	07/27/2026	MIZUHO SECURITIES USA LLC		1,972,300	2,000,000	4,063	2.A FE
31428X-ED-4	FEDEX CORP	09/25/2026	MIZUHO SECURITIES USA LLC		1,944,660	2,000,000	4,472	2.B FE
35137L-AH-8	FOX CORP	07/16/2026	J.P. MORGAN SECURITIES LLC		2,496,850	2,500,000	56,246	2.B FE
36143L-2W-4	GA GLOBAL FUNDING TRUST	08/12/2026	BOFA SECURITIES INC.		498,295	500,000	1,986	1.F FE
377372-AT-4	GLAXOSMITHKLINE CAP INC	09/08/2026	BOFA SECURITIES INC.		2,487,900	2,500,000	0	1.F FE
38141G-D4-3	GOLDMAN SACHS GROUP INC	08/12/2026	BOFA SECURITIES INC.		948,310	1,000,000	15,366	1.F FE
38239E-AC-6	GOODMAN US FINANCE SIX	08/12/2026	BOFA SECURITIES INC.		1,744,830	1,800,000	32,288	2.A FE
404119-CS-6	HCA INC	08/12/2026	BOFA SECURITIES INC.		1,812,932	2,200,000	39,569	2.B FE
440452-AF-7	HORMEL FOODS CORP	07/15/2026	MORGAN STANLEY & CO. LLC		1,798,580	2,000,000	3,500	2.A FE
45115A-AD-6	ICON INVESTMENTS SIX DAC	08/05/2026	CITIGROUP GLOBAL MARKETS INC.		700,000	700,000	0	2.C FE
45865V-AE-0	INTERCONTINENTALEXCHANGE	08/11/2026	BOFA SECURITIES INC.		1,890,272	1,900,000	0	1.G FE
46647P-EW-2	JPMORGAN CHASE & CO	08/12/2026	BOFA SECURITIES INC.		1,003,800	1,000,000	2,904	1.E FE
53944Y-BD-4	LLOYDS BANKING GROUP PLC	07/08/2026	BARCLAYS CAPITAL		733,898	750,000	5,992	1.G FE
57636Q-BK-9	MASTERCARD INC	07/24/2026	VARIOUS		2,982,260	3,000,000	17,085	1.E FE
58769J-BT-3	MERCEDES-BENZ FIN NA	07/30/2026	BOFA SECURITIES INC.		4,999,150	5,000,000	0	1.F FE
61747Y-GA-7	MORGAN STANLEY	08/12/2026	BOFA SECURITIES INC.		1,005,950	1,000,000	18,251	1.E FE
66989H-BH-0	NOVARTIS CAPITAL CORP	07/08/2026	BARCLAYS CAPITAL		1,378,146	1,400,000	19,857	1.D FE
67103H-AK-3	OREILLY AUTOMOTIVE INC	08/12/2026	BOFA SECURITIES INC.		1,827,483	2,100,000	15,108	2.B FE
68389X-DW-2	ORACLE CORP	07/16/2026	BARCLAYS CAPITAL INC.		2,455,625	2,500,000	51,503	2.B FE
760759-BC-3	REPUBLIC SERVICES INC	08/12/2026	BOFA SECURITIES INC.		1,386,196	1,400,000	25,667	1.G FE
808513-CK-9	CHARLES SCHWAB CORP	08/12/2026	BOFA SECURITIES INC.		1,758,168	1,800,000	19,326	1.F FE
87183X-AK-9	SYSCO HOLD/SYSC CORP	09/23/2026	MIZUHO SECURITIES USA LLC		2,010,240	2,000,000	0	3.A FE
87264A-BW-4	T-MOBILE USA INC	08/04/2026	CITIGROUP GLOBAL MARKETS INC.		1,875,980	2,000,000	21,389	2.A FE
873588-AB-9	TFC HOLDCO III LLC CLASS B	07/31/2026	DIRECT		5,000,000	5,000,000	0	2.C
89356B-AE-8	TRANSCANADA TRUST	07/23/2026	MIZUHO SECURITIES USA LLC		1,344,263	1,350,000	26,415	2.C FE
89400P-AK-9	TRANSURBAN FINANCE CO	08/12/2026	BOFA SECURITIES INC.		1,794,120	2,000,000	20,008	2.A FE
902613-AV-0	UBS GROUP AG	07/29/2026	MARKETAXESS CORPORATION		769,808	750,000	2,235	1.F FE
911312-CN-4	UNITED PARCEL SERVICE	08/27/2026	GOLDMAN SACHS & CO. LLC		2,002,820	2,000,000	4,311	1.F FE
95000U-4B-6	WELLS FARGO & COMPANY	08/12/2026	BOFA SECURITIES INC.		958,330	1,000,000	20,112	1.E FE
969457-CX-6	WILLIAMS COMPANIES INC	09/08/2026	CITIGROUP GLOBAL MARKETS INC.		1,999,980	2,000,000	0	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					83,586,243	85,850,000	547,565	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					83,586,243	85,850,000	547,565	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					83,586,243	85,850,000	547,565	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					83,586,243	85,850,000	547,565	XXX
36179W-ZA-9	GNMA II POOL MA7937	08/12/2026	MORGAN STANLEY & CO. LLC		4,561,509	5,218,745	5,219	1.A FE
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					4,561,509	5,218,745	5,219	XXX
31418F-VV-6	UMBS - POOL MA6027	07/08/2026	MORGAN STANLEY & CO. LLC		547,399	591,333	526	1.A FE
31418F-YQ-4	UMBS - POOL MA6118	08/12/2026	BARCLAYS CAPITAL		2,660,235	2,741,075	4,568	1.A FE
31427U-G2-3	UMBS - POOL SL6516	09/23/2026	WELLS FARGO SECURITIES LLC		1,983,199	1,985,836	7,612	1.A FE
3142J6-FE-8	UMBS - POOL RQ0164	09/29/2026	MORGAN STANLEY & CO. LLC		4,832,084	5,362,000	19,437	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 Admini-strative Symbol
3618N6-M7-9	GNMA II POOL MB1281	09/29/2026	MORGAN STANLEY & CO. LLC		4,503,734	5,399,756	15,224	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)					14,526,651	16,080,000	47,367	XXX
03467A-AA-5	ANGEL OAK MORTGAGE TRUST 26-4 A1	07/23/2026	GOLDMAN SACHS & CO. LLC		1,999,975	2,000,000	8,621	1.A FE
07338C-AA-9	26-2 A1A	07/31/2026	WELLS FARGO SECURITIES LLC		2,749,996	2,750,000	17,915	1.A FE
10570X-AE-6	BRAVO RESIDENTIAL FUNDING TRUS 26-NQM4 A	07/01/2026	SANTANDER US CAPITAL MARKETS LLC		2,385,373	2,399,526	345	1.A FE
12677U-AF-7	COLT FUNDING LLC 26-6 A1	07/29/2026	GOLDMAN SACHS & CO. LLC		2,074,963	2,075,000	10,749	1.A FE
673930-AJ-2	ONSLOW BAY FINANCIAL LLC 26-NQM13 A3	08/25/2026	BOFA SECURITIES INC.		2,250,000	2,250,000	11,682	1.F FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					11,460,307	11,474,526	49,312	XXX
142928-AA-8	CARLYLE GLOBAL MARKET STRATEGI 26-2A A1	08/11/2026	J.P. MORGAN SECURITIES LLC		1,998,400	2,000,000	30,011	1.A FE
143122-BA-6	CARLYLE GLOBAL MARKET STRATEGI 21-11AR A	07/10/2026	NOMURA SECURITIES INTERNATIONAL INC.		2,000,000	2,000,000	0	1.A FE
67579A-BG-1	OCTAGON 64 LTD 22-1AR A1R2	09/30/2026	NOMURA INTERNATIONAL PLC		3,100,000	3,100,000	0	1.A
881936-AA-6	TEXAS DEBT CAPITAL CLO LTD 25-1A A1	08/31/2026	GOLDMAN SACHS & CO. LLC		1,999,400	2,000,000	10,649	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					9,097,800	9,100,000	40,660	XXX
45170#-AA-3	IDF SECURITIZATION I LLC	09/15/2026	DIRECT		4,999,512	5,000,000	0	1.E FE
68270K-AA-3	ONEMAIN FINANCIAL ISSUANCE TRU 26-3A A	08/06/2026	CITIGROUP GLOBAL MARKETS INC.		1,999,458	2,000,000	0	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					6,998,970	7,000,000	0	XXX
30192B-AA-8	FIP MASTER FUNDING LLC 26-2A A1	07/15/2026	BOFA SECURITIES INC.		2,499,627	2,500,000	0	1.A FE
629174-AD-5	NMABS ISSUER I LLC 26-1A A	07/30/2026	GOLDMAN SACHS & CO. LLC		1,999,807	2,000,000	0	1.A FE
629174-AE-3	NMABS ISSUER I LLC 26-1A B	07/30/2026	GOLDMAN SACHS & CO. LLC		1,999,346	2,000,000	0	1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					6,498,780	6,500,000	0	XXX
403948-AD-4	HS ISSUER LLC CLASS A-2	09/29/2026	DIRECT		5,000,000	5,000,000	0	2.B FE
45175X-AG-6	ID FUNDING LLC CLASS B	07/08/2026	DIRECT		1,000,000	1,000,000	0	2.B PL
45175X-AH-4	ID FUNDING LLC CLASS A-2	07/08/2026	DIRECT		1,000,000	1,000,000	0	1.F PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					7,000,000	7,000,000	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					60,144,017	62,373,271	142,558	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					60,144,017	62,373,271	142,558	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					60,144,017	62,373,271	142,558	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					143,730,260	148,223,271	690,123	XXX
04014F-5*-9	ARES DYNAMIC CREDIT ALLOCATION FUND INC	07/14/2026	DIRECT	56,000.000	1,400,000	25	0	1.F PL
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					1,400,000	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					1,400,000	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					1,400,000	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					1,400,000	XXX	0	XXX
6009999999 - Totals					145,130,260	XXX	690,123	XXX

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	07/08/2026	DEUTSCHE BANK SECURITIES INC.		3,372,906	3,400,000	3,379,016	0	0	1,488	0	1,488	0	3,380,503	0	(7,597)	(7,597)	24,253	04/30/2028	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					3,372,906	3,400,000	3,379,016	0	0	1,488	0	1,488	0	3,380,503	0	(7,597)	(7,597)	24,253	XXX	XXX
..45505T-V6-5	INDIANA ST HSG & CMNTY DEV AUT	07/01/2026	SINKING FUND REDEMPTION		75,000	75,000	77,390	75,212	0	(212)	0	(212)	0	75,000	0	0	0	4,500	07/01/2049	1.B FE
..63968M-3P-2	NEBRASKA ST INVESTMENT FIN AUT	09/01/2026	SINKING FUND REDEMPTION		115,000	115,000	119,185	115,460	0	(460)	0	(460)	0	115,000	0	0	0	7,188	09/01/2049	1.A FE
..76221R-8B-2	RHODE ISLAND ST HSG & MTGE FIN	09/01/2026	SINKING FUND REDEMPTION		160,000	160,000	161,178	160,127	0	(127)	0	(127)	0	160,000	0	0	0	5,609	10/01/2052	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					350,000	350,000	357,753	350,799	0	(799)	0	(799)	0	350,000	0	0	0	17,297	XXX	XXX
..015271-AJ-8	ALEXANDRIA REAL ESTATE E	09/24/2026	MARKETAXESS		3,491,285	3,500,000	3,382,505	3,454,591	0	31,861	0	31,861	0	3,486,452	0	4,833	4,833	165,132	01/15/2027	2.A FE
..025537-AU-5	AMERICAN ELECTRIC POWER	09/23/2026	MIZUHO SECURITIES USA LLC		1,988,500	2,000,000	1,951,000	1,957,305	0	27,484	0	27,484	0	1,984,789	0	3,711	3,711	85,788	02/15/2062	2.C FE
..025816-CH-0	AMERICAN EXPRESS CO	07/23/2026	MIZUHO SECURITIES USA LLC		1,345,275	1,350,000	1,336,425	0	0	10,094	0	10,094	0	1,346,519	0	(1,244)	(1,244)	29,297	09/15/2169	2.C FE
..02665W-EK-3	AMERICAN HONDA FINANCE	07/07/2026	MATURITY at 100.0000 SECURITY CALLED AT 100.00000000		2,500,000	2,500,000	2,496,925	2,499,436	0	564	0	564	0	2,500,000	0	0	0	131,250	07/07/2026	1.G FE
..06051G-LV-9	BANK OF AMERICA CORP	09/15/2026			3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	177,990	09/15/2027	1.G FE
..24422E-XD-6	JOHN DEERE CAPITAL CORP	07/28/2026	MARKETAXESS		1,751,960	1,750,000	1,748,758	1,749,699	0	252	0	252	0	1,749,951	0	2,009	2,009	80,111	09/08/2026	1.E FE
..404280-DZ-9	HSBC HOLDINGS PLC	08/14/2026	PREREFUNDED		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	132,458	08/14/2027	1.G FE
..53944Y-BD-4	LLOYDS BANKING GROUP PLC	07/29/2026	JANE STREET FINANCIAL LIMITED		729,435	750,000	733,898	0	0	205	0	205	0	734,102	0	(4,667)	(4,667)	7,928	11/04/2031	1.G FE
..53944Y-BG-7	LLOYDS BANKING GROUP PLC	07/08/2026	RBC CAPITAL MARKETS LLC		739,463	750,000	742,380	0	0	775	0	775	0	743,155	0	(3,693)	(3,693)	13,165	02/10/2030	1.G FE
..58769J-AK-3	MERCEDES-BENZ FIN NA	08/03/2026	MATURITY at 100.0000 SECURITY CALLED AT 100.00000000		4,250,000	4,250,000	4,245,113	4,248,981	0	1,019	0	1,019	0	4,250,000	0	0	0	221,000	08/03/2026	1.F FE
..61747Y-EC-5	MORGAN STANLEY	07/20/2026			3,000,000	3,000,000	2,612,790	2,931,253	0	68,747	0	68,747	0	3,000,000	0	0	0	45,360	07/20/2027	1.D FE
..66989H-BG-2	NOVARTIS CAPITAL CORP	07/08/2026	SUSQUEHANNA		1,383,228	1,400,000	1,399,440	0	0	31	0	31	0	1,399,471	0	(16,243)	(16,243)	18,993	03/18/2031	1.D FE
..826200-AD-9	SIEMENS FINANCIERINGSMAT	08/17/2026	MATURITY at 100.0000		5,000,000	5,000,000	5,105,550	5,024,191	0	(24,191)	0	(24,191)	0	5,000,000	0	0	0	306,250	08/17/2026	1.D FE
..91159H-JF-8	US BANCORP	07/15/2026	MORGAN STANLEY & CO. LLC		1,000,310	1,000,000	1,007,940	1,002,727	0	(927)	0	(927)	0	1,001,800	0	(1,490)	(1,490)	44,722	07/22/2028	1.G FE
..95000U-2V-4	WELLS FARGO & COMPANY	07/24/2026	WELLS FARGO SECURITIES LLC		3,969,440	4,000,000	3,805,160	3,935,446	0	29,568	0	29,568	0	3,965,014	0	4,426	4,426	118,709	03/24/2028	1.G FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					36,398,896	36,500,000	35,817,884	32,053,629	0	145,482	0	145,482	0	36,411,253	0	(12,358)	(12,358)	1,578,153	XXX	XXX
..64953B-BF-4	NEW YORK LIFE GLOBAL FDG	09/18/2026	VARIOUS		3,251,430	3,250,000	3,249,383	3,249,842	0	151	0	151	0	3,249,993	0	1,437	1,437	171,826	09/18/2026	1.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					3,251,430	3,250,000	3,249,383	3,249,842	0	151	0	151	0	3,249,993	0	1,437	1,437	171,826	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					43,373,232	43,500,000	42,804,036	35,654,270	0	146,322	0	146,322	0	43,391,749	0	(18,518)	(18,518)	1,791,529	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					43,373,232	43,500,000	42,804,036	35,654,270	0	146,322	0	146,322	0	43,391,749	0	(18,518)	(18,518)	1,791,529	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					43,373,232	43,500,000	42,804,036	35,654,270	0	146,322	0	146,322	0	43,391,749	0	(18,518)	(18,518)	1,791,529	XXX	XXX
..36179W-ZA-9	GNMA II POOL MA7937	09/01/2026	MBS PAYDOWN		49,593	49,593	43,347	0	0	0	0	0	0	49,593	0	0	0	124	03/20/2052	1.A FE
..3618N5-6E-4	GNMA II POOL MB0868	09/01/2026	MBS PAYDOWN		41,380	41,380	37,831	0	0	134	0	134	0	41,380	0	0	0	694	01/20/2056	1.A FE
..3618N5-JA-8	GNMA II POOL MB0256	09/01/2026	MBS PAYDOWN		45,029	45,029	42,572	44,911	0	119	0	119	0	45,029	0	0	0	1,194	03/20/2055	1.A FE
..3618N6-C8-8	GNMA II POOL MB0994	09/01/2026	MBS PAYDOWN		15,262	15,262	14,023	0	0	20	0	20	0	15,262	0	0	0	154	03/20/2056	1.A FE
..3618N6-FH-5	GNMA II POOL MB1067	09/01/2026	MBS PAYDOWN		13,157	13,157	11,716	0	0	21	0	21	0	13,157	0	0	0	118	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)					164,421	164,421	149,489	44,911	0	294	0	294	0	164,421	0	0	0	2,284	XXX	XXX
..3131XY-YM-5	UMBS - POOL ZM5216	09/01/2026	MBS PAYDOWN		2,741	2,741	2,772	2,742	0	(1)	0	(1)	0	2,741	0	0	0	73	12/01/2047	1.A FE
..31329Q-N6-4	UMBS - POOL ZA6713	09/01/2026	MBS PAYDOWN		6,880	6,880	7,128	6,894	0	(14)	0	(14)	0	6,880	0	0	0	160	04/01/2049	1.A FE
..3132DS-2A-9	UMBS - POOL SD5269	09/01/2026	MBS PAYDOWN		44,061	44,061	42,850	43,960	0	101	0	101	0	44,061	0	0	0	1,465	04/01/2054	1.A FE
..3132DU-FX-0	UMBS - POOL SD6482	09/01/2026	MBS PAYDOWN		176,293	176,293	178,221	176,782	0	(489)	0	(489)	0	176,293	0	0	0	6,622	09/01/2054	1.A FE
..3132DU-FZ-5	UMBS - POOL SD6484	09/01/2026	MBS PAYDOWN		124,732	124,732	126,340	125,030	0	(299)	0	(299)	0	124,732	0	0	0	4,532	09/01/2054	1.A FE
..3132DV-7B-5	UMBS - POOL SD8090	09/01/2026	MBS PAYDOWN		5,250	5,250	5,501	5,259	0	(9)	0	(9)	0	5,250	0	0	0	70	09/01/2050	1.A FE
..3132E0-LZ-3	UMBS - POOL SD3944	09/01/2026	MBS PAYDOWN		622,305	622,305	596,635	620,540	0	1,764	0	1,764	0	622,305	0	0	0	18,050	05/01/2053	1.A FE
..3133A2-BS-8	UMBS - POOL QA7249	09/01/2026	MBS PAYDOWN		3,730	3,730	3,832	3,737	0	(7)	0	(7)	0	3,730	0	0	0	75	02/01/2050	1.A FE
..3140MM-ZS-0	UMBS - POOL BV7952	09/01/2026	MBS PAYDOWN		186,299	186,299	181,525	186,061	0	238	0	238	0	186,299	0	0	0	6,208	08/01/2052	1.A FE
..31400B-JC-3	UMBS - POOL CA3858	09/01/2026	MBS PAYDOWN		13,074	13,074	13,621	13,107	0	(33)	0	(33)	0	13,074	0	0	0	295	07/01/2049	1.A FE
..31400P-2F-3	UMBS - POOL CB4373	09/01/2026	MBS PAYDOWN		236,127	236,127	233,471	235,967	0	160	0	160	0	236,127	0	0	0	6,079	08/01/2052	1.A FE
..31400S-P2-1	UMBS - POOL CB6740	09/01/2026	MBS PAYDOWN		775,759	775,759	776,002	775,778	0	(19)	0	(19)	0	775,759	0	0	0	28,169	07/01/2053	1.A FE
..31400S-U3-3	UMBS - POOL CB6901	09/01/2026	MBS PAYDOWN		72,223	72,223	71,479	72,173	0	50	0	50	0	72,223	0	0	0	2,479	08/01/2053	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					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
31400U-6X-9	UMBS - POOL CB8985	09/01/2026	MBS PAYDOWN		1,083,472	1,083,472	1,095,999	1,084,777	0	(1,305)	0	(1,305)	0	1,083,472	0	0	0	40,099	08/01/2054	1.A FE
31400U-7A-8	UMBS - POOL CB8988	09/01/2026	MBS PAYDOWN		311,415	311,415	320,100	0	0	(832)	0	(832)	0	311,415	0	0	0	10,168	08/01/2054	1.A FE
31400U-HT-6	UMBS - POOL CB8341	09/01/2026	MBS PAYDOWN		763,934	763,934	767,515	764,237	0	(302)	0	(302)	0	763,934	0	0	0	30,325	04/01/2054	1.A FE
31400V-LC-6	UMBS - POOL CB9322	09/01/2026	MBS PAYDOWN		733,076	733,076	737,715	733,457	0	(381)	0	(381)	0	733,076	0	0	0	27,411	10/01/2054	1.A FE
31401X4-K7-0	UMBS - POOL FM1217	09/01/2026	MBS PAYDOWN		1,797	1,797	1,848	1,800	0	(3)	0	(3)	0	1,797	0	0	0	42	07/01/2049	1.A FE
31401X8-KH-9	UMBS - POOL FM4795	09/01/2026	MBS PAYDOWN		4,965	4,965	5,138	4,974	0	(9)	0	(9)	0	4,965	0	0	0	66	11/01/2050	1.A FE
31401XJ-JR-5	UMBS - POOL FS2971	09/01/2026	MBS PAYDOWN		89,553	89,553	86,419	89,352	0	201	0	201	0	89,553	0	0	0	2,675	10/01/2052	1.A FE
31401XM-3Y-0	UMBS - POOL FS6214	09/01/2026	MBS PAYDOWN		383,223	383,223	383,702	383,262	0	(39)	0	(39)	0	383,223	0	0	0	14,041	11/01/2053	1.A FE
31401XM-KE-5	UMBS - POOL FS5692	09/01/2026	MBS PAYDOWN		244,152	244,152	231,945	243,485	0	667	0	667	0	244,152	0	0	0	6,972	06/01/2053	1.A FE
31401XN-BU-7	UMBS - POOL FS6350	09/01/2026	MBS PAYDOWN		203,996	203,996	194,657	203,268	0	728	0	728	0	203,996	0	0	0	6,000	10/01/2053	1.A FE
31401XN-FF-6	UMBS - POOL FS6465	09/01/2026	MBS PAYDOWN		312,647	312,647	298,822	311,328	0	1,319	0	1,319	0	312,647	0	0	0	9,430	04/01/2053	1.A FE
31401XQ-QF-7	UMBS - POOL FS8553	09/01/2026	MBS PAYDOWN		51,999	51,999	52,637	52,043	0	(44)	0	(44)	0	51,999	0	0	0	1,885	07/01/2054	1.A FE
31401XR-4M-4	UMBS - POOL FS9827	09/01/2026	MBS PAYDOWN		47,294	47,294	46,511	47,277	0	17	0	17	0	47,294	0	0	0	1,452	11/01/2054	1.A FE
31401XR-SU-0	UMBS - POOL FS9530	09/01/2026	MBS PAYDOWN		77,903	77,903	77,623	77,886	0	16	0	16	0	77,903	0	0	0	2,869	10/01/2054	1.A FE
31401XR-WE-1	UMBS - POOL FS9644	09/01/2026	MBS PAYDOWN		113,073	113,073	114,045	113,153	0	(80)	0	(80)	0	113,073	0	0	0	4,179	11/01/2053	1.A FE
31418F-UX-3	UMBS - POOL MA5997	09/01/2026	MBS PAYDOWN		21,784	21,784	21,240	0	0	14	0	14	0	21,784	0	0	0	269	03/01/2056	1.A FE
31418F-VV-6	UMBS - POOL MA6027	09/01/2026	MBS PAYDOWN		4,075	4,075	3,772	0	0	2	0	2	0	4,075	0	0	0	20	04/01/2056	1.A FE
31418F-YQ-4	UMBS - POOL MA6118	09/01/2026	MBS PAYDOWN		21,805	21,805	21,162	0	0	2	0	2	0	21,805	0	0	0	91	07/01/2056	1.A FE
3142GT-BK-1	UMBS - POOL RJ2741	09/01/2026	MBS PAYDOWN		41,519	41,519	41,603	41,526	0	(7)	0	(7)	0	41,519	0	0	0	1,484	11/01/2054	1.A FE
3142GT-ML-7	UMBS - POOL RJ3062	09/01/2026	MBS PAYDOWN		62,774	62,774	62,548	62,756	0	17	0	17	0	62,774	0	0	0	2,364	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)					6,843,930	6,843,930	6,804,378	6,482,611	0	1,423	0	1,423	0	6,843,930	0	0	0	236,119	XXX	XXX
03464B-AA-6	ANGEL OAK MORTGAGE TRUST 22-1 A1	09/01/2026	MBS PAYDOWN		49,276	49,276	49,277	49,276	0	0	0	0	0	49,276	0	0	0	1,230	12/25/2066	1.A
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 22-3 A1	09/01/2026	MBS PAYDOWN		42,475	42,475	42,021	42,061	0	414	0	414	0	42,475	0	0	0	1,175	01/25/2067	1.A
03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1	09/01/2026	MBS PAYDOWN		138,930	138,930	131,398	138,310	0	619	0	619	0	138,930	0	0	0	4,306	10/25/2067	1.A FE
03465G-AC-0	ANGEL OAK MORTGAGE TRUST 23-2 A3	09/01/2026	MBS PAYDOWN		25,146	25,146	23,168	24,973	0	172	0	172	0	25,146	0	0	0	779	10/25/2067	1.B FE
03465H-AC-8	ANGEL OAK MORTGAGE TRUST 21-5 A3	09/01/2026	MBS PAYDOWN		29,206	29,206	24,187	28,564	0	642	0	642	0	29,206	0	0	0	253	07/25/2066	1.A
03465Q-AB-0	ANGEL OAK MORTGAGE TRUST 24-8 A2	09/01/2026	MBS PAYDOWN		28,891	28,891	28,891	28,891	0	0	0	0	0	28,891	0	0	0	1,053	05/27/2069	1.B
03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1	09/01/2026	MBS PAYDOWN		70,521	70,521	67,189	69,987	0	534	0	534	0	70,521	0	0	0	2,341	09/25/2067	1.A FE
03465V-AA-1	ANGEL OAK MORTGAGE TRUST 22-6 A1	09/01/2026	MBS PAYDOWN		45,068	45,068	43,602	44,961	0	107	0	107	0	45,068	0	0	0	1,341	07/25/2067	1.A FE
03465W-AA-9	ANGEL OAK MORTGAGE TRUST 23-1 A1	09/01/2026	MBS PAYDOWN		152,727	152,727	148,506	152,391	0	335	0	335	0	152,727	0	0	0	4,896	09/26/2067	1.A FE
03466D-AA-0	ANGEL OAK MORTGAGE TRUST 23-7 A1	09/01/2026	MBS PAYDOWN		196,426	196,426	188,321	195,793	0	633	0	633	0	196,426	0	0	0	6,295	11/25/2067	1.A FE
03466H-AC-7	ANGEL OAK MORTGAGE TRUST 24-3 A3	09/01/2026	MBS PAYDOWN		30,562	30,562	29,190	30,449	0	113	0	113	0	30,562	0	0	0	923	11/26/2068	1.B FE
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 24-9 A1	09/01/2026	MBS PAYDOWN		51,522	51,522	51,521	51,522	0	0	0	0	0	51,522	0	0	0	1,764	09/25/2069	1.A
03467A-AA-5	ANGEL OAK MORTGAGE TRUST 26-4 A1	09/01/2026	MBS PAYDOWN		47,337	47,337	47,336	0	0	1	0	1	0	47,337	0	0	0	356	06/25/2071	1.A FE
034931-AA-3	ANGEL OAK MORTGAGE TRUST 23-3 A1	09/01/2026	MBS PAYDOWN		187,795	187,795	177,531	187,055	0	740	0	740	0	187,795	0	0	0	6,138	09/26/2067	1.A FE
034944-AA-6	ANGEL OAK MORTGAGE TRUST 24-6 A1	09/01/2026	MBS PAYDOWN		35,063	35,063	33,825	34,955	0	108	0	108	0	35,063	0	0	0	1,086	11/25/2067	1.A FE
07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4	09/01/2026	MBS PAYDOWN		19,784	19,784	20,075	19,798	0	(14)	0	(14)	0	19,784	0	0	0	334	10/25/2051	1.A
07336G-BN-3	BAYVIEW OPPORTUNITY MASTER FUN 21-4 B2	09/01/2026	MBS PAYDOWN		11,966	11,966	9,974	11,856	0	110	0	110	0	11,966	0	0	0	279	10/25/2051	1.A
07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20	09/01/2026	MBS PAYDOWN		7,071	7,071	7,200	7,079	0	(7)	0	(7)	0	7,071	0	0	0	117	06/25/2051	1.A
07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1	09/01/2026	MBS PAYDOWN		37,022	37,022	37,265	37,032	0	(10)	0	(10)	0	37,022	0	0	0	721	12/25/2051	1.A
07338C-AA-9	26-2 A1A	09/01/2026	MBS PAYDOWN		143,131	143,131	143,131	0	0	0	0	0	0	143,131	0	0	0	1,104	05/25/2056	1.A FE
10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A	09/01/2026	MBS PAYDOWN		167,785	167,785	167,785	167,785	0	0	0	0	0	167,785	0	0	0	6,501	01/25/2063	1.A
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A	09/01/2026	MBS PAYDOWN		134,530	134,530	134,528	134,529	0	0	0	0	0	134,530	0	0	0	5,403	03/25/2064	1.A
10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A	09/01/2026	MBS PAYDOWN		59,810	59,810	59,809	59,810	0	0	0	0	0	59,810	0	0	0	2,481	03/25/2064	1.A
10570X-AE-6	BRAVO RESIDENTIAL FUNDING TRUS 26-NQM4 A	09/01/2026	MBS PAYDOWN		60,079	60,079	59,724	0	0	3	0	3	0	60,079	0	0	0	441	03/25/2066	1.A FE
10571L-AE-1	BRAVO RESIDENTIAL FUNDING TRUS 26-NQM3 A	09/01/2026	MBS PAYDOWN		72,696	72,696	72,695	0	0	0	0	0	0	72,696	0	0	0	1,734	11/25/2065	1.A FE
12566P-BE-4	CIM TRUST 21-INV1 A29	09/01/2026	MBS PAYDOWN		4,471	4,471	4,535	4,474	0	(3)	0	(3)	0	4,471	0	0	0	72	07/01/2051	1.A
12570D-AA-4	CIM TRUST 23-I1 A1	09/01/2026	MBS PAYDOWN		30,566	30,566	30,566	30,566	0	0	0	0	0	30,566	0	0	0	1,227	04/25/2058	1.A
12570H-AC-1	CIM TRUST 23-I2 A3	09/01/2026	MBS PAYDOWN		105,411	105,411	103,898	105,148	0	263	0	263	0	105,411	0	0	0	4,680	12/25/2067	1.B
12571Y-AA-7	CIM TRUST 22-R1 A1	09/01/2026	MBS PAYDOWN		69,542	69,542	69,118	69,505	0	37	0	37	0	69,542	0	0	0	1,391	01/25/2061	1.A
12657L-AA-2	CREDIT SUISSE MORTGAGE TRUST 21-AFC1 A1	09/01/2026	MBS PAYDOWN		6,103	6,103	4,919	5,958	0	144	0	144	0	6,103	0	0	0	34	03/25/2056	1.A FE
12659Y-AA-2	COLT FUNDING LLC 22-3 A1	09/01/2026	MBS PAYDOWN		13,316	13,316	12,203	13,269	0	48	0	48	0	13,316	0	0	0	360	02/25/2067	1.A FE
12674U-AB-9	COOPR RESIDENTIAL MORTGAGE TRU 25-CES2 A	09/01/2026	MBS PAYDOWN		112,813	112,813	112,812	112,813	0	0	0	0	0	112,813	0	0	0	4,254	06/25/2060	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					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
12677U-AF-7	COLT FUNDING LLC 26-6 A1	09/01/2026	MBS PAYDOWN		8,841	8,841	8,841	0	0	0	0	0	0	8,841	0	0	0	83	08/25/2071	1.A FE
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA 24-3 A4	09/01/2026	MBS PAYDOWN		126,092	126,092	125,282	125,900	0	192	0	192	0	126,092	0	0	0	4,950	02/25/2055	1.A
16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A	09/01/2026	MBS PAYDOWN		47,190	47,190	42,698	46,912	0	278	0	278	0	47,190	0	0	0	1,088	06/25/2062	1.A
16159N-AA-2	CHASE MORTGAGE FINANCE CORPORA 24-4 A2	09/01/2026	MBS PAYDOWN		78,205	78,205	76,971	77,999	0	206	0	206	0	78,205	0	0	0	3,140	03/25/2055	1.A
16159N-AU-8	CHASE MORTGAGE FINANCE CORPORA 24-4 A9	09/01/2026	MBS PAYDOWN		31,282	31,282	30,573	31,164	0	118	0	118	0	31,282	0	0	0	1,256	03/25/2055	1.A
16159Q-AA-5	CHASE MORTGAGE FINANCE CORPORA 24-5 A2	09/01/2026	MBS PAYDOWN		66,403	66,403	66,206	66,375	0	28	0	28	0	66,403	0	0	0	2,647	04/25/2055	1.A
16159Q-AU-1	CHASE MORTGAGE FINANCE CORPORA 24-5 A9	09/01/2026	MBS PAYDOWN		23,715	23,715	23,497	23,684	0	31	0	31	0	23,715	0	0	0	945	04/25/2055	1.A
16160T-AA-6	CHASE MORTGAGE FINANCE CORPORA 25-1 A2	09/01/2026	MBS PAYDOWN		84,700	84,700	84,687	84,700	0	0	0	0	0	84,700	0	0	0	3,221	11/25/2055	1.A
161919-AA-3	CHASE MORTGAGE FINANCE CORPORA 24-11 A2	09/01/2026	MBS PAYDOWN		66,685	66,685	66,873	66,716	0	(31)	0	(31)	0	66,685	0	0	0	2,785	11/25/2055	1.A
161927-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A	09/01/2026	MBS PAYDOWN		25,494	25,494	21,029	25,259	0	235	0	235	0	25,494	0	0	0	556	09/25/2063	1.A
161929-AB-0	CHASE MORTGAGE FINANCE CORPORA 24-2 A3	09/01/2026	MBS PAYDOWN		35,698	35,698	36,061	35,759	0	(60)	0	(60)	0	35,698	0	0	0	1,408	02/25/2055	1.A
161930-AB-8	CHASE MORTGAGE FINANCE CORPORA 24-RPL2 A	09/01/2026	MBS PAYDOWN		45,583	45,583	39,821	0	0	110	0	110	0	45,583	0	0	0	352	08/25/2064	1.A FE
19685E-AA-9	COLT FUNDING LLC 22-2 A1	09/01/2026	MBS PAYDOWN		121,853	121,853	121,853	121,853	0	0	0	0	0	121,853	0	0	0	2,952	02/25/2067	1.A
19685W-AA-9	COLT FUNDING LLC 21-2 A1	09/01/2026	MBS PAYDOWN		61,602	61,602	50,040	60,589	0	1,014	0	1,014	0	61,602	0	0	0	366	08/25/2066	1.A FE
19688H-AA-9	COLT FUNDING LLC 22-1 A1	09/01/2026	MBS PAYDOWN		30,343	30,343	25,467	29,795	0	547	0	547	0	30,343	0	0	0	466	12/27/2066	1.A FE
19688N-AA-6	COLT FUNDING LLC 23-1 A1	07/01/2026	MBS PAYDOWN		2,055,855	2,055,855	2,055,854	2,055,854	0	1	0	1	0	2,055,855	0	0	0	81,510	04/25/2068	1.A
19688N-AC-2	COLT FUNDING LLC 23-1 A3	07/01/2026	MBS PAYDOWN		411,344	411,344	411,343	411,343	0	1	0	1	0	411,344	0	0	0	18,356	04/25/2068	1.C
19688X-AA-4	COLT FUNDING LLC 24-6 A1	09/01/2026	MBS PAYDOWN		69,496	69,496	69,495	69,496	0	0	0	0	0	69,496	0	0	0	2,607	11/25/2069	1.A
22757G-AC-7	CROSS MORTGAGE TRUST 24-H8 A1	09/01/2026	MBS PAYDOWN		120,695	120,695	120,693	120,695	0	0	0	0	0	120,695	0	0	0	4,268	12/25/2069	1.A
22757G-AD-5	CROSS MORTGAGE TRUST 24-H8 A2	09/01/2026	MBS PAYDOWN		120,695	120,695	120,693	120,695	0	0	0	0	0	120,695	0	0	0	4,502	12/25/2069	1.A
22758D-AB-5	CROSS MORTGAGE TRUST 24-H3 A2	09/01/2026	MBS PAYDOWN		83,660	83,660	83,659	83,660	0	0	0	0	0	83,660	0	0	0	3,547	06/25/2069	1.A
227925-AA-2	CROSS MORTGAGE TRUST 26-NQM3 A1	09/01/2026	MBS PAYDOWN		71,871	71,871	71,747	0	0	7	0	7	0	71,871	0	0	0	1,557	03/25/2071	1.A FE
227925-AF-1	CROSS MORTGAGE TRUST 26-NQM3 A2	09/01/2026	MBS PAYDOWN		71,871	71,871	71,871	0	0	0	0	0	0	71,871	0	0	0	1,630	03/25/2071	1.C FE
24380X-AC-1	DEEPHAVEN RESIDENTIAL MORTGAGE 22-2 A3	09/01/2026	MBS PAYDOWN		32,866	32,866	30,786	32,720	0	146	0	146	0	32,866	0	0	0	949	03/25/2067	1.A
24381V-AA-8	DEEPHAVEN RESIDENTIAL MORTGAGE 21-3 A1	09/01/2026	MBS PAYDOWN		75,416	75,416	60,209	73,040	0	2,376	0	2,376	0	75,416	0	0	0	600	08/25/2066	1.A
28225G-AB-0	ELLINGTON FINANCIAL MORTGAGE T 25-CES2 A	09/01/2026	MBS PAYDOWN		123,997	123,997	123,995	123,999	0	(1)	0	(1)	0	123,997	0	0	0	4,745	02/25/2060	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2	09/01/2026	MBS PAYDOWN		6,239	6,239	6,415	6,247	0	(8)	0	(8)	0	6,239	0	0	0	127	08/25/2050	1.A
33851P-AB-1	FLAGSTAR MORTGAGE TRUST 21-5INV A2	09/01/2026	MBS PAYDOWN		14,598	14,598	11,649	14,466	0	132	0	132	0	14,598	0	0	0	242	07/25/2051	1.A
33851R-BB-6	FLAGSTAR MORTGAGE TRUST 21-10IN B2	09/01/2026	MBS PAYDOWN		5,825	5,825	4,738	5,771	0	54	0	54	0	5,825	0	0	0	136	10/25/2051	1.A
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3	09/01/2026	MBS PAYDOWN		100,188	100,188	98,358	100,085	0	104	0	104	0	100,188	0	0	0	1,652	09/25/2051	1.A
33853H-AB-7	FLAGSTAR MORTGAGE TRUST 21-13IN A2	09/01/2026	MBS PAYDOWN		52,153	52,153	43,248	51,785	0	369	0	369	0	52,153	0	0	0	1,027	12/30/2051	1.A
36168Y-AA-5	GCAT 22-INV1 A1	09/01/2026	MBS PAYDOWN		175,546	175,546	143,296	173,431	0	2,115	0	2,115	0	175,546	0	0	0	3,500	12/25/2051	1.A
36169D-AA-0	GCAT 23-NQM2 A1	09/01/2026	MBS PAYDOWN		26,544	26,544	26,544	26,544	0	0	0	0	0	26,544	0	0	0	1,009	11/25/2067	1.A
36169K-AA-4	GCAT 22-NQM2 A1	09/01/2026	MBS PAYDOWN		19,092	19,092	19,004	19,086	0	7	0	7	0	19,092	0	0	0	568	02/25/2067	1.A
36262P-BK-6	GS MORTGAGE-BACKED SECURITIES 21-PJ10 B2	09/01/2026	MBS PAYDOWN		8,973	8,973	7,196	8,867	0	106	0	106	0	8,973	0	0	0	174	03/25/2052	1.C
36263V-BL-0	GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1	09/01/2026	MBS PAYDOWN		13,547	13,547	10,953	13,381	0	166	0	166	0	13,547	0	0	0	258	04/25/2052	1.A
36267B-AB-3	GS MORTGAGE-BACKED SECURITIES 22-GR2 A2	09/01/2026	MBS PAYDOWN		93,089	93,089	76,758	92,295	0	794	0	794	0	93,089	0	0	0	1,816	08/26/2052	1.A
36267E-BJ-9	GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1	09/01/2026	MBS PAYDOWN		14,676	14,676	11,654	14,505	0	171	0	171	0	14,676	0	0	0	282	06/25/2052	1.B
36830R-AN-0	GCAT 22-INV3 1A13	09/01/2026	MBS PAYDOWN		13,342	13,342	11,589	13,243	0	99	0	99	0	13,342	0	0	0	372	08/25/2052	1.B
403945-AC-2	HOMES TRUST 24-AFC1 A1	09/01/2026	MBS PAYDOWN		190,179	190,179	190,178	190,179	0	0	0	0	0	190,179	0	0	0	6,800	08/25/2059	1.A
403973-AC-4	HOME OWNER MORTGAGE ENHANCED S 26-NQM3 A	09/01/2026	MBS PAYDOWN		87,432	87,432	87,431	0	0	0	0	0	0	87,432	0	0	0	1,481	04/27/2071	1.A FE
43761G-AC-7	HOME OWNER MORTGAGE ENHANCED S 26-NQM2 A	09/01/2026	MBS PAYDOWN		98,165	98,165	98,165	0	0	0	0	0	0	98,165	0	0	0	2,357	01/25/2071	1.A FE
437920-AC-5	HOMES TRUST 24-AFC2 A1	09/01/2026	MBS PAYDOWN		39,339	39,339	39,338	39,338	0	0	0	0	0	39,339	0	0	0	1,416	10/25/2059	1.A FE
44555Q-BZ-1	HUNDRED ACRE WOOD TRUST 21-INV3 B1	09/01/2026	MBS PAYDOWN		17,174	17,174	14,226	17,006	0	169	0	169	0	17,174	0	0	0	380	12/25/2051	1.A
46593F-AD-4	JP MORGAN MORTGAGE TRUST 22-INV3 A3B	09/01/2026	MBS PAYDOWN		48,466	48,466	38,647	47,951	0	515	0	515	0	48,466	0	0	0	933	09/25/2052	1.A
46596K-AE-8	JP MORGAN MORTGAGE TRUST 26-NQM3 A1	09/01/2026	MBS PAYDOWN		37,098	37,098	37,097	0	0	0	0	0	0	37,098	0	0	0	479	10/25/2066	1.A FE
46596K-AF-5	JP MORGAN MORTGAGE TRUST 26-NQM3 A2	09/01/2026	MBS PAYDOWN		41,734	41,734	41,734	0	0	0	0	0	0	41,734	0	0	0	559	10/25/2066	1.D FE
465970-AB-7	JP MORGAN MORTGAGE TRUST 24-VIS1 A2	09/01/2026	MBS PAYDOWN		185,388	185,388	185,387	185,387	0	0	0	0	0	185,388	0	0	0	7,719	07/25/2064	1.B
46649T-AA-4	JP MORGAN MORTGAGE TRUST 18-3 A1	09/01/2026	MBS PAYDOWN		3,472	3,472	3,185	3,454	0	18	0	18	0	3,472	0	0	0	81	09/25/2048	1.A
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2	09/01/2026	MBS PAYDOWN		24,603	24,603	21,094	24,430	0	173	0	173	0	24,603	0	0	0	496	12/25/2051	1.A
46654K-BY-2	JP MORGAN MORTGAGE TRUST 21-11 B1	09/01/2026	MBS PAYDOWN		10,198	10,198	8,570	10,108	0	90	0	90	0	10,198	0	0	0	211	01/25/2052	1.D
46654R-AG-7	JP MORGAN MORTGAGE TRUST 21-INV8 A2	09/01/2026	MBS PAYDOWN		11,654	11,654	9,538	11,512	0	142	0	142	0	11,654	0	0	0	232	05/25/2052	1.A
46654T-CE-6	JP MORGAN MORTGAGE TRUST 21-15 B2	09/01/2026	MBS PAYDOWN		6,927	6,927	5,610	6,853	0	74	0	74	0	6,927	0	0	0	144	06/25/2052	1.E
46656N-AA-7	JP MORGAN MORTGAGE TRUST 23-DSC1 A1	09/01/2026	MBS PAYDOWN		44,284	44,284	43,301	0	0	21	0	21	0	44,284	0	0	0	499	07/25/2063	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					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
46656N-AQ-2	JP MORGAN MORTGAGE TRUST 23-DSC1 A3	09/01/2026	MBS PAYDOWN		26,580	26,580	24,537	26,372	0	208	0	208	0	26,580	0	0	0	812	07/25/2063	1.B
46658D-AA-7	JP MORGAN MORTGAGE TRUST 24-VIS2 A1	09/01/2026	MBS PAYDOWN		47,679	47,679	47,678	47,679	0	0	0	0	0	47,679	0	0	0	1,914	11/25/2064	1.A
55287G-AA-0	MFRA TRUST 24-NQM3 A1	09/01/2026	MBS PAYDOWN		68,857	68,857	68,856	68,856	0	0	0	0	0	68,857	0	0	0	2,626	12/25/2069	1.A FE
585495-EJ-9	MELLO MORTGAGE CAPITAL ACCEPTA 21-MTG1 B	09/01/2026	MBS PAYDOWN		8,047	8,047	6,324	7,958	0	89	0	89	0	8,047	0	0	0	141	04/25/2051	1.C
617710-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A	09/01/2026	MBS PAYDOWN		7,433	7,433	7,712	7,451	0	(18)	0	(18)	0	7,433	0	0	0	119	12/25/2050	1.A
64830P-AA-4	NEW RESIDENTIAL MORTGAGE LOAN 19-NQM5 A1	09/01/2026	MBS PAYDOWN		34,752	34,752	31,186	34,089	0	662	0	662	0	34,752	0	0	0	591	11/25/2059	1.A
64831G-BB-0	NEW RESIDENTIAL MORTGAGE LOAN 21-INV2 B2	09/01/2026	MBS PAYDOWN		6,786	6,786	5,672	6,728	0	59	0	59	0	6,786	0	0	0	157	09/25/2051	1.B
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1	09/01/2026	MBS PAYDOWN		67,022	67,022	66,771	67,012	0	10	0	10	0	67,022	0	0	0	1,616	03/27/2062	1.A
64831Q-AC-7	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM3 A3	09/01/2026	MBS PAYDOWN		31,145	31,145	28,443	30,934	0	211	0	211	0	31,145	0	0	0	852	04/25/2062	1.D
67114V-AA-1	ONSLOW BAY FINANCIAL LLC 22-NQM1 A1	09/01/2026	MBS PAYDOWN		44,527	44,527	38,217	43,904	0	623	0	623	0	44,527	0	0	0	672	11/25/2061	1.A
67115Q-BD-4	ONSLOW BAY FINANCIAL LLC 22-J2 B1A	09/01/2026	MBS PAYDOWN		7,604	7,604	6,362	7,532	0	72	0	72	0	7,604	0	0	0	173	08/25/2052	1.B
67116E-AA-7	ONSLOW BAY FINANCIAL LLC 22-INV3 A1	09/01/2026	MBS PAYDOWN		16,849	16,849	13,943	16,697	0	152	0	152	0	16,849	0	0	0	333	02/25/2052	1.A
67116M-AN-1	ONSLOW BAY FINANCIAL LLC 23-J1 A13	09/01/2026	MBS PAYDOWN		34,942	34,942	32,007	34,764	0	178	0	178	0	34,942	0	0	0	1,035	01/25/2053	1.A
673930-AJ-2	ONSLOW BAY FINANCIAL LLC 26-NQM13 A3	09/25/2026	MBS PAYDOWN		19,836	19,836	19,836	0	0	0	0	0	0	19,836	0	0	0	97	07/01/2066	1.F FE
67448L-AB-8	ONSLOW BAY FINANCIAL LLC 24-NQM1 A2	09/01/2026	MBS PAYDOWN		39,347	39,347	39,347	39,347	0	0	0	0	0	39,347	0	0	0	1,685	11/25/2063	1.A
67448L-AC-6	ONSLOW BAY FINANCIAL LLC 24-NQM1 A3	09/01/2026	MBS PAYDOWN		39,347	39,347	39,346	39,347	0	0	0	0	0	39,347	0	0	0	1,739	11/25/2063	1.C
67448W-AP-3	ONSLOW BAY FINANCIAL LLC 20-EXP3 1A8	09/01/2026	MBS PAYDOWN		2,634	2,634	2,710	2,640	0	(7)	0	(7)	0	2,634	0	0	0	50	01/25/2060	1.A
67647A-AU-9	OCEANVIEW MORTGAGE TRUST 22-1 A19	09/01/2026	MBS PAYDOWN		59,002	59,002	54,544	58,679	0	322	0	322	0	59,002	0	0	0	1,803	11/25/2052	1.A
67647T-CE-2	BAYVIEW OPPORTUNITY MASTER FUN 21-1 B2	09/01/2026	MBS PAYDOWN		12,361	12,361	10,292	12,244	0	117	0	117	0	12,361	0	0	0	270	06/25/2051	1.D
67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20	09/01/2026	MBS PAYDOWN		23,076	23,076	23,387	23,093	0	(17)	0	(17)	0	23,076	0	0	0	377	07/25/2051	1.A
67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1	09/01/2026	MBS PAYDOWN		18,137	18,137	18,440	18,152	0	(15)	0	(15)	0	18,137	0	0	0	371	12/25/2051	1.A
69383Y-AE-7	PRKCM TRUST 26-AFC2 A1	09/01/2026	MBS PAYDOWN		41,401	41,401	41,401	0	0	0	0	0	0	41,401	0	0	0	872	04/25/2061	1.A FE
69384A-AA-6	PRP ADVISORS LLC 25-RCF5 A1	09/01/2026	MBS PAYDOWN		27,891	27,891	27,890	27,891	0	(1)	0	(1)	0	27,891	0	0	0	887	10/25/2055	1.A FE
73015B-AB-1	PMT LOAN TRUST 24-INV1 A2	09/01/2026	MBS PAYDOWN		29,091	29,091	29,054	29,086	0	5	0	5	0	29,091	0	0	0	1,137	10/25/2059	1.A
73015C-AA-1	PMT LOAN TRUST 24-INV2 A1	09/01/2026	MBS PAYDOWN		173,199	173,199	174,092	173,334	0	(136)	0	(136)	0	173,199	0	0	0	6,871	12/25/2059	1.A
73015C-BD-4	PMT LOAN TRUST 24-INV2 A28	09/01/2026	MBS PAYDOWN		129,899	129,899	130,082	129,927	0	(28)	0	(28)	0	129,899	0	0	0	5,153	12/25/2059	1.A
74277J-AC-3	PRKCM TRUST 25-AFC2 A1	09/01/2026	MBS PAYDOWN		51,950	51,950	51,925	0	0	1	0	1	0	51,950	0	0	0	875	12/25/2060	1.A
749350-BK-9	WOODWARD CAPITAL MANAGEMENT 21-1 B2A	09/01/2026	MBS PAYDOWN		14,466	14,466	11,820	14,300	0	166	0	166	0	14,466	0	0	0	260	03/25/2051	1.B
75023X-BP-6	RADIAN MTG CAP TR 2025-J2 A25	09/25/2026	MBS PAYDOWN		51,445	51,445	51,444	51,272	0	172	0	172	0	51,445	0	0	0	1,719	11/25/2055	1.A
753917-AB-9	RATE MORTGAGE TRUST 24-J2 A2	09/01/2026	MBS PAYDOWN		27,765	27,765	27,452	27,613	0	152	0	152	0	27,765	0	0	0	1,040	07/25/2054	1.A
753917-AV-5	RATE MORTGAGE TRUST 24-J2 A20	09/01/2026	MBS PAYDOWN		38,870	38,870	38,142	38,516	0	354	0	354	0	38,870	0	0	0	1,455	07/25/2054	1.A
75408T-AA-4	RATE MORTGAGE TRUST 24-J4 A1	09/01/2026	MBS PAYDOWN		28,908	28,908	28,813	28,890	0	19	0	19	0	28,908	0	0	0	1,164	12/25/2054	1.A
75409U-AB-8	RATE MORTGAGE TRUST 24-J3 A2	09/01/2026	MBS PAYDOWN		73,445	73,445	73,674	73,547	0	(103)	0	(103)	0	73,445	0	0	0	2,792	10/25/2054	1.A
75409U-AV-4	RATE MORTGAGE TRUST 24-J3 A20	09/01/2026	MBS PAYDOWN		51,411	51,411	51,315	51,366	0	45	0	45	0	51,411	0	0	0	1,954	10/25/2054	1.A
75409X-DE-3	RATE MORTGAGE TRUST 21-HB1 B2	09/01/2026	MBS PAYDOWN		8,546	8,546	6,710	8,449	0	97	0	97	0	8,546	0	0	0	154	12/25/2051	1.C
75410C-AA-7	RATE MORTGAGE TRUST 25-J1 A1	09/01/2026	MBS PAYDOWN		43,855	43,855	43,965	43,877	0	(22)	0	(22)	0	43,855	0	0	0	1,857	03/25/2055	1.A
75410P-AA-8	RATE MORTGAGE TRUST 24-J1 A1	09/01/2026	MBS PAYDOWN		52,418	52,418	52,713	52,566	0	(148)	0	(148)	0	52,418	0	0	0	1,975	07/25/2054	1.A
816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1	09/01/2026	MBS PAYDOWN		20,838	20,838	20,623	20,808	0	30	0	30	0	20,838	0	0	0	855	09/25/2053	1.A
81743J-AU-4	SEQUOIA MORTGAGE TRUST 23-4 A19	09/01/2026	MBS PAYDOWN		37,425	37,425	35,344	36,896	0	529	0	529	0	37,425	0	0	0	1,366	11/25/2053	1.A
81744K-AU-0	SEQUOIA MORTGAGE TRUST 23-2 A19	09/01/2026	MBS PAYDOWN		55,876	55,876	52,253	55,618	0	258	0	258	0	55,876	0	0	0	1,857	03/25/2053	1.A
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1	09/01/2026	MBS PAYDOWN		38,322	38,322	38,717	38,344	0	(22)	0	(22)	0	38,322	0	0	0	639	07/25/2051	1.A
81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19	09/01/2026	MBS PAYDOWN		5,896	5,896	5,916	5,897	0	(1)	0	(1)	0	5,896	0	0	0	98	07/25/2051	1.A
81749B-AA-9	SEQUOIA MORTGAGE TRUST 23-1 A1	09/01/2026	MBS PAYDOWN		40,125	40,125	39,698	40,100	0	25	0	25	0	40,125	0	0	0	1,390	01/25/2053	1.A
81749B-AD-3	SEQUOIA MORTGAGE TRUST 23-1 A4	09/01/2026	MBS PAYDOWN		42,800	42,800	42,099	42,737	0	62	0	62	0	42,800	0	0	0	1,482	01/25/2053	1.A
81749P-AB-6	SEQUOIA MORTGAGE TRUST 24-9 A2	09/01/2026	MBS PAYDOWN		56,659	56,659	56,827	56,729	0	(70)	0	(70)	0	56,659	0	0	0	2,072	10/25/2054	1.A
81749X-AA-1	SEQUOIA MORTGAGE TRUST 25-12 A1	09/01/2026	MBS PAYDOWN		115,012	115,012	115,102	115,027	0	(15)	0	(15)	0	115,012	0	0	0	4,163	12/25/2055	1.A
81750U-AD-7	SEQUOIA MORTGAGE TRUST 26-7 A4	09/01/2026	MBS PAYDOWN		114,350	114,350	114,441	0	0	(2)	0	(2)	0	114,350	0	0	0	936	06/25/2056	1.A FE
85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1	09/01/2026	MBS PAYDOWN		3,511	3,511	3,511	3,511	0	0	0	0	0	3,511	0	0	0	36	04/25/2065	1.A FE
89180G-AW-9	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B	09/01/2026	MBS PAYDOWN		30,868	30,868	30,868	30,868	0	0	0	0	0	30,868	0	0	0	742	03/25/2062	1.A
89180L-AA-6	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A	09/01/2026	MBS PAYDOWN		15,050	15,050	15,137	15,074	0	(24)	0	(24)	0	15,050	0	0	0	224	12/25/2061	1.A
89181J-AA-0	TOWD POINT MORTGAGE TRUST 23-1 A1	09/01/2026	MBS PAYDOWN		116,979	116,979	111,521	116,441	0	538	0	538	0	116,979	0	0	0	2,922	01/25/2063	1.A
89183F-AP-3	TOWD POINT MORTGAGE TRUST 24-3 A1A	09/01/2026	MBS PAYDOWN		42,772	42,772	42,419	42,726	0	46	0	46	0	42,772	0	0	0	1,419	07/25/2065	1.A
89688W-AA-9	TOORAK MORTGAGE CORP 21-INV1 A1	09/01/2026	MBS PAYDOWN		119,513	119,513	119,513	119,513	0	0	0	0	0	119,513	0	0	0	921	07/25/2056	1.A
92538H-AA-8	VERUS SECURITIZATION TRUST 21-4 A1	09/01/2026	MBS PAYDOWN		77,547	77,547	63,646	75,968	0	1,579	0	1,579	0	77,547	0	0	0	476	07/25/2066	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					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
..92538K-AA-1	VERUS SECURITIZATION TRUST 21-5 A1	09/01/2026	MBS PAYDOWN		26,311	26,311	22,024	25,926	0	386	0	386	0	26,311	0	0	0	177	09/25/2066	1.A
..92538W-AA-5	VERUS SECURITIZATION TRUST 22-1 A1	09/01/2026	MBS PAYDOWN		53,401	53,401	45,599	52,645	0	756	0	756	0	53,401	0	0	0	1,240	01/25/2067	1.A
..92540E-AC-7	VERUS SECURITIZATION TRUST 24-1 A3	09/01/2026	MBS PAYDOWN		36,093	36,093	36,093	36,093	0	0	0	0	0	36,093	0	0	0	1,414	01/25/2069	1.A
..92540F-AC-4	VERUS SECURITIZATION TRUST 24-INV1 A3	09/01/2026	MBS PAYDOWN		62,105	62,105	62,105	62,105	0	0	0	0	0	62,105	0	0	0	2,662	03/25/2069	1.C
..92540P-AA-6	VERUS SECURITIZATION TRUST 24-8 A1	09/01/2026	MBS PAYDOWN		29,741	29,741	29,740	29,741	0	0	0	0	0	29,741	0	0	0	1,065	10/25/2069	1.A
..95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1	09/01/2026	MBS PAYDOWN		5,660	5,660	5,846	5,668	0	(8)	0	(8)	0	5,660	0	0	0	111	06/25/2050	1.A
..95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3	09/01/2026	MBS PAYDOWN		28,237	28,237	24,516	27,782	0	455	0	455	0	28,237	0	0	0	460	12/25/2050	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					10,304,032	10,304,032	10,031,007	9,223,270	0	23,239	0	23,239	0	10,304,032	0	0	0	326,830	XXX	XXX
..06644E-AG-3	BANK5 23-5YR1 A3	09/01/2026	MBS PAYDOWN		174,800	174,800	180,041	175,632	0	(831)	0	(831)	0	174,800	0	0	0	8,207	04/15/2056	1.A
..12433H-AA-2	BX TRUST 25-BCAT A	09/15/2026	MBS PAYDOWN		399,380	399,380	399,380	399,380	0	0	0	0	0	399,380	0	0	0	13,679	08/15/2042	1.A
..337964-AC-4	FIVE 2023-V1 23-V1 A3	09/01/2026	MBS PAYDOWN		7,257	7,257	7,474	7,289	0	(32)	0	(32)	0	7,257	0	0	0	309	02/10/2056	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					581,437	581,437	586,895	582,301	0	(863)	0	(863)	0	581,437	0	0	0	22,195	XXX	XXX
..037986-AL-0	APIDOS CLO LTD 24-1A XR	07/25/2026	MBS PAYDOWN		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	7,023	10/25/2038	1.A FE
..03880X-AA-4	ARBOR REALTY COLLATERALIZED LO 22-FL1 A	09/15/2026	MBS PAYDOWN		320,703	320,703	320,703	320,703	0	0	0	0	0	320,703	0	0	0	10,690	01/15/2037	1.A FE
..04020T-AE-4	ARES CLO LTD 24-ALF6A B	07/10/2026	SECURITY CALLED AT 100.00000000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	125,237	07/10/2037	1.C FE
..05555M-AA-7	BDS LTD 24-FL13 A	09/19/2026	MBS PAYDOWN		198,152	198,152	197,657	197,537	0	615	0	615	0	198,152	0	0	0	6,339	09/19/2039	1.A FE
..55284A-AA-6	MF1 21-FL7 A	09/16/2026	MBS PAYDOWN		228,636	228,636	228,636	228,636	0	0	0	0	0	228,636	0	0	0	8,280	10/16/2036	1.A FE
..55284J-AA-7	MF1 22-FL8 A	09/17/2026	MBS PAYDOWN		2,640	2,640	2,640	2,640	0	0	0	0	0	2,640	0	0	0	85	02/19/2037	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,916,798	3,916,798	3,916,303	3,916,183	0	615	0	615	0	3,916,798	0	0	0	157,654	XXX	XXX
..00179C-AA-6	AMSR TRUST 24-SFR1 A	09/01/2026	MBS PAYDOWN		2,083	2,083	1,971	2,070	0	14	0	14	0	2,083	0	0	0	67	07/17/2041	1.A FE
..09146F-AA-0	BISHOP EQUIPMENT RECV 2025-1 A	09/15/2026	MBS PAYDOWN		556,103	556,103	556,050	556,071	0	32	0	32	0	556,103	0	0	0	18,158	12/17/2029	1.F PL
..14903*-AA-7	CATAPULT SOFI TRUST 2025-1 A-2	09/14/2026	MBS PAYDOWN		240,578	240,578	240,578	240,578	0	0	0	0	0	240,578	0	0	0	1,458	11/14/2035	1.A PL
..14903*-AB-5	CATAPULT SOFI TRUST 2025-1 B	09/14/2026	MBS PAYDOWN		164,624	164,624	164,624	164,624	0	0	0	0	0	164,624	0	0	0	2,654	11/14/2035	1.D PL
..21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A	07/01/2026	VARIOUS		607,560	640,662	640,632	640,619	0	18	0	18	0	640,637	0	(33,077)	(33,077)	5,283	07/15/2054	1.A FE
..21874B-AA-2	COLONY AMERICAN FINANCE LTD 26-1 A	09/01/2026	MBS PAYDOWN		3,684	3,684	3,684	0	0	0	0	0	0	3,684	0	0	0	48	06/15/2059	1.A FE
..43283N-AA-5	HILTON GRAND VACATIONS TRUST 24-3A A	09/25/2026	MBS PAYDOWN		120,301	120,301	120,283	120,003	0	298	0	298	0	120,301	0	0	0	3,952	08/27/2040	1.A FE
..43284K-AA-0	HILTON GRAND VACATIONS TRUST 26-1A A	09/30/2026	VARIOUS		1,987,472	2,005,702	2,005,402	0	0	(661)	0	(661)	0	2,005,434	0	(17,962)	(17,962)	36,641	02/25/2043	1.A FE
..437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A	09/01/2026	MBS PAYDOWN		100,713	100,713	94,270	99,729	0	984	0	984	0	100,713	0	0	0	1,132	09/17/2041	1.A FE
..43730X-AB-0	HOME PARTNERS OF AMERICA TRUST 21-3 B	08/01/2026	MBS PAYDOWN		1,030	1,030	948	1,020	0	10	0	10	0	1,030	0	0	0	17	01/17/2041	1.B FE
..45029*-AA-0	ISPC FINANCING TRUST 2025-1	09/15/2026	MBS PAYDOWN		268,564	268,564	268,530	268,555	0	9	0	9	0	268,564	0	0	0	10,313	10/15/2044	1.F PL
..55389Q-AA-5	MVW OWNER TRUST 24-2A A	09/20/2026	MBS PAYDOWN		113,761	113,761	113,746	113,571	0	190	0	190	0	113,761	0	0	0	3,328	03/20/2042	1.A FE
..55389Q-AB-3	MVW OWNER TRUST 24-2A B	09/20/2026	MBS PAYDOWN		65,006	65,006	65,003	64,896	0	110	0	110	0	65,006	0	0	0	1,966	03/20/2042	1.F FE
..62847R-AB-3	MVW OWNER TRUST 24-1A B	09/20/2026	MBS PAYDOWN		55,755	55,755	55,742	55,633	0	122	0	122	0	55,755	0	0	0	2,036	02/20/2043	1.G FE
..63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A	09/15/2026	MBS PAYDOWN		37,029	37,029	36,973	36,998	0	32	0	32	0	37,029	0	0	0	387	04/15/2070	1.A FE
..63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A	09/15/2026	MBS PAYDOWN		35,113	35,113	35,113	35,087	0	27	0	27	0	35,113	0	0	0	523	07/15/2070	1.A FE
..67115S-AF-6	ONCOURSE HOME SOLUTIONS LLC SER 2026-2	08/25/2026	MBS PAYDOWN		25,000	25,000	24,992	0	0	19	0	19	0	25,000	0	0	0	908	02/25/2061	2.C PL
..74290J-AC-6	PROGRESS RESIDENTIAL TRUST 25-SFR4 B	07/01/2026	MBS PAYDOWN		1,200	1,200	1,175	1,198	0	2	0	2	0	1,200	0	0	0	33	08/17/2042	1.D FE
..74333Q-AA-3	PROGRESS RESIDENTIAL TRUST 21-SFR9 A	08/01/2026	MBS PAYDOWN		1,238	1,238	1,238	1,238	0	0	0	0	0	1,238	0	0	0	17	11/17/2040	1.A FE
..74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A	07/01/2026	MBS PAYDOWN		3,313	3,313	3,313	3,313	0	0	0	0	0	3,313	0	0	0	29	10/17/2038	1.A FE
..82445*-AA-9	SHIELD 2025-1 LLC CL A	09/15/2026	MBS PAYDOWN		385,888	385,888	385,888	385,888	0	0	0	0	0	385,888	0	0	0	16,709	10/15/2037	1.F PL
..82445*-AB-7	SHIELD 2025-1 LLC CL B	09/15/2026	MBS PAYDOWN		289,416	289,416	289,416	289,416	0	0	0	0	0	289,416	0	0	0	13,302	10/15/2037	2.B PL
..826935-AA-6	SIERRA RECEIVABLES FUNDING CO 24-1A A	09/20/2026	MBS PAYDOWN		32,305	32,305	32,296	32,239	0	66	0	66	0	32,305	0	0	0	1,094	01/20/2043	1.A FE
..895975-AA-8	TRICON RESIDENTIAL 24-SFR4 A	09/01/2026	MBS PAYDOWN		22,768	22,768	21,855	22,668	0	100	0	100	0	22,768	0	0	0	626	11/17/2041	1.A FE
..895978-AA-2	TRICON RESIDENTIAL 23-SFR2 A	09/01/2026	MBS PAYDOWN		12,220	12,220	12,128	12,211	0	9	0	9	0	12,220	0	0	0	407	12/17/2040	1.A FE
..89616Y-AA-2	TRICON RESIDENTIAL 24-SFR3 A	09/01/2026	MBS PAYDOWN		19,536	19,536	18,833	19,460	0	76	0	76	0	19,536	0	0	0	568	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)					5,152,260	5,203,592	5,194,683	3,167,085	0	1,457	0	1,457	0	5,203,299	0	(51,039)	(51,039)	121,656	XXX	XXX
..12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1	09/15/2026	MBS PAYDOWN		1,250	1,250	1,214	1,243	0	7	0	7	0	1,250	0	0	0	41	05/15/2054	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					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
..30192B-AA-8	FIP MASTER FUNDING LLC 26-2A A1	09/15/2026	MBS PAYDOWN		1,389	1,389	1,389	0	0	3	0	3	0	1,389	0	0	0	8	07/15/2056	1.A FE
..30332Y-AG-6	FIP MASTER FUNDING LLC 25-1A A2	09/15/2026	MBS PAYDOWN		1,488	1,488	1,488	1,485	0	3	0	3	0	1,488	0	0	0	51	10/15/2055	1.A FE
..30332Y-AN-1	FIP MASTER FUNDING LLC 26-1A A2	09/15/2026	MBS PAYDOWN		1,875	1,875	1,874	0	0	4	0	4	0	1,875	0	0	0	39	03/15/2056	1.A FE
..43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A	09/15/2026	MBS PAYDOWN		43,750	43,750	43,715	43,659	0	91	0	91	0	43,750	0	0	0	1,568	09/15/2049	1.F FE
..46651N-AB-0	JOL AIR 19-1 B	08/15/2026	VARIOUS		408,349	408,349	400,182	407,525	0	824	0	824	0	408,349	0	0	0	18,854	04/15/2044	2.B FE
..629174-AA-1	NMABS ISSUER I LLC 25-1A A	09/20/2026	MBS PAYDOWN		1,250	1,250	1,250	1,247	0	3	0	3	0	1,250	0	0	0	43	11/22/2055	1.A FE
..629174-AD-5	NMABS ISSUER I LLC 26-1A A	09/20/2026	MBS PAYDOWN		833	833	833	0	0	2	0	2	0	833	0	0	0	4	07/20/2056	1.A FE
..629174-AE-3	NMABS ISSUER I LLC 26-1A B	09/20/2026	MBS PAYDOWN		833	833	833	0	0	2	0	2	0	833	0	0	0	4	07/20/2056	1.C FE
..78449A-AA-0	SLAM LTD 21-1A A	09/15/2026	MBS PAYDOWN		26,700	26,700	23,033	26,130	0	570	0	570	0	26,700	0	0	0	433	06/15/2046	1.F FE
..831005-AA-1	SLAM LTD 26-1A A	09/15/2026	MBS PAYDOWN		36,675	36,675	36,674	0	0	77	0	77	0	36,675	0	0	0	531	07/15/2051	1.E FE
..83100A-AA-0	SLAM LTD 24-1A A	09/15/2026	MBS PAYDOWN		33,719	33,719	33,718	33,653	0	66	0	66	0	33,719	0	0	0	1,200	09/15/2049	1.F FE
..83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 21-1 A	09/15/2026	MBS PAYDOWN		28,860	28,860	25,151	28,281	0	579	0	579	0	28,860	0	0	0	534	10/15/2046	1.D FE
..85209Q-AA-0	SPRITE LIMITED 26-1 A	09/15/2026	MBS PAYDOWN		52,411	52,411	52,409	0	0	102	0	102	0	52,411	0	0	0	1,226	03/15/2041	1.F FE
..86212F-AB-5	STORE MASTER FUNDING LLC 25-1A A2	09/20/2026	MBS PAYDOWN		3,125	3,125	3,124	3,117	0	8	0	8	0	3,125	0	0	0	104	10/20/2055	1.A FE
..86212F-AF-6	STORE MASTER FUNDING LLC 25-1A A5	09/20/2026	MBS PAYDOWN		2,500	2,500	2,499	2,493	0	7	0	7	0	2,500	0	0	0	86	10/20/2055	1.C FE
..86212F-AJ-8	STORE MASTER FUNDING LLC 26-1A A2	09/20/2026	MBS PAYDOWN		3,125	3,125	3,124	0	0	9	0	9	0	3,125	0	0	0	42	06/20/2056	1.A FE
..86212X-AM-2	STORE MASTER FUNDING LLC 24-1A A2	09/20/2026	MBS PAYDOWN		1,563	1,563	1,562	1,558	0	5	0	5	0	1,563	0	0	0	59	05/20/2054	1.A FE
..86212X-AP-5	STORE MASTER FUNDING LLC 24-1A A4	09/20/2026	MBS PAYDOWN		1,250	1,250	1,250	1,246	0	4	0	4	0	1,250	0	0	0	50	05/20/2054	1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					650,945	650,945	635,322	551,637	0	2,366	0	2,366	0	650,945	0	0	0	24,877	XXX	XXX
..28261#-AB-7	EJ HUGOTON I LLC CLASS A-2	09/10/2026	MBS PAYDOWN		58,692	58,692	58,692	0	0	0	0	0	0	58,692	0	0	0	1,178	12/10/2041	2.B Z
..479913-C*-4	JONAH ENERGY II LLC CL A-1	09/10/2026	MBS PAYDOWN		407,292	407,292	407,292	407,292	0	0	0	0	0	407,292	0	0	0	16,008	01/10/2041	1.G PL
..70168K-AA-4	JADE OWLS PDP 2026 CLASS A-1	09/15/2026	MBS PAYDOWN		232,760	232,760	232,760	0	0	0	0	0	0	232,760	0	0	0	4,636	03/15/2041	1.G PL
..74628#-AB-9	PUREWEST FUNDING LLC CL A-2	09/05/2026	MBS PAYDOWN		16,323	16,323	16,323	16,323	0	0	0	0	0	16,323	0	0	0	709	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)					715,067	715,067	715,067	423,615	0	0	0	0	0	715,067	0	0	0	22,531	XXX	XXX
..01627A-AD-0	ALIGNED DATA CENTERS ISSUERS L 23-1A A2	07/27/2026	VARIOUS		4,000,000	4,000,000	3,907,816	3,950,236	0	11,258	0	11,258	0	3,961,494	0	38,506	38,506	151,364	08/17/2048	1.G FE
..12510H-AX-8	CAPITAL AUTOMOTIVE REIT 24-2A A2	09/15/2026	MBS PAYDOWN		2,500	2,500	2,413	2,484	0	16	0	16	0	2,500	0	0	0	88	05/15/2054	1.E FE
..12510H-AZ-3	CAPITAL AUTOMOTIVE REIT 24-3A A1	09/15/2026	MBS PAYDOWN		1,875	1,875	1,844	1,868	0	7	0	7	0	1,875	0	0	0	55	10/15/2054	1.A FE
..12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2	09/15/2026	MBS PAYDOWN		2,187	2,187	2,111	2,176	0	11	0	11	0	2,187	0	0	0	67	10/15/2054	1.E FE
..55037L-AB-0	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A B	09/15/2026	MBS PAYDOWN		80,954	80,954	78,586	79,908	0	1,046	0	1,046	0	80,954	0	0	0	2,250	02/15/2045	2.B FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					4,087,516	4,087,516	3,992,770	4,036,672	0	12,338	0	12,338	0	4,049,010	0	38,506	38,506	153,824	XXX	XXX
..476681-AD-3	JERSEY MIKES FUNDING LLC 24-1A A2	08/15/2026	MBS PAYDOWN		8,125	8,125	8,125	8,125	0	0	0	0	0	8,125	0	0	0	343	02/15/2055	2.B FE
..476681-AE-1	JERSEY MIKES FUNDING LLC 25-1A A2	08/15/2026	MBS PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	210	08/16/2055	2.B FE
..72703P-AF-0	PLANET FITNESS MASTER ISSUER L 24-1A A2I	09/05/2026	MBS PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	540	06/05/2054	2.B FE
..864300-AA-6	SUBWAY FUNDING LLC 24-1A A2I	07/30/2026	MBS PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	113	07/30/2054	2.B FE
..864300-AJ-7	SUBWAY FUNDING LLC 24-3A A2II	07/30/2026	MBS PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	313	07/30/2054	2.B FE
..95058X-AL-2	WENDYS FUNDING LLC 21-1A A2II	09/15/2026	MBS PAYDOWN		3,126	3,126	2,595	3,072	0	54	0	54	0	3,126	0	0	0	65	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	38,697	0	54	0	54	0	38,751	0	0	0	1,584	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					32,455,157	32,506,489	32,064,134	28,466,982	0	40,923	0	40,923	0	32,467,690	0	(12,533)	(12,533)	1,069,554	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					32,455,157	32,506,489	32,064,134	28,466,982	0	40,923	0	40,923	0	32,467,690	0	(12,533)	(12,533)	1,069,554	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					32,455,157	32,506,489	32,064,134	28,466,982	0	40,923	0	40,923	0	32,467,690	0	(12,533)	(12,533)	1,069,554	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					75,828,389	76,006,489	74,868,170	64,121,252	0	187,245	0	187,245	0	75,859,439	0	(31,051)	(31,051)	2,861,083	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

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
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					75,828,389	XXX	74,868,170	64,121,252	0	187,245	0	187,245	0	75,859,439	0	(31,051)	(31,051)	2,861,083	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	185,406	0	23,539,054	20,056,885	21,550,562	XXX.
Wells Fargo Bank, N.A. ..... San Francisco, CA		0.000	4,261	0	473,026	474,457	475,902	XXX.
Bank of New York ..... New York, NY		0.000	0	0	0	0	105,669	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	189,667	0	24,012,079	20,531,341	22,132,133	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	189,667	0	24,012,079	20,531,341	22,132,133	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total	XXX	XXX	189,667	0	24,012,079	20,531,341	22,132,133	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
	TREASURY BILL		09/30/2026	3.999	11/24/2026	13,320,102	0	1,480
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						13,320,102	0	1,480
0489999999. Total - issuer credit obligations (unaffiliated)						13,320,102	0	1,480
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						13,320,102	0	1,480
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET		09/25/2026	0.000		65,064	0	0
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		09/29/2026	0.000		12,115,119	0	0
8309999999. Subtotal - all other money market mutual funds						12,180,183	0	0
8589999999. Total cash equivalents (unaffiliated)						25,500,285	0	1,480
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						25,500,285	0	1,480

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

Physicians, including surgeons and osteopaths

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 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



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2026 OF THE Ascot Specialty Insurance Company

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

Hospitals

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 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

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



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 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

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	22,091	36,696	0	0	10,497	3	1	39,822
2. Alaska AK	63,772	27,787	0	0	8,895	0	0	24,341
3. Arizona AZ	164,004	144,692	0	0	42,702	0	0	148,923
4. Arkansas AR	67,249	49,166	0	0	14,616	0	0	49,953
5. California CA	2,125,724	1,353,680	13,818	1	927,011	500,200	6	1,310,629
6. Colorado CO	258,448	192,488	0	0	58,422	0	0	188,229
7. Connecticut CT	121,620	85,708	0	0	26,164	0	0	82,886
8. Delaware DE	103,972	76,969	0	0	25,462	7	3	62,411
9. District of Columbia DC	26,565	18,618	0	0	6,415	0	0	13,524
10. Florida FL	920,418	815,872	0	0	251,767	0	0	772,420
11. Georgia GA	374,693	291,134	0	0	102,824	5	3	196,103
12. Hawaii HI	34,427	23,896	0	0	9,122	0	0	11,914
13. Idaho ID	49,705	33,111	0	0	9,513	0	0	35,665
14. Illinois IL	260,777	326,229	0	0	142,649	35,004	4	234,974
15. Indiana IN	56,868	40,296	0	0	14,266	0	0	26,927
16. Iowa IA	18,849	10,980	0	0	3,811	0	0	7,803
17. Kansas KS	27,480	19,008	0	0	3,376	0	0	33,248
18. Kentucky KY	89,966	62,893	0	0	12,988	0	0	98,881
19. Louisiana LA	175,281	161,833	0	0	51,469	0	0	143,845
20. Maine ME	1,579	1,833	0	0	249	0	0	3,678
21. Maryland MD	269,582	200,178	0	0	60,846	18	5	195,303
22. Massachusetts MA	108,893	70,772	0	0	23,584	4	2	56,340
23. Michigan MI	152,014	161,937	0	0	53,026	1	1	134,576
24. Minnesota MN	109,556	184,096	0	0	49,949	0	0	216,331
25. Mississippi MS	32,468	20,318	0	0	6,801	0	0	15,940
26. Missouri MO	118,423	129,028	0	0	39,322	1	1	125,187
27. Montana MT	4,341	6,361	0	0	2,149	0	0	4,880
28. Nebraska NE	25,799	17,721	0	0	5,090	3	1	19,114
29. Nevada NV	70,358	77,008	0	0	20,228	6	2	94,610
30. New Hampshire NH	2,291	4,010	0	0	1,516	0	0	2,087
31. New Jersey NJ	243,093	127,279	0	0	46,010	10,003	2	109,902
32. New Mexico NM	152,116	98,833	0	0	34,125	11	2	71,418
33. New York NY	553,916	611,635	65,726	3	303,131	50,006	6	587,297
34. North Carolina NC	78,146	58,685	0	0	16,537	0	0	65,194
35. North Dakota ND	7,904	4,280	0	0	1,284	0	0	4,280
36. Ohio OH	227,072	156,629	0	0	51,648	1	1	127,973
37. Oklahoma OK	49,761	51,027	0	0	13,553	1	1	61,755
38. Oregon OR	79,461	43,776	0	0	13,301	1	1	42,718
39. Pennsylvania PA	209,467	199,633	0	0	53,954	0	0	235,875
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	24,455	23,794	0	0	4,945	0	0	37,216
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	331,257	159,416	0	0	53,061	0	0	127,234
44. Texas TX	733,196	558,165	23,476	4	176,669	3	1	522,963
45. Utah UT	83,797	50,321	0	0	15,281	0	0	49,157
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	179,235	136,657	0	0	41,927	0	0	130,872
48. Washington WA	298,098	353,833	0	0	114,635	14	6	301,704
49. West Virginia WV	63,258	17,561	0	0	6,896	0	0	7,194
50. Wisconsin WI	99,976	74,503	0	0	23,414	2	1	67,952
51. Wyoming WY	2,769	1,832	0	0	729	0	0	729
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	9,274,190	7,372,177	103,019	8	2,955,832	595,294	50	6,901,980
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 SEPTEMBER 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
$ 11,852,237	$ 13,872,187	$ 6,465,845

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