



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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, 646-956-1574
(City or Town, State, Country and Zip Code) (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, 646-956-1574
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.ascotgroup.com

Statutory Statement Contact Shanelle Lord Burke, 646-956-1577
(Name) (Area Code) (Telephone Number)
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 Guijarro, 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
 Chief Executive Officer Financial Controller General Counsel & Secretary

Subscribed and sworn to before me this November, 2023
14th day of _____
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.....














2023 Q3 Jurat_Updated_ASIC


Final Audit Report

2023-11-14

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By:	Wendy Newlun (wendy.newlun@ascotgroup.com)
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-  Document created by Wendy Newlun (wendy.newlun@ascotgroup.com)
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STATEMENT AS OF SEPTEMBER 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	850,581,000	0	850,581,000	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 (\$ 10,290,710), cash equivalents (\$ 57,241,617) and short-term investments (\$0)	67,532,327	0	67,532,327	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)	918,113,327	0	918,113,327	618,557,285
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	5,810,638	0	5,810,638	2,615,245
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	50,436,810	5,127,628	45,309,182	48,657,869
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	721,010	330	720,680	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	7,743,793	0	7,743,793	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	4,237,698	0	4,237,698	5,539,551
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	2,539,907	738,470	1,801,437	1,338,900
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	989,603,183	5,866,428	983,736,755	685,665,421
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	989,603,183	5,866,428	983,736,755	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	1,801,437	0	1,801,437	1,283,098
2503. Prepaid	688,470	688,470	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	55,802
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,539,907	738,470	1,801,437	1,338,900

STATEMENT AS OF SEPTEMBER 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 \$ 109,595,307)	225,157,786	131,071,062
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	71,584,628	44,472,147
4. Commissions payable, contingent commissions and other similar charges	1,333,128	262,288
5. Other expenses (excluding taxes, licenses and fees)	299,848	177,691
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	385,194	278,640
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	7,749,162	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 \$ 130,038,637 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)	186,897,456	163,470,809
10. Advance premium	5,256	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)	65,256,264	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	3,544,774	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	5,605,315	4,610,163
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	570,341,118	405,769,034
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	570,341,118	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	471,575,000	351,575,000
35. Unassigned funds (surplus)	(58,411,848)	(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)	413,395,637	279,896,387
38. Totals (Page 2, Line 28, Col. 3)	983,736,755	685,665,421
DETAILS OF WRITE-INS		
2501. Claims Payable	(26,777)	3,222
2502. Deferred Ceding Commission	3,360,572	2,615,067
2503. Other Liabilities	1,360,572	1,652,858
2598. Summary of remaining write-ins for Line 25 from overflow page	910,948	339,016
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,605,315	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 SEPTEMBER 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 \$431,451,811)	392,858,809	240,539,244	347,957,631
1.2 Assumed (written \$0)	0	0	0
1.3 Ceded (written \$159,052,557)	143,886,202	113,753,581	156,023,644
1.4 Net (written \$272,399,253)	248,972,608	126,785,663	191,933,987
DEDUCTIONS:			
2. Losses incurred (current accident year \$120,978,686):			
2.1 Direct	183,526,829	141,016,225	193,880,528
2.2 Assumed	0	0	0
2.3 Ceded	64,476,939	71,070,052	89,523,615
2.4 Net	119,049,890	69,946,173	104,356,913
3. Loss adjustment expenses incurred	34,455,892	20,784,140	30,502,285
4. Other underwriting expenses incurred	86,976,713	63,925,063	80,570,459
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	240,482,496	154,655,376	215,429,657
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	8,490,112	(27,869,713)	(23,495,670)
INVESTMENT INCOME			
9. Net investment income earned	22,671,469	4,823,576	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)	17,373,044	4,834,550	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	312,898	98,342	172,591
15. Total other income (Lines 12 through 14)	312,898	98,342	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)	26,176,054	(22,936,821)	(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)	26,176,054	(22,936,821)	(14,560,469)
19. Federal and foreign income taxes incurred	9,502,915	(780,043)	1,186,139
20. Net income (Line 18 minus Line 19)(to Line 22)	16,673,139	(22,156,778)	(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)	16,673,139	(22,156,778)	(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	(3,173,889)	(1,339,929)	(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	120,000,000	50,000,000	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)	133,499,250	26,503,293	71,187,669
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	413,395,637	235,212,011	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	325,829	125,400	208,250
1402. Currency translation	(12,931)	(27,058)	(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)	312,898	98,342	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 SEPTEMBER 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	283,544,199	203,194,140	273,976,899
2. Net investment income	18,032,199	3,855,060	7,109,972
3. Miscellaneous income	312,898	98,342	172,591
4. Total (Lines 1 to 3)	301,889,296	207,147,542	281,259,462
5. Benefit and loss related payments	24,125,189	30,929,278	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	91,217,304	71,694,605	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)	2,695,724	0	(2,240,528)
10. Total (Lines 5 through 9)	118,038,217	102,623,884	122,108,180
11. Net cash from operations (Line 4 minus Line 10)	183,851,079	104,523,659	159,151,282
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	148,419,854	27,617,948	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	7,175,142	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	148,411,247	34,793,090	30,599,852
13. Cost of investments acquired (long-term only):			
13.1 Bonds	496,026,287	281,706,720	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)	496,026,287	281,706,720	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)	(347,615,040)	(246,913,630)	(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	120,000,000	50,000,000	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)	(528,620)	557,799	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)	119,471,380	50,557,799	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)	(44,292,581)	(91,832,172)	(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)	67,532,327	56,194,118	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 #	09/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 16,673,139	\$ (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>\$ 16,673,139</u>	<u>\$ (15,746,609)</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 413,395,637	\$ 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>\$ 413,395,637</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.....	\$..... 1,148,852
2. 12 months or longer.....	5,857,679

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

1. Less than 12 months.....	\$..... 52,489,864
2. 12 months or longer.....	60,292,372

(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	386,094				386,094	384,262	1,832		386,094	0.040	0.039
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)	\$ 386,094	\$	\$	\$	\$ 386,094	\$ 384,262	\$ 1,832	\$	\$ 386,094	0.040 %	0.039 %

(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	15.240 %
(2) Cash Equivalents	84.760 %
(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 from the Parent of \$25M in cash on July 5th, 2023, and \$30M in cash split into three equal payments of \$10M on July 27th, 2023, August 10th, 2023, and August 18th, 2023.

The Company received capital contributions from the Parent of \$60M and \$5M in cash 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 September 30, 2023, the Company reported \$3,544,774 due to other affiliates, and \$4,237,698 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

Notes to the Financial Statements

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

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

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

The maximum amount of dividends which can be paid by state of Rhode Island insurance companies to shareholders without prior approval of the Insurance Commissioner is subject to restrictions relating to net income and statutory surplus. The Company's statutory surplus was \$413,395,637 at September 30, 2023 and \$279,896,387 at December 31, 2022. The Company's net income(loss) was \$16,673,139 for the period ended September 30, 2023 and \$(15,746,609) for the year ended December 31, 2022. 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 September 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	\$ 65,504,549
Total					<u>\$ 65,504,549</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.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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	\$ 813,860,454	\$ 850,581,000	\$ 144,797	\$ 813,715,657			
Cash Equivalents	57,241,617	57,241,617	57,241,617	-			
Cash	10,290,710	10,290,710	10,290,710	-			

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items

- Unusual or Infrequent Items - Not Applicable
- Troubled Debt Restructuring - Not Applicable
- Other Disclosures - Not Applicable
- Business Interruption Insurance Recoveries - Not Applicable
- State Transferable and Non-Transferable Tax Credits - Not Applicable
- Subprime-Mortgage-Related Risk Exposure - Not Applicable
- Insurance-Linked Securities (ILS) Contracts - Not Applicable
- 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 November 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			130,038,637	36,624,403	(130,038,637)	(36,624,403)
c. Total (a+b)	\$	\$	\$ 130,038,637	\$ 36,624,403	\$ (130,038,637)	\$ (36,624,403)
d. Direct unearned premium reserve				\$ 316,936,092		

Notes to the Financial Statements

23. Reinsurance (Continued)

(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	\$ 927,566	\$ -	\$ -	\$ 927,566
b. Sliding scale adjustments			(199,076)	199,076
c. Other profit commission arrangements				
d. Total (a+b+c).....	<u>\$ 927,566</u>	<u>\$ -</u>	<u>\$ (199,076)</u>	<u>\$ 1,126,642</u>

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

D. Uncollectible Reinsurance - Not Applicable

E. Commutation of Ceded Reinsurance - Not Applicable

F. Retroactive Reinsurance - Not Applicable

G. Reinsurance Accounted for as a Deposit - Not Applicable

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

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

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - Not Applicable

K. Reinsurance Credit - Not Applicable

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

The company reported net loss and loss adjustment expense (LAE) reserves of \$296,742,415 as of September 30, 2023. \$17,517,811 was paid for incurred loss and loss adjustment expenses attributable to prior year insured events during the period ended September 30, 2023. The company experienced \$4,179,088 of favorable development primarily attributable to the 2022, 2021 and 2020 accident years in our cyber, Inland Marine and Management Liability line of business, due to changes in underlying actuarial assumption.

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 SEPTEMBER 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 \$386,094 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 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | 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 SEPTEMBER 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 percent0.000 %

5.2 A&H cost containment percent0.000 %

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

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

6.2 If yes, please provide the amount of custodial funds held as of the reporting date\$.....0

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date\$.....0

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

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

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

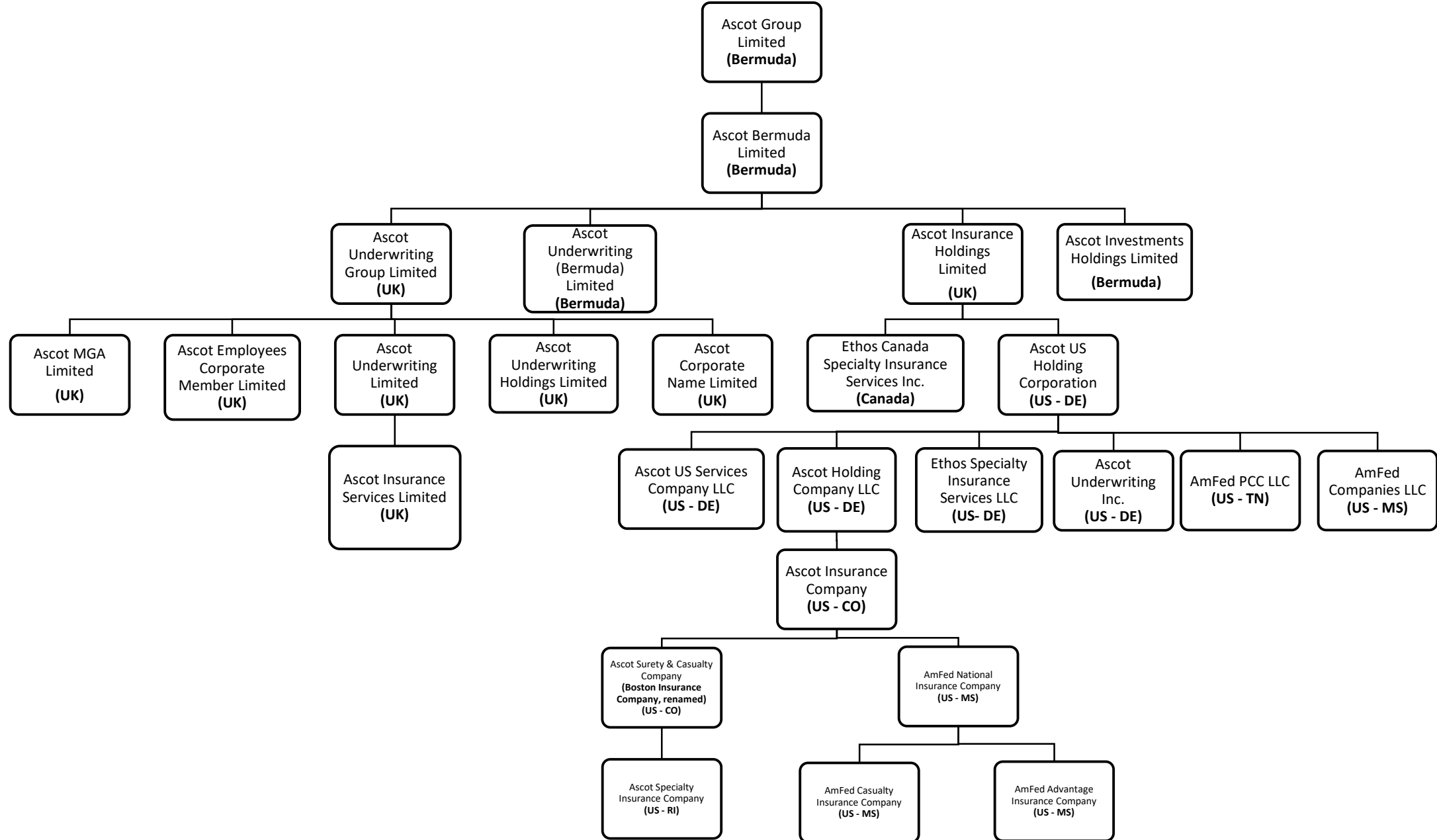
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	E	4,277,990	4,355,402	635,614	38,584	3,929,208	2,378,074
2. Alaska	AK	E	1,002,957	1,124,958	0	0	763,443	420,932
3. Arizona	AZ	E	7,266,935	6,613,012	6,556,791	10,940,053	5,520,813	3,183,373
4. Arkansas	AR	E	2,313,152	2,189,757	125,619	0	2,457,268	1,131,717
5. California	CA	E	76,022,055	62,305,454	3,994,677	2,044,365	64,119,306	38,161,375
6. Colorado	CO	E	11,121,362	8,284,651	647,093	553,443	9,161,797	4,823,983
7. Connecticut	CT	E	5,771,475	4,263,085	789,705	187,786	5,128,425	2,810,914
8. Delaware	DE	E	1,742,026	1,442,406	181,020	0	1,445,810	576,038
9. District of Columbia	DC	E	2,274,177	1,436,587	21,513	0	1,439,127	799,065
10. Florida	FL	E	43,203,844	35,219,387	4,135,806	9,016,592	46,302,507	23,905,731
11. Georgia	GA	E	18,469,603	11,680,020	1,518,266	217,667	13,928,353	6,580,094
12. Hawaii	HI	E	609,868	524,119	0	0	653,230	404,766
13. Idaho	ID	E	1,659,203	1,083,988	6,551	4,170	1,015,896	672,176
14. Illinois	IL	E	13,053,546	8,732,204	992,477	665,409	12,042,579	5,781,614
15. Indiana	IN	E	4,826,802	3,586,746	377,008	0	6,115,609	2,076,075
16. Iowa	IA	E	2,547,390	1,823,940	790,267	1,250,000	2,028,549	1,106,886
17. Kansas	KS	E	1,996,875	2,528,745	0	0	2,626,379	1,180,566
18. Kentucky	KY	E	2,492,815	1,905,878	84,859	55,201	1,804,642	864,608
19. Louisiana	LA	E	7,837,927	5,768,146	164,574	233,575	6,287,037	3,306,868
20. Maine	ME	E	1,073,293	544,548	884	0	696,354	290,717
21. Maryland	MD	E	5,046,626	4,497,914	105,765	0	4,367,111	1,754,311
22. Massachusetts	MA	E	10,006,967	9,372,585	585,037	26,861	10,681,498	5,664,817
23. Michigan	MI	E	6,111,387	4,239,507	792,431	13,678	5,253,578	3,197,662
24. Minnesota	MN	E	7,256,565	4,973,507	292,926	0	5,665,542	3,319,371
25. Mississippi	MS	E	1,700,534	1,305,319	555,075	470,061	2,837,130	2,327,245
26. Missouri	MO	E	4,914,535	4,033,833	61,192	6,121	4,553,647	2,434,943
27. Montana	MT	E	1,143,596	2,095,955	458,893	95,420	2,023,104	1,190,566
28. Nebraska	NE	E	1,078,398	1,044,151	61,111	0	1,590,405	761,617
29. Nevada	NV	E	4,634,883	3,293,773	725,033	12,113	6,770,262	2,074,162
30. New Hampshire	NH	E	819,684	828,304	196,089	2,500	1,163,779	624,200
31. New Jersey	NJ	E	17,427,190	16,725,726	1,401,259	671,540	20,236,805	9,837,878
32. New Mexico	NM	E	1,007,872	622,164	146,079	57,955	628,743	306,983
33. New York	NY	E	26,255,204	18,463,352	6,679,104	3,567,053	21,831,574	11,676,350
34. North Carolina	NC	E	8,718,780	6,087,836	133,912	0	6,960,014	3,325,205
35. North Dakota	ND	E	757,686	184,238	0	412,460	325,652	211,282
36. Ohio	OH	E	10,585,266	7,886,949	437,716	336,355	10,611,717	6,130,205
37. Oklahoma	OK	E	3,080,519	2,396,708	1,116,197	55,775	3,537,700	2,056,716
38. Oregon	OR	E	3,288,009	2,141,596	387,959	3,029	2,465,732	1,103,387
39. Pennsylvania	PA	E	15,089,398	11,743,023	762,104	190,637	14,296,195	7,500,954
40. Rhode Island	RI	L	776,667	239,322	0	9,748	391,958	291,601
41. South Carolina	SC	E	4,516,565	3,327,686	87,667	154,420	3,621,038	1,817,003
42. South Dakota	SD	E	529,958	303,958	0	0	326,111	153,253
43. Tennessee	TN	E	6,833,774	7,027,222	179,504	5,116	7,338,249	4,254,328
44. Texas	TX	E	56,589,606	42,336,426	1,083,877	10,876,158	60,156,144	32,160,129
45. Utah	UT	E	2,920,001	2,608,850	180,474	17,935	2,618,901	1,667,008
46. Vermont	VT	E	578,447	412,790	0	0	636,893	332,718
47. Virginia	VA	E	7,372,729	5,196,522	314,196	694,421	6,140,324	3,780,881
48. Washington	WA	E	7,204,071	5,328,498	631,129	248,669	5,196,505	3,482,512
49. West Virginia	WV	E	921,298	514,057	0	0	611,748	319,485
50. Wisconsin	WI	E	4,530,635	2,162,077	0	150,220	3,605,040	1,929,372
51. Wyoming	WY	E	191,667	170,548	0	0	194,031	116,827
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	26,788	28,010
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Totals	XXX		431,451,811	336,977,428	38,397,452	43,285,088	404,130,248	216,286,551
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	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0

(a) Active Status Counts:

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

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 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 Loca-tion	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	.BMU	UIP			0.000		NO	
							Ascot Bermuda Limited	.BMU	UIP	Ascot Group Limited	Ownership	99.942	Ascot Group Limited	NO	
							Ascot Underwriting (Bermuda) Limited	.BMU	NIA	Ascot Bermuda Limited	Ownership	65.000	Ascot Group Limited	NO	
							Ascot 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	.BMU	NIA	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Insurance Holdings Limited	.GBR	UIP	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							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 SEPTEMBER 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	12,237,580	5,429,540	44.4	78.3
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)	32,714,984	20,444,006	62.5	0.0
5.2 Commercial multiple peril (liability portion)	0	0	0.0	0.0
6. Mortgage guaranty	4,213,408	421,047	10.0	10.8
8. Ocean marine	82,673	(22,328)	(27.0)	35.9
9. Inland marine	3,241,862	132,102	4.1	127.4
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	52,792	26,396	50.0	0.0
12. Earthquake	8,392,698	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	129,891,528	69,036,007	53.1	64.3
17.2 Other liability - claims-made	196,962,019	85,250,400	43.3	49.7
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)	10,942	5,974	54.6	49.7
19.4 Other commercial auto liability	4,516,075	2,495,432	55.3	54.7
21.1 Private passenger auto physical damage	0	0	0.0	0.0
21.2 Commercial auto physical damage	542,248	323,985	59.7	95.2
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	(15,731)	0.0	42.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	0.0	0.0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. Totals	392,858,809	183,526,829	46.7	58.6
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

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

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	5,269,852	17,682,322	6,876,534
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)	8,890,346	29,057,950	0
5.2	Commercial multiple peril (liability portion)	1,667,739	4,611,528	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	16,744	109,885	133,407
9.	Inland marine	24,822	3,932,355	4,357,746
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	462,401	478,658	0
12.	Earthquake	3,976,643	12,328,407	7,460,815
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	51,438,147	151,545,826	115,553,580
17.2	Other liability - claims-made	60,515,774	198,190,979	165,508,428
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)	79,876	81,463	697
19.4	Other commercial auto liability	9,891,646	12,659,422	1,012,404
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	470,246	773,016	130,718
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	142,704,237	431,451,811	301,259,330
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 SEPTEMBER 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	374	0	374	964	0	8,452	9,416	929	(3,259)	(2,330)
2. 2021	4,624	35,192	39,816	6,612	62	6,674	5,461	28	27,450	32,939	7,449	(7,652)	(203)
3. Subtotals 2021 + Prior	5,034	46,903	51,937	6,986	62	7,048	6,425	28	35,902	42,355	8,378	(10,910)	(2,533)
4. 2022	8,906	114,701	123,607	9,220	1,249	10,469	9,057	2,643	99,791	111,491	9,371	(11,018)	(1,646)
5. Subtotals 2022 + Prior	13,940	161,603	175,543	16,206	1,311	17,518	15,482	2,670	135,694	153,846	17,749	(21,928)	(4,179)
6. 2023	XXX	XXX	XXX	XXX	14,789	14,789	XXX	10,598	132,298	142,896	XXX	XXX	XXX
7. Totals	13,940	161,603	175,543	16,206	16,100	32,307	15,482	13,269	267,991	296,742	17,749	(21,928)	(4,179)
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. 127.3	2. (13.6)	3. (2.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.5)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

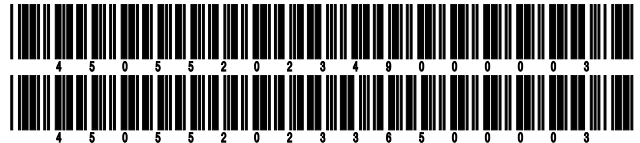
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

- 1.
- 3.

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Profit Commission	0	0	0	55,802
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	55,802

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Unapplied Cash	910,948	339,016
2597. Summary of remaining write-ins for Line 25 from overflow page	910,948	339,016

STATEMENT AS OF SEPTEMBER 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	496,026,287	316,636,251
3. Accrual of discount	1,967,507	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	148,419,854	30,614,438
7. Deduct amortization of premium	435,500	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)	850,580,999	506,732,377
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	850,580,999	506,732,377

STATEMENT AS OF SEPTEMBER 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)	741,113,565	107,942,157	10,732,924	(2,051,641)	659,886,321	741,113,565	836,271,157	566,827,668
2. NAIC 2 (a)	11,537,734	0	0	2,772,106	10,215,763	11,537,734	14,309,840	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	752,651,299	107,942,157	10,732,924	720,465	670,102,084	752,651,299	850,580,997	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	752,651,299	107,942,157	10,732,924	720,465	670,102,084	752,651,299	850,580,997	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 SEPTEMBER 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	566,213,249	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	591,477,491	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)	57,241,617	82,317,410
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	57,241,617	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 SEPTEMBER 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
01627A-AD-0	ALIGNED DATA CENTERS ISSUERS L 23-1A A2		08/10/2023	GUGGENHEIM SECURITIES LLC		3,907,816	4,000,000	0	1.G FE
025816-DH-9	AMERICAN EXPRESS CO		07/25/2023	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0	1.F FE
02665W-EK-3	AMERICAN HONDA FINANCE		07/05/2023	MIZUHO SECURITIES USA LLC		2,496,925	2,500,000	0	1.G FE
02665W-EM-9	AMERICAN HONDA FINANCE		07/05/2023	CITIGROUP GLOBAL MARKETS INC.		2,498,900	2,500,000	0	1.G FE
03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1		08/16/2023	GOLDMAN SACHS & CO. LLC		3,653,822	3,835,000	10,738	1.A FE
05565E-CE-3	BMW US CAPITAL LLC		08/08/2023	BOFA SECURITIES INC.		8,747,287	8,750,000	0	1.F FE
06051G-LV-9	BANK OF AMERICA CORP		09/12/2023	BOFA SECURITIES INC.		3,000,000	3,000,000	0	1.E FE
09659W-2V-5	BNP PARIBAS	D	07/27/2023	BNP PARIBAS SECURITIES CORP.		2,455,225	2,500,000	6,050	1.D FE
14913U-AB-6	CATERPILLAR FINL SERVICE		08/07/2023	CITIGROUP GLOBAL MARKETS INC.		1,749,808	1,750,000	0	1.F FE
21688A-AW-2	COOPERAT RABOBANK UA/NY	D	07/11/2023	BOFA SECURITIES INC.		1,748,863	1,750,000	0	1.D FE
24422E-XB-0	JOHN DEERE CAPITAL CORP		07/11/2023	CITIGROUP GLOBAL MARKETS INC.		4,493,295	4,500,000	0	1.F FE
24422E-XD-6	JOHN DEERE CAPITAL CORP		09/05/2023	MUFG SECURITIES AMERICAS INC.		1,748,758	1,750,000	0	1.F FE
254687-FV-3	WALT DISNEY COMPANY/THE		08/11/2023	BOFA SECURITIES INC.		9,225,300	10,000,000	15,556	1.G FE
341081-GK-7	FLORIDA POWER & LIGHT CO		07/27/2023	U.S. BANCORP INVESTMENTS INC.		3,017,580	3,000,000	62,283	1.D FE
38145G-AM-2	GOLDMAN SACHS GROUP INC		08/07/2023	GOLDMAN SACHS & CO. LLC		4,000,000	4,000,000	0	1.F FE
404280-DZ-9	HSBC HOLDINGS PLC	D	08/07/2023	HSBC SECURITIES (USA) INC.		2,250,000	2,250,000	0	1.G FE
440452-AH-3	HORMEL FOODS CORP		09/26/2023	U.S. BANCORP INVESTMENTS INC.		855,080	1,000,000	5,431	1.G FE
49177J-AE-2	KENVUE INC		07/19/2023	BOFA SECURITIES INC.		3,045,750	3,000,000	50,079	1.F FE
539830-CA-5	LOCKHEED MARTIN CORP		07/19/2023	CITIGROUP GLOBAL MARKETS INC.		2,518,375	2,500,000	18,472	1.G FE
58769J-AK-3	MERCEDES-BENZ FIN NA		07/31/2023	CITIGROUP GLOBAL MARKETS INC.		4,245,112	4,250,000	0	1.F FE
61747Y-FF-7	MORGAN STANLEY		07/19/2023	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	0	1.E FE
641062-BL-7	NESTLE HOLDINGS INC		09/06/2023	CITIGROUP GLOBAL MARKETS INC.		4,249,830	4,250,000	0	1.D FE
64953B-BF-4	NEW YORK LIFE GLOBAL FDG		09/12/2023	BOFA SECURITIES INC.		3,249,382	3,250,000	0	1.A FE
74153W-CT-4	PRICOA GLOBAL FUNDING 1		08/21/2023	WELLS FARGO SECURITIES LLC		1,498,485	1,500,000	0	1.D FE
74456Q-BU-9	PUBLIC SERVICE ELECTRIC		07/11/2023	KEYBANC CAPITAL MARKETS INC.		4,731,300	5,000,000	37,000	1.F FE
816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1		08/08/2023	J.P. MORGAN SECURITIES LLC		1,237,109	1,250,000	4,583	1.A FE
826200-AD-9	SIEMENS FINANCIERINGSMAT	D	09/18/2023	MIZUHO SECURITIES USA LLC		5,105,550	5,000,000	28,073	1.E FE
857477-BY-8	STATE STREET CORP		09/13/2023	SMBC NIKKO SECURITIES AMERICA INC.		5,057,900	5,000,000	105,892	1.F FE
89788M-AC-6	TRUIST FINANCIAL CORP		09/26/2023	TRUIST SECURITIES INC.		2,092,625	2,500,000	4,297	1.G FE
89788M-AG-7	TRUIST FINANCIAL CORP		07/13/2023	TRUIST SECURITIES INC.		2,854,050	3,000,000	14,087	1.G FE
902674-ZV-5	UBS AG LONDON	D	09/06/2023	BOFA SECURITIES INC.		999,110	1,000,000	0	1.E FE
904764-BS-5	UNILEVER CAPITAL CORP		09/05/2023	BOFA SECURITIES INC.		1,496,970	1,500,000	0	1.E FE
91159H-JC-5	US BANCORP		09/25/2023	U.S. BANCORP INVESTMENTS INC.		2,211,950	2,500,000	9,229	1.G FE
95000U-3E-1	WELLS FARGO & COMPANY		07/18/2023	WELLS FARGO SECURITIES LLC		3,500,000	3,500,000	0	1.E FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					107,942,157	110,085,000	371,770	XXX
2509999997	Total - Bonds - Part 3					107,942,157	110,085,000	371,770	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					107,942,157	110,085,000	371,770	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					107,942,157	XXX	371,770	XXX

E04

STATEMENT AS OF SEPTEMBER 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
3131XY-YM-5	UMBS - POOL ZM5216		09/01/2023	MBS PAYDOWN		3,697	3,697	3,739	3,697	0	(1)	0	(1)	0	3,697	0	0	0	95	12/01/2047	1.A FE ...
31329Q-N6-4	UMBS - POOL ZA6713		09/01/2023	MBS PAYDOWN		1,908	1,908	1,977	1,911	0	(3)	0	(3)	0	1,908	0	0	0	45	04/01/2049	1.A FE ...
3132CW-5Y-6	UMBS - POOL SB0863		09/01/2023	MBS PAYDOWN		1,034,188	1,034,188	1,035,724	0	0	(17)	0	(17)	0	1,034,188	0	0	0	8,284	04/01/2038	1.A FE ...
3132D6-EA-4	UMBS - POOL SB8229		09/01/2023	MBS PAYDOWN		435,333	435,333	432,476	0	0	122	0	122	0	435,333	0	0	0	4,989	05/01/2038	1.A FE ...
3132DV-7B-5	UMBS - POOL SD8090		09/01/2023	MBS PAYDOWN		5,538	5,538	5,803	5,544	0	(6)	0	(6)	0	5,538	0	0	0	73	09/01/2050	1.A FE ...
3133A2-BS-8	UMBS - POOL QA7249		09/01/2023	MBS PAYDOWN		23,007	23,007	23,636	23,032	0	(26)	0	(26)	0	23,007	0	0	0	479	02/01/2050	1.A FE ...
3133L8-FU-4	UMBS - POOL RC1979		09/01/2023	MBS PAYDOWN		100,522	100,522	105,501	100,996	0	(474)	0	(474)	0	100,522	0	0	0	1,726	03/01/2036	1.A FE ...
3140QB-JC-3	UMBS - POOL CA3858		09/01/2023	MBS PAYDOWN		6,981	6,981	7,273	6,996	0	(16)	0	(16)	0	6,981	0	0	0	163	07/01/2049	1.A FE ...
3140QP-2F-3	UMBS - POOL CB4373		09/01/2023	MBS PAYDOWN		113,697	113,697	112,418	113,647	0	50	0	50	0	113,697	0	0	0	3,090	08/01/2052	1.A FE ...
3140X4-K7-0	UMBS - POOL FM1217		09/01/2023	MBS PAYDOWN		35,626	35,626	36,645	35,736	0	(110)	0	(110)	0	35,626	0	0	0	866	07/01/2049	1.A FE ...
3140X8-KH-9	UMBS - POOL FM4795		09/01/2023	MBS PAYDOWN		5,191	5,191	5,371	5,202	0	(11)	0	(11)	0	5,191	0	0	0	69	11/01/2050	1.A FE ...
3140X9-EK-7	UMBS - POOL FM5537		09/01/2023	MBS PAYDOWN		116,425	116,425	121,718	117,027	0	(603)	0	(603)	0	116,425	0	0	0	1,533	01/01/2036	1.A FE ...
3140XJ-JR-5	UMBS - POOL FS2971		09/01/2023	MBS PAYDOWN		106,754	106,754	103,018	106,637	0	117	0	117	0	106,754	0	0	0	3,245	10/01/2052	1.A FE ...
3140XJ-VG-5	UMBS - POOL FS3314		09/01/2023	MBS PAYDOWN		843,281	843,281	830,105	0	0	526	0	526	0	843,281	0	0	0	16,356	11/01/2042	1.A FE ...
31418C-SC-9	UMBS - POOL MA3214		09/01/2023	MBS PAYDOWN		17,470	17,470	17,009	17,446	0	24	0	24	0	17,470	0	0	0	359	12/01/2037	1.A FE ...
31418E-RL-6	UMBS - POOL MA4990		09/01/2023	MBS PAYDOWN		445,053	445,053	442,897	0	0	84	0	84	0	445,053	0	0	0	4,671	04/01/2038	1.A FE ...
0909999999	Subtotal - Bonds - U.S. Special Revenues					3,294,671	3,294,671	3,285,310	537,871	0	(344)	0	(344)	0	3,294,671	0	0	0	46,043	XXX	XXX
03464B-AA-6	ANGEL OAK MORTGAGE TRUST 22-1 A1		09/01/2023	MBS PAYDOWN		37,393	37,393	37,393	37,393	0	0	0	0	0	37,393	0	0	0	760	12/25/2066	1.A
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 22-3 A1		09/01/2023	MBS PAYDOWN		62,062	62,062	61,398	62,018	0	44	0	44	0	62,062	0	0	0	1,540	01/25/2067	1.A FE ...
03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1		09/01/2023	MBS PAYDOWN		113,645	113,645	107,484	0	0	251	0	251	0	113,645	0	0	0	2,758	10/25/2067	1.A FE ...
03465G-AC-0	ANGEL OAK MORTGAGE TRUST 23-2 A3		09/01/2023	MBS PAYDOWN		20,569	20,569	18,951	0	0	66	0	66	0	20,569	0	0	0	499	10/25/2067	1.F FE ...
03465H-AC-8	ANGEL OAK MORTGAGE TRUST 21-5 A3		09/01/2023	MBS PAYDOWN		18,208	18,208	15,080	0	0	115	0	115	0	18,208	0	0	0	61	07/25/2066	1.C FE ...
03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1		09/01/2023	MBS PAYDOWN		118,410	118,410	112,816	0	0	0	0	0	0	118,410	0	0	0	474	09/25/2067	1.A FE ...
03465V-AA-1	ANGEL OAK MORTGAGE TRUST 22-6 A1		09/01/2023	MBS PAYDOWN		42,030	42,030	40,662	0	0	30	0	30	0	42,030	0	0	0	473	07/25/2067	1.A FE ...
03465W-AA-9	ANGEL OAK MORTGAGE TRUST 23-1 A1		09/01/2023	MBS PAYDOWN		148,630	148,630	144,523	0	0	144	0	144	0	148,630	0	0	0	4,254	09/26/2067	1.A FE ...
034931-AA-3	ANGEL OAK MORTGAGE TRUST 23-3 A1		09/01/2023	MBS PAYDOWN		117,269	117,269	110,859	0	0	44	0	44	0	117,269	0	0	0	899	09/26/2067	1.A FE ...
03767J-AF-2	APIDOS CLO 17-27A A1R		07/17/2023	MBS PAYDOWN		111,566	111,566	111,566	111,566	0	0	0	0	0	111,566	0	0	0	4,770	07/17/2030	1.A FE ...

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STATEMENT AS OF SEPTEMBER 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
07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4		09/01/2023	MBS PAYDOWN		23,216	23,216	23,557	23,230	0	(14)	0	(14)	0	23,216	0	0	0	396	10/25/2051	1.A
07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20		09/01/2023	MBS PAYDOWN		6,639	6,639	6,759	6,642	0	(4)	0	(4)	0	6,639	0	0	0	111	06/25/2051	1.B
07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1		09/01/2023	MBS PAYDOWN		41,591	41,591	41,864	41,609	0	(18)	0	(18)	0	41,591	0	0	0	813	12/25/2051	1.A
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT 17-12A A1		07/15/2023	MBS PAYDOWN		84,048	84,048	84,048	84,048	0	0	0	0	0	84,048	0	0	0	3,606	10/15/2030	1.A FE
10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A		09/01/2023	MBS PAYDOWN		148,363	148,363	148,363	0	0	0	0	0	0	148,363	0	0	0	5,074	01/25/2063	1.A FE
12566P-BE-4	CIM TRUST 21-INV1 A29		09/01/2023	MBS PAYDOWN		6,222	6,222	6,311	6,227	0	(5)	0	(5)	0	6,222	0	0	0	100	07/01/2051	1.B
12570D-AA-4	CIM TRUST 23-11 A1		09/01/2023	MBS PAYDOWN		53,673	53,673	53,673	0	0	0	0	0	0	53,673	0	0	0	1,426	04/25/2058	1.A FE
12570H-AC-1	CIM TRUST 23-12 A3		09/01/2023	MBS PAYDOWN		103,960	103,960	102,467	0	0	20	0	20	0	103,960	0	0	0	1,033	12/25/2067	1.F FE
12571Y-AA-7	CIM TRUST 22-R1 A1		09/01/2023	MBS PAYDOWN		83,030	83,030	82,523	82,989	0	41	0	41	0	83,030	0	0	0	1,610	01/25/2061	1.A
12659Y-AA-2	COLT FUNDING LLC 22-3 A1		09/01/2023	MBS PAYDOWN		15,997	15,997	14,660	15,913	0	84	0	84	0	15,997	0	0	0	414	02/25/2067	1.A FE
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R		08/14/2023	MBS PAYDOWN		205,798	205,798	205,798	205,798	0	0	0	0	0	205,798	0	0	0	9,201	08/14/2030	1.A FE
16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A		09/01/2023	MBS PAYDOWN		48,279	48,279	43,683	0	0	157	0	157	0	48,279	0	0	0	564	06/25/2062	1.A FE
19685E-AA-9	COLT FUNDING LLC 22-2 A1		09/01/2023	MBS PAYDOWN		70,304	70,304	70,303	70,304	0	0	0	0	0	70,304	0	0	0	1,479	02/25/2067	1.A FE
19685W-AA-9	COLT FUNDING LLC 21-2 A1		09/01/2023	MBS PAYDOWN		50,785	50,785	41,253	0	0	442	0	442	0	50,785	0	0	0	267	08/25/2066	1.A FE
19688M-AA-8	COLT FUNDING LLC 22-8 A1		09/01/2023	MBS PAYDOWN		60,343	60,343	60,656	0	0	(17)	0	(17)	0	60,343	0	0	0	1,562	08/25/2067	1.A FE
19688N-AA-6	COLT FUNDING LLC 23-1 A1		09/01/2023	MBS PAYDOWN		286,587	286,587	286,586	0	0	0	0	0	0	286,587	0	0	0	6,050	04/25/2068	1.A FE
19688N-AC-2	COLT FUNDING LLC 23-1 A3		09/01/2023	MBS PAYDOWN		57,317	57,317	57,317	0	0	0	0	0	0	57,317	0	0	0	1,362	04/25/2068	1.F FE
21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A		09/01/2023	MBS PAYDOWN		40,365	40,365	40,363	40,365	0	0	0	0	0	40,365	0	0	0	351	07/15/2054	1.A FE
24380X-AC-1	DEEPHAVEN RESIDENTIAL MORTGAGE 22-2 A3		09/01/2023	MBS PAYDOWN		51,093	51,093	47,859	0	0	224	0	224	0	51,093	0	0	0	1,051	03/25/2067	1.F FE
25211A-AE-9	DEWOLF PARK CLO LTD 17-1A AR		07/15/2023	MBS PAYDOWN		3,281	3,281	3,281	3,281	0	0	0	0	0	3,281	0	0	0	140	10/15/2030	1.A FE
33767M-AA-3	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A		07/01/2023	MBS PAYDOWN		353	353	353	353	0	0	0	0	0	353	0	0	0	3	08/17/2037	1.A FE
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		09/01/2023	MBS PAYDOWN		7,826	7,826	8,046	7,836	0	(10)	0	(10)	0	7,826	0	0	0	143	08/25/2050	1.A
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3		09/01/2023	MBS PAYDOWN		82,960	82,960	84,347	83,042	0	(82)	0	(82)	0	82,960	0	0	0	1,403	09/25/2051	1.A
34528G-AK-2	FORD CREDIT AUTO OWNER TRUST 20-A A3		07/15/2023	MBS PAYDOWN		6,528	6,528	6,527	6,535	0	(7)	0	(7)	0	6,528	0	0	0	40	08/15/2024	1.A FE
36169D-AA-0	GCAT 23-NQM2 A1		09/01/2023	MBS PAYDOWN		44,741	44,741	44,740	0	0	(1)	0	(1)	0	44,741	0	0	0	1,417	11/25/2067	1.A FE

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STATEMENT AS OF SEPTEMBER 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
36169K-AA-4	GCAT 22-NQM2 A1		09/01/2023	MBS PAYDOWN		32,033	32,033	31,884	32,022	0	10	0	10	0	32,033	0	0	0	881	02/25/2067	1.A FE ...
36263V-BL-0	GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1		09/01/2023	MBS PAYDOWN		12,230	12,230	9,888	0	0	107	0	107	0	12,230	0	0	0	175	04/25/2052	1.D FE ...
36267E-BJ-9	GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1		09/01/2023	MBS PAYDOWN		13,157	13,157	10,448	0	0	105	0	105	0	13,157	0	0	0	189	06/25/2052	1.D FE ...
38136M-AU-2	GOLDENTREE LOAN MANAGEMENT US 17-2A AR		07/20/2023	MBS PAYDOWN		235,742	235,742	235,742	235,742	0	0	0	0	0	235,742	0	0	0	10,145	11/20/2030	1.A FE ...
40390J-AA-0	HGI CRE CLO LTD 21-FL2 A HOME PARTNERS OF AMERICA		09/19/2023	MBS PAYDOWN		493,200	493,200	493,200	493,200	0	0	0	0	0	493,200	0	0	0	19,294	09/17/2036	1.A FE ...
437300-AA-4	TRUST 21-1 A		09/01/2023	MBS PAYDOWN		14,278	14,278	14,278	14,278	0	0	0	0	0	14,278	0	0	0	169	09/17/2041	1.A FE ...
43761J-AA-5	HOMES TRUST 23-NQM1 A1		09/01/2023	MBS PAYDOWN		85,028	85,028	84,882	0	0	8	0	8	0	85,028	0	0	0	2,659	01/25/2068	1.A FE ...
43813D-AC-2	HONDA AUTO RECEIVABLES OWNER T 20-2 A3		09/15/2023	MBS PAYDOWN		44,466	44,466	44,462	44,485	0	(19)	0	(19)	0	44,466	0	0	0	240	07/15/2024	1.A FE ...
55820T-AJ-7	MADISON PARK FUNDING LTD 17-23A AR		07/27/2023	MBS PAYDOWN		11,674	11,674	11,674	11,674	0	0	0	0	0	11,674	0	0	0	513	07/27/2031	1.A FE ...
55821C-AA-2	ATRIUM CDO CORP -9A AR2		08/28/2023	MBS PAYDOWN		6,027	6,027	6,027	6,027	0	0	0	0	0	6,027	0	0	0	277	05/28/2030	1.A FE ...
57629W-CV-0	MASSMUTUAL GLOBAL FUNDIN		08/28/2023	MATURITY at 100.0000		1,000,000	1,000,000	1,001,930	1,000,434	0	(434)	0	(434)	0	1,000,000	0	0	0	4,800	08/28/2023	1.B FE ...
59980D-AB-7	MILL CITY MORTGAGE TRUST 23-NQM1 A2		09/01/2023	MBS PAYDOWN		25,066	25,066	24,548	0	0	24	0	24	0	25,066	0	0	0	759	10/25/2067	1.C FE ...
59980D-AC-5	MILL CITY MORTGAGE TRUST 23-NQM1 A3		09/01/2023	MBS PAYDOWN		20,053	20,053	19,538	0	0	24	0	24	0	20,053	0	0	0	607	10/25/2067	1.F FE ...
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		09/01/2023	MBS PAYDOWN		9,758	9,758	10,124	9,771	0	(13)	0	(13)	0	9,758	0	0	0	157	12/25/2050	1.A
63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A		09/15/2023	MBS PAYDOWN		44,004	44,004	43,938	43,971	0	33	0	33	0	44,004	0	0	0	463	04/15/2070	1.A FE ...
63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A		09/15/2023	MBS PAYDOWN		40,947	40,947	40,946	40,915	0	32	0	32	0	40,947	0	0	0	609	07/15/2070	1.A FE ...
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1		09/01/2023	MBS PAYDOWN		113,724	113,724	113,297	113,695	0	29	0	29	0	113,724	0	0	0	2,408	03/27/2062	1.A
67114V-AA-1	ONSLow BAY FINANCIAL LLC 22-NQM1 A1		09/01/2023	MBS PAYDOWN		43,512	43,512	37,346	0	0	174	0	174	0	43,512	0	0	0	341	11/25/2061	1.A FE ...
67448W-AP-3	ONSLow BAY FINANCIAL LLC 20-EXP3 1A8		09/01/2023	MBS PAYDOWN		7,078	7,078	7,283	7,094	0	(16)	0	(16)	0	7,078	0	0	0	139	01/25/2060	1.A
67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20		09/01/2023	MBS PAYDOWN		26,749	26,749	27,109	26,766	0	(16)	0	(16)	0	26,749	0	0	0	436	07/25/2051	1.A
67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1		09/01/2023	MBS PAYDOWN		19,484	19,484	19,810	19,503	0	(19)	0	(19)	0	19,484	0	0	0	393	12/25/2051	1.A
74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A		08/01/2023	MBS PAYDOWN		3,983	3,983	3,983	3,983	0	0	0	0	0	3,983	0	0	0	38	10/17/2038	1.A FE ...
75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 22-FL8 A		09/25/2023	MBS PAYDOWN		145,583	145,583	145,583	145,583	0	0	0	0	0	145,583	0	0	0	6,391	01/25/2037	1.A FE ...
78449A-AA-0	SLAM 2021-1 LLC 21-1A A		09/15/2023	MBS PAYDOWN		23,400	23,400	20,186	0	0	377	0	377	0	23,400	0	0	0	332	06/15/2046	1.F FE ...
816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1		09/01/2023	MBS PAYDOWN		31,262	31,262	30,939	0	0	0	0	0	0	31,262	0	0	0	156	09/25/2053	1.A FE ...
81744K-AU-0	SEQUOIA MORTGAGE TRUST 23-2 A19		09/01/2023	MBS PAYDOWN		76,683	76,683	71,710	0	0	223	0	223	0	76,683	0	0	0	1,678	03/25/2053	1.A FE ...
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		09/01/2023	MBS PAYDOWN		21,184	21,184	21,402	21,191	0	(7)	0	(7)	0	21,184	0	0	0	345	07/25/2051	1.A

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STATEMENT AS OF SEPTEMBER 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	
81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19		09/01/2023	MBS PAYDOWN		3,259	3,259	3,270	3,259	0	0	0	0	0	3,259	0	0	0	53	07/25/2051	1.A	
81749B-AA-9	SEQUOIA MORTGAGE TRUST 23-1 A1 SOLRR AIRCRAFT 2021-1 LIMITED 21-1		09/01/2023	MBS PAYDOWN		21,687	21,687	21,457	0	0	9	0	9	0	21,687	0	0	0	630	01/25/2053	1.A FE	
83438L-AA-9	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1		09/15/2023	MBS PAYDOWN		16,047	16,047	13,985	0	0	136	0	136	0	16,047	0	0	0	176	10/15/2046	1.E FE	
85573M-AA-7	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B		09/01/2023	MBS PAYDOWN		2,265	2,265	2,265	2,265	0	0	0	0	0	2,265	0	0	0	23	04/25/2065	1.A FE	
89180G-AW-9	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A		09/01/2023	MBS PAYDOWN		48,104	48,104	48,104	48,104	0	0	0	0	0	48,104	0	0	0	1,158	03/25/2062	1.A	
89180L-AA-6	TOWD POINT MORTGAGE TRUST 23-1 A1		09/01/2023	MBS PAYDOWN		25,330	25,330	25,477	25,357	0	(27)	0	(27)	0	25,330	0	0	0	382	12/25/2061	1.A FE	
89181J-AA-0	TOWD POINT HE TRUST 23-1 A1A		09/01/2023	MBS PAYDOWN		140,865	140,865	134,292	0	0	562	0	562	0	140,865	0	0	0	3,122	01/25/2063	1.A FE	
89181P-CL-0	TOORAK MORTGAGE CORP 21-INV1		09/01/2023	MBS PAYDOWN		100,667	100,667	100,751	0	0	(35)	0	(35)	0	100,667	0	0	0	3,517	02/25/2063	1.A FE	
89688W-AA-9	VERUS SECURITIZATION TRUST 21-4 A1		09/01/2023	MBS PAYDOWN		129,482	129,482	129,481	129,482	0	0	0	0	0	129,482	0	0	0	1,010	07/25/2056	1.A FE	
92538H-AA-8	VERUS SECURITIZATION TRUST 21-5 A1		09/01/2023	MBS PAYDOWN		47,770	47,770	39,207	0	0	588	0	588	0	47,770	0	0	0	273	07/25/2066	1.A FE	
92538K-AA-1	VERUS SECURITIZATION TRUST 22-4 A2		09/01/2023	MBS PAYDOWN		37,146	37,146	31,092	0	0	507	0	507	0	37,146	0	0	0	227	09/25/2066	1.A FE	
92538N-AB-3	VERUS SECURITIZATION TRUST 23-1 A1		09/01/2023	MBS PAYDOWN		41,490	41,490	41,230	41,472	0	18	0	18	0	41,490	0	0	0	1,336	04/25/2067	1.C FE	
92539B-AA-0	VERUS SECURITIZATION TRUST 23-INV1 A1		09/01/2023	MBS PAYDOWN		33,328	33,328	33,328	0	0	0	0	0	0	33,328	0	0	0	1,161	12/25/2067	1.A FE	
92539F-AA-1	VERUS SECURITIZATION TRUST 23-3 A3		09/01/2023	MBS PAYDOWN		55,868	55,868	55,868	0	0	0	0	0	0	55,868	0	0	0	1,716	02/25/2068	1.A FE	
92539G-AC-5	VERUS SECURITIZATION TRUST 23-4 A2		09/01/2023	MBS PAYDOWN		130,839	130,839	130,838	0	0	1	0	1	0	130,839	0	0	0	3,084	03/25/2068	1.F FE	
92539T-AB-9	VISIO 2020-1 TRUST 20-1 A1		09/01/2023	MBS PAYDOWN		53,257	53,257	53,257	0	0	0	0	0	0	53,257	0	0	0	860	05/25/2027	1.C FE	
92837K-AA-9	WELLS FARGO MORTGAGE BACKED SE 20-3 A1		09/01/2023	MBS PAYDOWN		22,330	22,330	22,330	22,330	0	0	0	0	0	22,330	0	0	0	235	08/25/2055	1.A FE	
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 21-1 A3		09/01/2023	MBS PAYDOWN		8,559	8,559	8,840	8,575	0	(16)	0	(16)	0	8,559	0	0	0	173	06/25/2050	1.A	
95003A-AC-8	WIND RIVER CLO LTD 13-2A AR2		09/01/2023	MBS PAYDOWN		7,674	7,674	6,663	7,586	0	88	0	88	0	7,674	0	0	0	132	12/25/2050	1.A	
97314C-AA-8	WORLD OMNI AUTO RECEIVABLES TR 22-D A2A		07/18/2023	MBS PAYDOWN		44,691	44,691	44,691	44,691	0	0	0	0	0	44,691	0	0	0	1,948	10/18/2030	1.A FE	
98163V-AB-4	WORLD OMNI AUTO RECEIVABLES TR 20-B A3		09/15/2023	MBS PAYDOWN		1,443,607	1,443,607	1,443,517	1,441,098	0	2,509	0	2,509	0	1,443,607	0	0	0	52,979	03/16/2026	1.A FE	
98163W-AC-0			09/15/2023	MBS PAYDOWN		50,606	50,606	50,602	50,605	0	2	0	2	0	50,606	0	0	0	212	05/15/2025	1.A FE	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					7,438,257	7,438,257	7,348,771	4,984,307	0	6,468	0	6,468	0	7,438,257	0	0	0	185,105	XXX	XXX	
2509999997	Total - Bonds - Part 4					10,732,928	10,732,928	10,634,081	5,522,178	0	6,124	0	6,124	0	10,732,928	0	0	0	231,148	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					10,732,928	10,732,928	10,634,081	5,522,178	0	6,124	0	6,124	0	10,732,928	0	0	0	231,148	XXX	XXX	
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

E05.3

STATEMENT AS OF SEPTEMBER 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	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	
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					10,732,928	XXX	10,634,081	5,522,178	0	6,124	0	6,124	0	10,732,928	0	0	0	0	231,148	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of New York New York, NY		0.000	0	0	0	1,332	0	XXX.
Wells Fargo Bank, N.A. New York, NY		0.000	149,160	0	4,132,386	6,722,932	10,126,258	XXX.
Wells Fargo Bank, N.A. New York, NY		0.000	2,101	0	163,019	163,721	164,452	XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	151,261	0	4,295,405	6,887,985	10,290,710	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	151,261	0	4,295,405	6,887,985	10,290,710	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
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0599999. Total - Cash	XXX	XXX	151,261	0	4,295,405	6,887,985	10,290,710	XXX



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	2,833	70	0	0	35	0	0	35
3. Arizona AZ	2,404	388	0	0	194	0	0	194
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	73,994	9,851	0	0	4,926	0	0	4,926
6. Colorado CO	5,496	888	0	0	444	0	0	444
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	1,874	307	0	0	154	0	0	154
10. Florida FL	143,242	16,126	0	0	8,063	0	0	8,063
11. Georgia GA	11,143	913	0	0	457	0	0	457
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	2,420	317	0	0	159	0	0	159
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	3,000	156	0	0	78	0	0	78
17. Kansas KS	2,788	419	0	0	209	0	0	209
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	10,242	1,150	0	0	575	0	0	575
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	10,392	1,590	0	0	795	0	0	795
24. Minnesota MN	6,825	1,594	0	0	797	0	0	797
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	2,912	103	0	0	52	0	0	52
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	7,363	483	0	0	241	0	0	241
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	39,057	4,269	0	0	2,134	0	0	2,134
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	55,855	1,221	0	0	610	0	0	610
34. North Carolina NC	12,249	1,788	0	0	894	0	0	894
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	4,675	600	0	0	300	0	0	300
39. Pennsylvania PA	5,792	760	0	0	380	0	0	380
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	11,158	576	0	0	288	0	0	288
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	44,506	8,278	0	0	4,139	0	0	4,139
45. Utah UT	1,382	98	0	0	49	0	0	49
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	2,357	277	0	0	138	0	0	138
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	14,699	570	0	0	285	0	0	285
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Aliens OT	0	0	0	0	0	0	0	0
59. Totals	478,658	52,792	0	0	26,396	0	0	26,396
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 SEPTEMBER 30, 2023 OF THE Ascot Specialty Insurance Company

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended SEPTEMBER 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
\$ 10,784,374	\$ 13,280,757	\$ 8,046,469

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