



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Ascot Specialty Insurance Company

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

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 55 W 46th Street
(Street and Number) New York, NY, US 10036
(City or Town, State, Country and Zip Code) 646-956-1574
(Area Code) (Telephone Number)

Mail Address 55 W 46th Street, New York, NY, US 10036
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 55 W 46th Street
(Street and Number) New York, NY, US 10036
(City or Town, State, Country and Zip Code) 646-956-1574
(Area Code) (Telephone Number)

Internet Website Address www.ascotgroup.com

Statutory Statement Contact Shanelle Lord Burke, 646-956-1577
(Name) (Area Code) (Telephone Number)
shanelle.burke@ascotgroup.com, 646-839-2775
(E-mail Address) (FAX Number)

OFFICERS

President & Chief Executive Officer Matthew Conrad Kramer Chief Financial Officer Lung-Lien William Chen
Treasurer Peter Michael Grayston General Counsel & Secretary Jeffrey Adam Sipos

OTHER

Jesse Richard Paulson #, Chief Underwriting Officer Stephen Crescenio Gujjarro, Chief Risk Officer Shanelle Lord Burke, Financial Controller
Elizabeth Kirwan Johnson, Chief Operating Officer Marina Svetlov Barg, Chief Claims Officer Michael Francis Kerrigan, Chief Information Officer

DIRECTORS OR TRUSTEES

Thomas Aleksander Kalvik Joseph William Roberts Susan Jane Sutherland
Matthew Conrad Kramer Elizabeth Kirwan Johnson

State of New Jersey SS:
County of Morris

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 Jeffrey Adam Sipos

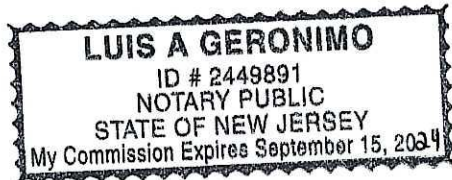
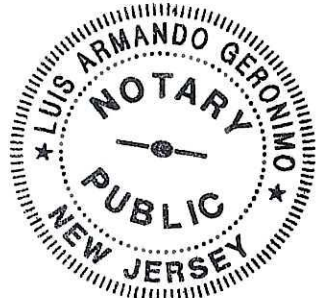
Matthew Conrad Kramer
Chief Executive Officer

Shanelle Lord Burke
Financial Controller

Jeffrey Adam Sipos
General Counsel & Secretary

Subscribed and sworn to before me this 15th day of August, 2023
Luis Geronimo

- 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.....



STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	752,651,301	0	752,651,301	506,732,377
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
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 (\$5,691,479), cash equivalents (\$49,472,133) and short-term investments (\$0)	55,163,612	0	55,163,612	111,824,908
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	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)	807,814,913	0	807,814,913	618,557,285
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	4,821,143	0	4,821,143	2,615,245
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	57,041,070	2,620,602	54,420,468	48,657,869
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	404,453	330	404,123	344,802
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,853,217	0	7,853,217	8,611,769
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	0	0	0	0
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	3,912,399	0	3,912,399	5,539,551
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,694,952	50,000	1,644,952	1,338,900
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	883,542,147	2,670,932	880,871,215	685,665,421
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	883,542,147	2,670,932	880,871,215	685,665,421
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	1,644,952	0	1,644,952	1,283,098
2503. Profit Commission	0	0	0	55,802
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,694,952	50,000	1,644,952	1,338,900

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 72,375,843)	195,357,098	131,071,062
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	61,907,247	44,472,147
4. Commissions payable, contingent commissions and other similar charges	908,569	262,288
5. Other expenses (excluding taxes, licenses and fees)	297,756	177,691
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	321,160	278,640
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	4,604,469	941,971
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 \$ 130,099,180 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)	185,164,005	163,470,809
10. Advance premium	27,000	585,209
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	73,049,474	53,619,321
13. Funds held by company under reinsurance treaties	157,632	157,632
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$ 153,752 certified)	2,364,675	2,364,675
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	6,592,647	3,757,425
20. Derivatives	0	0
21. Payable for securities	0	0
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	5,329,939	4,610,163
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	536,081,671	405,769,034
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	536,081,671	405,769,034
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	416,575,000	351,575,000
35. Unassigned funds (surplus)	(72,017,941)	(71,911,098)
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)	344,789,544	279,896,387
38. Totals (Page 2, Line 28, Col. 3)	880,871,215	685,665,421
DETAILS OF WRITE-INS		
2501. Claims Payable	(7,617)	3,222
2502. Deferred Ceding Commission	2,659,962	2,615,067
2503. Other Liabilities	1,881,038	1,652,858
2598. Summary of remaining write-ins for Line 25 from overflow page	796,556	339,016
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,329,939	4,610,163
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 288,747,574)	251,827,479	144,604,656	347,957,631
1.2 Assumed (written \$ 0)	0	0	0
1.3 Ceded (written \$ 108,006,309)	92,779,410	73,125,222	156,023,644
1.4 Net (written \$ 180,741,265)	159,048,070	71,479,434	191,933,987
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 78,047,398):			
2.1 Direct	121,012,212	73,045,953	193,880,528
2.2 Assumed	0	0	0
2.3 Ceded	42,074,600	36,024,965	89,523,615
2.4 Net	78,937,612	37,020,988	104,356,913
3. Loss adjustment expenses incurred	21,991,662	13,027,579	30,502,285
4. Other underwriting expenses incurred	62,482,990	37,043,522	80,570,459
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	163,412,264	87,092,089	215,429,657
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(4,364,194)	(15,612,655)	(23,495,670)
INVESTMENT INCOME			
9. Net investment income earned	13,005,322	2,441,712	8,751,635
10. Net realized capital gains (losses) less capital gains tax of \$ 0	(5,298,424)	10,974	10,974
11. Net investment gain (loss) (Lines 9 + 10)	7,706,898	2,452,687	8,762,609
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	187,068	80,528	172,591
15. Total other income (Lines 12 through 14)	187,068	80,528	172,591
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,529,772	(13,079,440)	(14,560,469)
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)	3,529,772	(13,079,440)	(14,560,469)
19. Federal and foreign income taxes incurred	3,658,222	(730,003)	1,186,139
20. Net income (Line 18 minus Line 19)(to Line 22)	(128,450)	(12,349,437)	(15,746,609)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	279,896,387	208,708,718	208,708,718
22. Net income (from Line 20)	(128,450)	(12,349,437)	(15,746,609)
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	0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	0	0	0
27. Change in nonadmitted assets	21,607	394,288	(968,656)
28. Change in provision for reinsurance	0	0	(2,097,067)
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	65,000,000	0	90,000,000
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)	64,893,157	(11,955,149)	71,187,669
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	344,789,544	196,753,570	279,896,387
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	200,674	77,250	208,250
1402. Currency translation	(13,606)	3,278	(35,659)
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)	187,068	80,528	172,591
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	193,413,461	121,604,166	273,976,899
2. Net investment income	10,031,512	1,975,971	7,109,972
3. Miscellaneous income	187,068	80,528	172,591
4. Total (Lines 1 to 3)	203,632,041	123,660,664	281,259,462
5. Benefit and loss related payments	13,903,863	26,259,807	31,233,800
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	61,710,353	40,804,663	93,114,908
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	(4,276)	0	(2,240,528)
10. Total (Lines 5 through 9)	75,609,940	67,064,470	122,108,180
11. Net cash from operations (Line 4 minus Line 10)	128,022,101	56,596,195	159,151,282
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	137,686,930	10,901,661	30,599,847
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(8,607)	0	5
12.7 Miscellaneous proceeds	0	4,649,266	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	137,678,323	15,550,927	30,599,852
13. Cost of investments acquired (long-term only):			
13.1 Bonds	388,084,130	172,606,204	316,636,251
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	388,084,130	172,606,204	316,636,251
14. Net increase (or 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)	(250,405,807)	(157,055,277)	(286,036,399)
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	65,000,000	0	90,000,000
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)	722,410	15,080	683,736
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	65,722,410	15,080	90,683,736
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)	(56,661,296)	(100,444,003)	(36,201,381)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	111,824,908	148,026,290	148,026,290
19.2 End of period (Line 18 plus Line 19.1)	55,163,612	47,582,287	111,824,908

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

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Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Ascot Specialty Insurance Company (the "Company") have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners ("NAIC") and the State of Rhode Island.

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

	SSAP #	F/S Page	F/S Line #	06/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (128,450)	\$ (15,746,609)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (128,450)</u>	<u>\$ (15,746,609)</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 344,789,545	\$ 279,896,387
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 344,789,545</u>	<u>\$ 279,896,387</u>

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

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

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct and ceded business.

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.

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 bonds not backed by other loans are stated at amortized cost using the scientific interest method. The Company has no non-investment grade bonds.
- (3) The Company does not have common stock.
- (4) The Company does not have preferred stock.
- (5) The Company does not have mortgage loans.
- (6) The Company loan-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.
- (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. There were \$0 capitalized assets as of June 30, 2023.
- (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

Notes to the Financial Statements

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. Loan-Backed Securities

(1) Prepayment assumptions for Agency Mortgage-Backed Securities, Collateralized Mortgage Obligations and other Loan-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) Loan-backed and structured 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.....	\$..... 3,836,682
2. 12 months or longer.....	9,585,555

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

1. Less than 12 months.....	\$..... 200,788,784
2. 12 months or longer.....	110,347,335

(5) Support for concluding impairments are not other-than-temporary - Not Applicable

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. Low-Income Housing Tax Credits (LIHTC) - 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							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
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	386,145				386,145	384,262	1,883		386,145	0.044	0.044
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)											
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets (Sum of a through n)	\$ 386,145	\$	\$	\$	\$ 386,145	\$ 384,262	\$ 1,883	\$	\$ 386,145	0.044 %	0.044 %

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - Not Applicable

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - Not Applicable

(4) Collateral received and reflected as assets within the reporting entity's financial statements - 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 - Not Applicable

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

Asset Type	Percent Share
(1) Cash	10.320 %
(2) Cash Equivalents	89.680 %
(3) Short-Term Investments	%
(4) Total	100.000 %

Notes to the Financial Statements

- 6. Joint Ventures, Partnerships and Limited Liability Companies** - Not Applicable
- 7. Investment Income** - 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. On December 31, 2021, the Company was contributed by Ascot Insurance Company to Ascot Surety & Casualty Company (the Parent), a Colorado corporation and insurance company. Ascot Surety & Casualty Company is a wholly-owned subsidiary of Ascot Insurance Company.
 - B. The Company received capital contributions of \$60M and \$5M in cash from the Parent on May 18, 2023, and June 21, 2023, respectively.

In 2022, the Company received capital contributions of \$50M and \$45M in cash on August 18, 2022 and December 12, 2022, respectively, from the Parent.
 - C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable
 - D. At June 30, 2023, the Company reported \$6,592,647 due to other affiliates, and \$3,912,399 due from other affiliates. These amounts represent arms-length transactions and are recorded as admitted assets and in accordance with SSAP No. 25 "Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties."
 - E. Effective May 10, 2023, amendments were made to the Intercompany Services and Cost Allocation Agreement, Underwriting Services Agreement, and Tax Sharing Agreement, to which the Company is a party, to incorporate recent changes to model holding company laws. These amendments were approved by the Rhode Island Department of Business Regulation, Insurance Division, on April 27, 2023.

The Company is party to an Intercompany Services and Cost Allocation Agreement (Services Agreement) with an affiliate, Ascot US Services Company LLC ("AUSC"). Under the terms of this agreement, shared costs are incurred and paid for by the Company at cost. Primarily, these shared costs include overhead allocations of operating expenses. The Company is also party to an Underwriting Services Agreement with an affiliate, Ascot Underwriting Inc.

The Company entered into a Program Administrator Agreement with its affiliate, Ethos Specialty Insurance Services LLC (Ethos). In 2019, Ethos provided services to the Company in connection with two insurance programs underwritten by Ethos- Core Commercial Property Program and Transaction Liability Insurance Program. These programs are currently in runoff with the Company recognizing no new business related to these programs as of November 2019 and June 2019, respectively. The Company also added General Liability Habitation Insurance and Property MPW in 2020, Excess Casualty in 2021 and Commercial Property in 2022. The Program Administrator Agreement, as well as the Program Schedule for each of the programs, were the subject of Form D filings, which were approved by the Department of Business Regulation.

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 the "Strongest" category of implied balance sheet strength according to AM Best's Stochastic Best's Capital Adequacy Ratio (BCAR) at all times and if they were to fall below it, AGL will contribute liquid assets to ensure the Company has the ability to meet its financial obligations on a timely basis.
 - F. Guarantees or Contingencies - Not Applicable
 - G. Nature of Relationships that Could Affect Operations - No Significant Changes
 - H. Amount Deducted for Investment in Upstream Company - Not Applicable
 - I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable
 - J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable
 - K. Foreign Subsidiary Value Using CARVM - Not Applicable
 - 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**
- A. Debt, Including Capital Notes - Not Applicable
 - B. FHLB (Federal Home Loan Bank) Agreements - Not Applicable
- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans** - Not Applicable

Notes to the Financial Statements

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 \$344,789,545 at June 30, 2023 and \$279,896,387 at December 31, 2022. The Company's net loss was \$128,450 for the period ended June 30, 2023 and \$15,746,609 for the year ended December 31, 2023. The maximum dividend payout which may have been made without prior approval in 2023 was \$0. The Company did not declare a dividend in 2023. 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) - Not Applicable
- 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

As defined in Appendix A-225 of the NAIC Accounting Practices and Procedures Manual, the Company does have direct premium written produced by Managing General Agents/Third Party Administrators that was equal to or greater than 5% of policyholders' surplus for the period ended June 30, 2023.

Name and Address of Managing General Agent or Third Party Administration	FEIN Number	Exclusive Contract	Types of Business Written	Type of Authority Granted	Total Direct Premium Written / Produced By
Coalition Insurance Solutions, Inc. 1160 Battery Street Ste. 350 San Francisco, CA 94111	82-1489162	NO	Cybersecurity	U	\$ 46,479,209
Total					<u>\$ 46,479,209</u>

C - Claims Payment
 CA - Claims Adjustment
 R - Reinsurance Ceding
 B - Binding Authority
 P - Premium Collection
 U - Underwriting

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.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- 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.

The Company carries no assets or liabilities on its balance sheet measured at fair value.

- (1) Fair value measurements at reporting date - Not Applicable
 - (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 for All Financial Instruments by Level 1, 2 and 3

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	\$ 726,477,586	\$ 752,651,301	\$ 149,625	\$ 726,327,961			
Cash Equivalents	49,472,133	49,472,133	49,472,133	-			
Cash	5,691,479	5,691,479	5,691,479	-			

- 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 Transferable and Non-Transferable 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 subsequent events for recognition or disclosure through August 14, 2023 and no such events were identified.

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			130,099,180	36,107,760	(130,099,180)	(36,107,760)
c. Total (a+b)	\$	\$	\$ 130,099,180	\$ 36,107,760	\$ (130,099,180)	\$ (36,107,760)
d. Direct unearned premium reserve			\$ 315,263,185			

- (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	\$ 487,809	\$ -	\$ (214,274)	\$ 702,083
b. Sliding scale adjustments				
c. Other profit commission arrangements				
d. Total (a+b+c)	\$ 487,809	\$ -	\$ (214,274)	\$ 702,083

Notes to the Financial Statements

23. Reinsurance (Continued)

- (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 \$257,264,345 as of June 30, 2023. \$12,135,960 was paid for incurred loss and loss adjustment expenses attributable to prior year insured events during the period ended June 30, 2023. The company experienced \$642,213 of favorable development related to prior year loss and LAE, primarily attributable to the 2019 accident year in our lawyer's professional liability line of business, as actual claims experience was more favorable than expected.

- 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 - Not Applicable

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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/12/2021
- 6.4 By what department or departments?
Rhode Island
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company
GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [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 \$386,145 of bond deposited with the State of Rhode Island.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 0 | \$ 0 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 0 | \$ 0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 0 | \$ 0 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 15.2 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.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 16.3 Total payable for securities lending reported on the liability page. \$ 0

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company
GENERAL INTERROGATORIES

17. 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 []
- 17.1 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

- 17.2 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)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

- 17.4 If yes, give full information relating thereto:

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

- 17.5 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. 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.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, 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 []

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No []

- 17.6 For those firms or individuals listed in the table for 17.5 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 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	New England Asset Management, Inc.	KUR85E5PS4G0FZTFC130	SEC	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []

- 18.2 If no, list exceptions:

19. 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]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was 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 held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. 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:

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

5. Operating Percentages:

5.1 A&H loss 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 []

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

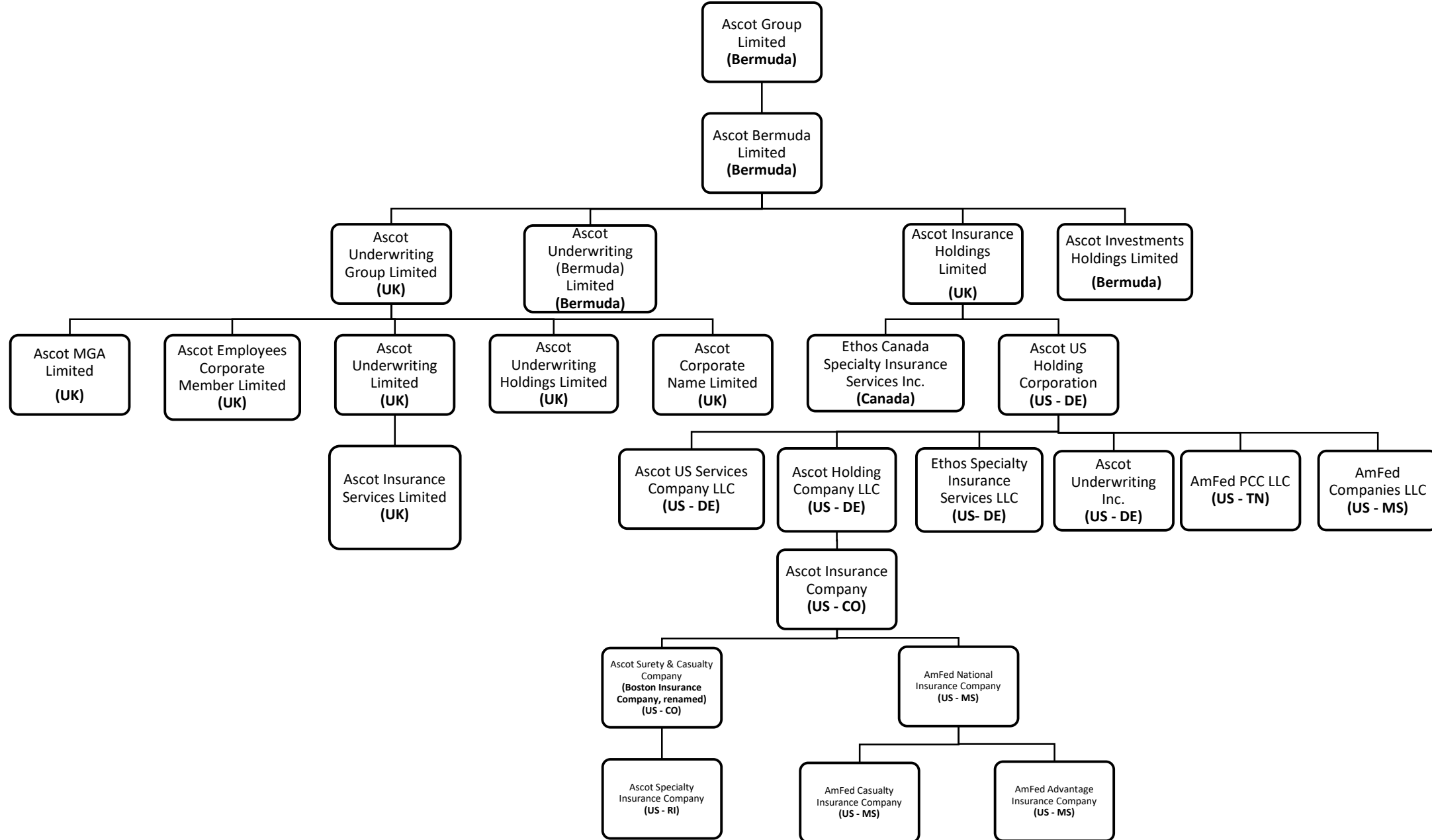
	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	E	3,251,866	3,174,016	(18,208)	38,584	3,589,171	1,487,445
2. Alaska	AK	E	806,070	929,512	0	0	684,914	328,453
3. Arizona	AZ	E	5,447,236	4,460,019	6,513,413	10,545,770	4,907,448	1,999,256
4. Arkansas	AR	E	722,506	670,855	125,619	0	1,987,293	839,236
5. California	CA	E	47,121,299	37,050,002	2,048,169	1,287,152	56,378,693	26,752,546
6. Colorado	CO	E	8,052,402	4,773,707	348,198	553,443	7,970,568	3,320,000
7. Connecticut	CT	E	3,872,784	2,763,923	789,705	117,120	4,414,889	2,124,176
8. Delaware	DE	E	1,006,024	753,270	181,020	0	1,238,083	381,605
9. District of Columbia	DC	E	1,385,897	912,976	21,513	0	1,296,764	537,271
10. Florida	FL	E	28,323,945	19,841,907	1,272,760	0	43,612,582	24,797,169
11. Georgia	GA	E	11,277,269	7,708,244	315,978	173,412	13,260,689	4,408,725
12. Hawaii	HI	E	442,591	182,308	0	0	576,545	297,708
13. Idaho	ID	E	685,858	717,608	800	4,170	921,613	410,142
14. Illinois	IL	E	9,759,461	5,286,600	789,904	306,114	10,560,462	4,649,080
15. Indiana	IN	E	3,244,238	2,040,972	92,051	0	4,916,938	1,498,241
16. Iowa	IA	E	1,875,160	1,216,288	757,812	1,017,863	1,865,795	985,282
17. Kansas	KS	E	1,717,203	1,650,269	0	0	2,385,436	833,298
18. Kentucky	KY	E	1,921,058	1,396,127	84,859	55,201	1,591,373	581,774
19. Louisiana	LA	E	5,516,984	3,564,532	170,241	218,001	5,455,095	2,569,144
20. Maine	ME	E	748,855	432,851	0	0	568,736	207,823
21. Maryland	MD	E	3,835,133	3,056,022	27,216	0	3,782,128	1,135,977
22. Massachusetts	MA	E	6,703,603	5,400,081	146,248	18,861	9,238,665	2,950,813
23. Michigan	MI	E	4,742,850	2,404,396	726,192	13,678	4,647,504	2,082,205
24. Minnesota	MN	E	3,987,999	2,407,482	218,707	0	5,141,757	2,500,110
25. Mississippi	MS	E	1,338,688	861,446	523,913	427,229	2,697,465	2,149,487
26. Missouri	MO	E	3,276,703	2,607,666	61,192	0	4,026,122	1,672,432
27. Montana	MT	E	772,365	1,917,843	190,202	1,506	2,188,967	704,000
28. Nebraska	NE	E	860,271	798,211	61,111	0	1,465,450	430,241
29. Nevada	NV	E	2,949,283	2,115,227	0	0	3,036,960	1,347,759
30. New Hampshire	NH	E	528,245	456,782	181,049	0	1,060,919	436,967
31. New Jersey	NJ	E	12,238,202	11,787,150	1,131,767	262,475	18,322,524	7,018,267
32. New Mexico	NM	E	772,746	328,985	132,702	46,712	551,891	177,699
33. New York	NY	E	18,679,378	11,297,027	1,316,218	3,538,568	24,131,432	7,975,239
34. North Carolina	NC	E	6,371,059	3,993,422	122,725	0	6,119,188	2,243,023
35. North Dakota	ND	E	721,261	34,785	0	0	240,368	582,411
36. Ohio	OH	E	7,553,469	4,363,673	277,226	259,352	9,379,104	4,641,171
37. Oklahoma	OK	E	2,040,223	1,551,749	58,162	0	3,257,034	1,517,039
38. Oregon	OR	E	2,540,033	1,467,341	297,210	0	1,974,003	657,441
39. Pennsylvania	PA	E	8,245,232	5,949,449	547,142	5,136	12,133,828	4,826,680
40. Rhode Island	RI	L	219,063	224,348	0	9,748	343,682	216,206
41. South Carolina	SC	E	3,467,781	1,983,078	39,734	139,510	3,197,556	1,115,777
42. South Dakota	SD	E	367,455	253,026	0	0	281,845	109,705
43. Tennessee	TN	E	5,244,678	5,608,791	175,931	1,678	6,331,871	2,420,842
44. Texas	TX	E	37,032,575	26,741,473	667,156	10,857,683	50,106,911	25,006,636
45. Utah	UT	E	1,996,994	1,299,872	176,435	4,571	2,379,231	1,094,442
46. Vermont	VT	E	523,995	369,155	0	0	547,032	235,365
47. Virginia	VA	E	5,739,264	3,611,891	249,057	507,361	5,491,290	2,735,550
48. Washington	WA	E	4,286,675	3,080,937	486,336	115,483	4,644,656	2,467,934
49. West Virginia	WV	E	800,975	387,048	0	0	541,239	239,104
50. Wisconsin	WI	E	3,643,793	1,032,295	0	0	3,057,371	1,274,947
51. Wyoming	WY	E	88,878	46,849	0	0	173,737	70,922
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	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	30,803	30,223
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Totals	XXX		288,747,574	206,963,486	21,307,461	30,526,380	358,705,621	161,074,987
DETAILS OF WRITE-INS								
58001.	XXX							
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Ascot Group Limited	.BMJ.	UIP			0.000		NO	
							Ascot Bermuda Limited	.BMJ.	UIP	Ascot Group Limited	Ownership	99.942	Ascot Group Limited	NO	
							Ascot Underwriting (Bermuda) Limited	.BMJ.	NIA	Ascot Bermuda Limited	Ownership	65.000	Ascot Group Limited	NO	
							Ascot Underwriting Group Limited	.GBR.	NIA	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot MGA Limited	.GBR.	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Employees Corporate Member Limited	.GBR.	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Underwriting Holdings Limited	.GBR.	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Corporate Name Limited	.GBR.	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Underwriting Limited	.GBR.	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Insurance Services Limited	.GBR.	NIA	Ascot Underwriting Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Investments Holdings Limited	.BMJ.	NIA	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Insurance Holdings Limited	.GBR.	UIP	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ethos Canada Specialty Insurance Services Inc.	.CAN.	NIA	Ascot Insurance Holdings Limited	Ownership	99.306	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	
			82-2797880				Ethos Specialty Insurance Services LLC	.DE.	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			84-2871404				Ascot Holding Company LLC	.DE.	UDP	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			32-0573659				Ascot US Services Company LLC	.DE.	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
4908		23752	84-0583213				Ascot Insurance Company	.CO.	UIP	Ascot Holding Company LLC	Ownership	100.000	Ascot Group Limited	NO	
4908		45055	05-0420799				Ascot Specialty Insurance Company	.RI.	RE	Ascot Surety & Casualty Company	Ownership	100.000	Ascot Group Limited	NO	
			85-1224944				AmFed PCC LLC	.TN.	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			64-0888469				AmFed Companies LLC	.MS.	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
4908		30279	46-0310317				Ascot Surety & Casualty Company	.CO.	UDP	Ascot Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
4908		11208	64-0947790				AmFed National Insurance Company	.MS.	IA	Ascot Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
4908		11963	20-0392750				AmFed Casualty Insurance Company	.MS.	IA	AmFed National Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
4908		16459	83-2251612				AmFed Advantage Insurance Company	.MS.	IA	AmFed National Insurance Company	Ownership	100.000	Ascot Group Limited	NO	

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	7,346,017	2,511,280	34.2	53.4
2.1 Allied Lines	0	0	0.0	0.0
2.2 Multiple peril crop	0	0	0.0	0.0
2.3 Federal flood	0	0	0.0	0.0
2.4 Private crop	0	0	0.0	0.0
2.5 Private flood	0	0	0.0	0.0
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	0	0.0	0.0
5.1 Commercial multiple peril (non-liability portion)	21,038,923	13,963,028	66.4	0.0
5.2 Commercial multiple peril (liability portion)	0	0	0.0	0.0
6. Mortgage guaranty	2,682,003	203,826	7.6	0.0
8. Ocean marine	54,353	(14,487)	(26.7)	50.1
9. Inland marine	2,214,634	(51,917)	(2.3)	67.7
10. Financial guaranty	0	0	0.0	0.0
11.1 Medical professional liability - occurrence	0	0	0.0	0.0
11.2 Medical professional liability - claims-made	412	206	50.0	0.0
12. Earthquake	4,998,587	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	82,037,187	41,879,048	51.0	66.9
17.2 Other liability - claims-made	129,183,448	61,287,821	47.4	46.8
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)	1,075	508	47.3	51.4
19.4 Other commercial auto liability	1,985,898	1,086,979	54.7	51.3
21.1 Private passenger auto physical damage	0	0	0.0	0.0
21.2 Commercial auto physical damage	284,943	161,407	56.6	51.3
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	0	0	0.0	0.0
24. Surety	0	0	0.0	0.0
26. Burglary and theft	0	0	0.0	0.0
27. Boiler and machinery	0	0	0.0	0.0
28. Credit	0	(15,489)	0.0	40.7
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	251,827,479	121,012,212	48.1	50.5
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	6,859,598	12,412,470	4,341,512
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)	10,709,340	20,167,603	0
5.2	Commercial multiple peril (liability portion)	1,802,995	2,943,789	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	89,105	93,141	121,463
9.	Inland marine	2,957,666	3,907,533	4,410,840
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	16,257	16,257	0
12.	Earthquake	4,852,338	8,351,764	6,053,685
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	55,715,203	100,107,679	73,508,402
17.2	Other liability - claims-made	74,557,855	137,675,205	93,290,586
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)	949	1,587	582
19.4	Other commercial auto liability	1,880,267	2,767,776	747,041
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	256,459	302,770	75,535
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	225,000
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	159,698,032	288,747,574	182,774,647
DETAILS OF WRITE-INS				
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2023 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	409	11,711	12,120	180	0	180	530	0	10,063	10,593	301	(1,648)	(1,348)
2. 2021	4,624	35,192	39,816	2,746	22	2,767	7,615	9	30,303	37,928	5,737	(4,858)	879
3. Subtotals 2021 + Prior	5,034	46,903	51,937	2,925	22	2,947	8,146	9	40,366	48,521	6,037	(6,506)	(469)
4. 2022	8,906	114,701	123,607	8,282	907	9,189	8,243	2,178	103,824	114,244	7,619	(7,792)	(173)
5. Subtotals 2022 + Prior	13,940	161,603	175,543	11,207	929	12,136	16,389	2,187	144,190	162,765	13,656	(14,298)	(642)
6. 2023	XXX	XXX	XXX	XXX	7,072	7,072	XXX	7,816	86,683	94,499	XXX	XXX	XXX
7. Totals	13,940	161,603	175,543	11,207	8,001	19,208	16,389	10,003	230,873	257,264	13,656	(14,298)	(642)
8. Prior Year-End Surplus As Regards Policyholders	279,896										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. 98.0	2. (8.8)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

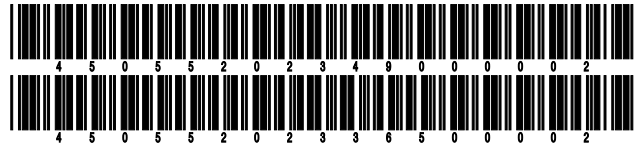
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

- 1.
- 3.

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Unapplied Cash	796,556	339,016
2597.	Summary of remaining write-ins for Line 25 from overflow page	796,556	339,016

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest paid and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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 depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

NONE

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	506,732,377	221,013,785
2. Cost of bonds and stocks acquired	388,084,130	316,636,251
3. Accrual of discount	1,134,491	421,922
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(5,289,818)	10,969
6. Deduct consideration for bonds and stocks disposed of	137,686,930	30,614,438
7. Deduct amortization of premium	322,949	750,703
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	14,591
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	752,651,301	506,732,377
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	752,651,301	506,732,377

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	659,886,321	222,724,478	141,057,925	(439,309)	659,886,321	741,113,565	0	566,827,668
2. NAIC 2 (a)	10,215,763	3,805,160	3,503,938	1,020,749	10,215,763	11,537,734	0	10,211,616
3. NAIC 3 (a)	0	0	0	0	0	0	0	0
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 Bonds	670,102,084	226,529,638	144,561,863	581,440	670,102,084	752,651,299	0	577,039,284
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
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 Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	670,102,084	226,529,638	144,561,863	581,440	670,102,084	752,651,299	0	577,039,284

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

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SCHEDULE DA - PART 1

Short-Term Investments

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

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	20,566,559	0
2. Cost of short-term investments acquired	0	20,549,378
3. Accrual of discount	255,337	17,181
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(5,195)	0
6. Deduct consideration received on disposals	20,816,701	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	20,566,559
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	20,566,559

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	82,317,410	144,184,482
2. Cost of cash equivalents acquired	374,073,476	561,554,641
3. Accrual of discount	191,861	30,668
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(3,412)	5
6. Deduct consideration received on disposals	407,107,202	623,452,386
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)	49,472,133	82,317,410
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	49,472,133	82,317,410

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31320W-5Y-6	UMBS - POOL SB0863		06/01/2023	WELLS FARGO SECURITIES LLC		39,600,319	39,541,624	76,886	1.A FE
313206-EA-4	UMBS - POOL SB8229		05/15/2023	MIZUHO SECURITIES USA LLC		9,843,843	9,908,870	18,579	1.A FE
31418E-RL-6	UMBS - POOL MA4990		04/24/2023	FHN FINANCIAL SECURITIES CORP		9,663,444	9,710,479	18,207	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						59,107,606	59,160,973	113,672	XXX
02361D-BA-7	AMEREN ILLINOIS CO		06/07/2023	MJFG SECURITIES AMERICAS INC.		5,458,090	5,500,000	6,806	1.F FE
025816-DE-6	AMERICAN EXPRESS CO		04/26/2023	CITIGROUP GLOBAL MARKETS INC.		3,000,000	3,000,000	0	1.F FE
02665W-EF-4	AMERICAN HONDA FINANCE		04/13/2023	BNP PARIBAS SECURITIES CORP.		2,499,150	2,500,000	0	1.G FE
03465H-AC-8	ANGEL OAK MORTGAGE TRUST 21-5 A3		04/27/2023	J.P. MORGAN SECURITIES LLC		707,685	854,523	0	1.D FE
03465V-AA-1	ANGEL OAK MORTGAGE TRUST 22-6 A1		05/03/2023	BOFA SECURITIES INC.		2,269,593	2,345,927	1,121	1.A FE
034931-AA-3	ANGEL OAK MORTGAGE TRUST 23-3 A1		06/21/2023	MORGAN STANLEY & CO. LLC		5,464,096	5,780,000	20,037	1.A FE
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV		06/28/2023	MORGAN STANLEY & CO. LLC		4,852,600	5,000,000	75,535	1.G FE
037833-ET-3	APPLE INC		05/08/2023	GOLDMAN SACHS & CO. LLC		4,241,798	4,250,000	0	1.B FE
05581K-AF-8	BNP PARIBAS	D.	06/28/2023	J.P. MORGAN SECURITIES LLC		4,951,750	5,000,000	13,338	1.D FE
06051G-JQ-3	BANK OF AMERICA CORP		04/05/2023	BOFA SECURITIES INC.		1,825,320	2,000,000	2,671	1.G FE
06051G-LA-5	BANK OF AMERICA CORP		05/02/2023	MARKETAXESS		992,000	1,000,000	13,677	1.G FE
115637-AU-4	BROWN-FORMAN CORP		06/01/2023	MORGAN STANLEY & CO. LLC		5,041,950	5,000,000	47,500	1.G FE
12570D-AA-4	CIM TRUST 23-11 A1		04/04/2023	NOMURA SECURITIES INTERNATIONAL INC.		1,249,977	1,250,000	7,329	1.A FE
12570H-AC-1	CIM TRUST 23-12 A3		06/27/2023	GOLDMAN SACHS & CO. LLC		2,710,516	2,750,000	15,175	1.F FE
14913U-AA-8	CATERPILLAR FINL SERVICE		05/08/2023	J.P. MORGAN SECURITIES LLC		2,498,825	2,500,000	0	1.F FE
16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A		05/02/2023	J.P. MORGAN SECURITIES LLC		2,262,018	2,500,000	8,021	1.A FE
17291N-AA-9	CITIGROUP COMMERCIAL MORTGAGE 23-SMRT A		05/10/2023	CITIGROUP GLOBAL MARKETS INC.		1,545,000	1,500,000	5,764	1.A FE
172967-LD-1	CITIGROUP INC		04/04/2023	CITIGROUP GLOBAL MARKETS INC.		4,852,700	5,000,000	46,428	1.G FE
19688N-AA-6	COLT FUNDING LLC 23-1 A1		04/18/2023	BARCLAYS CAPITAL INC.		4,999,998	5,000,000	22,680	1.A FE
19688N-AC-2	COLT FUNDING LLC 23-1 A3		04/18/2023	BARCLAYS CAPITAL INC.		999,998	1,000,000	5,105	1.F FE
20030N-BS-9	COMCAST CORP		05/31/2023	U.S. BANCORP INVESTMENTS INC.		1,932,680	2,000,000	15,925	1.G FE
20030N-ED-9	COMCAST CORP		05/01/2023	MORGAN STANLEY & CO. LLC		4,989,200	5,000,000	0	1.G FE
23284B-AA-2	CYRUSONE DATA CENTERS ISSUER I 23-1A A2		04/19/2023	BARCLAYS CAPITAL INC.		3,605,201	4,000,000	0	1.G FE
26442C-BJ-2	DUKE ENERGY CAROLINAS		06/13/2023	PNC CAPITAL MARKETS LLC		5,440,270	5,500,000	120,244	1.F FE
29736R-AS-9	ESTEE LAUDER CO INC		05/09/2023	J.P. MORGAN SECURITIES LLC		6,892,893	6,900,000	0	1.E FE
31677Q-BM-0	FIFTH THIRD BANK		04/05/2023	KEYBANC CAPITAL MARKETS INC.		1,676,325	1,750,000	13,825	1.G FE
341081-GQ-4	FLORIDA POWER & LIGHT CO		05/31/2023	BOFA SECURITIES INC.		5,002,650	5,000,000	9,333	1.D FE
341081-GR-2	FLORIDA POWER & LIGHT CO		05/15/2023	J.P. MORGAN SECURITIES LLC		2,998,590	3,000,000	0	1.E FE
34528Q-HY-3	FORD CREDIT FLOORPLAN MASTER 0 23-1 C		05/09/2023	BOFA SECURITIES INC.		1,649,926	1,650,000	0	1.F FE
438516-CL-8	HONEYWELL INTERNATIONAL		05/12/2023	J.P. MORGAN SECURITIES LLC		7,233,470	7,250,000	0	1.F FE
45920Q-JG-7	IBM CORP		05/09/2023	U.S. BANCORP INVESTMENTS INC.		1,950,360	2,000,000	15,717	1.G FE
46647P-DR-4	JPMORGAN CHASE & CO		05/24/2023	J.P. MORGAN SECURITIES LLC		6,750,000	6,750,000	0	1.E FE
539830-CA-5	LOCKHEED MARTIN CORP		06/21/2023	GOLDMAN SACHS & CO. LLC		3,980,000	4,000,000	14,778	1.G FE
58933Y-BH-7	MERCK & CO INC		05/08/2023	CITIGROUP GLOBAL MARKETS INC.		4,995,950	5,000,000	0	1.E FE
61690U-4T-4	MORGAN STANLEY BANK NA		04/19/2023	MORGAN STANLEY & CO. LLC		2,250,000	2,250,000	0	1.D FE
67114V-AA-1	ONSLOW BAY FINANCIAL LLC 22-NQ11 A1		04/12/2023	BOFA SECURITIES INC.		1,238,589	1,443,104	1,201	1.A FE
68233J-CN-2	ONCOR ELECTRIC DELIVERY		05/09/2023	U.S. BANCORP INVESTMENTS INC.		4,994,850	5,000,000	0	1.F FE
693304-BF-3	PECO ENERGY CO		06/15/2023	SMBC NIKKO SECURITIES AMERICA INC.		2,494,950	2,500,000	0	1.E FE
716973-AB-8	PFIZER INVESTMENT ENTER	D.	05/16/2023	BOFA SECURITIES INC.		7,491,225	7,500,000	0	1.E FE
716973-AC-6	PFIZER INVESTMENT ENTER	D.	05/16/2023	BOFA SECURITIES INC.		2,497,000	2,500,000	0	1.E FE
82620K-AZ-6	SIEMENS FINANCERINGSMAT	D.	06/28/2023	BOFA SECURITIES INC.		2,268,775	2,500,000	9,083	1.E FE
83438L-AA-9	SOLARR AIRCRAFT 2021-1 LIMITED 21-1 A	D.	04/12/2023	GUGGENHEIM SECURITIES LLC		748,080	858,398	1,823	1.E FE
89236T-KT-1	TOYOTA MOTOR CREDIT CORP		05/31/2023	VARIOUS		4,985,360	5,000,000	3,461	1.E FE
89788M-AP-7	TRUIST FINANCIAL CORP		06/05/2023	TRUIST SECURITIES INC.		3,250,000	3,250,000	0	1.G FE
92539G-AC-5	VERUS SECURITIZATION TRUST 23-3 A3		04/14/2023	J.P. MORGAN SECURITIES LLC		2,499,983	2,500,000	12,175	1.F FE

E04

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2		05/15/2023	MORGAN STANLEY & CO. LLC		999,992	1,000,000	3,738	1.C FE
92826C-AD-4	VISA INC		04/25/2023	BOFA SECURITIES INC.		4,878,150	5,000,000	58,188	1.D FE
931142-FA-6	WALMART INC		04/12/2023	MIZUHO SECURITIES USA LLC		1,499,340	1,500,000	0	1.C FE
95000U-2V-4	WELLS FARGO & COMPANY		04/05/2023	WELLS FARGO SECURITIES LLC		3,805,160	4,000,000	6,268	2.A FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					167,422,033	170,331,952	576,946	XXX
2509999997	Total - Bonds - Part 3					226,529,639	229,492,925	690,618	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					226,529,639	229,492,925	690,618	XXX
4509999997	Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	XXX
5989999997	Total - Common Stocks - Part 3					0	XXX	0	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					0	XXX	0	XXX
5999999999	Total - Preferred and Common Stocks					0	XXX	0	XXX
6009999999	Totals					226,529,639	XXX	690,618	XXX

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..91282C-EH-0	UNITED STATES TREASURY NOTE		04/04/2023	NOMURA SECURITIES INTERNATIONAL INC.		97,543	100,000	99,535	99,635	0	40	0	40	0	99,675	0	(2,133)	(2,133)	1,240	04/15/2025	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						97,543	100,000	99,535	99,635	0	40	0	40	0	99,675	0	(2,133)	(2,133)	1,240	XXX	XXX
..045167-FG-3	ASIAN DEVELOPMENT BANK	D	04/05/2023	GOLDMAN SACHS & CO. LLC		2,139,930	2,250,000	2,248,785	2,249,282	0	111	0	111	0	2,249,393	0	(109,463)	(109,463)	7,109	10/08/2024	1.A FE
..298785-JM-9	EUROPEAN INVESTMENT BANK	D	04/05/2023	BNP PARIBAS SECURITIES CORP.		4,152,814	4,350,000	4,334,471	4,342,477	0	1,319	0	1,319	0	4,343,796	0	(190,981)	(190,981)	19,756	07/24/2024	1.A FE
..459058-JV-6	INTL BK RECON & DEVELOP	D	04/05/2023	BNP PARIBAS SECURITIES CORP.		4,244,518	4,250,000	4,241,203	4,248,666	0	1,212	0	1,212	0	4,249,878	0	(5,360)	(5,360)	2,509	04/20/2023	1.A FE
..500769-JN-5	KFW	D	04/05/2023	TD SECURITIES (USA) LLC		4,241,840	4,250,000	4,249,150	4,249,867	0	115	0	115	0	4,249,982	0	(8,142)	(8,142)	4,870	04/25/2023	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						14,779,102	15,100,000	15,073,609	15,090,292	0	2,757	0	2,757	0	15,093,049	0	(313,946)	(313,946)	34,244	XXX	XXX
..20772K-JH-0	CONNECTICUT ST		04/05/2023	SAMUEL A RAMIREZ & CO. INC.		970,810	1,000,000	1,011,010	1,006,908	0	(1,257)	0	(1,257)	0	1,005,652	0	(34,842)	(34,842)	15,485	07/01/2024	1.D FE
..574193-TS-7	MARYLAND ST		04/05/2023	WELLS FARGO SECURITIES LLC		681,660	750,000	761,273	757,182	0	(545)	0	(545)	0	756,637	0	(74,977)	(74,977)	4,928	08/01/2026	1.A FE
..68583R-CZ-3	OREGON ST CNTY CLG DIST		04/05/2023	WELLS FARGO SECURITIES LLC		464,755	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(35,245)	(35,245)	1,229	06/30/2025	1.C FE
..686053-GG-8	OREGON ST SCH BRDS ASSN SHORT		06/30/2023	SINKING FUND REDEMPTION		467,283	467,283	476,759	467,413	0	(130)	0	(130)	0	467,283	0	0	0	11,119	06/30/2028	1.C FE
..882830-AD-4	TEXAS ST TRANSPRTN COMMISSION		04/05/2023	PIPER SANDLER & CO. TD SECURITIES (USA) LLC		508,325	500,000	594,815	549,398	0	(6,001)	0	(6,001)	0	543,397	0	(35,072)	(35,072)	13,125	04/01/2025	1.A FE
..97705M-ZH-1	WISCONSIN ST		04/04/2023	MARKETAXESS		1,252,787	1,345,000	1,344,180	1,344,468	0	60	0	60	0	1,344,528	0	(91,741)	(91,741)	3,764	05/01/2025	1.A FE
..97705M-ZR-9	WISCONSIN ST		04/04/2023	MARKETAXESS		3,396,518	3,655,000	3,652,505	3,653,382	0	182	0	182	0	3,653,564	0	(257,045)	(257,045)	10,229	05/01/2025	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,742,138	8,217,283	8,340,542	8,278,751	0	(7,691)	0	(7,691)	0	8,271,061	0	(528,922)	(528,922)	59,879	XXX	XXX
..352802-HC-9	FRANKLIN CNTY KS UNIF SCH DIST		04/05/2023	SAMUEL A RAMIREZ & CO. INC.		490,625	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(9,375)	(9,375)	1,125	09/01/2023	1.E FE
..49474F-F4-7	KING CNTY WA		04/05/2023	CITIGROUP GLOBAL MARKETS INC.		1,460,910	1,500,000	1,445,745	1,465,239	0	10,338	0	10,338	0	1,475,577	0	(14,667)	(14,667)	3,279	12/01/2023	1.A FE
..549188-Y8-7	LUBBOCK TX		04/05/2023	FHN FINANCIAL SECURITIES CORP.		276,993	295,000	295,000	295,000	0	0	0	0	0	295,000	0	(18,007)	(18,007)	1,668	02/15/2025	1.B FE
..586145-F5-8	MEMPHIS TN		04/01/2023	MATURITY at 100.0000 ...		750,000	750,000	734,025	749,020	0	980	0	980	0	750,000	0	0	0	10,118	04/01/2023	1.C FE
..611322-HZ-4	MONROE TWP NJ BRD OF EDU GLOUC		04/05/2023	FHN FINANCIAL SECURITIES CORP.		468,195	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(31,805)	(31,805)	2,817	03/01/2025	1.D FE
..659666-T6-8	NORTH HEMPSTEAD NY		04/05/2023	FHN FINANCIAL SECURITIES CORP.		236,018	250,000	264,890	258,988	0	(805)	0	(805)	0	258,183	0	(22,165)	(22,165)	3,681	01/15/2026	1.A FE
..698873-G3-4	PAPILLION-LA VISTA NE SCH DIST		04/05/2023	PIPER SANDLER & CO. WELLS FARGO SECURITIES LLC		274,440	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(25,560)	(25,560)	778	12/01/2025	1.C FE
..720424-ZT-0	PIERCE CNTY WA SCH DIST #10 TA		04/05/2023	WELLS FARGO SECURITIES LLC		229,700	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(20,300)	(20,300)	755	12/01/2025	1.B FE
..758449-RW-4	REEDY CREEK FL IMPT DIST		04/05/2023	STIFEL NICOLAUS & COMPANY INCORPORATED		1,654,205	1,750,000	1,755,618	1,754,124	0	(461)	0	(461)	0	1,753,663	0	(99,458)	(99,458)	11,093	06/01/2025	1.D FE
..815662-LS-8	SEDIWICK CNTY KS UNIF SCH DIST		04/05/2023	SUMRIDGE PARTNERS LLC		247,238	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(2,763)	(2,763)	3,422	09/01/2023	1.E FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,088,324	6,345,000	6,295,278	6,322,371	0	10,052	0	10,052	0	6,332,423	0	(244,100)	(244,100)	38,736	XXX	XXX
..050589-QW-3	AUBURN UNIV AL GEN FEE REVENUE		04/05/2023	J.P. MORGAN SECURITIES LLC		1,198,638	1,250,000	1,197,663	1,210,651	0	7,514	0	7,514	0	1,218,165	0	(19,527)	(19,527)	3,668	06/01/2024	1.D FE
..072024-WN-8	BAY AREA CA TOLL AUTH TOLL BRI		04/01/2023	MATURITY at 100.0000 ...		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,730	04/01/2023	1.C FE
..13032U-XN-3	CALIFORNIA ST HLTH FACS FING A		04/05/2023	SUMRIDGE PARTNERS LLC		226,440	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,560)	(23,560)	1,046	06/01/2026	1.D FE
..194522-DY-1	CLG WILLIAM & MARY VA CLG REVE		04/05/2023	KEYBANC CAPITAL MARKETS INC.		377,345	390,000	390,000	390,000	0	0	0	0	0	390,000	0	(12,656)	(12,656)	2,472	02/15/2024	1.C FE
..198504-A2-8	COLUMBIA SC WTRKNS & SWR SYS		04/05/2023	MARKETAXESS		244,365	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(5,635)	(5,635)	3,479	02/01/2024	1.B FE

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STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..220245-K5-2	CORPUS CHRISTI TX UTILITY SYSR		04/05/2023	FHN FINANCIAL SECURITIES CORP.		233,233	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(16,768)	(16,768)	2,089	07/15/2025	1.D FE
..303891-E3-5	FAIRFAX QNTY VA WTR AUTH WTR R		04/05/2023	FHN FINANCIAL SECURITIES CORP.		240,267	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(9,733)	(9,733)	2,764	04/01/2025	1.A FE
..3131XY-YM-5	UMBS - POOL ZM5216		06/01/2023	MBS PAYDOWN		2,823	2,823	2,855	2,823	0	0	0	0	0	2,823	0	0	0	47	12/01/2047	1.A FE
..3132D6-EA-4	UMBS - POOL ZA6713		06/01/2023	MBS PAYDOWN		5,563	5,563	5,764	5,568	0	(5)	0	(5)	0	5,563	0	0	0	70	04/01/2049	1.A FE
..3132D6-EA-4	UMBS - POOL SB8229		06/01/2023	MBS PAYDOWN		222,209	222,209	220,751	0	0	4	0	4	222,209	0	0	0	833	05/01/2038	1.A FE	
..3132DV-7B-5	UMBS - POOL SD8090		06/01/2023	MBS PAYDOWN		4,861	4,861	5,094	4,864	0	(3)	0	(3)	0	4,861	0	0	0	38	09/01/2050	1.A FE
..3133A2-BS-8	UMBS - POOL QA7249		06/01/2023	MBS PAYDOWN		4,137	4,137	4,250	4,140	0	(3)	0	(3)	0	4,137	0	0	0	51	02/01/2050	1.A FE
..3133L8-FU-4	UMBS - POOL RC1979		06/01/2023	MBS PAYDOWN		120,286	120,286	126,244	120,547	0	(261)	0	(261)	0	120,286	0	0	0	1,250	03/01/2036	1.A FE
..31400B-JC-3	UMBS - POOL CA3858		06/01/2023	MBS PAYDOWN		20,009	20,009	20,847	20,030	0	(21)	0	(21)	0	20,009	0	0	0	282	07/01/2049	1.A FE
..31400P-2F-3	UMBS - POOL CB4373		06/01/2023	MBS PAYDOWN		167,444	167,444	165,560	167,404	0	40	0	40	0	167,444	0	0	0	2,753	08/01/2052	1.A FE
..3140X4-K7-0	UMBS - POOL FM1217		06/01/2023	MBS PAYDOWN		25,422	25,422	26,149	25,430	0	(7)	0	(7)	0	25,422	0	0	0	371	07/01/2049	1.A FE
..3140X8-KH-9	UMBS - POOL FM4795		06/01/2023	MBS PAYDOWN		17,279	17,279	17,878	17,301	0	(23)	0	(23)	0	17,279	0	0	0	146	11/01/2050	1.A FE
..3140X9-EK-7	UMBS - POOL FM5537		06/01/2023	MBS PAYDOWN		144,056	144,056	150,606	144,511	0	(455)	0	(455)	0	144,056	0	0	0	1,172	01/01/2036	1.A FE
..3140XJ-JR-5	UMBS - POOL FS2971		06/01/2023	MBS PAYDOWN		68,455	68,455	66,059	68,425	0	30	0	30	0	68,455	0	0	0	1,334	10/01/2052	1.A FE
..3140XJ-VG-5	UMBS - POOL FS3314		06/01/2023	MBS PAYDOWN		286,250	286,250	281,777	0	0	49	0	49	0	286,250	0	0	0	3,008	11/01/2042	1.A FE
..31418C-SC-9	UMBS - POOL MA3214		06/01/2023	MBS PAYDOWN		11,767	11,767	11,456	11,758	0	9	0	9	0	11,767	0	0	0	149	12/01/2037	1.A FE
..31418E-RL-6	UMBS - POOL MA4990		06/01/2023	MBS PAYDOWN		199,792	199,792	198,824	0	0	0	0	0	199,792	0	0	0	749	04/01/2038	1.A FE	
..491552-S8-9	KENTUCKY ST TURNPIKE AUTH ECON		04/10/2023	TD SECURITIES (USA) LLC		650,048	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(99,953)	(99,953)	9,765	07/01/2028	1.D FE
..54651R-DB-2	LOUISIANA ST UNCLAIMED PROPERT		04/05/2023	SUMRIDGE PARTNERS LLC		583,921	595,000	595,000	595,000	0	0	0	0	0	595,000	0	(11,079)	(11,079)	1,502	09/01/2023	1.E FE
..56041M-UX-0	MAINE ST GOVTL FAGS AUTH		04/05/2023	MARKETAXESS		488,635	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(11,365)	(11,365)	1,126	10/01/2023	1.D FE
..631663-RD-5	NASSAU QNTY NY INTERIM FIN AUT		04/05/2023	MARKETAXESS		486,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(14,000)	(14,000)	530	11/15/2023	1.A FE
..64988Y-QP-5	NEW YORK ST MTGE AGY HOMEOWNER		04/05/2023	FHN FINANCIAL SECURITIES CORP.		4,773,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(226,950)	(226,950)	59,246	04/01/2025	1.B FE
..64990G-TT-9	NEW YORK ST DORM AUTH REVENUES		04/05/2023	MARKETAXESS		496,425	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(3,575)	(3,575)	8,556	07/01/2023	1.E FE
..67855C-AF-5	OKLAHOMA CITY OK DEV TRUST TAX		04/05/2023	CITIGROUP GLOBAL MARKETS INC.		496,685	500,000	494,615	499,283	0	337	0	337	499,620	0	(2,935)	(2,935)	10,140	08/01/2023	1.C FE	
..73358W-4V-3	PORT AUTH OF NEW YORK & NEW JE		04/05/2023	J.P. MORGAN SECURITIES LLC		990,960	1,000,000	979,380	989,887	0	5,562	0	5,562	995,449	0	(4,489)	(4,489)	8,417	07/01/2023	1.A FE	
..762326-AE-6	RHODE ISLAND ST TURNPIKE & BRI		04/05/2023	MARKETAXESS		240,523	250,000	250,000	250,000	0	0	0	0	250,000	0	(9,478)	(9,478)	2,089	12/01/2024	1.F FE	
..797412-DN-0	SAN DIEGO QNTY CA WTR AUTH		04/05/2023	FHN FINANCIAL SECURITIES CORP.		454,740	500,000	506,390	503,960	0	(323)	0	(323)	503,637	0	(48,897)	(48,897)	2,144	05/01/2026	1.B FE	
..79765R-3V-9	SAN FRANCISCO CITY & QNTY CA P		04/05/2023	J.P. MORGAN SECURITIES LLC		987,940	1,000,000	971,970	994,912	0	1,662	0	1,662	996,574	0	(8,634)	(8,634)	12,393	11/01/2023	1.D FE	
..797669-XW-3	SAN FRANCISCO CA BAY AREA RAPI		04/05/2023	J.P. MORGAN SECURITIES LLC		994,290	1,000,000	976,690	997,286	0	1,493	0	1,493	998,779	0	(4,489)	(4,489)	20,313	07/01/2023	1.C FE	
..875124-ES-4	TAMPA BAY FL WTR REGL WTR SPLY		04/05/2023	FHN FINANCIAL SECURITIES CORP.		2,543,656	2,650,000	2,751,310	2,726,693	0	(7,499)	0	(7,499)	2,719,193	0	(175,538)	(175,538)	38,705	10/01/2026	1.B FE	
..875291-AW-6	TAMPA FL WTR & WSTWTR SYS REVE		04/05/2023	FHN FINANCIAL SECURITIES CORP.		383,329	425,000	425,000	425,000	0	0	0	0	425,000	0	(41,671)	(41,671)	2,189	10/01/2026	1.A FE	
..88675A-BS-4	TIGARD WTR SYS REVENUE		04/05/2023	OPPENHEIMER & CO. INC.		237,865	250,000	261,553	256,357	0	(669)	0	(669)	255,688	0	(17,823)	(17,823)	3,458	08/01/2025	1.D FE	
..91417K-M9-9	UNIV OF COLORADO CO ENTERPRISE		04/05/2023	MARKETAXESS		1,195,812	1,200,000	1,171,248	1,197,162	0	1,873	0	1,873	1,199,035	0	(3,223)	(3,223)	11,047	06/01/2023	1.B FE	
..977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A		05/01/2023	SINKING FUND REDEMPTION		235,000	235,000	247,124	235,677	0	(677)	0	(677)	235,000	0	0	0	0	6,698	05/01/2026	1.C FE
..977123-X8-6	WISCONSIN ST TRANSPRTN REVENUE		04/04/2023	PIPER SANDLER & CO.		225,210	250,000	250,000	250,000	0	0	0	0	250,000	0	(24,790)	(24,790)	1,923	07/01/2026	1.A FE	
0909999999	Subtotal - Bonds - U.S. Special Revenues					20,534,730	21,295,353	21,272,057	20,614,669	0	8,627	0	8,627	0	21,331,493	0	(796,768)	(796,768)	230,742	XXX	XXX
..025816-CC-1	AMERICAN EXPRESS CO		04/05/2023	MARKETAXESS		983,980	1,000,000	1,077,140	1,030,797	0	(7,987)	0	(7,987)	1,022,809	0	(38,829)	(38,829)	21,533	02/22/2024	1.F FE	

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STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..025816-CW-7	AMERICAN EXPRESS CO		04/04/2023	MARKETAXESS MORGAN STANLEY & CO. LLC		1,975,880	2,000,000	1,959,140	1,961,101	0	1,412	0	1,412	0	1,962,513	0	13,367	13,367	34,425	05/03/2029	1.F FE
..02665W-DK-4	AMERICAN HONDA FINANCE		04/04/2023			247,253	250,000	249,920	249,986	0	7	0	7	0	249,993	0	(2,741)	(2,741)	1,635	07/07/2023	1.G FE
..03464B-AA-6	ANGEL OAK MORTGAGE TRUST 22-1 A1		06/01/2023	MBS PAYDOWN		44,235	44,235	44,171	44,235	0	0	0	0	0	44,235	0	0	0	537	12/25/2066	1.A
..03464T-AA-7	ANGEL OAK MORTGAGE TRUST 22-3 A1		06/01/2023	MBS PAYDOWN		42,916	42,916	42,457	42,898	0	18	0	18	0	42,916	0	0	0	763	01/25/2067	1.A FE
..03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1		06/01/2023	MBS PAYDOWN		152,100	152,100	143,854	0	0	98	0	98	0	152,100	0	0	0	1,791	10/25/2067	1.A FE
..03465G-AC-0	ANGEL OAK MORTGAGE TRUST 23-2 A3		06/01/2023	MBS PAYDOWN		27,529	27,529	25,364	0	0	25	0	25	0	27,529	0	0	0	324	10/25/2067	1.F FE
..03465H-AC-8	ANGEL OAK MORTGAGE TRUST 21-5 A3		06/01/2023	MBS PAYDOWN		15,192	15,192	0	0	0	10	0	10	0	15,192	0	0	0	17	07/25/2066	1.D FE
..03465V-AA-1	ANGEL OAK MORTGAGE TRUST 22-6 A1		06/01/2023	MBS PAYDOWN		24,715	24,715	23,911	0	0	1	0	1	0	24,715	0	0	0	89	07/25/2067	1.A FE
..03465W-AA-9	ANGEL OAK MORTGAGE TRUST 23-1 A1		06/01/2023	MBS PAYDOWN		75,395	75,395	73,312	0	0	35	0	35	0	75,395	0	0	0	1,174	09/26/2067	1.A FE
..03767J-AF-2	APIDOS CLO 17-27A A1R		04/17/2023	MBS PAYDOWN		22,080	22,080	22,080	22,080	0	0	0	0	0	22,080	0	0	0	599	07/17/2030	1.A FE
..037833-CU-2	APPLE INC		04/04/2023	BARCLAYS CAPITAL INC. KEYBANC CAPITAL MARKETS INC.		981,580	1,000,000	1,068,160	1,028,084	0	(6,190)	0	(6,190)	0	1,021,894	0	(40,314)	(40,314)	11,479	05/11/2024	1.B FE
..05531F-BH-5	TRUIST FINANCIAL CORP		04/05/2023			2,406,125	2,500,000	2,615,210	2,555,676	0	(10,172)	0	(10,172)	0	2,545,504	0	(139,379)	(139,379)	43,229	08/01/2024	1.G FE
..06051G-JD-2	BANK OF AMERICA CORP		04/05/2023	BOFA SECURITIES INC. GOLDMAN SACHS & CO. LLC		459,845	500,000	507,780	504,364	0	(482)	0	(482)	0	503,883	0	(44,038)	(44,038)	2,033	06/19/2026	1.G FE
..06051G-JK-6	BANK OF AMERICA CORP		04/05/2023	GOLDMAN SACHS & CO. LLC		226,785	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,215)	(23,215)	1,380	10/24/2026	1.G FE
..06051G-JR-1	BANK OF AMERICA CORP		04/05/2023			1,432,410	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(67,590)	(67,590)	6,832	04/22/2025	1.G FE
..06406R-AQ-0	BANK OF NY MELLON CORP		04/05/2023	MARKETAXESS KEYBANC CAPITAL MARKETS INC.		1,308,596	1,450,000	1,446,883	1,448,068	0	171	0	171	0	1,448,239	0	(139,643)	(139,643)	7,613	01/28/2026	1.F FE
..06406R-AS-6	BANK OF NY MELLON CORP		04/05/2023			948,480	1,000,000	998,930	999,527	0	98	0	98	0	999,626	0	(51,146)	(51,146)	2,278	04/26/2024	1.F FE
..07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4		06/01/2023	MBS PAYDOWN		27,224	27,224	27,623	27,231	0	(8)	0	(8)	0	27,224	0	0	0	280	10/25/2051	1.A
..07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20		06/01/2023	MBS PAYDOWN		5,232	5,232	5,327	5,234	0	(2)	0	(2)	0	5,232	0	0	0	55	06/25/2051	1.B
..07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1		06/01/2023	MBS PAYDOWN		51,551	51,551	51,890	51,564	0	(13)	0	(13)	0	51,551	0	0	0	620	12/25/2051	1.A
..08179H-AE-0	BENEFIT STREET PARTNERS CLO LT 17-12A A1		04/15/2023	MBS PAYDOWN		79,300	79,300	79,300	79,300	0	0	0	0	0	79,300	0	0	0	2,158	10/15/2030	1.A FE
..10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A		06/01/2023	MBS PAYDOWN		193,408	193,408	193,408	0	0	0	0	0	0	193,408	0	0	0	3,820	01/25/2063	1.A FE
..110122-DT-2	BRISTOL-MYERS SQUIBB CO		04/04/2023	MORGAN STANLEY & CO. LLC		1,217,262	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(32,738)	(32,738)	2,666	11/13/2023	1.F FE
..12189L-AR-2	BURLINGTN NORTH SANTA FE		04/04/2023			988,590	1,000,000	1,009,610	1,002,071	0	(528)	0	(528)	0	1,001,542	0	(12,952)	(12,952)	19,271	04/01/2024	1.D FE
..12566P-BE-4	CIM TRUST 21-INV1 A29		06/01/2023	MBS PAYDOWN		6,232	6,232	6,322	6,235	0	(3)	0	(3)	0	6,232	0	0	0	68	07/01/2051	1.B
..12570D-AA-4	CIM TRUST 23-11 A1		06/26/2023	VARIOUS		23,888	23,888	23,887	0	0	0	0	0	23,888	0	0	0	316	04/25/2058	1.A FE	
..12571Y-AA-7	CIM TRUST 22-R1 A1		06/01/2023	MBS PAYDOWN		88,157	88,157	87,618	88,133	0	24	0	24	0	88,157	0	0	0	1,130	01/25/2061	1.A
..12659Y-AA-2	COLT FUNDING LLC 22-3 A1		06/01/2023	MBS PAYDOWN		19,267	19,267	17,657	19,215	0	52	0	52	0	19,267	0	0	0	362	02/25/2067	1.A FE
..14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R		05/14/2023	MBS PAYDOWN		112,861	112,861	112,861	112,861	0	0	0	0	0	112,861	0	0	0	3,257	08/14/2030	1.A FE
..14315P-AD-7	CARMAX AUTO OWNER TRUST 19-3 A3		05/15/2023	MBS PAYDOWN		41,120	41,120	41,115	41,160	0	(40)	0	(40)	0	41,120	0	0	0	329	08/15/2024	1.A FE
..14913R-2F-3	CATERPILLAR FINL SERVICE		04/04/2023	MARKETAXESS		1,225,450	1,250,000	1,249,150	1,249,800	0	75	0	75	0	1,249,875	0	(24,425)	(24,425)	3,156	09/14/2023	1.F FE
..14913R-2L-0	CATERPILLAR FINL SERVICE		04/05/2023	MARKETAXESS MUFG SECURITIES AMERICAS INC.		717,247	750,000	748,995	749,537	0	92	0	92	0	749,629	0	(32,381)	(32,381)	1,341	05/17/2024	1.F FE
..14913R-2S-5	CATERPILLAR FINL SERVICE		04/05/2023			1,943,900	2,000,000	1,999,680	1,999,835	0	44	0	44	0	1,999,879	0	(55,979)	(55,979)	14,250	01/10/2024	1.F FE
..16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A		06/01/2023	MBS PAYDOWN		49,287	49,287	44,596	0	0	31	0	31	0	49,287	0	0	0	201	06/25/2062	1.A FE
..172967-LZ-2	CITIGROUP INC		06/01/2023	PREREFUNDED		1,000,000	1,000,000	1,071,310	1,014,367	0	(14,367)	0	(14,367)	0	1,000,000	0	0	0	20,220	06/01/2024	2.A FE
..172967-MQ-1	CITIGROUP INC		04/04/2023	CITIGROUP GLOBAL MARKETS INC.		720,337	750,000	813,875	784,051	0	(3,913)	0	(3,913)	0	780,138	0	(59,801)	(59,801)	11,518	04/08/2026	1.G FE
..17327C-AM-5	CITIGROUP INC		04/04/2023	CITIGROUP GLOBAL MARKETS INC.		673,478	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(76,523)	(76,523)	5,797	01/28/2027	1.G FE

E05.2

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	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 Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	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
..17327C-AN-3	CITIGROUP INC		04/04/2023	CITIGROUP GLOBAL MARKETS INC.		2,362,150	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(137,850)	(137,850)	35,105	01/25/2026	1.G FE
..191216-CL-2	COCA-COLA CO/THE		04/05/2023	MARKETAXESS		2,433,050	2,500,000	2,599,650	2,548,650	0	(8,346)	0	(8,346)	0	2,540,304	0	(107,254)	(107,254)	26,007	09/06/2024	1.E FE
..19685E-AA-9	COLT FUNDING LLC 22-2 A1		06/01/2023	MBS PAYDOWN		79,379	79,379	79,379	79,379	0	0	0	0	0	79,379	0	0	0	1,089	02/25/2067	1.A FE
..19685W-AA-9	COLT FUNDING LLC 21-2 A1		06/01/2023	MBS PAYDOWN		47,787	47,787	38,818	0	0	184	0	184	0	47,787	0	0	0	147	08/25/2066	1.A FE
..19688M-AA-8	COLT FUNDING LLC 22-8 A1		06/01/2023	MBS PAYDOWN		24,772	24,772	24,901	0	0	(1)	0	(1)	0	24,772	0	0	0	333	08/25/2067	1.A FE
..19688N-AA-6	COLT FUNDING LLC 23-1 A1		06/01/2023	MBS PAYDOWN		184,640	184,640	184,640	0	0	0	0	0	0	184,640	0	0	0	1,648	04/25/2068	1.A FE
..19688N-AC-2	COLT FUNDING LLC 23-1 A3		06/01/2023	MBS PAYDOWN		36,928	36,928	36,928	0	0	0	0	0	0	36,928	0	0	0	371	04/25/2068	1.F FE
..20030N-BL-4	COMCAST CORP		04/10/2023	U.S. BANCORP INVESTMENTS INC.		2,214,342	2,250,000	2,264,558	2,260,706	0	(1,539)	0	(1,539)	0	2,259,168	0	(44,825)	(44,825)	49,758	02/15/2025	1.G FE
..20030N-BN-0	COMCAST CORP		04/05/2023	BARCLAYS CAPITAL INC.		785,416	800,000	898,264	849,014	0	(5,637)	0	(5,637)	0	843,377	0	(57,961)	(57,961)	17,625	08/15/2025	1.G FE
..20826F-AU-0	CONOCOPHILLIPS COMPANY		04/05/2023	MARKETAXESS		1,207,525	1,250,000	1,248,525	1,248,915	0	133	0	133	0	1,249,048	0	(41,523)	(41,523)	17,750	03/07/2025	1.F FE
..210518-DM-5	CONSUMERS ENERGY CO		04/04/2023	KEYBANC CAPITAL MARKETS INC.		744,300	750,000	749,745	749,957	0	27	0	27	0	749,984	0	(5,684)	(5,684)	911	06/01/2023	1.E FE
..21688A-AU-6	COOPERAT RABOBANK UA/NY	D	04/05/2023	GOLDMAN SACHS & CO. LLC		4,454,505	4,500,000	4,493,295	4,494,461	0	904	0	904	0	4,495,365	0	(40,860)	(40,860)	110,438	08/22/2024	1.D FE
..21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A		06/01/2023	MBS PAYDOWN		16,598	16,598	16,597	16,598	0	0	0	0	0	16,598	0	0	0	100	07/15/2054	1.A FE
..22160K-AL-9	COSTCO WHOLESALE CORP		04/05/2023	MARKETAXESS		491,485	500,000	484,085	495,694	0	842	0	842	0	496,536	0	(5,051)	(5,051)	5,424	05/18/2024	1.D FE
..22550L-2C-4	CREDIT SUISSE NEW YORK	D	04/04/2023	CREDIT SUISSE SECURITIES (USA) LLC		231,875	250,000	274,155	262,141	0	(1,398)	0	(1,398)	0	260,743	0	(28,868)	(28,868)	3,626	04/09/2025	1.F FE
..24380X-AC-1	DEEPHAVEN RESIDENTIAL MORTGAGE 22-2 A3		06/01/2023	MBS PAYDOWN		84,031	84,031	78,713	0	0	128	0	128	0	84,031	0	0	0	858	03/25/2067	1.F FE
..24422E-VJ-5	JOHN DEERE CAPITAL CORP		04/04/2023	MORGAN STANLEY & CO. LLC		489,140	500,000	499,420	499,850	0	51	0	51	0	499,901	0	(10,761)	(10,761)	978	10/10/2023	1.F FE
..24422E-VN-6	JOHN DEERE CAPITAL CORP		04/05/2023	MARKETAXESS		726,142	750,000	749,468	749,805	0	51	0	51	0	749,856	0	(23,714)	(23,714)	2,466	01/17/2024	1.F FE
..24422E-VY-2	JOHN DEERE CAPITAL CORP		04/05/2023	GOLDMAN SACHS & CO. LLC		3,805,920	4,000,000	3,998,120	3,998,723	0	172	0	172	0	3,998,895	0	(192,975)	(192,975)	37,500	01/10/2025	1.F FE
..25211A-AE-9	DEWOLF PARK QLO LTD 17-1A AR		04/15/2023	MBS PAYDOWN		2,157	2,157	2,157	2,157	0	0	0	0	0	2,157	0	0	0	58	10/15/2030	1.A FE
..25243Y-BA-6	DIAGEO CAPITAL PLC	D	04/05/2023	J.P. MORGAN SECURITIES LLC		1,449,180	1,500,000	1,520,045	1,511,123	0	(1,770)	0	(1,770)	0	1,509,353	0	(60,173)	(60,173)	14,698	10/24/2024	1.G FE
..33767M-AA-3	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A		05/01/2023	MBS PAYDOWN		962	962	962	962	0	0	0	0	0	962	0	0	0	5	08/17/2037	1.A FE
..33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		06/01/2023	MBS PAYDOWN		5,422	5,422	5,574	5,425	0	(3)	0	(3)	0	5,422	0	0	0	71	08/25/2050	1.A
..33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3		06/01/2023	MBS PAYDOWN		73,410	73,410	74,638	73,452	0	(42)	0	(42)	0	73,410	0	0	0	764	09/25/2051	1.A
..341081-FZ-5	FLORIDA POWER & LIGHT CO		04/05/2023	CITIGROUP GLOBAL MARKETS INC.		976,030	1,000,000	1,005,400	1,004,007	0	(493)	0	(493)	0	1,003,513	0	(27,483)	(27,483)	14,963	04/01/2025	1.D FE
..34528G-AK-2	FORD CREDIT AUTO OWNER TRUST 20-A A3		06/15/2023	MBS PAYDOWN		23,419	23,419	23,415	23,419	0	0	0	0	0	23,419	0	0	0	101	08/15/2024	1.A FE
..34532N-AD-7	FORD CREDIT AUTO OWNER TRUST 21-A A4		04/05/2023	WELLS FARGO SECURITIES LLC		1,399,687	1,500,000	1,499,922	1,499,962	0	6	0	6	0	1,499,968	0	(100,281)	(100,281)	2,348	09/15/2026	1.A FE
..36169D-AA-0	GCAT 23-NQM2 A1		06/01/2023	MBS PAYDOWN		39,548	39,548	39,548	0	0	(1)	0	(1)	0	39,548	0	0	0	604	11/25/2067	1.A FE
..36169K-AA-4	GCAT 22-NQM2 A1		06/01/2023	MBS PAYDOWN		42,196	42,196	42,000	42,190	0	6	0	6	0	42,196	0	0	0	784	02/25/2067	1.A FE
..36263V-BL-0	GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1		06/01/2023	MBS PAYDOWN		14,837	14,837	11,996	0	0	54	0	54	0	14,837	0	0	0	103	04/25/2052	1.D FE
..36267E-BJ-9	GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1		06/01/2023	MBS PAYDOWN		13,065	13,065	10,375	0	0	45	0	45	0	13,065	0	0	0	94	06/25/2052	1.D FE
..369550-BG-2	GENERAL DYNAMICS CORP		04/05/2023	MARKETAXESS		3,942,040	4,000,000	4,143,360	4,104,542	0	(12,739)	0	(12,739)	0	4,091,802	0	(149,762)	(149,762)	56,389	05/15/2025	1.G FE
..374288-AB-4	J PAUL GETTY TRUST		04/04/2023	WELLS FARGO SECURITIES LLC		483,310	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(16,690)	(16,690)	1,493	01/01/2024	1.A FE
..377373-AL-9	GLAXOSMITHKLINE CAPITAL	D	04/04/2023	MORGAN STANLEY & CO. LLC		1,711,955	1,750,000	1,755,355	1,750,000	0	0	0	0	0	1,750,000	0	(38,045)	(38,045)	4,802	10/01/2023	1.F FE
..38141G-XJ-8	GOLDMAN SACHS GROUP INC		04/05/2023	MARKETAXESS		488,960	500,000	554,460	526,846	0	(3,373)	0	(3,373)	0	523,473	0	(34,513)	(34,513)	9,188	04/01/2025	1.F FE
..38141G-XM-1	GOLDMAN SACHS GROUP INC		04/05/2023	MARKETAXESS		449,255	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(50,745)	(50,745)	1,837	12/09/2026	1.F FE

E05.3

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..38141G-XS-8	GOLDMAN SACHS GROUP INC		04/05/2023	CITIGROUP GLOBAL MARKETS INC.	690,345	750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(59,655)	(59,655)	4,239	02/12/2026	1.F FE
..40390J-AA-0	HGI CRE OLO LTD 21-FLA 2		04/19/2023	MBS PAYDOWN MORGAN STANLEY & CO. LLC	42,483	42,483	42,483	42,483	42,483	0	0	0	0	0	42,483	0	0	0	807	09/17/2036	1.A FE
..404280-CJ-6	HSBC HOLDINGS PLC	D	04/05/2023	GOLDMAN SACHS & CO. LLC	690,570	750,000	739,013	742,158	742,158	0	917	0	917	0	743,075	0	(52,505)	(52,505)	5,895	04/18/2026	1.G FE
..404280-CJ-1	HSBC HOLDINGS PLC	D	04/06/2023	GOLDMAN SACHS & CO. LLC	981,910	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(18,090)	(18,090)	4,758	08/17/2024	1.G FE
..437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		06/01/2023	MBS PAYDOWN	10,328	10,328	10,328	10,328	10,328	0	0	0	0	0	10,328	0	0	0	67	09/17/2041	1.A FE
..43761J-AA-5	HOMES TRUST 23-NQM1 A1		06/01/2023	MBS PAYDOWN GOLDMAN SACHS & CO. LLC	102,593	102,593	102,417	102,593	102,593	0	6	0	6	0	102,593	0	0	0	1,603	01/25/2068	1.A FE
..438127-AA-0	HONDA MOTOR CO LTD	D	04/05/2023	GOLDMAN SACHS & CO. LLC	2,886,330	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(113,670)	(113,670)	39,743	03/10/2025	1.G FE
..43813D-AC-2	HONDA AUTO RECEIVABLES OWNER T 20-2 A3		06/15/2023	MBS PAYDOWN	54,874	54,874	54,870	54,869	54,869	0	5	0	5	0	54,874	0	0	0	186	07/15/2024	1.A FE
..46647P-BH-8	JPMORGAN CHASE & CO		04/05/2023	CITIGROUP GLOBAL MARKETS INC.	236,305	250,000	261,133	255,348	255,348	0	(662)	0	(662)	0	254,686	0	(18,381)	(18,381)	2,882	03/13/2026	1.E FE
..46647P-BT-2	JPMORGAN CHASE & CO		04/05/2023	MARKETAXESS	226,708	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,293)	(23,293)	1,023	11/19/2026	1.F FE
..46647P-QI-6	JPMORGAN CHASE & CO		04/05/2023	CITIGROUP GLOBAL MARKETS INC.	1,414,620	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(85,380)	(85,380)	7,712	08/09/2025	1.E FE
..55820T-AJ-7	MADISON PARK FUNDING LTD 17-23A AR		04/27/2023	MBS PAYDOWN	11,031	11,031	11,031	11,031	11,031	0	0	0	0	0	11,031	0	0	0	310	07/27/2031	1.A FE
..55821C-AA-2	ATRIUM CDO CORP -9A AR2		05/28/2023	MBS PAYDOWN	5,786	5,786	5,786	5,786	5,786	0	0	0	0	0	5,786	0	0	0	85	05/28/2030	1.A FE
..59980D-AB-7	MILL CITY MORTGAGE TRUST 23-NQM1 A2		06/01/2023	MBS PAYDOWN	31,144	31,144	30,500	31,144	31,144	0	8	0	8	0	31,144	0	0	0	485	10/25/2067	1.C FE
..59980D-AC-5	MILL CITY MORTGAGE TRUST 23-NQM1 A3		06/01/2023	MBS PAYDOWN	24,915	24,915	24,275	24,915	24,915	0	8	0	8	0	24,915	0	0	0	388	10/25/2067	1.F FE
..617446-BQ-5	MORGAN STANLEY		04/05/2023	J.P. MORGAN SECURITIES LLC	473,200	500,000	526,800	513,440	513,440	0	(1,572)	0	(1,572)	0	511,868	0	(38,668)	(38,668)	4,923	04/28/2026	1.E FE
..617446-BV-4	MORGAN STANLEY		04/05/2023	RBC CAPITAL MARKETS LLC	672,938	750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(77,063)	(77,063)	2,463	12/10/2026	1.E FE
..61747Y-EB-7	MORGAN STANLEY		04/05/2023	MARKETAXESS	481,355	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(18,645)	(18,645)	2,834	01/22/2025	1.E FE
..61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		06/01/2023	MBS PAYDOWN	6,032	6,032	6,259	6,036	6,036	0	(4)	0	(4)	0	6,032	0	0	0	62	12/25/2050	1.A
..61772B-AA-1	MORGAN STANLEY		04/05/2023	PREREFUNDED	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	3,655	04/05/2024	1.E FE
..63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A		06/15/2023	MBS PAYDOWN	45,952	45,952	45,882	45,920	45,920	0	32	0	32	0	45,952	0	0	0	301	04/15/2070	1.A FE
..63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A		06/15/2023	MBS PAYDOWN	43,823	43,823	43,822	43,787	43,787	0	36	0	36	0	43,823	0	0	0	406	07/15/2070	1.A FE
..64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1		06/01/2023	MBS PAYDOWN	91,067	91,067	90,725	91,056	91,056	0	12	0	12	0	91,067	0	0	0	1,101	03/27/2062	1.A
..67114V-AA-1	ONSLOW BAY FINANCIAL LLC 22-NQM1 A1		06/01/2023	MBS PAYDOWN	13,161	13,161	11,295	13,161	13,161	0	5	0	5	0	13,161	0	0	0	34	11/25/2061	1.A FE
..67448W-AP-3	ONSLOW BAY FINANCIAL LLC 20-EXP3 1A8		06/01/2023	MBS PAYDOWN	11,638	11,638	11,975	11,649	11,649	0	(10)	0	(10)	0	11,638	0	0	0	135	01/25/2060	1.A
..67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20		06/01/2023	MBS PAYDOWN	31,496	31,496	31,920	31,507	31,507	0	(11)	0	(11)	0	31,496	0	0	0	330	07/25/2051	1.A
..67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1		06/01/2023	MBS PAYDOWN	11,156	11,156	11,342	11,162	11,162	0	(7)	0	(7)	0	11,156	0	0	0	142	12/25/2051	1.A
..713448-FB-9	PEPSICO INC		04/05/2023	MUFG SECURITIES AMERICAS INC.	1,222,125	1,250,000	1,249,288	1,249,817	1,249,817	0	66	0	66	0	1,249,813	0	(27,758)	(27,758)	2,542	10/07/2023	1.E FE
..742718-FV-6	PROCTER & GAMBLE CO/THE		04/04/2023	MARKETAXESS	4,668,150	5,000,000	4,992,900	4,994,152	4,994,152	0	365	0	365	0	4,994,516	0	(326,366)	(326,366)	64,653	02/01/2027	1.D FE
..74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A		06/01/2023	MBS PAYDOWN	5,328	5,328	5,328	5,328	5,328	0	0	0	0	0	5,328	0	0	0	30	10/17/2038	1.A FE
..74456Q-BL-9	PUBLIC SERVICE ELECTRIC		04/05/2023	MARKETAXESS	486,760	500,000	546,205	521,443	521,443	0	(2,754)	0	(2,754)	0	518,690	0	(31,930)	(31,930)	6,042	05/15/2025	1.F FE
..75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 22-FL8 A		05/25/2023	MBS PAYDOWN	79,409	79,409	79,409	79,409	79,409	0	0	0	0	0	79,409	0	0	0	1,852	01/25/2037	1.A FE
..756109-AZ-7	REALTY INCOME CORP		04/06/2023	MARKETAXESS	1,331,730	1,500,000	1,487,880	1,492,534	1,492,534	0	638	0	638	0	1,493,172	0	(161,442)	(161,442)	6,438	03/15/2026	1.G FE
..78449A-AA-0	SLAM 2021-1 LLC 21-1A A		06/15/2023	MBS PAYDOWN	23,400	23,400	20,186	20,186	20,186	0	209	0	209	0	23,400	0	0	0	190	06/15/2046	1.F FE
..81744K-AU-0	SEQUOIA MORTGAGE TRUST 23-2 A19		06/01/2023	MBS PAYDOWN	85,245	85,245	79,717	79,717	79,717	0	(5)	0	(5)	0	85,245	0	0	0	575	03/25/2053	1.A FE
..81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		06/01/2023	MBS PAYDOWN	29,529	29,529	29,833	29,534	29,534	0	56	0	56	0	29,529	0	0	0	333	07/25/2051	1.A
..81748X-AJ-8	SEQUOIA MORTGAGE TRUST 21-5 A19		06/01/2023	MBS PAYDOWN	4,543	4,543	4,559	4,543	4,543	0	0	0	0	0	4,543	0	0	0	51	07/25/2051	1.A
..81749B-AA-9	SEQUOIA MORTGAGE TRUST 23-1 A1		06/01/2023	MBS PAYDOWN	21,982	21,982	21,748	21,982	21,982	0	4	0	4	0	21,982	0	0	0	315	01/25/2053	1.A FE
..83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 21-1 A	D	06/15/2023	MBS PAYDOWN	15,938	15,938	13,890	15,938	15,938	0	39	0	39	0	15,938	0	0	0	70	10/15/2046	1.E FE

E05.4

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1		06/01/2023	MBS PAYDOWN		1,643	1,643	1,643	1,643	0	0	0	0	0	1,643	0	0	0	10	04/25/2065	1.A FE	
..89180G-AW-9	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B		06/01/2023	MBS PAYDOWN		45,688	45,688	45,688	45,688	0	0	0	0	0	45,688	0	0	0	687	03/25/2062	1.A	
..89180L-AA-6	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A		06/01/2023	MBS PAYDOWN		21,532	21,532	21,532	21,544	0	(12)	0	(12)	0	21,532	0	0	0	202	12/25/2061	1.A FE	
..89181J-AA-0	TOWD POINT MORTGAGE TRUST 23-1 A1		06/01/2023	MBS PAYDOWN		140,462	140,462	133,908	0	0	209	0	209	0	140,462	0	0	0	1,751	01/25/2063	1.A FE	
..89181P-CL-0	TOWD POINT HE TRUST 23-1 A1A		06/01/2023	MBS PAYDOWN		115,468	115,468	115,563	0	0	(13)	0	(13)	0	115,468	0	0	0	1,542	02/25/2063	1.A FE	
..89236T-HJ-2	TOYOTA MOTOR CREDIT CORP		04/05/2023	KEYBANC CAPITAL MARKETS INC.		483,585	500,000	499,970	499,990	0	3	0	3	0	499,992	0	(16,407)	(16,407)	1,681	01/11/2024	1.E FE	
..89236T-JD-8	TOYOTA MOTOR CREDIT CORP		04/06/2023	MATURITY at 100.0000 KEYBANC CAPITAL MARKETS INC.		750,000	750,000	749,393	749,919	0	81	0	81	0	750,000	0	0	0	1,500	04/06/2023	1.E FE	
..89236T-JX-4	TOYOTA MOTOR CREDIT CORP		04/05/2023	TD SECURITIES (USA) LLC		1,466,790	1,500,000	1,499,070	1,499,425	0	127	0	127	0	1,499,553	0	(32,763)	(32,763)	20,625	03/22/2024	1.E FE	
..89238F-AD-5	TOYOTA AUTO RECEIVABLES OWNER 22-B A3		04/05/2023			1,705,020	1,750,000	1,749,959	1,749,972	0	5	0	5	0	1,749,976	0	(44,957)	(44,957)	16,380	09/15/2026	1.A FE	
..89613G-AA-4	TRICOR AMERICAN HOMES 20-SFR1 A		04/01/2023	MBS PAYDOWN		1,234	1,234	1,234	1,234	0	0	0	0	0	1,234	0	0	0	6	07/17/2038	1.A FE	
..89688W-AA-9	TOORAK MORTGAGE CORP 21-INV1 A1		06/01/2023	MBS PAYDOWN		123,880	123,880	123,879	123,880	0	0	0	0	0	123,880	0	0	0	623	01/25/2056	1.A FE	
..902674-YF-1	UBS AG LONDON	D	06/01/2023	MATURITY at 100.0000 MUF6 SECURITIES AMERICAS INC.		1,000,000	1,000,000	998,930	999,776	0	224	0	224	0	1,000,000	0	0	0	1,875	06/01/2023	1.D FE	
..904764-BJ-5	UNILEVER CAPITAL CORP		04/05/2023			1,225,325	1,250,000	1,248,400	1,249,623	0	147	0	147	0	1,249,771	0	(24,446)	(24,446)	2,682	09/14/2023	1.E FE	
..911312-BK-1	UNITED PARCEL SERVICE		04/01/2023	MATURITY at 100.0000		750,000	750,000	723,660	748,378	0	1,622	0	1,622	0	750,000	0	0	0	9,375	04/01/2023	1.F FE	
..91324P-DR-0	UNITEDHEALTH GROUP INC		04/05/2023	MARKETAXESS		730,627	750,000	792,458	770,744	0	(3,502)	0	(3,502)	0	767,243	0	(36,615)	(36,615)	11,628	08/15/2024	1.F FE	
..92538H-AA-8	VERUS SECURITIZATION TRUST 21-4 A1		06/01/2023	MBS PAYDOWN		43,675	43,675	35,846	0	0	281	0	281	0	43,675	0	0	0	127	07/25/2066	1.A FE	
..92538K-AA-1	VERUS SECURITIZATION TRUST 21-5 A1		06/01/2023	MBS PAYDOWN		30,223	30,223	25,298	0	0	170	0	170	0	30,223	0	0	0	103	09/25/2066	1.A FE	
..92538N-AB-3	VERUS SECURITIZATION TRUST 22-4 A2		06/01/2023	MBS PAYDOWN		23,150	23,150	23,004	23,145	0	5	0	5	0	23,150	0	0	0	463	04/25/2067	1.C FE	
..92539B-AA-0	VERUS SECURITIZATION TRUST 23-1 A1		06/01/2023	MBS PAYDOWN		55,505	55,505	55,505	0	0	0	0	0	0	55,505	0	0	0	1,196	12/25/2067	1.A FE	
..92539F-AA-1	VERUS SECURITIZATION TRUST 23-INV1 A1		06/01/2023	MBS PAYDOWN		56,218	56,218	56,217	0	0	0	0	0	0	56,218	0	0	0	818	02/25/2068	1.A FE	
..92539G-AC-5	VERUS SECURITIZATION TRUST 23-3 A3		06/01/2023	MBS PAYDOWN		72,980	72,980	72,980	0	0	0	0	0	0	72,980	0	0	0	571	03/25/2068	1.F FE	
..92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2		06/01/2023	MBS PAYDOWN		21,142	21,142	21,142	0	0	0	0	0	0	21,142	0	0	0	108	05/25/2027	1.C FE	
..92837K-AA-9	VISIO 2020-1 TRUST 20-1 A1		06/01/2023	MBS PAYDOWN		34,269	34,269	34,268	34,269	0	0	0	0	0	34,269	0	0	0	229	08/25/2055	1.A FE	
..931142-ER-0	WALMART INC		04/04/2023	CITIGROUP GLOBAL MARKETS INC.		1,134,112	1,250,000	1,247,638	1,248,234	0	123	0	123	0	1,248,358	0	(114,245)	(114,245)	7,255	09/17/2026	1.C FE	
..95000U-2R-3	WELLS FARGO & COMPANY		04/05/2023	BOFA SECURITIES INC.		2,486,275	2,500,000	2,557,213	2,511,434	0	(7,497)	0	(7,497)	0	2,503,938	0	(17,663)	(17,663)	14,702	06/02/2024	2.A FE	
..95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1		06/01/2023	MBS PAYDOWN		10,210	10,210	10,545	10,220	0	(9)	0	(9)	0	10,210	0	0	0	115	06/25/2050	1.A	
..95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3		06/01/2023	MBS PAYDOWN		24,069	24,069	20,897	23,938	0	132	0	132	0	24,069	0	0	0	241	12/25/2050	1.A	
..97314C-AA-8	WIND RIVER CLO LTD 13-2A AR2		04/18/2023	MBS PAYDOWN		215,022	215,022	215,022	215,022	0	0	0	0	0	215,022	0	0	0	5,969	10/18/2030	1.A FE	
..976656-CL-0	WISCONSIN ELECTRIC POWER		04/05/2023	MARKETAXESS		959,310	1,000,000	1,054,160	1,023,392	0	(3,416)	0	(3,416)	0	1,019,976	0	(60,666)	(60,666)	6,549	12/15/2024	1.F FE	
..98163V-AB-4	WORLD OMNI AUTO RECEIVABLES TR 22-D A2A		06/15/2023	MBS PAYDOWN		587,458	587,458	587,421	586,215	0	1,243	0	1,243	0	587,458	0	0	0	15,993	03/16/2026	1.A FE	
..98163W-AC-0	WORLD OMNI AUTO RECEIVABLES TR 20-B A3		06/15/2023	MBS PAYDOWN		55,626	55,626	55,622	55,618	0	8	0	8	0	55,626	0	0	0	145	05/15/2025	1.A FE	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					84,730,702	87,773,147	88,674,575	86,362,011	0	(86,939)	0	(86,939)	0	88,134,654	0	(3,403,953)	(3,403,953)	943,793	XXX	XXX	
2509999997	Total - Bonds - Part 4					133,972,539	138,830,783	139,755,596	136,767,729	0	(73,154)	0	(73,154)	0	139,262,355	0	(5,289,822)	(5,289,822)	1,308,634	XXX	XXX	
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999	Total - Bonds					133,972,539	138,830,783	139,755,596	136,767,729	0	(73,154)	0	(73,154)	0	139,262,355	0	(5,289,822)	(5,289,822)	1,308,634	XXX	XXX	
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999	Totals					133,972,539	XXX	139,755,596	136,767,729	0	(73,154)	0	(73,154)	0	139,262,355	0	(5,289,822)	(5,289,822)	1,308,634	XXX	XXX	

E05.5

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

STATEMENT AS OF JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0109999999	Total - U.S. Government Bonds					0	0	0
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					0	0	0
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					0	0	0
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET		06/26/2023	0.000		8,270	0	47
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT - INSTL SHARES		06/21/2023	0.000		49,463,863	0	0
8309999999	Subtotal - All Other Money Market Mutual Funds					49,472,133	0	47
8609999999	Total Cash Equivalents					49,472,133	0	47

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SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. AlabamaAL								
2. AlaskaAK								
3. ArizonaAZ								
4. ArkansasAR								
5. CaliforniaCA								
6. ColoradoCO								
7. ConnecticutCT								
8. DelawareDE								
9. District of ColumbiaDC								
10. FloridaFL								
11. GeorgiaGA								
12. HawaiiHI								
13. IdahoID								
14. IllinoisIL								
15. IndianaIN								
16. IowaIA								
17. KansasKS								
18. KentuckyKY								
19. LouisianaLA								
20. MaineME								
21. MarylandMD								
22. MassachusettsMA								
23. MichiganMI								
24. MinnesotaMN								
25. MississippiMS								
26. MissouriMO								
27. MontanaMT								
28. NebraskaNE								
29. NevadaNV								
30. New HampshireNH								
31. New JerseyNJ								
32. New MexicoNM								
33. New YorkNY								
34. North CarolinaNC								
35. North DakotaND								
36. OhioOH								
37. OklahomaOK								
38. OregonOR								
39. PennsylvaniaPA								
40. Rhode IslandRI								
41. South CarolinaSC								
42. South DakotaSD								
43. TennesseeTN								
44. TexasTX								
45. UtahUT								
46. VermontVT								
47. VirginiaVA								
48. WashingtonWA								
49. West VirginiaWV								
50. WisconsinWI								
51. WyomingWY								
52. American SamoaAS								
53. GuamGU								
54. Puerto RicoPR								
55. U.S. Virgin IslandsVI								
56. Northern Mariana IslandsMP								
57. CanadaCAN								
58. Aggregate Other AliensOT								
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 JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. AlabamaAL								
2. AlaskaAK								
3. ArizonaAZ								
4. ArkansasAR								
5. CaliforniaCA								
6. ColoradoCO								
7. ConnecticutCT								
8. DelawareDE								
9. District of ColumbiaDC								
10. FloridaFL								
11. GeorgiaGA								
12. HawaiiHI								
13. IdahoID								
14. IllinoisIL								
15. IndianaIN								
16. IowaIA								
17. KansasKS								
18. KentuckyKY								
19. LouisianaLA								
20. MaineME								
21. MarylandMD								
22. MassachusettsMA								
23. MichiganMI								
24. MinnesotaMN								
25. MississippiMS								
26. MissouriMO								
27. MontanaMT								
28. NebraskaNE								
29. NevadaNV								
30. New HampshireNH								
31. New JerseyNJ								
32. New MexicoNM								
33. New YorkNY								
34. North CarolinaNC								
35. North DakotaND								
36. OhioOH								
37. OklahomaOK								
38. OregonOR								
39. PennsylvaniaPA								
40. Rhode IslandRI								
41. South CarolinaSC								
42. South DakotaSD								
43. TennesseeTN								
44. TexasTX								
45. UtahUT								
46. VermontVT								
47. VirginiaVA								
48. WashingtonWA								
49. West VirginiaWV								
50. WisconsinWI								
51. WyomingWY								
52. American SamoaAS								
53. GuamGU								
54. Puerto RicoPR								
55. U.S. Virgin IslandsVI								
56. Northern Mariana IslandsMP								
57. CanadaCAN								
58. Aggregate Other AliensOT								
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 JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. AlabamaAL								
2. AlaskaAK								
3. ArizonaAZ								
4. ArkansasAR								
5. CaliforniaCA								
6. ColoradoCO								
7. ConnecticutCT								
8. DelawareDE								
9. District of ColumbiaDC								
10. FloridaFL								
11. GeorgiaGA								
12. HawaiiHI								
13. IdahoID								
14. IllinoisIL								
15. IndianaIN								
16. IowaIA								
17. KansasKS								
18. KentuckyKY								
19. LouisianaLA								
20. MaineME								
21. MarylandMD								
22. MassachusettsMA								
23. MichiganMI								
24. MinnesotaMN								
25. MississippiMS								
26. MissouriMO								
27. MontanaMT								
28. NebraskaNE								
29. NevadaNV								
30. New HampshireNH								
31. New JerseyNJ								
32. New MexicoNM								
33. New YorkNY								
34. North CarolinaNC								
35. North DakotaND								
36. OhioOH								
37. OklahomaOK								
38. OregonOR								
39. PennsylvaniaPA								
40. Rhode IslandRI								
41. South CarolinaSC								
42. South DakotaSD								
43. TennesseeTN								
44. TexasTX								
45. UtahUT								
46. VermontVT								
47. VirginiaVA								
48. WashingtonWA								
49. West VirginiaWV								
50. WisconsinWI								
51. WyomingWY								
52. American SamoaAS								
53. GuamGU								
54. Puerto RicoPR								
55. U.S. Virgin IslandsVI								
56. Northern Mariana IslandsMP								
57. CanadaCAN								
58. Aggregate Other AliensOT								
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 JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. AlabamaAL	0	0	0	0	0	0	0	0
2. AlaskaAK	0	0	0	0	0	0	0	0
3. ArizonaAZ	0	0	0	0	0	0	0	0
4. ArkansasAR	0	0	0	0	0	0	0	0
5. CaliforniaCA	1,977	22	0	0	11	0	0	11
6. ColoradoCO	0	0	0	0	0	0	0	0
7. ConnecticutCT	0	0	0	0	0	0	0	0
8. DelawareDE	0	0	0	0	0	0	0	0
9. District of ColumbiaDC	0	0	0	0	0	0	0	0
10. FloridaFL	0	0	0	0	0	0	0	0
11. GeorgiaGA	0	0	0	0	0	0	0	0
12. HawaiiHI	0	0	0	0	0	0	0	0
13. IdahoID	0	0	0	0	0	0	0	0
14. IllinoisIL	0	0	0	0	0	0	0	0
15. IndianaIN	0	0	0	0	0	0	0	0
16. IowaIA	0	0	0	0	0	0	0	0
17. KansasKS	0	0	0	0	0	0	0	0
18. KentuckyKY	0	0	0	0	0	0	0	0
19. LouisianaLA	0	0	0	0	0	0	0	0
20. MaineME	0	0	0	0	0	0	0	0
21. MarylandMD	0	0	0	0	0	0	0	0
22. MassachusettsMA	0	0	0	0	0	0	0	0
23. MichiganMI	0	0	0	0	0	0	0	0
24. MinnesotaMN	0	0	0	0	0	0	0	0
25. MississippiMS	0	0	0	0	0	0	0	0
26. MissouriMO	0	0	0	0	0	0	0	0
27. MontanaMT	0	0	0	0	0	0	0	0
28. NebraskaNE	0	0	0	0	0	0	0	0
29. NevadaNV	0	0	0	0	0	0	0	0
30. New HampshireNH	0	0	0	0	0	0	0	0
31. New JerseyNJ	0	0	0	0	0	0	0	0
32. New MexicoNM	0	0	0	0	0	0	0	0
33. New YorkNY	0	0	0	0	0	0	0	0
34. North CarolinaNC	0	0	0	0	0	0	0	0
35. North DakotaND	0	0	0	0	0	0	0	0
36. OhioOH	0	0	0	0	0	0	0	0
37. OklahomaOK	0	0	0	0	0	0	0	0
38. OregonOR	0	0	0	0	0	0	0	0
39. PennsylvaniaPA	0	0	0	0	0	0	0	0
40. Rhode IslandRI	0	0	0	0	0	0	0	0
41. South CarolinaSC	0	0	0	0	0	0	0	0
42. South DakotaSD	0	0	0	0	0	0	0	0
43. TennesseeTN	0	0	0	0	0	0	0	0
44. TexasTX	14,280	390	0	0	195	0	0	195
45. UtahUT	0	0	0	0	0	0	0	0
46. VermontVT	0	0	0	0	0	0	0	0
47. VirginiaVA	0	0	0	0	0	0	0	0
48. WashingtonWA	0	0	0	0	0	0	0	0
49. West VirginiaWV	0	0	0	0	0	0	0	0
50. WisconsinWI	0	0	0	0	0	0	0	0
51. WyomingWY	0	0	0	0	0	0	0	0
52. American SamoaAS	0	0	0	0	0	0	0	0
53. GuamGU	0	0	0	0	0	0	0	0
54. Puerto RicoPR	0	0	0	0	0	0	0	0
55. U.S. Virgin IslandsVI	0	0	0	0	0	0	0	0
56. Northern Mariana IslandsMP	0	0	0	0	0	0	0	0
57. CanadaCAN	0	0	0	0	0	0	0	0
58. Aggregate Other AliensOT	0	0	0	0	0	0	0	0
59. Totals	16,257	412	0	0	206	0	0	206
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2023 OF THE Ascot Specialty Insurance Company

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2023

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
\$6,890,456	\$9,334,136	\$7,442,558

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