



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 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 03/08/2019

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 Secretary John Stanley Gill #

### 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 Owen Earl Williams #, Chief Information Officer

### DIRECTORS OR TRUSTEES

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

State of Texas SS  
County of Wilson

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  
Matthew Conrad Kramer  
Chief Executive Officer

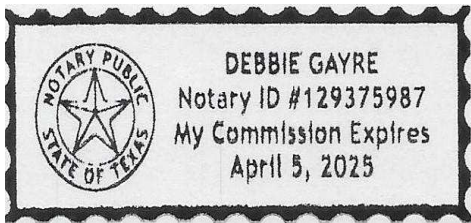
Shanelle Lord Burke  
Shanelle Lord Burke  
Financial Controller

John Stanley Gill  
John Stanley Gill  
Secretary

Subscribed and sworn to before me this February, 2024  
26th day of

- a. Is this an original filing? ..... Yes [ X ] No [ ]  
b. If no,  
1. State the amendment number.....  
2. Date filed .....  
3. Number of pages attached.....

Debbie Gayre














# 2023 Annual Statement Jurat\_ASIC Unsigned

Final Audit Report

2024-02-26


|                 |  |
|-----------------|--|
| Created:        | 2024-02-22                                   |
| By:             | Wendy Newlun (wendy.newlun@ascotgroup.com)   |
| Status:         | Signed                                       |
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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SUMMARY INVESTMENT SCHEDULE**

| Investment Categories  | Gross Investment Holdings |  | Admitted Assets as Reported in the Annual Statement |  |                                   |  |
|--|---------------------------|--|---|--|-----------------------------------|--|
|  | 1<br>Amount               | 2<br>Percentage of Column 1<br>Line 13 | 3<br>Amount   | 4<br>Securities Lending Reinvested Collateral Amount | 5<br>Total (Col. 3 + 4)<br>Amount | 6<br>Percentage of Column 5<br>Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):   |                           |  |   |  |                                   |  |
| 1.01 U.S. governments .....  | 147,959                   | 0.015                                  | 147,959   | 0  | 147,959                           | 0.015                                  |
| 1.02 All other governments .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 1.03 U.S. states, territories and possessions, etc. guaranteed .....                       | 7,436,419                 | 0.755                                  | 7,436,420   | 0  | 7,436,420                         | 0.755                                  |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed ..... | 17,522,287                | 1.779                                  | 17,522,288  | 0  | 17,522,288                        | 1.779                                  |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....    | 189,192,707               | 19.203                                 | 189,192,707   | 0  | 189,192,707                       | 19.203                                 |
| 1.06 Industrial and miscellaneous .....  | 715,975,223               | 72.673                                 | 715,975,222   | 0  | 715,975,222                       | 72.673                                 |
| 1.07 Hybrid securities .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 1.08 Parent, subsidiaries and affiliates .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 1.09 SVO identified funds .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 1.10 Unaffiliated bank loans .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 1.11 Unaffiliated certificates of deposit .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 1.12 Total long-term bonds .....   | 930,274,595               | 94.425                                 | 930,274,596   | 0  | 930,274,596                       | 94.425                                 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1):                                       |                           |  |   |  |                                   |  |
| 2.01 Industrial and miscellaneous (Unaffiliated) .....                                     | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 2.02 Parent, subsidiaries and affiliates .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 2.03 Total preferred stocks .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 3. Common stocks (Schedule D, Part 2, Section 2):  |                           |  |   |  |                                   |  |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....                     | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) .....                               | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 3.03 Parent, subsidiaries and affiliates Publicly traded .....                             | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 3.04 Parent, subsidiaries and affiliates Other .....                                       | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 3.05 Mutual funds .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 3.06 Unit investment trusts .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 3.07 Closed-end funds .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 3.08 Exchange traded funds .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 3.09 Total common stocks .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 4. Mortgage loans (Schedule B):  |                           |  |   |  |                                   |  |
| 4.01 Farm mortgages .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 4.02 Residential mortgages .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 4.03 Commercial mortgages .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 4.04 Mezzanine real estate loans .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 4.05 Total valuation allowance .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 4.06 Total mortgage loans .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 5. Real estate (Schedule A):   |                           |  |   |  |                                   |  |
| 5.01 Properties occupied by company .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 5.02 Properties held for production of income .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 5.03 Properties held for sale .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 5.04 Total real estate .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 6. Cash, cash equivalents and short-term investments:                                      |                           |  |   |  |                                   |  |
| 6.01 Cash (Schedule E, Part 1) .....   | 9,260,982                 | 0.940                                  | 9,260,982   | 0  | 9,260,982                         | 0.940                                  |
| 6.02 Cash equivalents (Schedule E, Part 2) .....   | 45,667,738                | 4.635                                  | 45,667,738  | 0  | 45,667,738                        | 4.635                                  |
| 6.03 Short-term investments (Schedule DA) .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 6.04 Total cash, cash equivalents and short-term investments .....                         | 54,928,720                | 5.575                                  | 54,928,720  | 0  | 54,928,720                        | 5.575                                  |
| 7. Contract loans .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 8. Derivatives (Schedule DB) .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 9. Other invested assets (Schedule BA) .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 10. Receivables for securities .....   | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 11. Securities Lending (Schedule DL, Part 1).....  | 0                         | 0.000                                  | 0   | XXX  | XXX                               | XXX                                    |
| 12. Other invested assets (Page 2, Line 11) .....  | 0                         | 0.000                                  | 0   | 0  | 0                                 | 0.000                                  |
| 13. Total invested assets  | 985,203,315               | 100.000                                | 985,203,316   | 0  | 985,203,316                       | 100.000                                |

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year .....
2. Cost of acquired:
  - 2.1 Actual cost at time of acquisition (Part 2, Column 6) .....
  - 2.2 Additional investment made after acquisition (Part 2, Column 9) .....
3. Current year change in encumbrances:
  - 3.1 Totals, Part 1, Column 13 .....
  - 3.2 Totals, Part 3, Column 11 .....
4. Total gain (loss) on disposals, Part 3, Column 18 .....
5. Deduct amounts received on disposals, Part 3, Column 15 .....
6. Total foreign exchange change in book/adjusted carrying value:
  - 6.1 Totals, Part 1, Column 15 .....
  - 6.2 Totals, Part 3, Column 13 .....
7. Deduct current year's other than temporary impairment recognized:
  - 7.1 Totals, Part 1, Column 12 .....
  - 7.2 Totals, Part 3, Column 10 .....
8. Deduct current year's depreciation:
  - 8.1 Totals, Part 1, Column 11 .....
  - 8.2 Totals, Part 3, Column 9 .....
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 BETWEEN YEARS

Mortgage Loans

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 (Part 2, Column 7) .....
  - 2.2 Additional investment made after acquisition (Part 2, Column 8) .....
3. Capitalized deferred interest and other:
  - 3.1 Totals, Part 1, Column 12 .....
  - 3.2 Totals, Part 3, Column 11 .....
4. Accrual of discount .....
5. Unrealized valuation increase/(decrease):
  - 5.1 Totals, Part 1, Column 9 .....
  - 5.2 Totals, Part 3, Column 8 .....
6. Total gain (loss) on disposals, Part 3, Column 18 .....
7. Deduct amounts received on disposals, Part 3, Column 15 .....
8. Deduct amortization of premium and mortgage interest points and commitment fees .....
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:
  - 9.1 Totals, Part 1, Column 13 .....
  - 9.2 Totals, Part 3, Column 13 .....
10. Deduct current year's other than temporary impairment recognized:
  - 10.1 Totals, Part 1, Column 11 .....
  - 10.2 Totals, Part 3, Column 10 .....
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 12) .....
14. Deduct total nonadmitted amounts .....
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

|      |  |  |
|------|--|--|
| 1.   | Book/adjusted carrying value, December 31 of prior year .....                            |  |
| 2.   | Cost of acquired:  |  |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8) .....                              |  |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9) .....                    |  |
| 3.   | Capitalized deferred interest and other:   |  |
| 3.1  | Totals, Part 1, Column 16 .....  |  |
| 3.2  | Totals, Part 3, Column 12 .....  |  |
| 4.   | Accrual of discount .....  |  |
| 5.   | Unrealized valuation increase/(decrease):  |  |
| 5.1  | Totals, Part 1, Column 13 .....  |  |
| 5.2  | Totals, Part 3, Column 9 .....   |  |
| 6.   | Total gain (loss) on disposals, Part 3, Column 19 .....                                  |  |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16 .....                            |  |
| 8.   | Deduct amortization of premium and depreciation .....                                    |  |
| 9.   | Total foreign exchange change in book/adjusted carrying value:                           |  |
| 9.1  | Totals, Part 1, Column 17 .....  |  |
| 9.2  | Totals, Part 3, Column 14 .....  |  |
| 10.  | Deduct current year's other than temporary impairment recognized:                        |  |
| 10.1 | Totals, Part 1, Column 15 .....  |  |
| 10.2 | Totals, Part 3, Column 11 .....  |  |
| 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 BETWEEN YEARS**

Bonds and Stocks

|      |  |             |
|------|--|-------------|
| 1.   | Book/adjusted carrying value, December 31 of prior year .....  | 506,732,377 |
| 2.   | Cost of bonds and stocks acquired, Part 3, Column 7 .....  | 651,512,698 |
| 3.   | Accrual of discount .....  | 3,114,953   |
| 4.   | Unrealized valuation increase/(decrease):  |             |
| 4.1. | Part 1, Column 12 .....  | 0           |
| 4.2. | Part 2, Section 1, Column 15 .....   | 0           |
| 4.3. | Part 2, Section 2, Column 13 .....   | 0           |
| 4.4. | Part 4, Column 11 .....  | 0           |
| 5.   | Total gain (loss) on disposals, Part 4, Column 19 .....  | (6,941,264) |
| 6.   | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....                                       | 223,574,034 |
| 7.   | Deduct amortization of premium .....   | 570,135     |
| 8.   | Total foreign exchange change in book/adjusted carrying value:   |             |
| 8.1. | Part 1, Column 15 .....  | 0           |
| 8.2. | Part 2, Section 1, Column 19 .....   | 0           |
| 8.3. | Part 2, Section 2, Column 16 .....   | 0           |
| 8.4. | Part 4, Column 15 .....  | 0           |
| 9.   | Deduct current year's other than temporary impairment recognized:  |             |
| 9.1. | Part 1, Column 14 .....  | 0           |
| 9.2. | Part 2, Section 1, Column 17 .....   | 0           |
| 9.3. | Part 2, Section 2, Column 14 .....   | 0           |
| 9.4. | Part 4, Column 13 .....  | 0           |
| 10.  | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 ..... | 0           |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....                               | 930,274,595 |
| 12.  | Deduct total nonadmitted amounts .....   | 0           |
| 13.  | Statement value at end of current period (Line 11 minus Line 12) .....   | 930,274,595 |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description   |                            | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| <b>BONDS</b>  |                            |                                      |                 |                  |                         |
| Governments<br>(Including all obligations guaranteed<br>by governments)   | 1. United States .....     | 147,959                              | 150,844         | 147,610          | 150,000                 |
|   | 2. Canada .....            | 0                                    | 0               | 0                | 0                       |
|   | 3. Other Countries         | 0                                    | 0               | 0                | 0                       |
|   | 4. Totals                  | 147,959                              | 150,844         | 147,610          | 150,000                 |
| U.S. States, Territories and<br>Possessions<br>(Direct and guaranteed)  | 5. Totals                  | 7,436,419                            | 7,278,469       | 7,552,036        | 7,230,952               |
| U.S. Political Subdivisions of States,<br>Territories and Possessions (Direct<br>and guaranteed)  | 6. Totals                  | 17,522,287                           | 17,032,658      | 17,105,051       | 19,910,000              |
| U.S. Special Revenue and Special<br>Assessment Obligations and all Non-<br>Guaranteed Obligations of Agencies<br>and Authorities of Governments and<br>their Political Subdivisions | 7. Totals                  | 189,192,707                          | 186,828,548     | 189,172,467      | 192,071,731             |
| Industrial and Miscellaneous, SVO<br>Identified Funds, Unaffiliated Bank<br>Loans, Unaffiliated Certificates of<br>Deposit and Hybrid Securities<br>(unaffiliated)                  | 8. United States .....     | 644,175,971                          | 640,861,047     | 642,646,294      | 660,039,712             |
|   | 9. Canada .....            | 1,496,563                            | 1,653,905       | 1,496,520        | 1,500,000               |
|   | 10. Other Countries        | 70,302,688                           | 70,698,397      | 70,332,438       | 70,500,000              |
|   | 11. Totals                 | 715,975,222                          | 713,213,349     | 714,475,252      | 732,039,712             |
| Parent, Subsidiaries and Affiliates   | 12. Totals                 | 0                                    | 0               | 0                | 0                       |
|   | 13. Total Bonds            | 930,274,594                          | 924,503,868     | 928,452,416      | 951,402,395             |
| <b>PREFERRED STOCKS</b>   |                            |                                      |                 |                  |                         |
| Industrial and Miscellaneous<br>(unaffiliated)  | 14. United States .....    | 0                                    | 0               | 0                |                         |
|   | 15. Canada .....           | 0                                    | 0               | 0                |                         |
|   | 16. Other Countries        | 0                                    | 0               | 0                |                         |
|   | 17. Totals                 | 0                                    | 0               | 0                |                         |
| Parent, Subsidiaries and Affiliates   | 18. Totals                 | 0                                    | 0               | 0                |                         |
|   | 19. Total Preferred Stocks | 0                                    | 0               | 0                |                         |
| <b>COMMON STOCKS</b>  |                            |                                      |                 |                  |                         |
| Industrial and Miscellaneous<br>(unaffiliated), Mutual Funds, Unit<br>Investment Trusts, Closed-End<br>Funds and Exchange Traded Funds  | 20. United States .....    | 0                                    | 0               | 0                |                         |
|   | 21. Canada .....           | 0                                    | 0               | 0                |                         |
|   | 22. Other Countries        | 0                                    | 0               | 0                |                         |
|   | 23. Totals                 | 0                                    | 0               | 0                |                         |
| Parent, Subsidiaries and Affiliates   | 24. Totals                 | 0                                    | 0               | 0                |                         |
|   | 25. Total Common Stocks    | 0                                    | 0               | 0                |                         |
|   | 26. Total Stocks           | 0                                    | 0               | 0                |                         |
|   | 27. Total Bonds and Stocks | 930,274,594                          | 924,503,868     | 928,452,416      |                         |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation  | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>1. U.S. Governments</b>  |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 1.1 NAIC 1  | 0                   | 0                                   | 147,959                               | 0                                      | 0                  | XXX                      | 147,959                 | 0.0                                | 69,557,160                           | 12.1                              | 147,959                        | 0                                   |
| 1.2 NAIC 2  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.7 Totals  | 0                   | 0                                   | 147,959                               | 0                                      | 0                  | XXX                      | 147,959                 | 0.0                                | 69,557,160                           | 12.1                              | 147,959                        | 0                                   |
| <b>2. All Other Governments</b>   |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 2.1 NAIC 1  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 18,585,107                           | 3.2                               | 0                              | 0                                   |
| 2.2 NAIC 2  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.7 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 18,585,107                           | 3.2                               | 0                              | 0                                   |
| <b>3. U.S. States, Territories and Possessions etc.,<br/>Guaranteed</b>                       |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 3.1 NAIC 1  | 1,523,462           | 4,845,497                           | 1,067,460                             | 0                                      | 0                  | XXX                      | 7,436,419               | 0.8                                | 14,691,874                           | 2.5                               | 7,436,420                      | (1)                                 |
| 3.2 NAIC 2  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.7 Totals  | 1,523,462           | 4,845,497                           | 1,067,460                             | 0                                      | 0                  | XXX                      | 7,436,419               | 0.8                                | 14,691,874                           | 2.5                               | 7,436,420                      | (1)                                 |
| <b>4. U.S. Political Subdivisions of States, Territories and<br/>Possessions, Guaranteed</b>  |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 4.1 NAIC 1  | 990,224             | 12,026,993                          | 3,773,877                             | 731,193                                | 0                  | XXX                      | 17,522,287              | 1.9                                | 21,391,472                           | 3.7                               | 17,522,288                     | (1)                                 |
| 4.2 NAIC 2  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.7 Totals  | 990,224             | 12,026,993                          | 3,773,877                             | 731,193                                | 0                  | XXX                      | 17,522,287              | 1.9                                | 21,391,472                           | 3.7                               | 17,522,288                     | (1)                                 |
| <b>5. U.S. Special Revenue &amp; Special Assessment<br/>Obligations, etc., Non-Guaranteed</b> |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 5.1 NAIC 1  | 20,026,632          | 71,199,446                          | 50,141,040                            | 39,475,661                             | 8,349,929          | XXX                      | 189,192,708             | 20.3                               | 74,162,940                           | 12.9                              | 189,192,707                    | 1                                   |
| 5.2 NAIC 2  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.7 Totals  | 20,026,632          | 71,199,446                          | 50,141,040                            | 39,475,661                             | 8,349,929          | XXX                      | 189,192,708             | 20.3                               | 74,162,940                           | 12.9                              | 189,192,707                    | 1                                   |

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation  | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>6. Industrial &amp; Miscellaneous (Unaffiliated)</b> |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 6.1 NAIC 1  | 84,545,381          | 452,921,447                         | 127,411,773                           | 31,541,103                             | 2,421,631          | XXX                      | 698,841,335             | 75.1                               | 368,439,115                          | 63.8                              | 374,686,562                    | 324,154,773                         |
| 6.2 NAIC 2  | 3,211,348           | 13,922,538                          | 0                                     | 0                                      | 0                  | XXX                      | 17,133,886              | 1.8                                | 10,211,616                           | 1.8                               | 17,133,887                     | (1)                                 |
| 6.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 6.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 6.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 6.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>6.7 Totals</b>                                       | <b>87,756,729</b>   | <b>466,843,985</b>                  | <b>127,411,773</b>                    | <b>31,541,103</b>                      | <b>2,421,631</b>   | <b>XXX</b>               | <b>715,975,221</b>      | <b>77.0</b>                        | <b>378,650,731</b>                   | <b>65.6</b>                       | <b>391,820,449</b>             | <b>324,154,772</b>                  |
| <b>7. Hybrid Securities</b>                             |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 7.1 NAIC 1  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.2 NAIC 2  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>7.7 Totals</b>                                       | <b>0</b>            | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>           | <b>XXX</b>               | <b>0</b>                | <b>0.0</b>                         | <b>0</b>                             | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |
| <b>8. Parent, Subsidiaries and Affiliates</b>           |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 8.1 NAIC 1  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.2 NAIC 2  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>8.7 Totals</b>                                       | <b>0</b>            | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>           | <b>XXX</b>               | <b>0</b>                | <b>0.0</b>                         | <b>0</b>                             | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |
| <b>9. SVO Identified Funds</b>                          |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 9.1 NAIC 1  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.2 NAIC 2  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.3 NAIC 3  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.4 NAIC 4  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.5 NAIC 5  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.6 NAIC 6  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>9.7 Totals</b>                                       | <b>XXX</b>          | <b>XXX</b>                          | <b>XXX</b>                            | <b>XXX</b>                             | <b>XXX</b>         | <b>0</b>                 | <b>0</b>                | <b>0.0</b>                         | <b>0</b>                             | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |
| <b>10. Unaffiliated Bank Loans</b>                      |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 10.1 NAIC 1   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.2 NAIC 2   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.3 NAIC 3   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.4 NAIC 4   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.5 NAIC 5   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.6 NAIC 6   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>10.7 Totals</b>                                      | <b>0</b>            | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>           | <b>XXX</b>               | <b>0</b>                | <b>0.0</b>                         | <b>0</b>                             | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |
| <b>11. Unaffiliated Certificates of Deposit</b>         |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 11.1 NAIC 1   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 11.2 NAIC 2   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 11.3 NAIC 3   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 11.4 NAIC 4   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 11.5 NAIC 5   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 11.6 NAIC 6   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>11.7 Totals</b>                                      | <b>0</b>            | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>           | <b>XXX</b>               | <b>0</b>                | <b>0.0</b>                         | <b>0</b>                             | <b>0.0</b>                        | <b>0</b>                       | <b>0</b>                            |

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation                                       | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>12. Total Bonds Current Year</b>                    |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 12.1 NAIC 1  | (d) 107,085,699     | 540,993,383                         | 182,542,109                           | 71,747,957                             | 10,771,560         | 0                        | 913,140,708             | 98.2                               | XXX                                  | XXX                               | 588,985,936                    | 324,154,772                         |
| 12.2 NAIC 2  | (d) 3,211,348       | 13,922,538                          | 0                                     | 0                                      | 0                  | 0                        | 17,133,886              | 1.8                                | XXX                                  | XXX                               | 17,133,887                     | (1)                                 |
| 12.3 NAIC 3  | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.4 NAIC 4  | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.5 NAIC 5  | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.6 NAIC 6  | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.7 Totals  | 110,297,047         | 554,915,921                         | 182,542,109                           | 71,747,957                             | 10,771,560         | 0                        | (b) 930,274,594         | 100.0                              | XXX                                  | XXX                               | 606,119,823                    | 324,154,771                         |
| 12.8 Line 12.7 as a % of Col. 7                        | 11.9                | 59.7                                | 19.6                                  | 7.7                                    | 1.2                | 0.0                      | 100.0                   | XXX                                | XXX                                  | XXX                               | 65.2                           | 34.8                                |
| <b>13. Total Bonds Prior Year</b>                      |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 13.1 NAIC 1  | 126,410,492         | 374,233,306                         | 49,236,816                            | 14,105,127                             | 2,841,927          | 0                        | XXX                     | XXX                                | 566,827,668                          | 98.2                              | 396,187,730                    | 170,639,938                         |
| 13.2 NAIC 2  | 2,511,434           | 7,700,182                           | 0                                     | 0                                      | 0                  | 0                        | XXX                     | XXX                                | 10,211,616                           | 1.8                               | 10,211,616                     | 0                                   |
| 13.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                     | XXX                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 13.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                     | XXX                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 13.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                     | XXX                                | (c) 0                                | 0.0                               | 0                              | 0                                   |
| 13.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                     | XXX                                | (c) 0                                | 0.0                               | 0                              | 0                                   |
| 13.7 Totals  | 128,921,926         | 381,933,488                         | 49,236,816                            | 14,105,127                             | 2,841,927          | 0                        | XXX                     | XXX                                | (b) 577,039,284                      | 100.0                             | 406,399,346                    | 170,639,938                         |
| 13.8 Line 13.7 as a % of Col. 9                        | 22.3                | 66.2                                | 8.5                                   | 2.4                                    | 0.5                | 0.0                      | XXX                     | XXX                                | 100.0                                | XXX                               | 70.4                           | 29.6                                |
| <b>14. Total Publicly Traded Bonds</b>                 |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 14.1 NAIC 1  | 45,386,657          | 362,402,724                         | 127,089,107                           | 45,757,519                             | 8,349,929          | 0                        | 588,985,936             | 63.3                               | 396,187,730                          | 68.7                              | 588,985,936                    | XXX                                 |
| 14.2 NAIC 2  | 3,211,348           | 13,922,538                          | 0                                     | 0                                      | 0                  | 0                        | 17,133,886              | 1.8                                | 10,211,616                           | 1.8                               | 17,133,886                     | XXX                                 |
| 14.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.7 Totals  | 48,598,005          | 376,325,262                         | 127,089,107                           | 45,757,519                             | 8,349,929          | 0                        | 606,119,822             | 65.2                               | 406,399,346                          | 70.4                              | 606,119,822                    | XXX                                 |
| 14.8 Line 14.7 as a % of Col. 7                        | 8.0                 | 62.1                                | 21.0                                  | 7.5                                    | 1.4                | 0.0                      | 100.0                   | XXX                                | XXX                                  | XXX                               | 100.0                          | XXX                                 |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 5.2                 | 40.5                                | 13.7                                  | 4.9                                    | 0.9                | 0.0                      | 65.2                    | XXX                                | XXX                                  | XXX                               | 65.2                           | XXX                                 |
| <b>15. Total Privately Placed Bonds</b>                |                     |                                     |                                       |  |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 15.1 NAIC 1  | 61,699,042          | 178,590,659                         | 55,453,002                            | 25,990,438                             | 2,421,631          | 0                        | 324,154,772             | 34.8                               | 170,639,938                          | 29.6                              | XXX                            | 324,154,772                         |
| 15.2 NAIC 2  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.7 Totals  | 61,699,042          | 178,590,659                         | 55,453,002                            | 25,990,438                             | 2,421,631          | 0                        | 324,154,772             | 34.8                               | 170,639,938                          | 29.6                              | XXX                            | 324,154,772                         |
| 15.8 Line 15.7 as a % of Col. 7                        | 19.0                | 55.1                                | 17.1                                  | 8.0                                    | 0.7                | 0.0                      | 100.0                   | XXX                                | XXX                                  | XXX                               | XXX                            | 100.0                               |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | 6.6                 | 19.2                                | 6.0                                   | 2.8                                    | 0.3                | 0.0                      | 34.8                    | XXX                                | XXX                                  | XXX                               | XXX                            | 34.8                                |

(a) Includes \$ 324,154,773 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$ 0 current year of bonds with Z designations and \$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
 (c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) 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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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type   | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.09 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| <b>1. U.S. Governments</b>   |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 1.01 Issuer Obligations .....  | 0                   | 0                                   | 147,959                               | 0                                      | 0                  | XXX                      | 147,959                 | 0.0                                 | 69,557,160                           | 12.1                              | 147,959                        | 0                               |
| 1.02 Residential Mortgage-Backed Securities .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 1.03 Commercial Mortgage-Backed Securities .....   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 1.04 Other Loan-Backed and Structured Securities ...                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 1.05 Totals  | 0                   | 0                                   | 147,959                               | 0                                      | 0                  | XXX                      | 147,959                 | 0.0                                 | 69,557,160                           | 12.1                              | 147,959                        | 0                               |
| <b>2. All Other Governments</b>  |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 2.01 Issuer Obligations .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 18,585,107                           | 3.2                               | 0                              | 0                               |
| 2.02 Residential Mortgage-Backed Securities .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 2.03 Commercial Mortgage-Backed Securities .....   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 2.04 Other Loan-Backed and Structured Securities ...                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 2.05 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 18,585,107                           | 3.2                               | 0                              | 0                               |
| <b>3. U.S. States, Territories and Possessions, Guaranteed</b>                           |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 3.01 Issuer Obligations .....  | 1,523,462           | 4,845,497                           | 1,067,460                             | 0                                      | 0                  | XXX                      | 7,436,419               | 0.8                                 | 14,691,874                           | 2.5                               | 7,436,420                      | (1)                             |
| 3.02 Residential Mortgage-Backed Securities .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 3.03 Commercial Mortgage-Backed Securities .....   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 3.04 Other Loan-Backed and Structured Securities ...                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 3.05 Totals  | 1,523,462           | 4,845,497                           | 1,067,460                             | 0                                      | 0                  | XXX                      | 7,436,419               | 0.8                                 | 14,691,874                           | 2.5                               | 7,436,420                      | (1)                             |
| <b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b> |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 4.01 Issuer Obligations .....  | 990,224             | 12,026,993                          | 3,773,877                             | 731,193                                | 0                  | XXX                      | 17,522,287              | 1.9                                 | 21,391,472                           | 3.7                               | 17,522,288                     | (1)                             |
| 4.02 Residential Mortgage-Backed Securities .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 4.03 Commercial Mortgage-Backed Securities .....   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 4.04 Other Loan-Backed and Structured Securities ...                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 4.05 Totals  | 990,224             | 12,026,993                          | 3,773,877                             | 731,193                                | 0                  | XXX                      | 17,522,287              | 1.9                                 | 21,391,472                           | 3.7                               | 17,522,288                     | (1)                             |
| <b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b> |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 5.01 Issuer Obligations .....  | 5,786,555           | 17,965,703                          | 4,953,620                             | 6,496,229                              | 0                  | XXX                      | 35,202,107              | 3.8                                 | 46,937,536                           | 8.1                               | 35,202,107                     | 0                               |
| 5.02 Residential Mortgage-Backed Securities .....  | 14,240,077          | 53,233,743                          | 45,187,420                            | 32,979,431                             | 8,349,929          | XXX                      | 153,990,600             | 16.6                                | 27,225,404                           | 4.7                               | 153,990,600                    | 0                               |
| 5.03 Commercial Mortgage-Backed Securities .....   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 5.04 Other Loan-Backed and Structured Securities ...                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 5.05 Totals  | 20,026,632          | 71,199,446                          | 50,141,040                            | 39,475,660                             | 8,349,929          | XXX                      | 189,192,707             | 20.3                                | 74,162,940                           | 12.9                              | 189,192,707                    | 0                               |
| <b>6. Industrial and Miscellaneous</b>   |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 6.01 Issuer Obligations .....  | 29,796,133          | 325,849,526                         | 74,868,969                            | 5,550,665                              | 0                  | XXX                      | 436,065,293             | 46.9                                | 229,161,498                          | 39.7                              | 333,647,339                    | 102,417,954                     |
| 6.02 Residential Mortgage-Backed Securities .....  | 18,000,039          | 53,494,428                          | 46,899,205                            | 25,781,752                             | 2,421,631          | XXX                      | 146,597,055             | 15.8                                | 40,737,929                           | 7.1                               | 0                              | 146,597,055                     |
| 6.03 Commercial Mortgage-Backed Securities .....   | 21,406,614          | 27,002,221                          | 3,089,803                             | 0                                      | 0                  | XXX                      | 51,498,638              | 5.5                                 | 32,750,000                           | 5.7                               | 18,515,839                     | 32,982,799                      |
| 6.04 Other Loan-Backed and Structured Securities ...                                     | 18,553,944          | 60,497,810                          | 2,553,796                             | 208,686                                | 0                  | XXX                      | 81,814,236              | 8.8                                 | 76,001,306                           | 13.2                              | 39,657,271                     | 42,156,965                      |
| 6.05 Totals  | 87,756,730          | 466,843,985                         | 127,411,773                           | 31,541,103                             | 2,421,631          | XXX                      | 715,975,222             | 77.0                                | 378,650,733                          | 65.6                              | 391,820,449                    | 324,154,773                     |
| <b>7. Hybrid Securities</b>  |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 7.01 Issuer Obligations .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 7.02 Residential Mortgage-Backed Securities .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 7.03 Commercial Mortgage-Backed Securities .....   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 7.04 Other Loan-Backed and Structured Securities ...                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 7.05 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| <b>8. Parent, Subsidiaries and Affiliates</b>  |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 8.01 Issuer Obligations .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.02 Residential Mortgage-Backed Securities .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.03 Commercial Mortgage-Backed Securities .....   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.04 Other Loan-Backed and Structured Securities ...                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.05 Affiliated Bank Loans - Issued .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.06 Affiliated Bank Loans - Acquired .....  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.07 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type                                      | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.09 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. SVO Identified Funds                                   |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 9.01 Exchange Traded Funds Identified by the SVO          | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 10. Unaffiliated Bank Loans                               |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 10.01 Unaffiliated Bank Loans - Issued                    | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 10.02 Unaffiliated Bank Loans - Acquired                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 10.03 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 11. Unaffiliated Certificates of Deposit                  |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 11.01 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 12. Total Bonds Current Year                              |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 12.01 Issuer Obligations                                  | 38,096,374          | 360,687,719                         | 84,811,885                            | 12,778,087                             | 0                  | XXX                      | 496,374,065             | 53.4                                | XXX                                  | XXX                               | 393,956,113                    | 102,417,952                     |
| 12.02 Residential Mortgage-Backed Securities              | 32,240,116          | 106,728,171                         | 92,086,625                            | 58,761,183                             | 10,771,560         | XXX                      | 300,587,655             | 32.3                                | XXX                                  | XXX                               | 153,990,600                    | 146,597,055                     |
| 12.03 Commercial Mortgage-Backed Securities               | 21,406,614          | 27,002,221                          | 3,089,803                             | 0                                      | 0                  | XXX                      | 51,498,638              | 5.5                                 | XXX                                  | XXX                               | 18,515,839                     | 32,982,799                      |
| 12.04 Other Loan-Backed and Structured Securities         | 18,553,944          | 60,497,810                          | 2,553,796                             | 208,686                                | 0                  | XXX                      | 81,814,236              | 8.8                                 | XXX                                  | XXX                               | 39,657,271                     | 42,156,965                      |
| 12.05 SVO Identified Funds                                | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.06 Affiliated Bank Loans                               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.07 Unaffiliated Bank Loans                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.08 Unaffiliated Certificates of Deposit                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.09 Totals  | 110,297,048         | 554,915,921                         | 182,542,109                           | 71,747,956                             | 10,771,560         | 0                        | 930,274,594             | 100.0                               | XXX                                  | XXX                               | 606,119,823                    | 324,154,771                     |
| 12.10 Line 12.09 as a % of Col. 7                         | 11.9                | 59.7                                | 19.6                                  | 7.7                                    | 1.2                | 0.0                      | 100.0                   | XXX                                 | XXX                                  | XXX                               | 65.2                           | 34.8                            |
| 13. Total Bonds Prior Year                                |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 13.01 Issuer Obligations                                  | 108,536,052         | 266,697,064                         | 25,091,531                            | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 400,324,647                          | 69.4                              | 336,023,590                    | 64,301,057                      |
| 13.02 Residential Mortgage-Backed Securities              | 6,671,159           | 25,327,646                          | 19,306,945                            | 13,815,656                             | 2,841,927          | XXX                      | XXX                     | XXX                                 | 67,963,333                           | 11.8                              | 27,225,404                     | 40,737,929                      |
| 13.03 Commercial Mortgage-Backed Securities               | 357,906             | 32,392,094                          | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 32,750,000                           | 5.7                               | 0                              | 32,750,000                      |
| 13.04 Other Loan-Backed and Structured Securities         | 13,356,810          | 57,516,685                          | 4,838,340                             | 289,471                                | 0                  | XXX                      | XXX                     | XXX                                 | 76,001,306                           | 13.2                              | 43,150,351                     | 32,850,955                      |
| 13.05 SVO Identified Funds                                | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.06 Affiliated Bank Loans                               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.07 Unaffiliated Bank Loans                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.08 Unaffiliated Certificates of Deposit                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.09 Totals  | 128,921,927         | 381,933,489                         | 49,236,816                            | 14,105,127                             | 2,841,927          | 0                        | XXX                     | XXX                                 | 577,039,286                          | 100.0                             | 406,399,345                    | 170,639,941                     |
| 13.10 Line 13.09 as a % of Col. 9                         | 22.3                | 66.2                                | 8.5                                   | 2.4                                    | 0.5                | 0.0                      | XXX                     | XXX                                 | 100.0                                | XXX                               | 70.4                           | 29.6                            |
| 14. Total Publicly Traded Bonds                           |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 14.01 Issuer Obligations                                  | 23,231,395          | 279,134,745                         | 78,811,885                            | 12,778,087                             | 0                  | XXX                      | 393,956,112             | 42.3                                | 336,023,590                          | 58.2                              | 393,956,112                    | XXX                             |
| 14.02 Residential Mortgage-Backed Securities              | 14,240,077          | 53,233,743                          | 45,187,420                            | 32,979,431                             | 8,349,929          | XXX                      | 153,990,600             | 16.6                                | 27,225,404                           | 4.7                               | 153,990,600                    | XXX                             |
| 14.03 Commercial Mortgage-Backed Securities               | 0                   | 15,426,036                          | 3,089,803                             | 0                                      | 0                  | XXX                      | 18,515,839              | 2.0                                 | 0                                    | 0.0                               | 18,515,839                     | XXX                             |
| 14.04 Other Loan-Backed and Structured Securities         | 11,126,533          | 28,530,738                          | 0                                     | 0                                      | 0                  | XXX                      | 39,657,271              | 4.3                                 | 43,150,351                           | 7.5                               | 39,657,271                     | XXX                             |
| 14.05 SVO Identified Funds                                | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.06 Affiliated Bank Loans                               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.07 Unaffiliated Bank Loans                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.08 Unaffiliated Certificates of Deposit                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.09 Totals  | 48,598,005          | 376,325,262                         | 127,089,108                           | 45,757,518                             | 8,349,929          | 0                        | 606,119,822             | 65.2                                | 406,399,345                          | 70.4                              | 606,119,822                    | XXX                             |
| 14.10 Line 14.09 as a % of Col. 7                         | 8.0                 | 62.1                                | 21.0                                  | 7.5                                    | 1.4                | 0.0                      | 100.0                   | XXX                                 | XXX                                  | XXX                               | 100.0                          | XXX                             |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 5.2                 | 40.5                                | 13.7                                  | 4.9                                    | 0.9                | 0.0                      | 65.2                    | XXX                                 | XXX                                  | XXX                               | 65.2                           | XXX                             |
| 15. Total Privately Placed Bonds                          |                     |                                     |                                       |  |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 15.01 Issuer Obligations                                  | 14,864,979          | 81,552,974                          | 6,000,000                             | 0                                      | 0                  | XXX                      | 102,417,953             | 11.0                                | 64,301,057                           | 11.1                              | XXX                            | 102,417,953                     |
| 15.02 Residential Mortgage-Backed Securities              | 18,000,039          | 53,494,428                          | 46,899,205                            | 25,781,752                             | 2,421,631          | XXX                      | 146,597,055             | 15.8                                | 40,737,929                           | 7.1                               | XXX                            | 146,597,055                     |
| 15.03 Commercial Mortgage-Backed Securities               | 21,406,614          | 11,576,185                          | 0                                     | 0                                      | 0                  | XXX                      | 32,982,799              | 3.5                                 | 32,750,000                           | 5.7                               | XXX                            | 32,982,799                      |
| 15.04 Other Loan-Backed and Structured Securities         | 7,427,411           | 31,967,072                          | 2,553,796                             | 208,686                                | 0                  | XXX                      | 42,156,965              | 4.5                                 | 32,850,955                           | 5.7                               | XXX                            | 42,156,965                      |
| 15.05 SVO Identified Funds                                | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.06 Affiliated Bank Loans                               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.07 Unaffiliated Bank Loans                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.08 Unaffiliated Certificates of Deposit                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.09 Totals  | 61,699,043          | 178,590,659                         | 55,453,001                            | 25,990,438                             | 2,421,631          | 0                        | 324,154,772             | 34.8                                | 170,639,941                          | 29.6                              | XXX                            | 324,154,772                     |
| 15.10 Line 15.09 as a % of Col. 7                         | 19.0                | 55.1                                | 17.1                                  | 8.0                                    | 0.7                | 0.0                      | 100.0                   | XXX                                 | XXX                                  | XXX                               | XXX                            | 100.0                           |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 6.6                 | 19.2                                | 6.0                                   | 2.8                                    | 0.3                | 0.0                      | 34.8                    | XXX                                 | XXX                                  | XXX                               | XXX                            | 34.8                            |

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

|   | 1          | 2          | 3              | 4                                      | 5  |
|---|------------|------------|----------------|--|--|
|   | Total      | Bonds      | Mortgage Loans | Other Short-term Investment Assets (a) | Investments in Parent, Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 20,566,559 | 20,566,559 | 0              | 0                                      | 0  |
| 2. Cost of short-term investments acquired .....  | 0          | 0          | 0              | 0                                      | 0  |
| 3. Accrual of discount .....  | 255,337    | 255,337    | 0              | 0                                      | 0  |
| 4. Unrealized valuation increase/(decrease) .....   | 0          | 0          | 0              | 0                                      | 0  |
| 5. Total gain (loss) on disposals .....   | (5,195)    | (5,195)    | 0              | 0                                      | 0  |
| 6. Deduct consideration received on disposals .....                                       | 20,816,701 | 20,816,701 | 0              | 0                                      | 0  |
| 7. Deduct amortization of premium .....   | 0          | 0          | 0              | 0                                      | 0  |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0          | 0          | 0              | 0                                      | 0  |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0          | 0          | 0              | 0                                      | 0  |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 0          | 0          | 0              | 0                                      | 0  |
| 11. Deduct total nonadmitted amounts .....  | 0          | 0          | 0              | 0                                      | 0  |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 0          | 0          | 0              | 0                                      | 0  |

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

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**

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company  
**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

|   | 1           | 2          | 3                            | 4         |
|---|-------------|------------|------------------------------|-----------|
|   | Total       | Bonds      | Money Market<br>Mutual funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 82,317,410  | 49,740,348 | 32,577,062                   | 0         |
| 2. Cost of cash equivalents acquired .....  | 745,107,818 | 0          | 745,107,818                  | 0         |
| 3. Accrual of discount .....  | 191,861     | 191,861    | 0                            | 0         |
| 4. Unrealized valuation increase/(decrease) .....   | 0           | 0          | 0                            | 0         |
| 5. Total gain (loss) on disposals .....   | (3,412)     | (3,412)    | 0                            | 0         |
| 6. Deduct consideration received on disposals .....                                       | 781,945,939 | 49,928,797 | 732,017,142                  | 0         |
| 7. Deduct amortization of premium .....   | 0           | 0          | 0                            | 0         |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0           | 0          | 0                            | 0         |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 0           | 0          | 0                            | 0         |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 45,667,738  | 0          | 45,667,738                   | 0         |
| 11. Deduct total nonadmitted amounts .....  | 0           | 0          | 0                            | 0         |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 45,667,738  | 0          | 45,667,738                   | 0         |

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

**NONE**

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

**NONE**

Schedule A - Part 3 - Real Estate Disposed

**NONE**

Schedule B - Part 1 - Mortgage Loans Owned

**NONE**

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

**NONE**

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

**NONE**

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

**NONE**

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

**NONE**

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

**NONE**



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                    | 2  | Codes   |               |                 | 6   | 7           | Fair Value                     |            | 10         | 11                            | Change in Book/Adjusted Carrying Value    |   |   |  | Interest |                   |           |                                 |                             | Dates      |                                  |
|----------------------|--|---------|---------------|-----------------|---|-------------|--------------------------------|------------|------------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                      |  | 3       | 4             | 5               |   |             | 8                              | 9          |            |                               | 12  | 13  | 14  | 15   | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification | Description  | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 91282C-FY-3          | UNITED STATES TREASURY NOTE  | ..SD    |               |                 | ..1.A   | 147,610     | 100.5630                       | 150,844    | 150,000    | 147,959                       | 0   | 303                                       | 0   | 0  | 4.000    | 4.266             | AO        | 1,022                           | 6,000                       | 11/04/2022 | 10/31/2029                       |
| 0019999999           | Subtotal - Bonds - U.S. Governments - Issuer Obligations                         |         |               |                 |   | 147,610     | XXX                            | 150,844    | 150,000    | 147,959                       | 0   | 303                                       | 0   | 0  | XXX      | XXX               | XXX       | 1,022                           | 6,000                       | XXX        | XXX                              |
| 0109999999           | Total - U.S. Government Bonds  |         |               |                 |   | 147,610     | XXX                            | 150,844    | 150,000    | 147,959                       | 0   | 303                                       | 0   | 0  | XXX      | XXX               | XXX       | 1,022                           | 6,000                       | XXX        | XXX                              |
| 0309999999           | Total - All Other Government Bonds   |         |               |                 |   | 0           | XXX                            | 0          | 0          | 0                             | 0   | 0   | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 20772K-F4-5          | CONNECTICUT ST   |         |               | 1               | ..1.D FE  | 1,067,730   | 107.1170                       | 1,071,170  | 1,000,000  | 1,067,460                     | 0   | (270)                                     | 0   | 0  | 5.850    | 4.683             | MS        | 17,225                          | 0                           | 12/15/2023 | 03/15/2032                       |
| 20772K-AF-6          | CONNECTICUT ST   |         |               |                 | ..1.D FE  | 996,580     | 99.9330                        | 999,330    | 1,000,000  | 999,913                       | 0   | 2,203                                     | 0   | 0  | 3.130    | 3.356             | JJ        | 14,433                          | 31,300                      | 06/22/2022 | 01/15/2024                       |
| 20772K-EZ-8          | CONNECTICUT ST   |         |               |                 | ..1.D FE  | 1,081,290   | 98.0260                        | 980,260    | 1,000,000  | 1,059,540                     | 0   | (11,766)                                  | 0   | 0  | 3.900    | 2.549             | MS        | 11,483                          | 39,000                      | 02/16/2022 | 09/15/2028                       |
| 419791-YT-9          | HAWAII ST  |         |               | 1               | ..1.C FE  | 1,120,100   | 101.5320                       | 1,015,320  | 1,000,000  | 1,038,029                     | 0   | (17,326)                                  | 0   | 0  | 5.330    | 3.423             | FA        | 22,208                          | 53,300                      | 12/05/2018 | 02/01/2026                       |
| 68583R-DB-5          | OREGON ST CMNTY CLG DIST   |         |               |                 | ..1.C FE  | 500,000     | 90.3940                        | 451,970    | 500,000    | 500,000                       | 0   | 0   | 0   | 0  | 1.370    | 1.370             | JD        | 3,444                           | 3,425                       | 08/12/2021 | 06/30/2027                       |
| 686053-GG-8          | OREGON ST SCH BRDS ASSN SHORT  |         |               | 1               | ..1.C FE  | 2,786,336   | 101.0790                       | 2,760,419  | 2,730,952  | 2,771,477                     | 0   | (17,274)                                  | 0   | 0  | 4.759    | 4.098             | JD        | 65,344                          | 64,983                      | 08/10/2022 | 06/30/2028                       |
| 0419999999           | Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations |         |               |                 |   | 7,552,036   | XXX                            | 7,278,469  | 7,230,952  | 7,436,419                     | 0   | (44,433)                                  | 0   | 0  | XXX      | XXX               | XXX       | 134,137                         | 192,008                     | XXX        | XXX                              |
| 0509999999           | Total - U.S. States, Territories and Possessions Bonds                           |         |               |                 |   | 7,552,036   | XXX                            | 7,278,469  | 7,230,952  | 7,436,419                     | 0   | (44,433)                                  | 0   | 0  | XXX      | XXX               | XXX       | 134,137                         | 192,008                     | XXX        | XXX                              |
| 099032-G0-1          | BOONE MOHENRY & DEKALB CNTYS I   |         |               |                 | ..1.D FE  | 250,000     | 95.6640                        | 239,160    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 2.302    | 2.302             | JJ        | 2,878                           | 5,755                       | 06/02/2020 | 01/01/2026                       |
| 170016-F7-9          | CHIPPEWIA VLY MI SCHS  |         |               | 2               | ..1.B FE  | 265,000     | 82.1370                        | 217,663    | 265,000    | 265,000                       | 0   | 0   | 0   | 0  | 1.779    | 1.779             | MN        | 786                             | 4,714                       | 08/26/2020 | 05/01/2031                       |
| 180848-05-5          | CLARK CNTY NV  |         |               | 2               | ..1.B FE  | 729,350     | 78.8010                        | 788,010    | 1,000,000  | 731,193                       | 0   | 1,843                                     | 0   | 0  | 2.700    | 5.678             | MN        | 4,500                           | 0                           | 11/13/2023 | 11/01/2036                       |
| 182252-XG-6          | CLARKSTON MI CMNTY SCHS  |         |               |                 | ..1.B FE  | 1,000,000   | 91.1500                        | 911,500    | 1,000,000  | 1,000,000                     | 0   | 0   | 0   | 0  | 2.158    | 2.158             | MN        | 3,597                           | 21,580                      | 02/10/2022 | 05/01/2028                       |
| 182252-XH-4          | CLARKSTON MI CMNTY SCHS  |         |               |                 | ..1.B FE  | 1,645,000   | 90.0140                        | 1,480,730  | 1,645,000  | 1,645,000                     | 0   | 0   | 0   | 0  | 2.288    | 2.288             | MN        | 6,273                           | 37,638                      | 02/10/2022 | 05/01/2029                       |
| 243859-MK-8          | DEER LAKES PA SCH DIST   |         |               |                 | ..1.C FE  | 250,000     | 89.7870                        | 224,467    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.577    | 1.577             | AO        | 986                             | 3,943                       | 07/17/2020 | 10/01/2027                       |
| 418780-QJ-4          | HATBORO-HORSHAM PA SCH DIST  |         |               |                 | ..1.B FE  | 250,000     | 91.3220                        | 228,305    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.295    | 1.295             | MS        | 953                             | 3,238                       | 11/13/2020 | 09/15/2026                       |
| 425200-7C-0          | HENDERSON NV   |         |               |                 | ..1.C FE  | 250,000     | 94.1670                        | 235,418    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.916    | 1.916             | JD        | 399                             | 4,790                       | 06/03/2020 | 06/01/2026                       |
| 537292-LK-8          | LITTLE MIAMI OH LOCAL SCH DIST   |         |               |                 | ..1.D FE  | 221,778     | 87.4780                        | 218,695    | 250,000    | 236,857                       | 0   | 4,345                                     | 0   | 0  | 0.000    | 1.860             | N/A       | 0                               | 0                           | 06/10/2020 | 12/01/2026                       |
| 549188-ZZ-9          | LUBBOCK TX   |         |               |                 | ..1.B FE  | 250,000     | 91.0140                        | 227,535    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.254    | 1.254             | FA        | 1,184                           | 3,135                       | 11/20/2020 | 02/15/2027                       |
| 625506-HW-3          | MULTNOMAH CNTY OR  |         |               |                 | ..1.A FE  | 6,140,005   | 81.5310                        | 6,522,480  | 8,000,000  | 6,465,496                     | 0   | 304,354                                   | 0   | 0  | 0.000    | 4.880             | N/A       | 0                               | 0                           | 12/02/2022 | 06/01/2028                       |
| 663532-KK-4          | NORTHAMPTON CNTY PA  |         |               |                 | ..1.B FE  | 971,040     | 97.6530                        | 976,530    | 1,000,000  | 990,224                       | 0   | 12,669                                    | 0   | 0  | 2.112    | 3.445             | AO        | 5,280                           | 21,120                      | 06/17/2022 | 10/01/2024                       |
| 68587F-BC-7          | OREGON EDU DIST  |         |               | 2               | ..1.C FE  | 1,359,838   | 81.2160                        | 1,421,280  | 1,750,000  | 1,363,878                     | 0   | 4,040                                     | 0   | 0  | 2.037    | 5.295             | JD        | 17,923                          | 0                           | 11/17/2023 | 06/30/2032                       |
| 720424-ZU-7          | PIERCE CNTY WA SCH DIST #10 TA   |         |               | 1               | ..1.B FE  | 250,000     | 91.2090                        | 228,023    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.041    | 1.041             | JD        | 217                             | 2,603                       | 07/09/2020 | 12/01/2026                       |
| 736679-LD-1          | PORTLAND OR  |         |               |                 | ..1.A FE  | 691,440     | 85.8560                        | 643,920    | 750,000    | 714,311                       | 0   | 10,121                                    | 0   | 0  | 0.000    | 1.432             | N/A       | 0                               | 0                           | 09/16/2021 | 06/01/2027                       |
| 79623P-ES-0          | SAN ANTONIO TX   |         |               |                 | ..1.A FE  | 250,000     | 91.0630                        | 227,657    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.225    | 1.225             | FA        | 1,276                           | 3,063                       | 07/01/2020 | 02/01/2027                       |
| 803770-UR-5          | SARPY CNTY NE SCH DIST #37   |         |               |                 | ..1.D FE  | 250,000     | 86.3730                        | 215,933    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.762    | 1.762             | JD        | 196                             | 4,405                       | 06/25/2020 | 12/15/2029                       |
| 879743-PB-2          | TEMPE AZ UNION HIGH SCH DIST #   |         |               |                 | ..1.C FE  | 250,000     | 83.9530                        | 209,882    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.594    | 1.993             | JJ        | 1,993                           | 3,985                       | 08/14/2020 | 07/01/2030                       |
| 969288-DK-4          | WILLIAM S HART CA UNION HIGH S   |         |               |                 | ..1.C FE  | 831,600     | 88.3940                        | 883,940    | 1,000,000  | 860,328                       | 0   | 26,627                                    | 0   | 0  | 1.429    | 4.866             | FA        | 5,954                           | 14,290                      | 11/30/2022 | 08/01/2028                       |
| 987388-GX-7          | YOSEMITE CA CMNTY CLG DIST   |         |               |                 | ..1.C FE  | 1,000,000   | 93.1530                        | 931,530    | 1,000,000  | 1,000,000                     | 0   | 0   | 0   | 0  | 2.082    | 2.082             | FA        | 8,675                           | 20,820                      | 01/28/2022 | 08/01/2027                       |
| 0619999999           | Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations              |         |               |                 |   | 17,105,051  | XXX                            | 17,032,658 | 19,910,000 | 17,522,287                    | 0   | 363,999                                   | 0   | 0  | XXX      | XXX               | XXX       | 63,070                          | 155,079                     | XXX        | XXX                              |
| 0709999999           | Total - U.S. Political Subdivisions Bonds  |         |               |                 |   | 17,105,051  | XXX                            | 17,032,658 | 19,910,000 | 17,522,287                    | 0   | 363,999                                   | 0   | 0  | XXX      | XXX               | XXX       | 63,070                          | 155,079                     | XXX        | XXX                              |
| 047870-SJ-0          | ATLANTA GA WTR & WSTWTR REVENUE  |         |               |                 | ..1.D FE  | 250,000     | 91.2450                        | 228,112    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.035    | 1.035             | MN        | 431                             | 2,588                       | 10/15/2020 | 11/01/2026                       |
| 059231-V6-4          | BALTIMORE MD REVENUE   |         |               | 1               | ..1.D FE  | 250,000     | 90.5840                        | 226,460    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.338    | 1.338             | JJ        | 1,673                           | 3,345                       | 11/19/2020 | 07/01/2027                       |
| 172311-PX-4          | CINCINNATI OH WTR SYS REVENUE  |         |               |                 | ..1.A FE  | 255,730     | 84.2050                        | 210,512    | 250,000    | 253,932                       | 0   | (537)                                     | 0   | 0  | 1.693    | 1.453             | JD        | 353                             | 4,233                       | 07/31/2020 | 12/01/2030                       |
| 20281P-KP-6          | CMILTH FING AUTH PA  |         |               | 1               | ..1.E FE  | 977,260     | 95.9620                        | 959,620    | 1,000,000  | 988,402                       | 0   | 2,368                                     | 0   | 0  | 3.531    | 3.819             | JD        | 2,943                           | 35,310                      | 12/05/2018 | 06/01/2028                       |
| 20281P-KV-3          | CMILTH FING AUTH PA  |         |               |                 | ..1.D FE  | 1,214,610   | 86.3010                        | 1,294,515  | 1,500,000  | 1,216,869                     | 0   | 2,259                                     | 0   | 0  | 3.657    | 5.759             | JD        | 4,571                           | 27,428                      | 11/06/2023 | 06/01/2038                       |
| 212474-JB-7          | RHODE ISLAND ST CONVENTION CTR   |         |               | 1               | ..1.D FE  | 967,490     | 95.8430                        | 958,430    | 1,000,000  | 985,804                       | 0   | 3,883                                     | 0   | 0  | 3.265    | 3.717             | MN        | 4,172                           | 32,650                      | 12/05/2018 | 05/15/2027                       |
| 235036-60-8          | DALLAS-FORT WORTH TX INTERNATI   |         |               | 1               | ..1.E FE  | 955,100     | 88.5360                        | 885,360    | 1,000,000  | 966,844                       | 0   | 6,344                                     | 0   | 0  | 1.946    | 2.682             | MN        | 3,243                           | 19,460                      | 02/16/2022 | 11/01/2028                       |
| 23542J-QR-9          | DALLAS TX WTRIKS & SWR SYS REV   |         |               |                 | ..1.C FE  | 250,000     | 89.4800                        | 223,700    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.497    | 1.497             | AO        | 936                             | 3,743                       | 06/10/2020 | 10/01/2027                       |
| 254776-TP-0          | DIST OF COLUMBIA INCOME TAX SE   |         |               |                 | ..1.B FE  | 250,000     | 88.0410                        | 220,102    | 250,000    | 250,000                       | 0   | 0   | 0   | 0  | 1.109    | 1.109             | JD        | 231                             | 2,773                       | 07/10/2020 | 12/01/2027                       |

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                    | 2   | Codes |      |           | 6   | 7           | Fair Value                     |            | 10         | 11                            | Change in Book/Adjusted Carrying Value    |  |   |  | Interest |                   |           |                                 |                             | Dates      |                                  |
|----------------------|---|-------|------|-----------|---|-------------|--------------------------------|------------|------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                      |   | 3     | 4    | 5         |   |             | 8                              | 9          |            |                               | 12  | 13                                       | 14  | 15   | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification | Description   | Code  | Rate | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 385630-AG-3          | GRAND ISLAND NE COMBINED UTILS                                |       |      |           | 1.E FE  | 250,000     | .912950                        | 228,237    | 250,000    | 250,000                       | .0  | .0                                       | .0  | .0   | 1.693    | 1.693             | FA        | 1,599                           | 4,233                       | 11/12/2020 | 08/15/2027                       |
| 432308-S9-6          | HILLSBOROUGH CNTY FL AVIATION                                 |       |      |           | 1.E FE  | 2,000,000   | .956680                        | 1,913,360  | 2,000,000  | 2,000,000                     | .0  | .0                                       | .0  | .0   | 2.238    | 2.238             | AO        | 11,190                          | 44,760                      | 02/24/2022 | 10/01/2025                       |
| 44244C-XU-6          | HOUSTON TX UTILITY SYS REVENUE                                |       |      |           | 1.C FE  | 263,303     | .872360                        | 218,090    | 250,000    | 250,000                       | .0  | (1,382)                                  | .0  | .0   | 2.355    | 1.735             | MN        | 752                             | 5,888                       | 07/10/2020 | 11/15/2030                       |
| 47770V-AY-6          | JOBSONIO BEVERAGE SYS STWD LIQ                                |       |      |           | 1.D FE  | 288,073     | .984740                        | 246,185    | 250,000    | 270,483                       | .0  | (3,462)                                  | .0  | .0   | 3.985    | 1.252             | JJ        | 4,981                           | 9,963                       | 10/15/2020 | 01/01/2029                       |
| 57584Y-S9-1          | MASSACHUSETTS ST DEV FIN AGY R                                |       |      |           | 1.F FE  | 710,000     | .903420                        | 641,428    | 710,000    | 710,000                       | .0  | .0                                       | .0  | .0   | 1.600    | 1.600             | JJ        | 5,680                           | 11,360                      | 08/25/2021 | 07/01/2027                       |
| 58335K-CQ-8          | MIAMI-DADE CNTY FL SEAPORT REV                                |       |      |           | 1.F FE  | 500,000     | .877990                        | 438,995    | 500,000    | 500,000                       | .0  | .0                                       | .0  | .0   | 1.692    | 1.692             | AO        | 2,115                           | 8,460                       | 08/19/2021 | 10/01/2028                       |
| 584615-HU-3          | MICHIGAN ST BLDG AUTH REVENUE                                 |       |      |           | 1.C FE  | 767,160     | .813870                        | 813,870    | 1,000,000  | 770,796                       | .0  | 3,636                                    | .0  | .0   | 1.812    | 5.465             | AO        | 3,825                           | .0                          | 11/02/2023 | 10/15/2031                       |
| 631663-RJ-2          | NASSAU CNTY NY INTERIM FIN AUT                                |       |      |           | 1.A FE  | 1,000,540   | .862310                        | 862,310    | 1,000,000  | 1,000,376                     | .0  | (74)                                     | .0  | .0   | 1.278    | 1.270             | MN        | 1,633                           | 12,780                      | 09/22/2021 | 11/15/2028                       |
| 646139-W3-5          | NEW JERSEY ST TURNPIKE AUTH                                   |       |      |           | 1.E FE  | 4,364,228   | 124.7440                       | 4,366,040  | 3,500,000  | 4,366,063                     | .0  | (1,164)                                  | .0  | .0   | 7.474    | 5.008             | JJ        | 129,745                         | .0                          | 12/20/2023 | 01/01/2040                       |
| 646140-DR-1          | NEW JERSEY ST TURNPIKE AUTH TU                                |       |      |           | 1.E FE  | 503,690     | .893730                        | 446,865    | 500,000    | 502,364                       | .0  | (571)                                    | .0  | .0   | 1.483    | 1.361             | JJ        | 3,708                           | 7,415                       | 08/24/2021 | 01/01/2028                       |
| 646140-DS-9          | NEW JERSEY ST TURNPIKE AUTH TU                                |       |      |           | 1.E FE  | 1,922,560   | .867590                        | 1,735,180  | 2,000,000  | 1,942,806                     | .0  | 10,668                                   | .0  | .0   | 1.713    | 2.322             | JJ        | 17,130                          | 34,260                      | 01/27/2022 | 01/01/2029                       |
| 64971X-3D-8          | NEW YORK CITY NY TRANSITIONAL                                 |       |      |           | 1.A FE  | 1,012,330   | 102.2630                       | 1,022,630  | 1,000,000  | 1,009,916                     | .0  | (2,276)                                  | .0  | .0   | 5.000    | 4.714             | MN        | 8,333                           | 49,722                      | 12/06/2022 | 11/01/2027                       |
| 64972H-6N-7          | NEW YORK CITY NY TRANSITIONAL                                 |       |      |           | 1.C FE  | 1,250,312   | .979110                        | 1,223,887  | 1,250,000  | 1,250,159                     | .0  | (100)                                    | .0  | .0   | 3.550    | 3.541             | JJ        | 20,462                          | 42,773                      | 07/22/2022 | 07/15/2025                       |
| 64986D-EN-1          | NEW YORK ST ENVRNMTL FACS COR                                 |       |      |           | 1.A FE  | 535,980     | .937940                        | 468,970    | 500,000    | 523,527                       | .0  | (6,498)                                  | .0  | .0   | 3.516    | 2.097             | JD        | 781                             | 17,580                      | 01/20/2022 | 06/15/2030                       |
| 64988Y-GV-3          | NEW YORK ST MTGE AGY HOMEOWNER                                |       |      |           | 1.B FE  | 250,000     | .886100                        | 221,525    | 250,000    | 250,000                       | .0  | .0                                       | .0  | .0   | 2.080    | 2.080             | AO        | 1,300                           | 5,200                       | 09/02/2020 | 10/01/2028                       |
| 64988Y-GW-1          | NEW YORK ST MTGE AGY HOMEOWNER                                |       |      |           | 1.B FE  | 250,000     | .849630                        | 212,408    | 250,000    | 250,000                       | .0  | .0                                       | .0  | .0   | 2.180    | 2.180             | AO        | 1,363                           | 5,450                       | 09/02/2020 | 10/01/2029                       |
| 65887P-XS-9          | NORTH DAKOTA ST PUBLIC FIN AUT                                |       |      |           | 1.C FE  | 3,511,725   | .984840                        | 3,446,940  | 3,500,000  | 3,504,609                     | .0  | (4,874)                                  | .0  | .0   | 3.500    | 3.353             | JD        | 10,208                          | 122,500                     | 06/30/2022 | 12/01/2024                       |
| 68607D-VB-8          | OREGON ST DEPT OF TRANSPRTN HI                                |       |      |           | 1.B FE  | 913,800     | .929140                        | 929,140    | 1,000,000  | 950,404                       | .0  | 25,231                                   | .0  | .0   | 0.686    | 3.445             | MN        | 877                             | 6,860                       | 07/13/2022 | 11/15/2025                       |
| 68607D-VE-2          | OREGON ST DEPT OF TRANSPRTN HI                                |       |      |           | 1.B FE  | 998,275     | .866680                        | 866,680    | 1,000,000  | 998,822                       | .0  | 232                                      | .0  | .0   | 1.330    | 1.355             | MN        | 1,699                           | 13,300                      | 08/24/2021 | 11/15/2028                       |
| 717893-R4-5          | PHILADELPHIA PA WTR & WSTWTR R                                |       |      |           | 1.E FE  | 250,000     | .905760                        | 226,440    | 250,000    | 250,000                       | .0  | .0                                       | .0  | .0   | 1.586    | 1.586             | MN        | 661                             | 3,965                       | 07/23/2020 | 11/01/2027                       |
| 717893-R5-2          | PHILADELPHIA PA WTR & WSTWTR R                                |       |      |           | 1.E FE  | 250,000     | .892740                        | 223,185    | 250,000    | 250,000                       | .0  | .0                                       | .0  | .0   | 1.734    | 1.734             | MN        | 723                             | 4,335                       | 07/23/2020 | 11/01/2028                       |
| 735389-W5-3          | PORT OF SEATTLE WA REVENUE                                    |       |      |           | 1.D FE  | 1,755,000   | .987870                        | 1,733,712  | 1,755,000  | 1,755,000                     | .0  | .0                                       | .0  | .0   | 3.475    | 3.475             | FA        | 25,411                          | 59,292                      | 08/03/2022 | 08/01/2024                       |
| 76221R-8B-2          | RHODE ISLAND ST HSG & MTGE FIN                                |       |      |           | 1.B FE  | 2,014,720   | 104.0510                       | 2,081,020  | 2,000,000  | 2,014,425                     | .0  | (295)                                    | .0  | .0   | 6.500    | 6.324             | AO        | 11,917                          | .0                          | 11/01/2023 | 10/01/2052                       |
| 898735-UT-0          | TUCSON AZ COPS  |       |      |           | 1.D FE  | 913,150     | .776230                        | 970,288    | 1,250,000  | 916,297                       | .0  | 3,147                                    | .0  | .0   | 2.232    | 5.635             | JJ        | 13,950                          | .0                          | 11/09/2023 | 12/01/2034                       |
| 914126-Z2-7          | UNIV OF CALIFORNIA CA REVENUES                                |       |      |           | 1.D FE  | 471,220     | .952520                        | 476,260    | 500,000    | 485,392                       | .0  | 3,013                                    | .0  | .0   | 3.119    | 3.852             | MN        | 1,993                           | 15,595                      | 12/05/2018 | 05/15/2028                       |
| 928075-JC-5          | VIRGINIA ST PORT AUTH GMWLTH P                                |       |      |           | 1.B FE  | 250,000     | .880910                        | 220,228    | 250,000    | 250,000                       | .0  | .0                                       | .0  | .0   | 1.407    | 1.407             | JJ        | 1,759                           | 3,518                       | 07/22/2020 | 07/01/2028                       |
| 928075-JD-3          | VIRGINIA ST PORT AUTH GMWLTH P                                |       |      |           | 1.B FE  | 250,000     | .862700                        | 215,675    | 250,000    | 250,000                       | .0  | .0                                       | .0  | .0   | 1.557    | 1.557             | JJ        | 1,946                           | 3,893                       | 07/22/2020 | 07/01/2029                       |
| 928181-HY-5          | VIRGINIA ST RESOURCES AUTH WTR                                |       |      |           | 1.C FE  | 250,000     | .848010                        | 212,003    | 250,000    | 250,000                       | .0  | .0                                       | .0  | .0   | 1.612    | 1.612             | MN        | 672                             | 4,030                       | 07/15/2020 | 11/01/2029                       |
| 964507-FG-9          | W MIFFLIN PA SAN SWIR MUNI AUTH                               |       |      |           | 1.C FE  | 250,000     | .917150                        | 229,288    | 250,000    | 250,000                       | .0  | .0                                       | .0  | .0   | 1.722    | 1.722             | FA        | 1,794                           | 4,305                       | 11/13/2020 | 08/01/2026                       |
| 964507-FH-7          | W MIFFLIN PA SAN SWIR MUNI AUTH                               |       |      |           | 1.C FE  | 250,000     | .895840                        | 223,960    | 250,000    | 250,000                       | .0  | .0                                       | .0  | .0   | 1.872    | 1.872             | FA        | 1,950                           | 4,680                       | 11/13/2020 | 08/01/2027                       |
| 977100-AC-0          | WISCONSIN ST GEN FUND ANNUAL A                                |       |      |           | 1.C FE  | 1,593,159   | 101.2230                       | 1,533,528  | 1,515,000  | 1,563,200                     | .0  | (29,938)                                 | .0  | .0   | 5.700    | 3.547             | MN        | 14,993                          | 86,355                      | 07/22/2022 | 05/01/2026                       |
| 0819999999           | Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations |       |      |           |   | 35,159,415  | XXX                            | 33,855,138 | 35,230,000 | 35,202,107                    | 0   | 9,610                                    | 0   | 0  | XXX      | XXX               | XXX       | 323,103                         | 724,002                     | XXX        | XXX                              |
| 3131XY-YM-5          | UMBS - POOL ZM5216  |       |      |           | 1.A FE  | 431,763     | .963120                        | 411,169    | 426,913    | 431,763                       | .0  | (134)                                    | .0  | .0   | 4.000    | 3.558             | MON       | 1,423                           | 17,077                      | 12/05/2018 | 12/01/2047                       |
| 31329Q-N6-4          | UMBS - POOL ZA6713  |       |      |           | 1.A FE  | 323,904     | .922330                        | 288,338    | 312,620    | 323,904                       | .0  | (857)                                    | .0  | .0   | 3.500    | 2.184             | MON       | 912                             | 10,942                      | 08/08/2019 | 04/01/2049                       |
| 3132CW-5Y-6          | UMBS - POOL SB0863  |       |      |           | 1.A FE  | 36,144,673  | 100.5820                       | 36,301,307 | 36,091,100 | 36,140,942                    | .0  | (8,541)                                  | .0  | .0   | 5.000    | 4.895             | MON       | 150,380                         | 902,278                     | 06/01/2023 | 04/01/2038                       |
| 3132D6-EA-4          | UMBS - POOL SB8229  |       |      |           | 1.A FE  | 8,867,588   | .993900                        | 8,871,720  | 8,926,166  | 8,867,710                     | .0  | 6,272                                    | .0  | .0   | 4.500    | 4.575             | MON       | 33,473                          | 234,312                     | 05/15/2023 | 05/01/2038                       |
| 3132DV-7B-5          | UMBS - POOL SD8090  |       |      |           | 1.A FE  | 90,553      | .821170                        | 68,220     | 83,077     | 85,712                        | .0  | (158)                                    | .0  | .0   | 2.000    | 1.548             | MON       | 239                             | 1,720                       | 09/10/2020 | 09/01/2050                       |
| 3132DV-7B-5          | UMBS - POOL SD8090  |       |      | SD        | 1.A FE  | 222,852     | .821170                        | 177,373    | 216,001    | 222,852                       | .0  | (411)                                    | .0  | .0   | 2.000    | 1.548             | MON       | 159                             | 4,224                       | 09/10/2020 | 09/01/2050                       |
| 3132E0-LZ-3          | UMBS - POOL SD3944  |       |      |           | 1.A FE  | 23,505,052  | .973940                        | 23,877,377 | 24,516,352 | 23,505,052                    | .0  | .0                                       | .0  | .0   | 4.500    | 5.041             | MON       | 91,936                          | .0                          | 12/07/2023 | 05/01/2053                       |
| 3133A2-BS-8          | UMBS - POOL QA7249  |       |      |           | 1.A FE  | 659,213     | .892860                        | 572,916    | 641,667    | 659,213                       | .0  | (1,909)                                  | .0  | .0   | 3.000    | 2.385             | MON       | 1,604                           | 19,250                      | 02/13/2020 | 02/01/2050                       |
| 3133L8-FU-4          | UMBS - POOL RC1979  |       |      |           | 1.A FE  | 3,234,463   | .928680                        | 2,862,028  | 3,081,817  | 3,225,851                     | .0  | (27,696)                                 | .0  | .0   | 2.500    | 1.422             | MON       | 6,420                           | 77,045                      | 04/12/2021 | 03/01/2036                       |
| 31400B-JC-3          | UMBS - POOL CA3858  |       |      |           | 1.A FE  | 538,324     | .932620                        | 481,872    | 516,688    | 538,324                       | .0  | (1,940)                                  | .0  | .0   | 3.500    | 2.326             | MON       | 1,507                           | 18,084                      | 12/09/2019 | 07/01/2049                       |
| 31400P-2F-3          | UMBS - POOL CB4373  |       |      |           | 1.A FE  | 9,120,781   | .945820                        | 8,724,738  | 9,224,557  | 9,124,996                     | .0  | 10,116                                   | .0  | .0   | 4.000    | 4.122             | MON       | 30,749                          | 368,982                     | 08/25/2022 | 08/01/2052                       |
| 3140X4-K7-0          | UMBS - POOL FM1217  |       |      |           | 1.A FE  | 307,959     | .923290                        | 276,432    | 299,398    | 307,959                       | .0  | (1,733)                                  | .0  | .0   | 3.500    | 2.579             | MON       | 873                             | 10,479                      | 07/23/2019 | 07/01/2049                       |
| 3140X8-KH-9          | UMBS - POOL FM4795  |       |      |           | 1.A FE  | 786,518     | .821220                        | 624,254    | 760,150    | 783,148                       | .0  | (2,702)                                  | .0  | .0   | 2.000    | 1.545             | MON       | 1,267                           | 15,203                      | 11/09/2020 | 11/01/2050                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1  | 2                        | Codes   |               |                 | 6   | 7           | Fair Value                     |             | 10          | 11                            | Change in Book/Adjusted Carrying Value    |  |   |  | Interest |                   |           |                                 |                             | Dates      |                                  |
|--|--------------------------|---------|---------------|-----------------|---|-------------|--------------------------------|-------------|-------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|  |                          | 3       | 4             | 5               |   |             | 8                              | 9           |             |                               | 12  | 13                                       | 14  | 15   | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification   | Description              | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value  | Par Value   | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 3140Y9-EK-7  | UMBS - POOL FM5537       |         |               | 4               | 1.A FE  | 4,213,395   | .90 0790                       | 3,630,303   | 4,030,149   | 4,186,812                     | .0  | (33,563)                                 | .0  | .0   | 2.000    | 1.113             | MON       | 6,717                           | 80,603                      | 01/22/2021 | 01/01/2036                       |
| 3140XJ-JR-5  | UMBS - POOL FS2971       |         |               | 4               | 1.A FE  | 4,647,561   | .97 5050                       | 4,695,950   | 4,816,126   | 4,655,791                     | .0  | 17,570                                   | .0  | .0   | 4.500    | 4.984             | MON       | 18,060                          | 216,726                     | 09/28/2022 | 10/01/2052                       |
| 3140XJ-VG-5  | UMBS - POOL FS3314       |         |               |                 | 1.A FE  | 17,933,550  | .95 9110                       | 17,473,357  | 18,218,210  | 17,944,398                    | .0  | 33,533                                   | .0  | .0   | 4.000    | 4.250             | MON       | 60,727                          | 607,274                     | 01/18/2023 | 11/01/2042                       |
| 3140XM-KE-5  | UMBS - POOL FS5692       |         |               |                 | 1.A FE  | 9,830,317   | .97 0700                       | 10,044,465  | 10,347,702  | 9,831,102                     | .0  | 785                                      | .0  | .0   | 4.500    | 5.184             | MON       | 38,804                          | .0                          | 12/12/2023 | 06/01/2053                       |
| 3140XN-BU-7  | UMBS - POOL FS6350       |         |               |                 | 1.A FE  | 9,463,307   | .97 5040                       | 9,669,788   | 9,917,335   | 9,463,615                     | .0  | 308                                      | .0  | .0   | 4.500    | 5.137             | MON       | 37,190                          | .0                          | 12/12/2023 | 10/01/2053                       |
| 3140XN-FF-6  | UMBS - POOL FS6465       |         |               |                 | 1.A FE  | 14,435,916  | .97 0690                       | 14,661,118  | 15,103,787  | 14,435,916                    | .0  | .0                                       | .0  | .0   | 4.500    | 5.081             | MON       | 56,639                          | .0                          | 12/07/2023 | 04/01/2053                       |
| 31418C-SC-9  | UMBS - POOL MA3214       |         |               | 4               | 1.A FE  | 516,851     | .94 3810                       | 501,042     | 530,871     | 516,851                       | .0  | 1,491                                    | .0  | .0   | 3.000    | 3.787             | MON       | 1,327                           | 15,926                      | 12/05/2018 | 12/01/2037                       |
| 31418E-RL-6  | UMBS - POOL MA4990       |         |               |                 | 1.A FE  | 8,738,512   | .99 7560                       | 8,759,643   | 8,781,045   | 8,738,689                     | .0  | 4,479                                    | .0  | .0   | 4.500    | 4.541             | MON       | 32,929                          | 230,502                     | 04/24/2023 | 04/01/2038                       |
| 0829999999 Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities |                          |         |               |                 |   | 154,013,052 | XXX                            | 152,973,410 | 156,841,731 | 153,990,600                   | 0   | (5,090)                                  | 0   | 0  | XXX      | XXX               | XXX       | 573,335                         | 2,830,627                   | XXX        | XXX                              |
| 0909999999 Total - U.S. Special Revenues Bonds   |                          |         |               |                 |   | 189,172,467 | XXX                            | 186,828,548 | 192,071,731 | 189,192,707                   | 0   | 4,520                                    | 0   | 0  | XXX      | XXX               | XXX       | 896,438                         | 3,554,629                   | XXX        | XXX                              |
| 010392-FY-9  | ALABAMA POWER CO         |         |               | 1               | 1.E FE  | 2,202,165   | .98 0020                       | 2,205,052   | 2,250,000   | 2,213,838                     | .0  | 8,981                                    | .0  | .0   | 3.750    | 4.228             | MS        | 28,125                          | 88,828                      | 09/09/2022 | 09/01/2027                       |
| 02361D-BA-7  | AMEREN ILLINOIS CO       |         |               | 1               | 1.F FE  | 5,458,090   | .101 9040                      | 5,604,736   | 5,500,000   | 5,460,023                     | .0  | 1,933                                    | .0  | .0   | 4.950    | 5.048             | JD        | 22,688                          | 136,881                     | 06/07/2023 | 06/01/2033                       |
| 025816-DE-6  | AMERICAN EXPRESS CO      |         |               | 2               | 1.F FE  | 3,000,000   | .99 6560                       | 2,989,692   | 3,000,000   | 3,000,000                     | .0  | .0                                       | .0  | .0   | 4.990    | 4.990             | MN        | 24,950                          | 74,850                      | 04/26/2023 | 05/01/2026                       |
| 025816-DH-9  | AMERICAN EXPRESS CO      |         |               | 2               | 1.F FE  | 1,000,000   | .101 7120                      | 1,017,124   | 1,000,000   | 1,000,000                     | .0  | .0                                       | .0  | .0   | 5.282    | 5.282             | JJ        | 22,449                          | .0                          | 07/25/2023 | 07/27/2029                       |
| 025816-DN-6  | AMERICAN EXPRESS CO      |         |               | 2               | 1.F FE  | 1,650,000   | .108 1590                      | 1,784,630   | 1,650,000   | 1,650,000                     | .0  | .0                                       | .0  | .0   | 6.489    | 6.489             | AO        | 18,142                          | .0                          | 10/24/2023 | 10/30/2031                       |
| 02665W-EC-1  | AMERICAN HONDA FINANCE   |         |               | 1               | 1.G FE  | 999,420     | .100 1480                      | 1,001,479   | 1,000,000   | 999,599                       | .0  | 179                                      | .0  | .0   | 4.750    | 4.771             | JJ        | 22,299                          | 23,750                      | 01/10/2023 | 01/12/2026                       |
| 02665W-EF-4  | AMERICAN HONDA FINANCE   |         |               | 1               | 1.G FE  | 2,499,150   | .99 6810                       | 2,492,030   | 2,500,000   | 2,499,442                     | .0  | 292                                      | .0  | .0   | 4.600    | 4.618             | AO        | 23,639                          | 57,500                      | 04/13/2023 | 04/17/2025                       |
| 02665W-EK-3  | AMERICAN HONDA FINANCE   |         |               | 1               | 1.G FE  | 2,496,925   | .101 7970                      | 2,544,925   | 2,500,000   | 2,497,389                     | .0  | 464                                      | .0  | .0   | 5.250    | 5.295             | JJ        | 63,438                          | .0                          | 07/05/2023 | 07/07/2026                       |
| 02665W-EM-9  | AMERICAN HONDA FINANCE   |         |               | 1               | 1.G FE  | 5,897,470   | .103 0340                      | 6,182,058   | 6,000,000   | 5,901,407                     | .0  | 3,937                                    | .0  | .0   | 5.125    | 5.539             | JJ        | 148,625                         | .0                          | 10/19/2023 | 07/07/2028                       |
| 03522A-AG-5  | AMHEUSER-BUSCH CO/INBEV  |         |               | 1               | 1.G FE  | 4,852,600   | .98 4160                       | 4,920,790   | 5,000,000   | 4,800,011                     | .0  | 27,411                                   | .0  | .0   | 3.650    | 4.876             | FA        | 76,042                          | 91,250                      | 06/28/2023 | 02/01/2026                       |
| 053484-AE-1  | AVALONBAY COMMUNITIES    |         |               | 1               | 1.G FE  | 1,499,085   | .103 9170                      | 1,558,756   | 1,500,000   | 1,499,090                     | .0  | .5                                       | .0  | .0   | 5.300    | 5.308             | JD        | 5,300                           | .0                          | 12/04/2023 | 12/07/2033                       |
| 05565E-BU-8  | BMW US CAPITAL LLC       |         |               | 1               | 1.F FE  | 849,923     | .97 2570                       | 826,688     | 850,000     | 849,984                       | .0  | 26                                       | .0  | .0   | 0.750    | 0.753             | FA        | 2,461                           | 6,375                       | 08/09/2021 | 08/12/2024                       |
| 05565E-CA-1  | BMW US CAPITAL LLC       |         |               | 1               | 1.F FE  | 998,950     | .96 1650                       | 961,651     | 1,000,000   | 999,297                       | .0  | 201                                      | .0  | .0   | 3.450    | 3.473             | AO        | 8,625                           | 34,500                      | 03/28/2022 | 04/01/2027                       |
| 05565E-CE-3  | BMW US CAPITAL LLC       |         |               | 1               | 1.F FE  | 8,747,288   | .101 7570                      | 8,903,729   | 8,750,000   | 8,747,476                     | .0  | 188                                      | .0  | .0   | 5.050    | 5.057             | FA        | 171,840                         | .0                          | 08/08/2023 | 08/11/2028                       |
| 05581K-AF-8  | BNP PARIBAS              |         |               | D               | 2   | 1.D FE      | 4,951,750                      | .101 3420   | 5,067,115   | 4,956,230                     | .0  | 4,480                                    | .0  | .0   | 5.335    | 5.560             | JD        | 14,078                          | 133,375                     | 06/28/2023 | 06/12/2029                       |
| 05581K-AG-6  | BNP PARIBAS              |         |               | D               | 2   | 1.D FE      | 6,000,000                      | .104 5610   | 6,273,642   | 6,000,000                     | .0  | .0                                       | .0  | .0   | 5.894    | 5.894             | JD        | 25,541                          | .0                          | 11/28/2023 | 12/05/2034                       |
| 06051G-HV-4  | BANK OF AMERICA CORP     |         |               | 1               | 1.G FE  | 884,570     | .90 5230                       | 905,230     | 1,000,000   | 896,447                       | .0  | 11,877                                   | .0  | .0   | 3.194    | 5.373             | JJ        | 14,018                          | 15,970                      | 03/28/2023 | 07/23/2030                       |
| 06051G-JQ-3  | BANK OF AMERICA CORP     |         |               | 1               | 1.G FE  | 1,825,320   | .92 5620                       | 1,851,232   | 2,000,000   | 1,866,524                     | .0  | 41,204                                   | .0  | .0   | 1.658    | 4.905             | MS        | 10,132                          | 16,580                      | 04/05/2023 | 03/11/2027                       |
| 06051G-KJ-7  | BANK OF AMERICA CORP     |         |               | 1               | 1.G FE  | 3,000,000   | .92 2220                       | 2,766,645   | 3,000,000   | 3,000,000                     | .0  | .0                                       | .0  | .0   | 2.551    | 2.551             | FA        | 31,250                          | 76,530                      | 02/01/2022 | 02/04/2028                       |
| 06051G-LA-5  | BANK OF AMERICA CORP     |         |               | 1               | 1.G FE  | 992,000     | .99 2320                       | 992,324     | 1,000,000   | 994,338                       | .0  | 2,338                                    | .0  | .0   | 4.827    | 5.210             | JJ        | 21,319                          | 24,135                      | 05/02/2023 | 07/22/2026                       |
| 06051G-LE-7  | BANK OF AMERICA CORP     |         |               | 1               | 1.E FE  | 3,000,000   | .99 3900                       | 2,981,700   | 3,000,000   | 3,000,000                     | .0  | .0                                       | .0  | .0   | 5.080    | 5.080             | JJ        | 68,157                          | 76,200                      | 01/17/2023 | 01/20/2027                       |
| 06051G-LV-9  | BANK OF AMERICA CORP     |         |               | 1               | 1.E FE  | 3,000,000   | .102 0320                      | 3,060,945   | 3,000,000   | 3,000,000                     | .0  | .0                                       | .0  | .0   | 5.933    | 5.933             | MS        | 52,408                          | .0                          | 09/12/2023 | 09/15/2027                       |
| 09659W-2V-5  | BNP PARIBAS              |         |               | D               | 2   | 1.D FE      | 2,455,225                      | .100 6680   | 2,516,690   | 2,500,000                     | .0  | 3,832                                    | .0  | .0   | 5.125    | 5.584             | JJ        | 59,792                          | .0                          | 07/27/2023 | 01/13/2029                       |
| 111013-AL-2  | BRITISH SKY BROADCASTING |         |               | D               | 1   | 1.G FE      | 1,099,090                      | .98 4060    | 984,057     | 1,000,000                     | .0  | (29,096)                                 | .0  | .0   | 3.750    | 0.806             | MS        | 10,938                          | 37,500                      | 04/13/2021 | 09/16/2024                       |
| 115637-AS-9  | BROWN-FORMAN CORP        |         |               | 1               | 1.G FE  | 1,014,810   | .98 0360                       | 980,364     | 1,000,000   | 1,020,745                     | .0  | 1,005,952                                | .0  | .0   | 3.500    | 2.959             | AO        | 7,989                           | 35,000                      | 03/30/2022 | 04/15/2025                       |
| 115637-AU-4  | BROWN-FORMAN CORP        |         |               | 1               | 1.G FE  | 5,041,950   | .101 8970                      | 5,094,830   | 5,000,000   | 5,040,434                     | .0  | (1,516)                                  | .0  | .0   | 4.750    | 4.640             | AO        | 50,139                          | 133,264                     | 06/01/2023 | 04/15/2033                       |
| 136375-DH-2  | CANADIAN NATL RAILWAY    |         |               | A               | 1   | 1.F FE      | 1,496,520                      | .110 2600   | 1,653,904   | 1,500,000                     | .0  | 43                                       | .0  | .0   | 5.850    | 5.881             | MN        | 14,625                          | .0                          | 10/30/2023 | 11/01/2033                       |
| 14913R-3C-9  | CATERPILLAR FINL SERVICE |         |               | 1               | 1.F FE  | 4,499,055   | .100 7600                      | 4,534,204   | 4,500,000   | 4,499,426                     | .0  | 371                                      | .0  | .0   | 5.400    | 5.411             | MS        | 74,925                          | 121,500                     | 03/07/2023 | 03/10/2025                       |
| 14913U-AA-8  | CATERPILLAR FINL SERVICE |         |               | 1               | 1.F FE  | 2,498,825   | .99 8340                       | 2,495,840   | 2,500,000   | 2,499,059                     | .0  | 234                                      | .0  | .0   | 4.350    | 4.367             | MN        | 13,896                          | 54,375                      | 05/08/2023 | 05/15/2026                       |
| 14913U-AB-6  | CATERPILLAR FINL SERVICE |         |               | 1               | 1.F FE  | 1,749,808   | .100 7360                      | 1,762,887   | 1,750,000   | 1,749,844                     | .0  | 36                                       | .0  | .0   | 5.150    | 5.156             | FA        | 35,049                          | .0                          | 08/07/2023 | 08/11/2025                       |
| 17275R-BC-5  | CISCO SYSTEMS INC        |         |               | 1               | 1.D FE  | 7,596,080   | .96 7590                       | 7,740,720   | 8,000,000   | 7,704,904                     | .0  | 108,824                                  | .0  | .0   | 2.950    | 4.770             | FA        | 80,633                          | 236,000                     | 02/22/2023 | 02/28/2026                       |
| 172967-LD-1  | CITIGROUP INC            |         |               | 1               | 1.G FE  | 4,852,700   | .96 7920                       | 4,839,595   | 5,000,000   | 4,879,763                     | .0  | 27,063                                   | .0  | .0   | 3.887    | 4.750             | JJ        | 92,316                          | 97,175                      | 04/04/2023 | 01/10/2028                       |
| 172967-NL-1  | CITIGROUP INC            |         |               | 1               | 1.G FE  | 2,645,555   | .97 3070                       | 2,675,934   | 2,750,000   | 2,690,126                     | .0  | 44,571                                   | .0  | .0   | 3.290    | 5.170             | MS        | 26,137                          | 90,475                      | 01/18/2023 | 03/17/2026                       |
| 172967-NX-5  | CITIGROUP INC            |         |               | 1               | 1.G FE  | 1,000,000   | .100 7070                      | 1,007,070   | 1,000,000   | 1,000,000                     | .0  | .0                                       | .0  | .0   | 5.610    | 5.610             | MS        | 14,337                          | 56,100                      | 09/22/2022 | 09/29/2026                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                    | 2                        | Codes   |               |                 | 6   | 7           | Fair Value                     |            | 10         | 11                            | Change in Book/Adjusted Carrying Value    |  |   |  | Interest |                   |           |                                 |                             | Dates      |                                  |
|----------------------|--------------------------|---------|---------------|-----------------|---|-------------|--------------------------------|------------|------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                      |                          | 3       | 4             | 5               |   |             | 8                              | 9          |            |                               | 12  | 13                                       | 14  | 15   | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification | Description              | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 20030N-B5-9          | COMCAST CORP             |         |               | 1               | 1.G FE  | 1,932,680   | 97.2040                        | 1,944,080  | 2,000,000  | 1,946,332                     | 0   | 13,652                                   | 0   | 0  | 3.150    | 4.464             | MS        | 21,000                          | 31,500                      | 05/31/2023 | 03/01/2026                       |
| 20030N-DK-4          | COMCAST CORP             |         |               | 1               | 1.G FE  | 1,937,540   | 96.2720                        | 1,925,438  | 2,000,000  | 1,954,591                     | 0   | 12,827                                   | 0   | 0  | 3.300    | 4.053             | AO        | 16,500                          | 66,000                      | 08/30/2022 | 04/01/2027                       |
| 20030N-ED-9          | COMCAST CORP             |         |               | 1               | 1.G FE  | 4,989,200   | 100.3510                       | 5,017,560  | 5,000,000  | 4,990,822                     | 0   | 1,622                                    | 0   | 0  | 4.550    | 4.591             | JJ        | 146,611                         | 0                           | 05/01/2023 | 01/15/2029                       |
| 21688A-AW-2          | COOPERAT RABOBANK UA/NY  | D       |               | 1               | 1.D FE  | 1,748,863   | 101.0270                       | 1,767,974  | 1,750,000  | 1,749,110                     | 0   | 247                                      | 0   | 0  | 5.500    | 5.535             | JJ        | 43,580                          | 0                           | 07/11/2023 | 07/18/2025                       |
| 22546Q-AP-2          | CREDIT SUISSE NEW YORK   | D       |               | 1               | 1.E FE  | 786,292     | 98.0960                        | 735,721    | 750,000    | 755,127                       | 0   | (7,290)                                  | 0   | 0  | 3.625    | 2.616             | MS        | 8,458                           | 27,188                      | 07/09/2019 | 09/09/2024                       |
| 233851-EB-6          | DAIMLER FINANCE NA LLC   |         |               | 1               | 1.F FE  | 952,720     | 99.1500                        | 991,504    | 1,000,000  | 995,074                       | 0   | 29,103                                   | 0   | 0  | 0.750    | 3.761             | MS        | 2,500                           | 7,500                       | 07/11/2022 | 03/01/2024                       |
| 233851-EC-4          | DAIMLER FINANCE NA LLC   |         |               | 1               | 1.F FE  | 2,203,750   | 93.1400                        | 2,328,503  | 2,500,000  | 2,305,824                     | 0   | 82,467                                   | 0   | 0  | 1.450    | 5.289             | MS        | 11,983                          | 36,250                      | 09/29/2022 | 03/02/2026                       |
| 24422E-XB-0          | JOHN DEERE CAPITAL CORP  |         |               | 1               | 1.F FE  | 4,493,295   | 102.5380                       | 4,614,192  | 4,500,000  | 4,493,850                     | 0   | 555                                      | 0   | 0  | 4.950    | 4.984             | JJ        | 103,331                         | 0                           | 07/11/2023 | 07/14/2028                       |
| 24422E-XD-6          | JOHN DEERE CAPITAL CORP  |         |               | 1               | 1.F FE  | 1,748,757   | 101.8230                       | 1,781,899  | 1,750,000  | 1,748,879                     | 0   | 122                                      | 0   | 0  | 5.150    | 5.176             | MS        | 28,289                          | 0                           | 09/05/2023 | 09/08/2026                       |
| 25243Y-BF-5          | DIAGEO CAPITAL PLC       | D       |               | 1               | 1.G FE  | 4,063,000   | 100.8190                       | 4,032,744  | 4,000,000  | 4,041,012                     | 0   | (21,034)                                 | 0   | 0  | 5.200    | 4.604             | AO        | 38,711                          | 208,000                     | 12/12/2022 | 10/24/2025                       |
| 25243Y-BN-8          | DIAGEO CAPITAL PLC       | D       |               | 1               | 1.G FE  | 1,743,525   | 107.6810                       | 1,884,425  | 1,750,000  | 1,743,642                     | 0   | 117                                      | 0   | 0  | 5.625    | 5.674             | AO        | 23,516                          | 0                           | 10/02/2023 | 10/05/2033                       |
| 254687-FV-3          | WALT DISNEY COMPANY/THE  |         |               | 1               | 1.G FE  | 9,225,300   | 94.5950                        | 9,459,460  | 10,000,000 | 9,340,651                     | 0   | 115,351                                  | 0   | 0  | 1.750    | 5.210             | JJ        | 81,667                          | 0                           | 08/11/2023 | 01/13/2026                       |
| 25601B-2D-6          | DNB BANK ASA             | D       |               | 2               | 1.D FE  | 2,500,000   | 99.5840                        | 2,489,590  | 2,500,000  | 2,500,000                     | 0   | 0  | 0   | 0  | 2.968    | 2.968             | MS        | 19,168                          | 74,200                      | 03/24/2022 | 03/28/2025                       |
| 26442C-AS-3          | DUKE ENERGY CAROLINAS    |         |               | 1               | 1.F FE  | 1,906,660   | 96.4990                        | 1,688,729  | 1,750,000  | 1,829,444                     | 0   | (29,131)                                 | 0   | 0  | 2.950    | 1.215             | JD        | 4,302                           | 51,625                      | 04/23/2021 | 12/01/2026                       |
| 26442C-BJ-2          | DUKE ENERGY CAROLINAS    |         |               | 1               | 1.F FE  | 5,440,270   | 101.9880                       | 5,609,345  | 5,500,000  | 5,443,205                     | 0   | 2,935                                    | 0   | 0  | 4.950    | 5.094             | JJ        | 125,538                         | 142,931                     | 06/13/2023 | 01/15/2033                       |
| 26444H-AC-5          | DUKE ENERGY FLORIDA LLC  |         |               | 1               | 1.F FE  | 1,096,820   | 96.7260                        | 967,255    | 1,000,000  | 1,053,321                     | 0   | (18,669)                                 | 0   | 0  | 3.200    | 1.249             | JJ        | 14,756                          | 32,000                      | 08/23/2021 | 01/15/2027                       |
| 278865-BP-4          | ECOLAB INC               |         |               | 1               | 1.G FE  | 1,986,020   | 103.1640                       | 2,063,284  | 2,000,000  | 1,986,640                     | 0   | 620                                      | 0   | 0  | 5.250    | 5.436             | JJ        | 48,417                          | 0                           | 10/31/2023 | 01/15/2028                       |
| 29736R-AS-9          | ESTEE LAUDER CO INC      |         |               | 1               | 1.F FE  | 6,892,893   | 99.5840                        | 6,871,324  | 6,900,000  | 6,893,738                     | 0   | 845                                      | 0   | 0  | 4.375    | 4.398             | MN        | 38,573                          | 153,453                     | 05/09/2023 | 05/15/2028                       |
| 31677Q-BM-0          | FIFTH THIRD BANK         |         |               | 2               | 1.G FE  | 1,676,325   | 97.9300                        | 1,713,773  | 1,750,000  | 1,698,602                     | 0   | 22,277                                   | 0   | 0  | 3.950    | 5.932             | JJ        | 29,378                          | 34,563                      | 04/05/2023 | 07/28/2025                       |
| 31677Q-BT-5          | FIFTH THIRD BANK         |         |               | 2               | 1.G FE  | 4,000,000   | 99.6580                        | 3,986,324  | 4,000,000  | 4,000,000                     | 0   | 0  | 0   | 0  | 5.852    | 5.852             | AO        | 41,614                          | 234,080                     | 10/24/2022 | 10/27/2025                       |
| 341081-GK-7          | FLORIDA POWER & LIGHT CO |         |               | 1               | 1.D FE  | 3,017,580   | 102.2950                       | 3,068,862  | 3,000,000  | 3,016,418                     | 0   | (1,162)                                  | 0   | 0  | 5.050    | 4.904             | AO        | 37,875                          | 87,533                      | 07/27/2023 | 04/01/2028                       |
| 341081-GO-4          | FLORIDA POWER & LIGHT CO |         |               | 1               | 1.D FE  | 5,002,650   | 101.3750                       | 5,068,740  | 5,000,000  | 5,002,602                     | 0   | (48)                                     | 0   | 0  | 4.800    | 4.793             | MN        | 30,667                          | 118,000                     | 05/31/2023 | 05/15/2033                       |
| 341081-GR-2          | FLORIDA POWER & LIGHT CO |         |               | 1               | 1.E FE  | 2,998,590   | 100.0780                       | 3,002,343  | 3,000,000  | 2,998,858                     | 0   | 268                                      | 0   | 0  | 4.450    | 4.467             | MN        | 17,058                          | 65,638                      | 05/15/2023 | 05/15/2026                       |
| 38141G-WQ-3          | GOLDMAN SACHS GROUP INC  |         |               | 1               | 2.A FE  | 3,147,267   | 98.3090                        | 3,195,055  | 3,250,000  | 3,211,348                     | 0   | 49,870                                   | 0   | 0  | 3.272    | 4.922             | MS        | 27,176                          | 106,340                     | 09/14/2022 | 09/29/2025                       |
| 38141G-YE-8          | GOLDMAN SACHS GROUP INC  |         |               | 1               | 1.F FE  | 499,570     | 100.0000                       | 500,001    | 500,000    | 500,000                       | 0   | 145                                      | 0   | 0  | 5.825    | 0.699             | MJSD      | 1,699                           | 10,689                      | 08/16/2021 | 09/10/2024                       |
| 38141G-YM-0          | GOLDMAN SACHS GROUP INC  |         |               | 1               | 1.F FE  | 2,627,640   | 91.4120                        | 2,742,354  | 3,000,000  | 2,704,806                     | 0   | 77,166                                   | 0   | 0  | 1.948    | 5.801             | AO        | 11,363                          | 58,440                      | 03/07/2023 | 10/21/2027                       |
| 38141G-ZK-3          | GOLDMAN SACHS GROUP INC  |         |               | 1               | 1.F FE  | 500,000     | 92.7810                        | 463,906    | 500,000    | 500,000                       | 0   | 0  | 0   | 0  | 2.640    | 2.640             | FA        | 4,657                           | 13,200                      | 01/19/2022 | 02/24/2028                       |
| 38145G-AM-2          | GOLDMAN SACHS GROUP INC  |         |               | 1               | 1.F FE  | 4,000,000   | 100.8100                       | 4,032,396  | 4,000,000  | 4,000,000                     | 0   | 0  | 0   | 0  | 5.798    | 5.798             | FA        | 90,835                          | 0                           | 08/07/2023 | 08/10/2026                       |
| 404280-CS-6          | HSBC HOLDINGS PLC        | D       |               | 1               | 1.G FE  | 2,605,760   | 98.0000                        | 2,695,008  | 2,750,000  | 2,714,696                     | 0   | 85,801                                   | 0   | 0  | 0.976    | 4.229             | MN        | 2,759                           | 26,840                      | 09/19/2022 | 05/24/2025                       |
| 404280-DV-8          | HSBC HOLDINGS PLC        | D       |               | 1               | 1.G FE  | 2,867,910   | 105.8850                       | 3,176,547  | 3,000,000  | 2,869,780                     | 0   | 1,870                                    | 0   | 0  | 6.254    | 6.899             | MS        | 58,371                          | 0                           | 10/27/2023 | 03/09/2034                       |
| 404280-DZ-9          | HSBC HOLDINGS PLC        | D       |               | 1               | 1.G FE  | 2,250,000   | 101.4680                       | 2,283,023  | 2,250,000  | 2,250,000                     | 0   | 0  | 0   | 0  | 5.887    | 5.887             | FA        | 50,407                          | 0                           | 08/07/2023 | 08/14/2027                       |
| 40428H-VL-3          | HSBC USA INC             |         |               | 1               | 1.F FE  | 2,495,750   | 100.4660                       | 2,511,645  | 2,500,000  | 2,497,373                     | 0   | 1,623                                    | 0   | 0  | 5.625    | 5.716             | MS        | 40,625                          | 70,313                      | 03/09/2023 | 03/17/2025                       |
| 438516-CL-8          | HONEYWELL INTERNATIONAL  |         |               | 1               | 1.F FE  | 7,233,470   | 100.0890                       | 7,256,445  | 7,250,000  | 7,235,674                     | 0   | 2,204                                    | 0   | 0  | 4.250    | 4.294             | JJ        | 191,722                         | 0                           | 05/12/2023 | 01/15/2029                       |
| 438516-CM-6          | HONEYWELL INTERNATIONAL  |         |               | 1               | 1.F FE  | 1,567,282   | 100.1700                       | 1,752,982  | 1,750,000  | 1,570,024                     | 0   | 2,741                                    | 0   | 0  | 4.500    | 5.870             | JJ        | 49,000                          | 0                           | 10/19/2023 | 01/15/2034                       |
| 440452-AH-3          | HORMEL FOODS CORP        |         |               | 1               | 1.G FE  | 855,080     | 89.9580                        | 899,583    | 1,000,000  | 862,246                       | 0   | 7,166                                    | 0   | 0  | 1.700    | 5.230             | JD        | 1,322                           | 8,500                       | 09/26/2023 | 06/03/2028                       |
| 458140-AS-9          | INTEL CORP               |         |               | 1               | 1.F FE  | 5,874,960   | 98.3460                        | 5,900,760  | 6,000,000  | 5,919,746                     | 0   | 44,786                                   | 0   | 0  | 3.700    | 4.589             | JJ        | 93,733                          | 222,000                     | 01/24/2023 | 07/29/2025                       |
| 458140-BY-5          | INTEL CORP               |         |               | 1               | 1.F FE  | 2,227,027   | 97.8890                        | 2,202,491  | 2,250,000  | 2,232,896                     | 0   | 4,353                                    | 0   | 0  | 3.750    | 3.979             | FA        | 34,219                          | 84,375                      | 08/23/2022 | 08/05/2027                       |
| 458140-CD-0          | INTEL CORP               |         |               | 1               | 1.F FE  | 1,000,000   | 100.7230                       | 1,007,228  | 1,000,000  | 1,000,000                     | 0   | 0  | 0   | 0  | 4.875    | 4.875             | FA        | 19,094                          | 24,375                      | 02/07/2023 | 02/10/2026                       |
| 459200-JG-7          | IBM CORP                 |         |               | 1               | 1.G FE  | 1,950,360   | 97.3650                        | 1,947,296  | 2,000,000  | 1,961,365                     | 0   | 11,005                                   | 0   | 0  | 3.450    | 4.409             | FA        | 25,300                          | 34,500                      | 05/09/2023 | 02/19/2026                       |
| 459200-KM-2          | IBM CORP                 |         |               | 1               | 1.G FE  | 1,249,825   | 93.1140                        | 1,163,919  | 1,250,000  | 1,249,889                     | 0   | 34                                       | 0   | 0  | 2.200    | 2.203             | FA        | 10,847                          | 27,500                      | 02/02/2022 | 02/09/2027                       |
| 459200-KS-9          | IBM CORP                 |         |               | 1               | 1.G FE  | 4,500,000   | 98.8860                        | 4,449,866  | 4,500,000  | 4,500,000                     | 0   | 0  | 0   | 0  | 4.000    | 4.000             | JJ        | 77,000                          | 180,000                     | 07/20/2022 | 07/27/2025                       |
| 459200-KW-0          | IBM CORP                 |         |               | 1               | 1.G FE  | 1,996,060   | 99.6330                        | 1,992,650  | 2,000,000  | 1,997,191                     | 0   | 1,131                                    | 0   | 0  | 4.500    | 4.571             | FA        | 36,250                          | 45,000                      | 01/30/2023 | 02/06/2026                       |
| 46647P-BR-6          | JPMORGAN CHASE & CO      |         |               | 1               | 1.E FE  | 2,463,125   | 91.3560                        | 2,283,888  | 2,500,000  | 2,475,977                     | 0   | 6,658                                    | 0   | 0  | 2.182    | 2.477             | JD        | 4,546                           | 54,550                      | 01/18/2022 | 06/01/2028                       |
| 46647P-CB-0          | JPMORGAN CHASE & CO      |         |               | 1               | 1.E FE  | 1,796,420   | 92.3150                        | 1,846,294  | 2,000,000  | 1,867,134                     | 0   | 53,359                                   | 0   | 0  | 1.578    | 4.648             | AO        | 6,049                           | 31,560                      | 08/29/2022 | 04/22/2027                       |
| 46647P-DR-4          | JPMORGAN CHASE & CO      |         |               | 1               | 1.E FE  | 6,750,000   | 101.5080                       | 6,851,756  | 6,750,000  | 6,750,000                     | 0   | 0  | 0   | 0  | 5.350    | 5.350             | JD        | 30,094                          | 180,563                     | 05/24/2023 | 06/01/2034                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                    | 2                        | Codes   |               |                 | 6   | 7           | Fair Value                     |            | 10        | 11                            | Change in Book/Adjusted Carrying Value    |  |   |  | Interest |                   |           |                                 |                             | Dates      |                                  |
|----------------------|--------------------------|---------|---------------|-----------------|---|-------------|--------------------------------|------------|-----------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                      |                          | 3       | 4             | 5               |   |             | 8                              | 9          |           |                               | 12  | 13                                       | 14  | 15   | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification | Description              | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 49177J-AD-4          | KENVUE INC               |         |               | 1               | 1.F FE  | 7,284,680   | 101.6410                       | 7,369,002  | 7,250,000 | 7,276,012                     | 0   | (8,668)                                  | 0   | 0  | 5.350    | 5.172             | MS        | 106,666                         | 193,938                     | 03/09/2023 | 03/22/2026                       |
| 49177J-AF-9          | KENVUE INC               |         |               | 1               | 1.F FE  | 3,045,750   | 102.4830                       | 3,074,481  | 3,000,000 | 3,041,905                     | 0   | (3,845)                                  | 0   | 0  | 5.050    | 4.676             | MS        | 41,663                          | 75,750                      | 07/19/2023 | 03/22/2028                       |
| 49306S-AA-4          | KEY BANK NA              |         |               |                 | 2.A FE  | 2,767,550   | 93.9900                        | 2,819,688  | 3,000,000 | 2,800,872                     | 0   | 33,322                                   | 0   | 0  | 4.390    | 6.314             | JD        | 6,219                           | 131,700                     | 03/23/2023 | 12/14/2027                       |
| 49327M-3E-2          | KEY BANK NA              |         |               | 1               | 2.A FE  | 2,749,230   | 96.9440                        | 2,665,949  | 2,750,000 | 2,749,577                     | 0   | 250                                      | 0   | 0  | 4.150    | 4.160             | FA        | 45,333                          | 114,125                     | 08/03/2022 | 08/08/2025                       |
| 539830-BU-2          | LOCKHEED MARTIN CORP     |         |               | 1               | 1.G FE  | 997,150     | 100.6690                       | 1,006,685  | 1,000,000 | 998,228                       | 0   | 916                                      | 0   | 0  | 4.950    | 5.055             | AO        | 10,450                          | 48,263                      | 10/19/2022 | 10/15/2025                       |
| 539830-CA-5          | LOCKHEED MARTIN CORP     |         |               | 1               | 1.G FE  | 6,498,375   | 101.4250                       | 6,592,645  | 6,500,000 | 6,498,374                     | 0   | (1)                                      | 0   | 0  | 4.750    | 4.752             | FA        | 116,639                         | 68,611                      | 07/19/2023 | 02/15/2034                       |
| 57629W-DB-3          | MASSMUTUAL GLOBAL FUND I |         |               |                 | 1.B FE  | 1,498,305   | 98.6160                        | 1,479,243  | 1,500,000 | 1,499,840                     | 0   | 568                                      | 0   | 0  | 0.600    | 0.638             | AO        | 1,975                           | 9,000                       | 04/08/2021 | 04/12/2024                       |
| 57629W-DK-3          | MASSMUTUAL GLOBAL FUND I |         |               |                 | 1.B FE  | 3,995,880   | 99.0280                        | 3,961,116  | 4,000,000 | 3,997,669                     | 0   | 1,336                                    | 0   | 0  | 4.150    | 4.187             | FA        | 57,639                          | 166,000                     | 08/23/2022 | 08/26/2025                       |
| 58507L-BB-4          | MEDTRONIC GLOBAL HLDINGS |         |               | D               | 1.G FE  | 3,738,487   | 99.1930                        | 3,719,737  | 3,750,000 | 3,740,070                     | 0   | 1,583                                    | 0   | 0  | 4.250    | 4.319             | MS        | 40,286                          | 79,688                      | 03/23/2023 | 03/30/2028                       |
| 58769J-AF-4          | MERCEDES-BENZ FIN NA     |         |               | 1               | 1.F FE  | 1,498,005   | 99.9400                        | 1,499,094  | 1,500,000 | 1,498,480                     | 0   | 475                                      | 0   | 0  | 4.800    | 4.848             | MS        | 18,200                          | 36,000                      | 03/27/2023 | 03/30/2026                       |
| 58769J-AK-3          | MERCEDES-BENZ FIN NA     |         |               | 1               | 1.F FE  | 4,245,113   | 101.0630                       | 4,295,165  | 4,250,000 | 4,245,740                     | 0   | 627                                      | 0   | 0  | 5.200    | 5.242             | FA        | 90,856                          | 0                           | 07/31/2023 | 08/03/2026                       |
| 59217G-EJ-4          | MET LIFE GLOB FUNDING I  |         |               |                 | 1.D FE  | 249,563     | 94.2510                        | 235,627    | 250,000   | 249,866                       | 0   | 88                                       | 0   | 0  | 0.950    | 0.986             | JJ        | 1,181                           | 2,375                       | 06/29/2020 | 07/02/2025                       |
| 59217G-EN-5          | MET LIFE GLOB FUNDING I  |         |               |                 | 1.D FE  | 1,748,180   | 97.8810                        | 1,712,912  | 1,750,000 | 1,749,735                     | 0   | 609                                      | 0   | 0  | 0.550    | 0.585             | JD        | 642                             | 9,625                       | 06/01/2021 | 06/07/2024                       |
| 59217G-ER-6          | MET LIFE GLOB FUNDING I  |         |               |                 | 1.D FE  | 1,748,005   | 91.4480                        | 1,600,335  | 1,750,000 | 1,748,770                     | 0   | 391                                      | 0   | 0  | 1.875    | 1.899             | JJ        | 15,495                          | 32,813                      | 01/03/2022 | 01/11/2027                       |
| 59217G-FC-8          | MET LIFE GLOB FUNDING I  |         |               |                 | 1.D FE  | 2,748,928   | 98.6290                        | 2,712,300  | 2,750,000 | 2,749,395                     | 0   | 348                                      | 0   | 0  | 4.050    | 4.064             | FA        | 38,981                          | 111,375                     | 08/18/2022 | 08/25/2025                       |
| 61690U-4T-4          | MORGAN STANLEY BANK NA   |         |               | 1               | 1.D FE  | 2,250,000   | 99.8720                        | 2,247,127  | 2,250,000 | 2,250,000                     | 0   | 0  | 0   | 0  | 4.754    | 4.754             | AO        | 20,799                          | 53,483                      | 04/19/2023 | 04/21/2026                       |
| 61747Y-EC-5          | MORGAN STANLEY           |         |               | 1               | 1.E FE  | 2,612,790   | 90.9940                        | 2,729,811  | 3,000,000 | 2,699,594                     | 0   | 86,804                                   | 0   | 0  | 1.512    | 5.789             | JJ        | 20,286                          | 22,680                      | 03/07/2023 | 07/20/2027                       |
| 61747Y-EK-7          | MORGAN STANLEY           |         |               | 1               | 1.E FE  | 2,500,000   | 92.8150                        | 2,320,368  | 2,500,000 | 2,500,000                     | 0   | 0  | 0   | 0  | 2.475    | 2.475             | JJ        | 27,500                          | 61,875                      | 01/19/2022 | 01/21/2028                       |
| 61747Y-EZ-4          | MORGAN STANLEY           |         |               | 1               | 1.E FE  | 1,499,970   | 100.1360                       | 1,502,034  | 1,500,000 | 1,499,996                     | 0   | 26                                       | 0   | 0  | 5.050    | 5.050             | JJ        | 32,194                          | 39,769                      | 01/17/2023 | 01/28/2027                       |
| 61747Y-FF-7          | MORGAN STANLEY           |         |               | 1               | 1.E FE  | 3,000,000   | 101.4150                       | 3,042,453  | 3,000,000 | 3,000,000                     | 0   | 0  | 0   | 0  | 5.449    | 5.449             | JJ        | 72,653                          | 0                           | 07/19/2023 | 07/20/2029                       |
| 641062-BK-9          | NESTLE HOLDINGS INC      |         |               | 1               | 1.D FE  | 1,749,422   | 101.5690                       | 1,777,465  | 1,750,000 | 1,749,565                     | 0   | 143                                      | 0   | 0  | 5.250    | 5.262             | MS        | 27,563                          | 45,682                      | 03/07/2023 | 03/13/2026                       |
| 641062-BL-7          | NESTLE HOLDINGS INC      |         |               | 1               | 1.D FE  | 4,249,830   | 102.9640                       | 4,375,970  | 4,250,000 | 4,249,839                     | 0   | 9  | 0   | 0  | 5.000    | 5.001             | MS        | 64,340                          | 0                           | 09/06/2023 | 09/12/2028                       |
| 64952W-DW-0          | NEW YORK LIFE GLOBAL FDG |         |               |                 | 1.A FE  | 1,748,373   | 92.5420                        | 1,619,480  | 1,750,000 | 1,749,328                     | 0   | 325                                      | 0   | 0  | 0.850    | 0.869             | JJ        | 6,859                           | 14,875                      | 01/11/2021 | 01/15/2026                       |
| 64952W-EB-5          | NEW YORK LIFE GLOBAL FDG |         |               |                 | 1.A FE  | 749,558     | 98.3100                        | 737,322    | 750,000   | 749,953                       | 0   | 148                                      | 0   | 0  | 0.550    | 0.570             | AO        | 745                             | 4,125                       | 04/20/2021 | 04/26/2024                       |
| 64952W-EU-3          | NEW YORK LIFE GLOBAL FDG |         |               |                 | 1.A FE  | 3,748,950   | 98.3930                        | 3,689,730  | 3,750,000 | 3,749,428                     | 0   | 342                                      | 0   | 0  | 3.600    | 3.610             | FA        | 54,750                          | 135,000                     | 08/01/2022 | 08/05/2025                       |
| 64953B-BF-4          | NEW YORK LIFE GLOBAL FDG |         |               |                 | 1.A FE  | 3,249,383   | 102.1500                       | 3,319,888  | 3,250,000 | 3,249,434                     | 0   | 51                                       | 0   | 0  | 5.450    | 5.457             | MS        | 50,185                          | 0                           | 09/12/2023 | 09/18/2026                       |
| 65558R-AA-7          | NORDEA BANK ABP          |         |               | D               | 1.D FE  | 3,224,098   | 98.0000                        | 3,184,984  | 3,250,000 | 3,236,657                     | 0   | 8,903                                    | 0   | 0  | 3.600    | 3.898             | JD        | 8,125                           | 117,000                     | 08/02/2022 | 06/06/2025                       |
| 65558R-AC-3          | NORDEA BANK ABP          |         |               | D               | 1.D FE  | 1,744,978   | 99.5610                        | 1,742,318  | 1,750,000 | 1,747,027                     | 0   | 1,616                                    | 0   | 0  | 4.750    | 4.854             | MS        | 22,859                          | 83,125                      | 09/15/2022 | 09/22/2025                       |
| 65559C-AC-5          | NORDEA BANK AB           |         |               | D               | 1.D FE  | 999,880     | 98.0560                        | 980,558    | 1,000,000 | 999,984                       | 0   | 40                                       | 0   | 0  | 0.625    | 0.629             | MN        | 642                             | 6,250                       | 05/17/2021 | 05/24/2024                       |
| 67021C-AM-9          | NSTAR ELECTRIC CO        |         |               | 1               | 1.F FE  | 2,103,080   | 96.0070                        | 1,920,136  | 2,000,000 | 2,004,949                     | 0   | (19,905)                                 | 0   | 0  | 3.200    | 2.120             | MN        | 8,178                           | 64,000                      | 10/20/2022 | 05/15/2027                       |
| 68233J-CN-2          | ONCOR ELECTRIC DELIVERY  |         |               | 1               | 1.F FE  | 4,994,850   | 98.7830                        | 4,939,155  | 5,000,000 | 4,995,471                     | 0   | 621                                      | 0   | 0  | 4.300    | 4.323             | MN        | 27,472                          | 109,889                     | 05/09/2023 | 05/15/2028                       |
| 69330A-BF-3          | PECO ENERGY CO           |         |               |                 | 1.E FE  | 2,494,950   | 101.7640                       | 2,544,098  | 2,500,000 | 2,495,128                     | 0   | 178                                      | 0   | 0  | 4.900    | 4.926             | JD        | 5,444                           | 58,528                      | 06/15/2023 | 06/15/2033                       |
| 693475-BH-7          | PNC FINANCIAL SERVICES   |         |               | 2               | 1.G FE  | 2,500,000   | 100.1640                       | 2,504,108  | 2,500,000 | 2,500,000                     | 0   | 0  | 0   | 0  | 5.671    | 5.671             | AO        | 24,811                          | 141,775                     | 10/25/2022 | 09/01/2025                       |
| 693475-BK-0          | PNC FINANCIAL SERVICES   |         |               | 2               | 1.G FE  | 1,497,855   | 101.1680                       | 1,517,516  | 1,500,000 | 1,498,267                     | 0   | 412                                      | 0   | 0  | 5.354    | 5.387             | JD        | 6,469                           | 80,310                      | 03/29/2023 | 12/02/2028                       |
| 693475-BL-8          | PNC FINANCIAL SERVICES   |         |               | 2               | 1.G FE  | 2,750,000   | 98.8360                        | 2,717,998  | 2,750,000 | 2,750,000                     | 0   | 0  | 0   | 0  | 4.758    | 4.758             | JJ        | 56,336                          | 66,149                      | 01/19/2023 | 01/26/2027                       |
| 716973-AB-8          | PFIZER INVESTMENT ENTER  |         |               | D               | 1.F FE  | 7,491,225   | 99.6380                        | 7,472,865  | 7,500,000 | 7,492,937                     | 0   | 1,712                                    | 0   | 0  | 4.450    | 4.492             | MN        | 38,938                          | 166,875                     | 05/16/2023 | 05/19/2026                       |
| 716973-AC-6          | PFIZER INVESTMENT ENTER  |         |               | D               | 1.F FE  | 2,497,000   | 99.9560                        | 2,498,890  | 2,500,000 | 2,497,336                     | 0   | 336                                      | 0   | 0  | 4.450    | 4.477             | MN        | 12,979                          | 55,625                      | 05/16/2023 | 05/19/2028                       |
| 74153W-CL-1          | PRICOA GLOBAL FUNDING 1  |         |               |                 | 1.D FE  | 499,955     | 97.9470                        | 489,737    | 500,000   | 499,993                       | 0   | 9  | 0   | 0  | 2.400    | 2.402             | MS        | 3,267                           | 12,000                      | 09/16/2019 | 09/23/2024                       |
| 74153W-CM-9          | PRICOA GLOBAL FUNDING 1  |         |               |                 | 1.D FE  | 1,247,225   | 93.1960                        | 1,164,946  | 1,250,000 | 1,249,030                     | 0   | 575                                      | 0   | 0  | 0.800    | 0.847             | MS        | 3,333                           | 10,000                      | 01/13/2021 | 09/01/2025                       |
| 74153W-CR-8          | PRICOA GLOBAL FUNDING 1  |         |               |                 | 1.D FE  | 3,497,865   | 98.5530                        | 3,449,365  | 3,500,000 | 3,498,781                     | 0   | 693                                      | 0   | 0  | 4.200    | 4.222             | FA        | 50,225                          | 145,775                     | 08/24/2022 | 08/28/2025                       |
| 74153W-CT-4          | PRICOA GLOBAL FUNDING 1  |         |               |                 | 1.D FE  | 1,498,485   | 102.1200                       | 1,531,797  | 1,500,000 | 1,498,646                     | 0   | 161                                      | 0   | 0  | 5.550    | 5.587             | FA        | 28,444                          | 0                           | 08/21/2023 | 08/28/2026                       |
| 74456Q-BU-9          | PUBLIC SERVICE ELECTRIC  |         |               | 1               | 1.F FE  | 4,731,300   | 97.0240                        | 4,851,190  | 5,000,000 | 4,755,051                     | 0   | 23,751                                   | 0   | 0  | 3.700    | 4.971             | MN        | 30,833                          | 92,500                      | 07/11/2023 | 05/01/2028                       |
| 75625Q-AE-9          | REXITT BENCKISER TSY     |         |               | D               | 1.G FE  | 5,195,000   | 94.9430                        | 4,747,140  | 5,000,000 | 5,124,389                     | 0   | (36,661)                                 | 0   | 0  | 3.000    | 2.200             | JD        | 2,083                           | 150,000                     | 01/18/2022 | 06/26/2027                       |
| 771196-BS-0          | ROCHE HOLDINGS INC       |         |               | 1               | 1.C FE  | 2,025,833   | 92.5790                        | 2,083,025  | 2,250,000 | 2,091,601                     | 0   | 65,768                                   | 0   | 0  | 0.991    | 4.419             | MS        | 7,185                           | 22,298                      | 01/11/2023 | 03/05/2026                       |
| 771196-CF-7          | ROCHE HOLDINGS INC       |         |               | 1               | 1.C FE  | 2,000,000   | 103.6560                       | 2,073,128  | 2,000,000 | 2,000,000                     | 0   | 0  | 0   | 0  | 5.338    | 5.338             | MN        | 14,235                          | 0                           | 11/06/2023 | 11/13/2028                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                    | 2   | Codes |        |           | 6   | 7           | Fair Value                     |             | 10          | 11                            | Change in Book/Adjusted Carrying Value    |  |   |  | Interest |                   |           |                                 |                             | Dates      |                                  |
|----------------------|---|-------|--------|-----------|---|-------------|--------------------------------|-------------|-------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                      |   | 3     | 4      | 5         |   |             | 8                              | 9           |             |                               | 12  | 13                                       | 14  | 15   | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification | Description   | Code  | Rating | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value  | Par Value   | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 826200-AD-9          | SIEMENS FINANCIERINGSMAT  | D     | 1      |           | 1.E FE  | 5,105,550   | 103.5440                       | 5,177,200   | 5,000,000   | 5,096,204                     | 0   | (9,346)                                  | 0   | 0  | 6.125    | 5.330             | FA        | 113,993                         | 0                           | 09/18/2023 | 08/17/2026                       |
| 826200-AZ-6          | SIEMENS FINANCIERINGSMAT  | D     | 1      |           | 1.E FE  | 2,268,775   | 92.8760                        | 2,321,905   | 2,500,000   | 2,309,772                     | 0   | 40,997                                   | 0   | 0  | 1.200    | 4.902             | MS        | 9,167                           | 15,000                      | 06/28/2023 | 03/11/2026                       |
| 857477-BS-1          | STATE STREET CORP   |       | 2      |           | 1.F FE  | 4,650,000   | 92.8170                        | 4,315,977   | 4,650,000   | 4,650,000                     | 0   | 0  | 0   | 0  | 2.203    | 2.203             | FA        | 40,976                          | 102,440                     | 02/02/2022 | 02/07/2028                       |
| 857477-BY-8          | STATE STREET CORP   |       | 2      |           | 1.F FE  | 5,057,900   | 103.2720                       | 5,163,595   | 5,000,000   | 5,054,542                     | 0   | (3,358)                                  | 0   | 0  | 5.820    | 5.501             | MN        | 46,075                          | 145,500                     | 09/13/2023 | 11/04/2028                       |
| 86959L-AG-8          | SVENSKA HANDELSBANKEN AB  | D     | 1      |           | 1.C FE  | 2,498,075   | 97.7580                        | 2,443,937   | 2,500,000   | 2,499,713                     | 0   | 644                                      | 0   | 0  | 0.550    | 0.576             | JD        | 764                             | 13,750                      | 06/07/2021 | 06/11/2024                       |
| 883556-CX-8          | THERMO FISHER SCIENTIFIC  |       | 1      |           | 1.G FE  | 2,394,525   | 104.3930                       | 2,609,835   | 2,500,000   | 2,396,484                     | 0   | 1,959                                    | 0   | 0  | 5.086    | 5.650             | FA        | 49,800                          | 0                           | 10/05/2023 | 08/10/2033                       |
| 89236T-KG-9          | TOYOTA MOTOR CREDIT CORP  |       | 1      |           | 1.E FE  | 1,249,950   | 99.4390                        | 1,242,984   | 1,250,000   | 1,249,982                     | 0   | 25                                       | 0   | 0  | 4.400    | 4.402             | MS        | 15,431                          | 55,000                      | 09/15/2022 | 09/20/2024                       |
| 89236T-KN-4          | TOYOTA MOTOR CREDIT CORP  |       | 1      |           | 1.E FE  | 1,999,140   | 99.8270                        | 1,996,540   | 2,000,000   | 1,999,545                     | 0   | 405                                      | 0   | 0  | 4.800    | 4.823             | JJ        | 45,600                          | 47,467                      | 01/09/2023 | 01/10/2025                       |
| 89236T-KT-1          | TOYOTA MOTOR CREDIT CORP  |       | 1      |           | 1.E FE  | 4,985,360   | 99.7490                        | 4,987,455   | 5,000,000   | 4,988,127                     | 0   | 2,767                                    | 0   | 0  | 4.450    | 4.556             | MN        | 26,576                          | 111,250                     | 05/31/2023 | 05/18/2026                       |
| 89788M-AC-6          | TRUIST FINANCIAL CORP   |       | 2      |           | 1.G FE  | 2,092,625   | 87.3670                        | 2,184,167   | 2,500,000   | 2,117,302                     | 0   | 24,677                                   | 0   | 0  | 1.125    | 5.923             | FA        | 11,563                          | 0                           | 09/26/2023 | 08/03/2027                       |
| 89788M-AG-7          | TRUIST FINANCIAL CORP   |       | 1      |           | 1.G FE  | 2,854,050   | 96.2740                        | 2,888,220   | 3,000,000   | 2,869,763                     | 0   | 15,713                                   | 0   | 0  | 4.123    | 5.530             | JD        | 8,590                           | 61,845                      | 07/13/2023 | 06/06/2028                       |
| 89788M-AP-7          | TRUIST FINANCIAL CORP   |       | 1      |           | 1.G FE  | 3,250,000   | 102.1500                       | 3,319,885   | 3,250,000   | 3,250,000                     | 0   | 0  | 0   | 0  | 5.867    | 5.867             | JD        | 12,182                          | 95,339                      | 06/05/2023 | 06/08/2034                       |
| 902674-YB-0          | UBS AG LONDON   | D     | 1      |           | 1.E FE  | 1,498,845   | 99.4810                        | 1,492,209   | 1,500,000   | 1,499,959                     | 0   | 387                                      | 0   | 0  | 0.450    | 0.476             | FA        | 2,663                           | 6,750                       | 02/02/2021 | 02/09/2024                       |
| 902674-ZV-5          | UBS AG LONDON   | D     | 1      |           | 1.E FE  | 999,110     | 101.0120                       | 1,010,117   | 1,000,000   | 999,240                       | 0   | 130                                      | 0   | 0  | 5.800    | 5.848             | MS        | 17,722                          | 0                           | 09/06/2023 | 09/11/2025                       |
| 904764-BS-5          | UNILEVER CAPITAL CORP   |       | 1      |           | 1.E FE  | 1,496,970   | 102.6900                       | 1,540,344   | 1,500,000   | 1,497,140                     | 0   | 170                                      | 0   | 0  | 4.875    | 4.921             | MS        | 22,953                          | 0                           | 09/05/2023 | 09/08/2028                       |
| 907818-GE-2          | UNION PACIFIC CORP  |       | 1      |           | 1.G FE  | 6,741,395   | 100.6800                       | 6,795,873   | 6,750,000   | 6,743,744                     | 0   | 2,349                                    | 0   | 0  | 4.750    | 4.796             | FA        | 115,781                         | 160,313                     | 02/15/2023 | 02/21/2026                       |
| 91159H-JC-5          | US BANCORP  |       | 2      |           | 1.G FE  | 5,211,950   | 91.8950                        | 5,054,208   | 5,500,000   | 5,232,605                     | 0   | 20,655                                   | 0   | 0  | 2.215    | 3.857             | JJ        | 52,114                          | 66,450                      | 09/25/2023 | 01/27/2028                       |
| 91159H-JF-8          | US BANCORP  |       | 1      |           | 1.G FE  | 1,007,940   | 98.3920                        | 983,922     | 1,000,000   | 1,005,969                     | 0   | (1,513)                                  | 0   | 0  | 4.548    | 4.365             | JJ        | 20,087                          | 45,480                      | 08/29/2022 | 07/22/2028                       |
| 91159H-JL-5          | US BANCORP  |       | 1      |           | 1.F FE  | 6,123,540   | 95.7890                        | 6,705,223   | 7,000,000   | 6,134,754                     | 0   | 11,214                                   | 0   | 0  | 4.839    | 6.667             | FA        | 141,138                         | 0                           | 12/07/2023 | 02/01/2034                       |
| 91324P-EU-2          | UNITEDHEALTH GROUP INC  |       | 1      |           | 1.F FE  | 1,996,240   | 99.6850                        | 1,993,698   | 2,000,000   | 1,996,586                     | 0   | 346                                      | 0   | 0  | 4.250    | 4.288             | JJ        | 39,194                          | 25,264                      | 03/23/2023 | 01/15/2029                       |
| 95000U-AA-0          | WELLS FARGO & COMPANY   |       | 2      |           | 2.A FE  | 1,325,725   | 95.2730                        | 1,190,916   | 1,250,000   | 1,299,047                     | 0   | (13,730)                                 | 0   | 0  | 3.584    | 2.373             | MN        | 4,853                           | 44,800                      | 01/11/2022 | 05/22/2028                       |
| 95000U-2V-4          | WELLS FARGO & COMPANY   |       | 1      |           | 2.A FE  | 3,805,160   | 95.0390                        | 3,801,568   | 4,000,000   | 3,838,266                     | 0   | 33,106                                   | 0   | 0  | 3.526    | 4.895             | MS        | 38,002                          | 70,520                      | 04/05/2023 | 03/24/2028                       |
| 95000U-3C-5          | WELLS FARGO & COMPANY   |       | 1      |           | 2.A FE  | 3,223,187   | 98.9920                        | 3,217,237   | 3,250,000   | 3,234,776                     | 0   | 8,849                                    | 0   | 0  | 4.540    | 4.844             | FA        | 55,741                          | 147,550                     | 09/07/2022 | 08/15/2026                       |
| 95000U-3E-1          | WELLS FARGO & COMPANY   |       | 1      |           | 1.E FE  | 3,500,000   | 102.1220                       | 3,574,263   | 3,500,000   | 3,500,000                     | 0   | 8,049                                    | 0   | 0  | 5.574    | 5.574             | JJ        | 84,539                          | 0                           | 07/18/2023 | 07/25/2029                       |
| 1019999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations |       |        |           |   | 435,055,628 | XXX                            | 437,876,289 | 441,800,000 | 436,065,292                   | 0   | 1,108,846                                | 0   | 0  | XXX      | XXX               | XXX       | 5,453,723                       | 8,320,888                   | XXX        | XXX                              |
| 03464B-AA-6          | ANGEL OAK MORTGAGE TRUST 22-1 A1  |       | 2,4    |           | 1.A   | 2,228,763   | 88.3900                        | 1,969,989   | 2,228,736   | 2,228,702                     | 0   | (11)                                     | 0   | 0  | 2.881    | 2.849             | MON       | 5,351                           | 64,195                      | 02/08/2022 | 12/25/2066                       |
| 03464T-AA-7          | ANGEL OAK MORTGAGE TRUST 22-3 A1  |       | 2,4    |           | 1.A FE  | 1,917,970   | 92.8210                        | 1,799,547   | 1,938,723   | 1,919,164                     | 0   | 2,542                                    | 0   | 0  | 4.000    | 4.136             | MON       | 6,462                           | 77,549                      | 05/05/2022 | 01/25/2067                       |
| 03465G-AA-4          | ANGEL OAK MORTGAGE TRUST 23-2 A1  |       | 2      |           | 1.A FE  | 4,821,402   | 97.9990                        | 4,995,771   | 5,097,770   | 4,831,897                     | 0   | 32,675                                   | 0   | 0  | 4.650    | 5.704             | MON       | 19,754                          | 197,539                     | 03/08/2023 | 10/25/2067                       |
| 03465G-AC-0          | ANGEL OAK MORTGAGE TRUST 23-2 A3  |       | 2      |           | 1.F FE  | 850,097     | 96.1740                        | 887,372     | 922,673     | 851,297                       | 0   | 7,042                                    | 0   | 0  | 4.650    | 6.058             | MON       | 3,575                           | 35,754                      | 03/08/2023 | 10/25/2067                       |
| 03465H-AC-8          | ANGEL OAK MORTGAGE TRUST 21-5 A3  |       | 2      |           | 1.A   | 655,633     | 80.8690                        | 640,219     | 791,671     | 661,621                       | 0   | 16,270                                   | 0   | 0  | 1.311    | 5.791             | MON       | 865                             | 6,054                       | 04/27/2023 | 07/25/2066                       |
| 03465R-AA-0          | ANGEL OAK MORTGAGE TRUST 23-5 A1  |       | 2      |           | 1.A FE  | 3,476,880   | 97.3060                        | 3,550,965   | 3,649,284   | 3,483,323                     | 0   | 15,034                                   | 0   | 0  | 4.800    | 6.091             | MON       | 14,597                          | 58,389                      | 08/16/2023 | 09/25/2067                       |
| 03465V-AA-1          | ANGEL OAK MORTGAGE TRUST 22-6 A1  |       | 2,4    |           | 1.A FE  | 2,167,141   | 95.4660                        | 2,138,476   | 2,240,030   | 2,170,558                     | 0   | 6,761                                    | 0   | 0  | 4.300    | 4.925             | MON       | 8,027                           | 56,187                      | 05/03/2023 | 07/25/2067                       |
| 03465W-AA-9          | ANGEL OAK MORTGAGE TRUST 23-1 A1  |       | 2      |           | 1.A FE  | 6,123,258   | 98.5570                        | 6,206,418   | 6,297,275   | 6,132,560                     | 0   | 21,320                                   | 0   | 0  | 4.750    | 5.229             | MON       | 24,927                          | 274,183                     | 01/27/2023 | 09/26/2067                       |
| 03466D-AA-0          | ANGEL OAK MORTGAGE TRUST 23-7 A1  |       | 2      |           | 1.A FE  | 9,108,037   | 97.4640                        | 9,259,075   | 9,500,000   | 9,108,037                     | 0   | 0  | 0   | 0  | 4.800    | 5.520             | MON       | 38,000                          | 0                           | 12/11/2023 | 11/25/2067                       |
| 034931-AA-3          | ANGEL OAK MORTGAGE TRUST 23-3 A1  |       | 2      |           | 1.A FE  | 5,242,441   | 97.5330                        | 5,408,709   | 5,545,530   | 5,254,065                     | 0   | 24,202                                   | 0   | 0  | 4.800    | 5.995             | MON       | 22,182                          | 133,093                     | 06/21/2023 | 09/26/2067                       |
| 07336G-AD-6          | OCEANVIEW MORTGAGE TRUST 21-4 A4  |       | 2,4    |           | 1.A   | 1,443,279   | 80.4840                        | 1,144,800   | 1,422,388   | 1,442,822                     | 0   | (1,810)                                  | 0   | 0  | 2.500    | 2.291             | MON       | 2,963                           | 35,560                      | 09/24/2021 | 10/25/2051                       |
| 07336L-BL-6          | OCEANVIEW MORTGAGE TRUST 21-2 A20   |       | 2,4    |           | 1.B   | 405,638     | 79.3590                        | 316,181     | 398,417     | 405,503                       | 0   | (547)                                    | 0   | 0  | 2.500    | 2.245             | MON       | 830                             | 9,960                       | 07/26/2021 | 06/25/2051                       |
| 07336N-AA-7          | BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1  |       | 2,4    |           | 1.A   | 2,398,664   | 84.6870                        | 2,018,124   | 2,383,025   | 2,396,925                     | 0   | (2,124)                                  | 0   | 0  | 3.000    | 2.870             | MON       | 5,958                           | 71,491                      | 01/24/2022 | 12/25/2051                       |
| 10568M-AA-2          | BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A  |       | 2      |           | 1.A FE  | 3,747,742   | 100.7300                       | 3,775,085   | 3,747,744   | 3,747,742                     | 0   | 0  | 0   | 0  | 5.757    | 5.655             | MON       | 17,980                          | 197,778                     | 01/20/2023 | 01/25/2063                       |
| 12566P-BE-4          | CIM TRUST 21-INV1 A29   |       | 2,4    |           | 1.A   | 415,429     | 79.6090                        | 326,027     | 409,534     | 414,892                       | 0   | (721)                                    | 0   | 0  | 2.500    | 2.269             | MON       | 853                             | 10,238                      | 08/11/2021 | 07/01/2051                       |
| 12570D-AA-4          | CIM TRUST 23-11 A1  |       | 2      |           | 1.A FE  | 1,147,154   | 102.3920                       | 1,147,619   | 1,147,175   | 1,147,154                     | 0   | 2  | 0   | 0  | 6.031    | 5.932             | MON       | 5,766                           | 51,818                      | 04/04/2023 | 04/25/2058                       |
| 12570H-AC-1          | CIM TRUST 23-12 A3  |       | 2      |           | 1.F FE  | 2,525,076   | 101.5280                       | 2,601,017   | 2,561,859   | 2,525,171                     | 0   | 2,700                                    | 0   | 0  | 6.850    | 7.074             | MON       | 14,624                          | 87,744                      | 06/27/2023 | 12/25/2067                       |
| 12571Y-AA-7          | CIM TRUST 22-R1 A1  |       | 2,4    |           | 1.A   | 2,871,585   | 91.2520                        | 2,636,489   | 2,889,234   | 2,872,767                     | 0   | 3,003                                    | 0   | 0  | 3.000    | 3.095             | MON       | 7,223                           | 86,677                      | 02/25/2022 | 01/25/2061                       |
| 12659Y-AA-2          | COLT FUNDING LLC 22-3 A1  |       | 2,4    |           | 1.A FE  | 775,007     | 92.7490                        | 784,381     | 845,702     | 781,787                       | 0   | 12,342                                   | 0   | 0  | 3.901    | 5.741             | MON       | 2,749                           | 32,991                      | 11/16/2022 | 02/25/2067                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                    | 2  | Codes |        |           | 6   | 7           | Fair Value                     |            | 10         | 11                            | Change in Book/Adjusted Carrying Value    |  |   |  | Interest |                   |           |                                 |                             | Dates      |                                  |
|----------------------|--|-------|--------|-----------|---|-------------|--------------------------------|------------|------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                      |  | 3     | 4      | 5         |   |             | 8                              | 9          |            |                               | 12  | 13                                       | 14  | 15   | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification | Description                              | Code  | Rating | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 16159L-AC-2          | CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A | 2     |        |           | 1.A   | 2,125,996   | 89.9030                        | 2,112,425  | 2,349,667  | 2,132,626                     | 0   | 20,432                                   | 0   | 0  | 3.500    | 5.264             | MON       | 6,853                           | 54,826                      | 05/02/2023 | 06/25/2062                       |
| 161927-AC-2          | CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A | 2     |        |           | 1.A   | 1,222,752   | 87.4480                        | 1,296,351  | 1,482,418  | 1,222,752                     | 0   | 3,071                                    | 0   | 0  | 3.250    | 6.504             | MON       | 4,015                           | 8,030                       | 10/20/2023 | 09/25/2063                       |
| 19685E-AA-9          | COLT FUNDING LLC 22-2 A1                 | 2     | 4      |           | 1.A FE  | 2,774,656   | 89.4190                        | 2,774,667  | 2,774,667  | 2,774,656                     | 0   | (11)                                     | 0   | 0  | 2.994    | 2.954             | MON       | 6,923                           | 83,074                      | 02/18/2022 | 02/25/2067                       |
| 19685W-AA-9          | COLT FUNDING LLC 21-2 A1                 | 2     |        |           | 1.A FE  | 2,221,067   | 78.5170                        | 2,146,878  | 2,734,278  | 2,273,758                     | 0   | 85,548                                   | 0   | 0  | 0.924    | 5.189             | MON       | 2,105                           | 23,159                      | 01/11/2023 | 08/25/2066                       |
| 19688H-AA-9          | COLT FUNDING LLC 22-1 A1                 | 2     | 4      |           | 1.A FE  | 1,657,862   | 84.6880                        | 1,672,783  | 1,975,226  | 1,671,186                     | 0   | 18,134                                   | 0   | 0  | 2.284    | 8.264             | MON       | 3,760                           | 7,519                       | 10/04/2023 | 12/27/2066                       |
| 19688M-AA-8          | COLT FUNDING LLC 22-8 A1                 | 2     | 4      |           | 1.A FE  | 1,522,133   | 102.6590                       | 1,554,530  | 1,514,266  | 1,520,851                     | 0   | (1,932)                                  | 0   | 0  | 6.467    | 6.203             | MON       | 8,161                           | 73,446                      | 03/14/2022 | 08/25/2067                       |
| 19688N-AA-6          | COLT FUNDING LLC 23-1 A1                 | 2     |        |           | 1.A FE  | 4,317,351   | 100.4680                       | 4,337,573  | 4,317,353  | 4,317,351                     | 0   | 0  | 0   | 0  | 6.048    | 5.920             | MON       | 21,759                          | 174,076                     | 04/18/2023 | 04/25/2068                       |
| 19688N-AC-2          | COLT FUNDING LLC 23-1 A3                 | 2     |        |           | 1.F FE  | 863,469     | 101.4390                       | 875,896    | 863,471    | 863,471                       | 0   | 2  | 0   | 0  | 6.807    | 6.669             | MON       | 4,898                           | 39,184                      | 04/18/2023 | 04/25/2068                       |
| 24380X-AC-1          | DEEPHAVEN RESIDENTIAL MORTGAGE 22-2 A3   | 2     | 2      |           | 1.F FE  | 1,770,853   | 92.0760                        | 1,740,682  | 1,890,485  | 1,778,665                     | 0   | 20,169                                   | 0   | 0  | 4.300    | 5.761             | MON       | 6,774                           | 67,742                      | 02/08/2023 | 03/25/2067                       |
| 24381V-AA-8          | DEEPHAVEN RESIDENTIAL MORTGAGE 21-3 A1   | 2     | 4      |           | 1.A FE  | 1,581,144   | 84.4950                        | 1,673,411  | 1,980,492  | 1,590,847                     | 0   | 17,877                                   | 0   | 0  | 1.194    | 7.451             | MON       | 1,971                           | 3,941                       | 10/04/2023 | 08/25/2066                       |
| 33851K-AC-0          | FLAGSTAR MORTGAGE TRUST 20-2 A2          | 2     | 4      |           | 1.A   | 228,951     | 84.3750                        | 187,893    | 222,688    | 228,951                       | 0   | (610)                                    | 0   | 0  | 3.000    | 2.018             | MON       | 557                             | 6,981                       | 08/13/2020 | 08/25/2050                       |
| 33852H-AB-8          | FLAGSTAR MORTGAGE TRUST 21-8INV A3       | 2     | 4      |           | 1.A   | 4,329,308   | 81.9840                        | 3,490,991  | 4,258,117  | 4,325,821                     | 0   | (7,774)                                  | 0   | 0  | 2.500    | 2.263             | MON       | 8,871                           | 106,453                     | 08/20/2021 | 09/25/2051                       |
| 36167C-AD-8          | GCAT 19-RPL1 M3                          | 2     | 2      |           | 1.E   | 1,063,388   | 86.0460                        | 1,105,689  | 1,285,000  | 1,066,312                     | 0   | 2,924                                    | 0   | 0  | 3.700    | 6.973             | MON       | 3,962                           | 3,962                       | 11/20/2023 | 10/25/2068                       |
| 36168Y-AA-5          | GCAT 22-INV1 A1                          | 2     |        |           | 1.A   | 8,729,135   | 84.5000                        | 9,036,161  | 10,693,682 | 8,729,368                     | 0   | 233                                      | 0   | 0  | 3.000    | 6.056             | MON       | 26,734                          | 0                           | 11/30/2023 | 12/25/2051                       |
| 36169D-AA-0          | GCAT 23-NQM2 A1                          | 2     |        |           | 1.A   | 867,085     | 100.4890                       | 871,330    | 867,089    | 867,085                       | 0   | (17)                                     | 0   | 0  | 5.837    | 5.732             | MON       | 4,218                           | 46,629                      | 01/30/2023 | 11/25/2067                       |
| 36169K-AA-4          | GCAT 22-NQM2 A1                          | 2     | 4      |           | 1.A FE  | 1,231,508   | 95.2420                        | 1,178,390  | 1,237,264  | 1,231,672                     | 0   | 685                                      | 0   | 0  | 4.210    | 4.245             | MON       | 4,341                           | 52,089                      | 04/28/2022 | 02/25/2067                       |
| 36263V-BL-0          | GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1 | 2     |        |           | 1.F   | 1,284,369   | 78.9930                        | 1,254,847  | 1,588,552  | 1,301,651                     | 0   | 25,271                                   | 0   | 0  | 2.863    | 5.771             | MON       | 3,791                           | 37,867                      | 02/09/2023 | 04/25/2052                       |
| 36267E-BJ-9          | GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1  | 2     |        |           | 1.E   | 1,512,852   | 77.1550                        | 1,469,898  | 1,905,112  | 1,533,033                     | 0   | 28,887                                   | 0   | 0  | 2.880    | 5.790             | MON       | 4,572                           | 45,679                      | 02/09/2023 | 06/25/2052                       |
| 43761J-AA-5          | HOMES TRUST 23-NQM1 A1                   | 2     |        |           | 1.A FE  | 2,476,684   | 102.7060                       | 2,548,080  | 2,480,937  | 2,476,684                     | 0   | 437                                      | 0   | 0  | 6.182    | 6.124             | MON       | 12,781                          | 127,810                     | 02/16/2023 | 01/25/2068                       |
| 46593F-AD-4          | JP MORGAN MORTGAGE TRUST 22-INV3 A3B     | 2     |        |           | 1.A   | 1,522,353   | 84.6250                        | 1,643,917  | 1,942,590  | 1,522,431                     | 0   | 5,467                                    | 0   | 0  | 3.000    | 6.566             | MON       | 4,856                           | 9,713                       | 10/05/2023 | 09/25/2052                       |
| 46654R-AG-7          | JP MORGAN MORTGAGE TRUST 21-INV8 A2      | 2     |        |           | 1.A   | 683,065     | 85.0000                        | 709,407    | 834,597    | 683,204                       | 0   | 139                                      | 0   | 0  | 3.000    | 6.076             | MON       | 2,086                           | 0                           | 11/29/2023 | 05/25/2052                       |
| 59980D-AB-7          | MILL CITY MORTGAGE TRUST 23-NQM1 A2      | 2     |        |           | 1.C FE  | 1,143,134   | 100.0740                       | 1,168,118  | 1,167,258  | 1,143,611                     | 0   | 2,122                                    | 0   | 0  | 6.050    | 6.351             | MON       | 5,885                           | 58,849                      | 02/24/2023 | 10/25/2067                       |
| 59980D-AC-5          | MILL CITY MORTGAGE TRUST 23-NQM1 A3      | 2     |        |           | 1.F FE  | 909,811     | 99.4470                        | 928,646    | 933,806    | 910,300                       | 0   | 2,125                                    | 0   | 0  | 6.050    | 6.444             | MON       | 4,708                           | 47,079                      | 02/24/2023 | 10/25/2067                       |
| 61771Q-AJ-0          | MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A  | 2     | 4      |           | 1.A   | 360,143     | 79.7340                        | 276,779    | 347,126    | 360,143                       | 0   | (884)                                    | 0   | 0  | 2.500    | 1.940             | MON       | 723                             | 8,678                       | 12/11/2020 | 12/25/2050                       |
| 64830H-AB-0          | NEW RESIDENTIAL MORTGAGE LOAN 19-RPL2 A2 | 2     |        |           | 1.A   | 1,098,008   | 88.8640                        | 1,125,016  | 1,286,000  | 1,100,793                     | 0   | 2,785                                    | 0   | 0  | 3.500    | 6.347             | MON       | 3,693                           | 3,693                       | 11/20/2023 | 02/25/2059                       |
| 64830P-AA-4          | NEW RESIDENTIAL MORTGAGE LOAN 19-NQM5 A1 | 2     |        |           | 1.A   | 797,150     | 87.8670                        | 780,528    | 888,306    | 797,150                       | 0   | 524                                      | 0   | 0  | 2.710    | 6.116             | MON       | 2,006                           | 2,006                       | 11/28/2023 | 11/25/2059                       |
| 64831M-AA-0          | NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1 | 2     | 4      |           | 1.A   | 3,983,210   | 90.6950                        | 3,626,201  | 3,998,235  | 3,984,252                     | 0   | 1,816                                    | 0   | 0  | 3.079    | 3.113             | MON       | 10,259                          | 123,106                     | 03/03/2022 | 03/27/2062                       |
| 67114V-AA-1          | ONSLow BAY FINANCIAL LLC 22-NQM1 A1      | 2     | 4      |           | 1.A FE  | 1,166,030   | 81.1920                        | 1,103,050  | 1,358,564  | 1,177,558                     | 0   | 23,050                                   | 0   | 0  | 2.305    | 5.662             | MON       | 2,610                           | 20,877                      | 04/12/2023 | 11/25/2061                       |
| 67448W-AP-3          | ONSLow BAY FINANCIAL LLC 20-EXP3 1A8     | 2     | 4      |           | 1.A   | 209,375     | 85.3580                        | 173,693    | 203,488    | 209,375                       | 0   | (719)                                    | 0   | 0  | 3.000    | 1.932             | MON       | 509                             | 6,105                       | 09/18/2020 | 01/25/2060                       |
| 67647W-AV-9          | OCEANVIEW MORTGAGE TRUST 21-3 A20        | 2     | 4      |           | 1.A   | 1,400,201   | 79.6090                        | 1,099,911  | 1,381,635  | 1,400,164                     | 0   | (1,339)                                  | 0   | 0  | 2.500    | 2.302             | MON       | 2,878                           | 34,541                      | 10/20/2021 | 07/25/2051                       |
| 67648B-AA-0          | BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1   | 2     | 4      |           | 1.A   | 874,519     | 85.1250                        | 732,193    | 860,139    | 873,612                       | 0   | (1,388)                                  | 0   | 0  | 3.000    | 2.762             | MON       | 2,150                           | 25,804                      | 01/06/2022 | 12/25/2051                       |
| 816943-BF-0          | SEQUOIA MORTGAGE TRUST 23-3 A1           | 2     |        |           | 1.A   | 1,175,536   | 100.9510                       | 1,199,086  | 1,187,785  | 1,175,536                     | 0   | 631                                      | 0   | 0  | 6.000    | 6.201             | MON       | 5,939                           | 23,756                      | 08/08/2023 | 09/25/2053                       |
| 81743J-AU-4          | SEQUOIA MORTGAGE TRUST 23-4 A19          | 2     |        |           | 1.A   | 1,249,773   | 98.8750                        | 1,308,498  | 1,323,387  | 1,249,773                     | 0   | 2,789                                    | 0   | 0  | 6.000    | 7.099             | MON       | 6,617                           | 13,234                      | 10/17/2023 | 11/25/2053                       |
| 81744K-AU-0          | SEQUOIA MORTGAGE TRUST 23-2 A19          | 2     |        |           | 1.A   | 2,134,563   | 95.3790                        | 2,177,094  | 2,282,574  | 2,134,563                     | 0   | 13,551                                   | 0   | 0  | 5.000    | 6.032             | MON       | 9,511                           | 85,597                      | 03/09/2023 | 03/25/2053                       |
| 81748X-AA-2          | SEQUOIA MORTGAGE TRUST 21-5 A1           | 4     |        |           | 1.A   | 2,677,139   | 80.8590                        | 2,142,622  | 2,649,813  | 2,675,674                     | 0   | (2,527)                                  | 0   | 0  | 2.500    | 2.347             | MON       | 5,520                           | 66,245                      | 06/21/2021 | 07/25/2051                       |
| 81748X-AU-8          | SEQUOIA MORTGAGE TRUST 21-5 A19          | 4     |        |           | 1.A   | 409,065     | 80.9020                        | 329,807    | 408,970    | 408,970                       | 0   | (149)                                    | 0   | 0  | 2.500    | 2.434             | MON       | 849                             | 10,192                      | 06/21/2021 | 07/25/2051                       |
| 81749B-AA-9          | SEQUOIA MORTGAGE TRUST 23-1 A1           | 2     |        |           | 1.A   | 1,155,643   | 97.3790                        | 1,137,437  | 1,168,053  | 1,155,870                     | 0   | 1,072                                    | 0   | 0  | 5.000    | 5.112             | MON       | 4,867                           | 53,536                      | 01/18/2023 | 01/25/2053                       |
| 85573M-AA-7          | STARWOOD MORTGAGE RESIDENTIAL 20-3 A1    | 2     | 4      |           | 1.A FE  | 42,808      | 92.7420                        | 39,702     | 42,809     | 42,808                        | 0   | 0  | 0   | 0  | 1.486    | 1.426             | MON       | 53                              | 636                         | 08/05/2020 | 04/25/2065                       |
| 89173F-AB-6          | TOWD POINT MORTGAGE TRUST 17-1 A20       | 2     | 4      |           | 1.A   | 1,196,484   | 97.3510                        | 1,216,894  | 1,250,000  | 1,221,737                     | 0   | 23,995                                   | 0   | 0  | 3.500    | 5.563             | MON       | 3,646                           | 43,750                      | 12/02/2022 | 10/25/2056                       |
| 89177J-AB-4          | TOWD POINT MORTGAGE TRUST 19-2 A2        | 2     |        |           | 1.A   | 4,634,394   | 86.6410                        | 4,765,235  | 5,500,000  | 4,643,812                     | 0   | 9,418                                    | 0   | 0  | 3.750    | 6.294             | MON       | 17,188                          | 17,170                      | 11/20/2023 | 12/25/2058                       |
| 89177L-AD-5          | TOWD POINT MORTGAGE TRUST 19-3 A2        | 2     |        |           | 1.A   | 870,469     | 89.6230                        | 896,235    | 1,000,000  | 872,133                       | 0   | 1,665                                    | 0   | 0  | 4.000    | 6.327             | MON       | 3,333                           | 3,311                       | 11/20/2023 | 02/25/2059                       |
| 89178U-AF-9          | TOWD POINT MORTGAGE TRUST 20-3 B1        | 2     |        |           | 1.A   | 3,155,250   | 92.8120                        | 3,161,550  | 3,750,000  | 3,161,556                     | 0   | 6,406                                    | 0   | 0  | 4.935    | 7.053             | MON       | 15,423                          | 15,993                      | 10/30/2023 | 02/25/2063                       |
| 89180G-AH-9          | TOWD POINT MORTGAGE TRUST 22-SJ1 A1B     | 2     | 4      |           | 1.A   | 510,500     | 96.6500                        | 493,398    | 510,501    | 510,500                       | 0   | (1)                                      | 0   | 0  | 3.612    | 3.494             | MON       | 1,537                           | 18,439                      | 03/22/2022 | 03/25/2062                       |
| 89180L-AA-6          | TOWD POINT MORTGAGE TRUST 21-SJ2 A1A     | 2     | 4      |           | 1.A FE  | 237,344     | 93.2300                        | 219,997    | 235,973    | 236,895                       | 0   | (880)                                    | 0   | 0  | 2.250    | 1.862             | MON       | 442                             | 5,309                       | 12/15/2021 | 12/25/2061                       |
| 89181J-AA-0          | TOWD POINT MORTGAGE TRUST 23-1 A1        | 2     |        |           | 1.A   | 3,606,383   | 94.5500                        | 3,576,746  | 3,782,897  | 3,613,968                     | 0   | 27,851                                   | 0   | 0  | 3.750    | 4.765             | MON       | 11,822                          | 130,037                     | 01/24/2023 | 01/25/2063                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                    | 2   | Codes |      |           | 6   | 7           | Fair Value                     |             | 10          | 11                            | Change in Book/Adjusted Carrying Value    |  |   |  | Interest |                   |           |                                 |                             | Dates      |                                  |
|----------------------|---|-------|------|-----------|---|-------------|--------------------------------|-------------|-------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                      |   | 3     | 4    | 5         |   |             | 8                              | 9           |             |                               | 12  | 13                                       | 14  | 15   | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification | Description   | Code  | Rate | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value  | Par Value   | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 89181P-CL-0          | TOWD POINT HE TRUST 23-1 A1A  | 2     |      |           | 1.A FE  | 1,177,662   | .1014420                       | 1,193,659   | 1,176,687   | 1,177,662                     | .0  | (186)                                    | .0  | .0   | .6875    | 6.684             | MON       | 6,741                           | 67,799                      | 02/24/2023 | 02/25/2063                       |
| 89688W-AA-9          | TOORAK MORTGAGE CORP 21-INV1 A1   | 2,4   |      |           | 1.A FE  | 2,236,281   | .871510                        | 1,948,954   | 2,236,296   | 2,236,296                     | .0  | .0                                       | .0  | .0   | 1.153    | 1.135             | MON       | 2,149                           | 25,785                      | 07/20/2021 | 07/25/2056                       |
| 92538H-AA-8          | VERUS SECURITIZATION TRUST 21-4 A1  | 2     |      |           | 1.A FE  | 1,586,685   | .783520                        | 1,514,735   | 1,933,232   | 1,614,759                     | .0  | 55,987                                   | .0  | .0   | .938     | 4.814             | MON       | 1,511                           | 16,623                      | 01/11/2023 | 07/25/2066                       |
| 92538K-AA-1          | VERUS SECURITIZATION TRUST 21-5 A1  | 2     |      |           | 1.A FE  | 695,574     | .827550                        | 687,691     | 831,001     | 702,565                       | .0  | 23,394                                   | .0  | .0   | 1.013    | 4.808             | MON       | 702                             | 7,717                       | 01/24/2023 | 09/25/2066                       |
| 92538N-AB-3          | VERUS SECURITIZATION TRUST 22-4 A2  | 2,4   |      |           | 1.C FE  | 980,764     | .947530                        | 935,172     | 986,957     | 980,988                       | .0  | 882                                      | .0  | .0   | 4.740    | 4.814             | MON       | 3,898                           | 46,782                      | 04/22/2022 | 04/25/2067                       |
| 92538W-AA-5          | VERUS SECURITIZATION TRUST 22-1 A1  | 2,4   |      |           | 1.A FE  | 2,155,400   | .885880                        | 2,236,105   | 2,524,165   | 2,160,686                     | .0  | 10,656                                   | .0  | .0   | 2.724    | 5.925             | MON       | 5,730                           | 11,460                      | 10/10/2023 | 01/25/2067                       |
| 92539B-AA-0          | VERUS SECURITIZATION TRUST 23-1 A1  | 2     |      |           | 1.A FE  | 872,583     | .1004890                       | 876,860     | 872,588     | 872,583                       | .0  | .1                                       | .0  | .0   | 5.850    | 5.737             | MON       | 4,254                           | 46,793                      | 01/11/2023 | 12/25/2067                       |
| 92539F-AA-1          | VERUS SECURITIZATION TRUST 23-INV1 A1   | 2     |      |           | 1.A FE  | 1,092,065   | .1010970                       | 1,104,060   | 1,092,080   | 1,092,065                     | .0  | .2                                       | .0  | .0   | 5.999    | 5.866             | MON       | 5,459                           | 54,595                      | 02/13/2023 | 02/25/2068                       |
| 92539G-AC-5          | VERUS SECURITIZATION TRUST 23-3 A3  | 2     |      |           | 1.F FE  | 2,212,252   | .1017340                       | 2,250,637   | 2,212,267   | 2,212,267                     | .0  | 16                                       | .0  | .0   | 6.743    | 6.628             | MON       | 12,431                          | 99,449                      | 04/14/2023 | 03/25/2068                       |
| 92539T-AB-9          | VERUS SECURITIZATION TRUST 23-4 A2  | 2     |      |           | 1.C FE  | 885,384     | .1003910                       | 888,853     | 885,392     | 885,392                       | .0  | .8                                       | .0  | .0   | 6.116    | 6.034             | MON       | 4,513                           | 31,588                      | 05/15/2023 | 05/25/2068                       |
| 92837K-AA-9          | VERISIO 2020-1 TRUST 20-1 A1  | 2,4   |      |           | 1.A FE  | 199,743     | .949890                        | 189,737     | 199,743     | 199,743                       | .0  | .1                                       | .0  | .0   | 1.545    | 1.495             | MON       | 257                             | 3,086                       | 07/24/2020 | 08/25/2055                       |
| 95002T-AA-2          | WELLS FARGO MORTGAGE BACKED SE 20-3 A1  | 2,4   |      |           | 1.A   | 335,812     | .838550                        | 272,649     | 325,144     | 335,812                       | .0  | (1,074)                                  | .0  | .0   | 3.000    | 2.106             | MON       | 813                             | 9,754                       | 07/15/2020 | 06/25/2050                       |
| 95003A-AC-8          | WELLS FARGO MORTGAGE BACKED SE 21-1 A3  | 2,4   |      |           | 1.A   | 567,583     | .867810                        | 567,328     | 653,744     | 577,024                       | .0  | 15,912                                   | .0  | .0   | 2.500    | 5.661             | MON       | 1,362                           | 16,344                      | 12/06/2022 | 12/25/2050                       |
| 1029999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities |       |      |           |   | 146,301,897 | XXX                            | 143,685,235 | 156,640,032 | 146,597,057                   | 0   | 575,124                                  | 0   | 0  | XXX      | XXX               | XXX       | 518,662                         | 3,714,398                   | XXX        | XXX                              |
| 03880X-AA-4          | ARBOR REALTY COLLATERALIZED LO 22-FL2 A   | 2,4   |      |           | 1.A FE  | 8,750,000   | .981250                        | 8,585,914   | 8,750,000   | 8,750,000                     | .0  | .0                                       | .0  | .0   | 6.796    | 5.400             | MON       | 28,049                          | 556,756                     | 01/26/2022 | 01/15/2037                       |
| 055983-AA-8          | BSPRT ISSUER LTD 22-FL8 A   | 2,4   |      |           | 1.A FE  | 2,750,000   | .984340                        | 2,706,931   | 2,750,000   | 2,750,000                     | .0  | .0                                       | .0  | .0   | 6.846    | 5.651             | MON       | 8,880                           | 176,375                     | 01/28/2022 | 02/15/2037                       |
| 06211F-AV-0          | BANK5 23-5YR4 A3  | 2     |      |           | 1.A FE  | 10,299,670  | .1057620                       | 10,576,244  | 10,000,000  | 10,297,778                    | .0  | (1,892)                                  | .0  | .0   | 6.500    | 5.715             | MON       | 54,167                          | .0                          | 11/30/2023 | 12/15/2056                       |
| 06644E-AG-3          | 23-5YR1 A3  | 2     |      |           | 1.A   | 4,119,920   | .1035870                       | 4,143,479   | 4,000,000   | 4,103,161                     | .0  | (16,759)                                 | .0  | .0   | 6.260    | 5.492             | MON       | 20,867                          | 166,933                     | 03/30/2023 | 03/15/2056                       |
| 17291N-AA-9          | CITIGROUP COMMERCIAL MORTGAGE 23-SMRT A   | 2     |      |           | 1.A   | 1,545,000   | .1012480                       | 1,518,719   | 1,500,000   | 1,540,004                     | .0  | (4,996)                                  | .0  | .0   | 6.015    | 5.302             | MON       | 7,518                           | 51,897                      | 05/10/2023 | 06/10/2028                       |
| 337964-AC-4          | FIVE 2023-V1 23-V1 A3   | 2     |      |           | 1.A   | 1,029,997   | .1015900                       | 1,025,902   | 1,000,000   | 1,025,097                     | .0  | (4,900)                                  | .0  | .0   | 5.668    | 4.941             | MON       | 4,723                           | 47,233                      | 02/10/2023 | 02/10/2056                       |
| 40390J-AA-0          | HGI CRE CLO LTD 21-FL2 A  | 2,4   |      |           | 1.A FE  | 1,233,449   | .971420                        | 1,198,196   | 1,233,449   | 1,233,449                     | .0  | .0                                       | .0  | .0   | 6.448    | 4.136             | MON       | 2,883                           | 77,566                      | 09/17/2021 | 09/17/2036                       |
| 403950-AA-6          | HGI CRE CLO LTD 22-FL3 A  | 2,4   |      |           | 1.A FE  | 5,750,000   | .986810                        | 5,674,160   | 5,750,000   | 5,750,000                     | .0  | .0                                       | .0  | .0   | 7.046    | 5.899             | MON       | 16,862                          | 380,863                     | 03/24/2022 | 04/19/2037                       |
| 53946P-AA-8          | LOANCORE 2018-CRE1 ISSUER LTD 22-CRE7 A   | 2,4   |      |           | 1.A FE  | 8,750,000   | .977130                        | 8,549,917   | 8,750,000   | 8,750,000                     | .0  | .0                                       | .0  | .0   | 6.896    | 5.519             | MON       | 28,455                          | 566,581                     | 02/15/2022 | 01/17/2037                       |
| 55284A-AA-6          | MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A   | 2,4   |      |           | 1.A FE  | 1,487,288   | .981950                        | 1,460,440   | 1,487,288   | 1,487,288                     | .0  | .0                                       | .0  | .0   | 6.529    | 4.422             | MON       | 3,790                           | 92,186                      | 09/10/2021 | 10/16/2036                       |
| 55284J-AA-7          | MF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A   | 2,4   |      |           | 1.A FE  | 1,250,000   | .982680                        | 1,228,355   | 1,250,000   | 1,250,000                     | .0  | .0                                       | .0  | .0   | 6.687    | 5.138             | MON       | 3,491                           | 78,631                      | 01/07/2022 | 02/19/2037                       |
| 55361A-AU-8          | MSNF COMMERCIAL MORTGAGE TRUST 23-2 A5  | 2     |      |           | 1.A FE  | 3,089,985   | .1075590                       | 3,226,767   | 3,000,000   | 3,089,803                     | .0  | (182)                                    | .0  | .0   | 6.014    | 5.579             | MON       | 15,035                          | .0                          | 12/08/2023 | 12/15/2056                       |
| 75574P-AA-0          | READYCAP COMMERCIAL MORTGAGE T 22-FL8 A   | 2,4   |      |           | 1.A FE  | 1,472,058   | .990000                        | 1,457,338   | 1,472,058   | 1,472,058                     | .0  | .0                                       | .0  | .0   | 6.987    | 5.575             | MON       | 2,000                           | 97,159                      | 02/24/2022 | 01/25/2037                       |
| 1039999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities  |       |      |           |   | 51,527,367  | XXX                            | 51,342,362  | 50,942,795  | 51,498,638                    | 0   | (28,729)                                 | 0   | 0  | XXX      | XXX               | XXX       | 196,720                         | 2,292,180                   | XXX        | XXX                              |
| 00190Y-BD-6          | ARES CLO LTD 13-2A A2R2   | 2,4   |      |           | 1.A FE  | 2,550,000   | .997190                        | 2,542,833   | 2,550,000   | 2,550,000                     | .0  | .0                                       | .0  | .0   | 6.822    | 5.937             | JAU       | 30,441                          | 160,928                     | 09/23/2021 | 10/28/2034                       |
| 01627A-AD-0          | ALIGNED DATA CENTERS ISSUERS L 23-1A A2   | 2     |      |           | 1.G FE  | 3,907,816   | .981700                        | 3,926,800   | 4,000,000   | 3,913,696                     | .0  | 5,880                                    | .0  | .0   | 6.000    | 6.542             | MON       | 10,667                          | 78,867                      | 08/10/2023 | 08/17/2048                       |
| 02582J-JV-3          | AMERICAN EXPRESS CREDIT ACCOUN 22-3 A   | 2,4   |      |           | 1.A FE  | 11,739,844  | .983500                        | 11,801,940  | 12,000,000  | 11,849,598                    | .0  | 87,341                                   | .0  | .0   | 3.750    | 4.563             | MON       | 20,000                          | 450,000                     | 09/22/2022 | 08/16/2027                       |
| 03767J-AF-2          | APIDOS CLO 17-27A A1R   | 2,4   |      |           | 1.A FE  | 1,710,104   | .996960                        | 1,704,910   | 1,710,104   | 1,710,104                     | .0  | .0                                       | .0  | .0   | 6.508    | 4.415             | JAU       | 23,807                          | 101,520                     | 06/07/2021 | 07/17/2030                       |
| 08179H-AE-0          | BENEFIT STREET PARTNERS CLO LT 17-12A A1  | 2,4   |      |           | 1.A FE  | 1,391,346   | .997080                        | 1,388,138   | 1,391,346   | 1,391,346                     | .0  | .0                                       | .0  | .0   | 6.526    | 4.758             | JAU       | 19,657                          | 82,627                      | 10/04/2021 | 10/15/2030                       |
| 14043K-AH-8          | CAPITAL ONE PRIME AUTO RECEIVA 23-1 A3  | 2,4   |      |           | 1.A FE  | 3,999,232   | .1000690                       | 4,000,323   | 4,000,000   | 3,999,466                     | .0  | .0                                       | .0  | .0   | 4.870    | 4.878             | MON       | 8,658                           | 158,004                     | 02/13/2023 | 02/15/2028                       |
| 14043Q-AC-6          | CAPITAL ONE PRIME AUTO RECEIVA 22-1 A3  | 2,4   |      |           | 1.A FE  | 3,499,235   | .979560                        | 3,428,464   | 3,500,000   | 3,499,704                     | .0  | 280                                      | .0  | .0   | 3.170    | 3.178             | MON       | 4,931                           | 110,950                     | 04/26/2022 | 04/15/2027                       |
| 14310B-AU-5          | CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R  | 2,4   |      |           | 1.A FE  | 1,486,757   | .997110                        | 1,482,457   | 1,486,757   | 1,486,757                     | .0  | .0                                       | .0  | .0   | 6.589    | 4.336             | FMAN      | 13,062                          | 91,476                      | 06/25/2021 | 08/14/2030                       |
| 14317H-AC-5          | CARMAX AUTO OWNER TRUST 22-2 A3   | 2,4   |      |           | 1.A FE  | 3,190,407   | .983830                        | 3,139,300   | 3,190,892   | 3,190,721                     | .0  | 113                                      | .0  | .0   | 3.490    | 3.497             | MON       | 4,949                           | 111,362                     | 04/21/2022 | 02/16/2027                       |
| 161571-HS-6          | CHASE ISSUANCE TRUST 22-A1 A  | 2,4   |      |           | 1.A FE  | 1,749,708   | .986200                        | 1,725,848   | 1,750,000   | 1,749,829                     | .0  | 95                                       | .0  | .0   | 3.970    | 3.976             | MON       | 3,088                           | 69,475                      | 09/09/2022 | 09/15/2027                       |
| 21873B-AA-3          | COLONY AMERICAN FINANCE LTD 21-2 A  | 2,4   |      |           | 1.A FE  | 1,585,158   | .902850                        | 1,431,230   | 1,585,233   | 1,585,158                     | .0  | .4                                       | .0  | .0   | 1.408    | 1.396             | MON       | 1,860                           | 22,320                      | 07/21/2021 | 07/15/2054                       |
| 23284B-AA-2          | CYRUSONE DATA CENTERS ISSUER L 23-1A A2   | 2     |      |           | 1.G FE  | 3,605,201   | .907220                        | 3,628,876   | 4,000,000   | 3,625,235                     | .0  | 60,034                                   | .0  | .0   | 4.300    | 7.717             | MON       | 5,256                           | 108,456                     | 04/19/2023 | 04/20/2048                       |
| 25211A-AE-9          | DEWOLF PARK CLO LTD 17-1A AR  | 2,4   |      |           | 1.A FE  | 2,522,326   | .998730                        | 2,519,126   | 2,522,326   | 2,522,326                     | .0  | .0                                       | .0  | .0   | 6.496    | 4.954             | JAU       | 35,475                          | 149,027                     | 10/08/2021 | 10/15/2030                       |
| 33767M-AA-3          | FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A  | 4     |      |           | 1.A FE  | 988,713     | .932390                        | 921,882     | 988,733     | 988,713                       | .0  | .0                                       | .0  | .0   | 1.339    | 1.327             | MON       | 1,103                           | 13,239                      | 07/31/2020 | 08/17/2037                       |
| 34528Q-HY-3          | FORD CREDIT FLOORPLAN MASTER O 23-1 C   | 2     |      |           | 1.F FE  | 1,649,926   | .996350                        | 1,643,982   | 1,650,000   | 1,649,940                     | .0  | 14                                       | .0  | .0   | 5.750    | 5.752             | MON       | 4,217                           | 55,080                      | 05/09/2023 | 05/15/2028                       |



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                    | 2  | Codes   |               |                 | 6   | 7           | Fair Value                     |             | 10          | 11                            | Change in Book/Adjusted Carrying Value    |  |   |  | Interest |                   |           |                                 |                             | Dates      |                                  |
|----------------------|--|---------|---------------|-----------------|---|-------------|--------------------------------|-------------|-------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                      |  | 3       | 4             | 5               |   |             | 8                              | 9           |             |                               | 12  | 13                                       | 14  | 15   | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification | Description  | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value  | Par Value   | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 362650-AD-8          | GM FINANCIAL SECURITIZED TERM 22-4 A3  | 2,4     |               |                 | 1.A FE  | 2,749,549   | .99.6000                       | 2,739,013   | 2,750,000   | 2,749,766                     | .0  | .175                                     | .0  | .0   | 4.820    | 4.827             | MON       | 5,523                           | 132,550                     | 10/04/2022 | 08/16/2027                       |
| 36266F-AC-3          | GM FINANCIAL AUTOMOBILE LEASIN 22-2 A3   | 2,4     |               |                 | 1.A FE  | 1,285,966   | .99.3460                       | 1,277,688   | 1,286,100   | 1,286,078                     | .0  | (305)                                    | .0  | .0   | 3.420    | 3.426             | MON       | 1,344                           | 43,985                      | 05/03/2022 | 06/20/2025                       |
| 38136M-AU-2          | GOLDENTREE LOAN MANAGEMENT US 17-2A AR   | 2,4     |               |                 | 1.A FE  | 2,138,391   | .99.8500                       | 2,135,183   | 2,138,391   | 2,138,391                     | .0  | .0                                       | .0  | .0   | 6.489    | 4.860             | JAJU      | 28,564                          | 127,533                     | 10/07/2021 | 11/20/2030                       |
| 437300-AA-4          | HOME PARTNERS OF AMERICA TRUST 21-1 A  | 4       |               |                 | 1.A FE  | 1,240,124   | .84.6580                       | 1,049,869   | 1,240,134   | 1,240,124                     | .0  | .0                                       | .0  | .0   | 1.698    | 1.686             | MON       | 1,755                           | 21,057                      | 07/09/2021 | 09/17/2041                       |
| 43815J-AC-7          | HONDA AUTO RECEIVABLES OWNER T 23-1 A3   | 2       |               |                 | 1.A FE  | 2,899,461   | 100.0070                       | 2,900,190   | 2,900,000   | 2,899,648                     | .0  | .186                                     | .0  | .0   | 5.040    | 5.048             | MON       | 4,060                           | 120,582                     | 02/16/2023 | 04/21/2027                       |
| 448978-AD-8          | HYUNDAI AUTO LEASE SECURITIZAT 22-C A3   | 2,4     |               |                 | 1.A FE  | 1,249,961   | .99.3450                       | 1,241,810   | 1,250,000   | 1,249,988                     | .0  | .23                                      | .0  | .0   | 4.490    | 4.492             | MON       | 2,494                           | 54,750                      | 09/12/2022 | 10/15/2025                       |
| 55820T-AJ-7          | MADISON PARK FUNDING LTD 17-23A AR   | 2,4     |               |                 | 1.A FE  | 1,940,726   | .99.9500                       | 1,939,750   | 1,940,726   | 1,940,726                     | .0  | .0                                       | .0  | .0   | 6.619    | 4.617             | JAJU      | 23,551                          | 117,951                     | 06/04/2021 | 07/27/2031                       |
| 55821C-AA-2          | ATRIUM CDO CORP -9A AR2  | 2,4     |               |                 | 1.A FE  | 972,732     | .99.3470                       | 966,379     | 972,732     | 972,732                       | .0  | .0                                       | .0  | .0   | 6.638    | 4.370             | FIAN      | 6,098                           | 61,133                      | 02/12/2021 | 05/28/2030                       |
| 63942K-AA-2          | NAVIENT STUDENT LOAN TRUST 21-GA A   | 2,4     |               |                 | 1.A FE  | 1,106,571   | .87.6890                       | 971,807     | 1,108,243   | 1,106,777                     | .0  | .225                                     | .0  | .0   | 1.580    | 1.612             | MON       | 778                             | 17,510                      | 11/17/2021 | 04/15/2070                       |
| 63942M-AA-8          | NAVIENT STUDENT LOAN TRUST 22-A A  | 2,4     |               |                 | 1.A FE  | 1,163,529   | .87.8190                       | 1,021,822   | 1,163,551   | 1,163,536                     | .0  | (132)                                    | .0  | .0   | 2.230    | 2.230             | MON       | 1,153                           | 25,947                      | 02/01/2022 | 07/15/2070                       |
| 65357L-AJ-4          | NIAGARA PARK CLO LTD 19-1A AR  | 2,4     |               |                 | 1.A FE  | 2,000,000   | .99.8000                       | 1,996,000   | 2,000,000   | 2,000,000                     | .0  | .0                                       | .0  | .0   | 6.578    | 5.097             | JAJU      | 28,139                          | 120,149                     | 06/11/2021 | 07/17/2032                       |
| 65480D-AD-5          | NISSAN AUTO LEASE TRUST 21-A A4  | 2,4     |               |                 | 1.A FE  | 1,106,571   | .99.7800                       | 221,011     | 221,498     | 221,082                       | .0  | 9,514                                    | .0  | .0   | 0.650    | 5.507             | MON       | 64                              | 1,440                       | 12/05/2022 | 07/15/2026                       |
| 65480J-AC-4          | NISSAN AUTO RECEIVABLES OWNER 22-B A3  | 2,4     |               |                 | 1.A FE  | 3,249,328   | .99.3000                       | 3,227,264   | 3,250,000   | 3,249,644                     | .0  | .253                                     | .0  | .0   | 4.460    | 4.469             | MON       | 6,442                           | 144,950                     | 09/20/2022 | 05/17/2027                       |
| 74333Q-AA-3          | PROGRESS RESIDENTIAL TRUST 21-SFR9 A   | 4       |               |                 | 1.A FE  | 845,913     | .86.2150                       | 729,317     | 845,927     | 845,913                       | .0  | .0                                       | .0  | .0   | 2.013    | 2.000             | MON       | 1,419                           | 17,028                      | 10/14/2021 | 11/17/2040                       |
| 74333T-AA-7          | PROGRESS RESIDENTIAL TRUST 21-SFR8 A   | 4       |               |                 | 1.A FE  | 2,481,160   | .89.7660                       | 2,227,334   | 2,481,278   | 2,481,160                     | .0  | .1                                       | .0  | .0   | 1.510    | 1.497             | MON       | 3,122                           | 37,467                      | 08/18/2021 | 10/17/2038                       |
| 78449A-AA-0          | SLAM 2021-1 LLC 21-1A A  | 2,4     |               |                 | 1.F FE  | 1,091,735   | .87.7210                       | 1,110,155   | 1,265,550   | 1,113,882                     | .0  | 32,766                                   | .0  | .0   | 2.434    | 6.108             | MON       | 1,369                           | 28,237                      | 01/31/2023 | 06/15/2046                       |
| 83438L-AA-9          | SOLRR AIRCRAFT 2021-1 LIMITED 21-1 A   |         |               |                 | 1.E FE  | 706,125     | .86.3150                       | 699,373     | 810,255     | 716,461                       | .0  | 16,086                                   | .0  | .0   | 2.636    | 6.241             | MON       | 949                             | 16,019                      | 04/12/2023 | 10/15/2046                       |
| 85236K-AF-9          | STACK INFRASTRUCTURE ISSUER LL 23-1A A2  | 2       |               |                 | 1.G FE  | 1,225,350   | .98.4880                       | 1,231,106   | 1,250,000   | 1,228,748                     | .0  | 3,398                                    | .0  | .0   | 5.900    | 6.359             | MON       | 1,229                           | 57,361                      | 03/08/2023 | 03/25/2048                       |
| 89237J-AA-4          | TOYOTA AUTO LOAN EXTENDED NOTE 20-1A A   | 2,4     |               |                 | 1.A FE  | 499,971     | .95.1360                       | 475,682     | 500,000     | 499,988                       | .0  | .2                                       | .0  | .0   | 1.350    | 1.351             | MON       | 113                             | 6,750                       | 06/01/2020 | 05/25/2033                       |
| 89613G-AA-4          | TRICON AMERICAN HOMES 20-SFR1 A  | 4       |               |                 | 1.A FE  | 747,237     | .91.3820                       | 682,843     | 747,237     | 747,237                       | .0  | .0                                       | .0  | .0   | 1.499    | 1.487             | MON       | 933                             | 11,201                      | 07/08/2020 | 07/17/2038                       |
| 92349K-AZ-6          | VERIZON MASTER TRUST 22-6 A  | 2,4     |               |                 | 1.A FE  | 1,749,909   | .98.5910                       | 1,725,350   | 1,750,000   | 1,749,948                     | .0  | .26                                      | .0  | .0   | 3.670    | 3.672             | MON       | 1,962                           | 64,225                      | 08/02/2022 | 01/22/2029                       |
| 97314C-AA-8          | WIND RIVER CLO LTD 13-2A AR2   | 2,4     |               |                 | 1.A FE  | 1,248,028   | .99.7010                       | 1,244,295   | 1,248,028   | 1,248,028                     | .0  | .0                                       | .0  | .0   | 6.560    | 4.453             | JAJU      | 17,308                          | 75,358                      | 07/20/2021 | 10/18/2030                       |
| 98163V-AB-4          | WORLD OMNI AUTO RECEIVABLES TR 22-D A2A  | 2,4     |               |                 | 1.A FE  | 3,199,855   | .99.9460                       | 3,198,342   | 3,200,055   | 3,199,995                     | .0  | (4,841)                                  | .0  | .0   | 5.510    | 5.516             | MON       | 7,837                           | 176,323                     | 11/09/2022 | 03/16/2026                       |
| 98163W-AC-0          | WORLD OMNI AUTO RECEIVABLES TR 20-B A3   | 2,4     |               |                 | 1.A FE  | 11,790      | .99.8210                       | 11,770      | 11,791      | 11,791                        | .0  | (10)                                     | .0  | .0   | 0.630    | 0.633             | MON       | 3                               | 74                          | 06/16/2020 | 05/15/2025                       |
| 1049999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |         |               |                 |   | 81,590,360  | XXX                            | 80,309,462  | 82,656,887  | 81,814,236                    | 0   | 211,362                                  | 0   | 0  | XXX      | XXX               | XXX       | 333,380                         | 3,242,711                   | XXX        | XXX                              |
| 1109999999           | Total - Industrial and Miscellaneous (Unaffiliated) Bonds  |         |               |                 |   | 714,475,252 | XXX                            | 713,213,348 | 732,039,714 | 715,975,223                   | 0   | 1,866,603                                | 0   | 0  | XXX      | XXX               | XXX       | 6,502,485                       | 17,570,177                  | XXX        | XXX                              |
| 1309999999           | Total - Hybrid Securities  |         |               |                 |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0  | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 1509999999           | Total - Parent, Subsidiaries and Affiliates Bonds  |         |               |                 |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0  | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 1909999999           | Subtotal - Bonds - Unaffiliated Bank Loans   |         |               |                 |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0  | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2419999999           | Total - Issuer Obligations   |         |               |                 |   | 495,019,740 | XXX                            | 496,193,398 | 504,320,952 | 496,374,064                   | 0   | 1,438,325                                | 0   | 0  | XXX      | XXX               | XXX       | 5,975,055                       | 9,397,977                   | XXX        | XXX                              |
| 2429999999           | Total - Residential Mortgage-Backed Securities   |         |               |                 |   | 300,314,949 | XXX                            | 296,658,645 | 313,481,763 | 300,587,657                   | 0   | 570,034                                  | 0   | 0  | XXX      | XXX               | XXX       | 1,091,997                       | 6,545,025                   | XXX        | XXX                              |
| 2439999999           | Total - Commercial Mortgage-Backed Securities  |         |               |                 |   | 51,527,367  | XXX                            | 51,342,362  | 50,942,795  | 51,498,638                    | 0   | (28,729)                                 | 0   | 0  | XXX      | XXX               | XXX       | 196,720                         | 2,292,180                   | XXX        | XXX                              |
| 2449999999           | Total - Other Loan-Backed and Structured Securities  |         |               |                 |   | 81,590,360  | XXX                            | 80,309,462  | 82,656,887  | 81,814,236                    | 0   | 211,362                                  | 0   | 0  | XXX      | XXX               | XXX       | 333,380                         | 3,242,711                   | XXX        | XXX                              |
| 2459999999           | Total - SVO Identified Funds   |         |               |                 |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0  | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2469999999           | Total - Affiliated Bank Loans  |         |               |                 |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0  | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2479999999           | Total - Unaffiliated Bank Loans  |         |               |                 |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0  | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2489999999           | Total - Unaffiliated Certificates of Deposit   |         |               |                 |   | 0           | XXX                            | 0           | 0           | 0                             | 0   | 0  | 0   | 0  | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2509999999           | Total Bonds  |         |               |                 |   | 928,452,416 | XXX                            | 924,503,867 | 951,402,397 | 930,274,595                   | 0   | 2,190,992                                | 0   | 0  | XXX      | XXX               | XXX       | 7,597,152                       | 21,477,893                  | XXX        | XXX                              |

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ ..... 425,018,568 1B ..\$ ..... 16,498,080 1C ..\$ ..... 26,232,398 1D ..\$ ..... 70,859,224 1E ..\$ ..... 73,224,906 1F ..\$ ..... 154,995,933 1G ..\$ ..... 146,311,600  
 1B 2A ..\$ ..... 17,133,886 2B ..\$ ..... 0 2C ..\$ .....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

|             |               |               |               |               |               |               |            |               |            |               |            |               |             |               |             |
|-------------|---------------|---------------|---------------|---------------|---------------|---------------|------------|---------------|------------|---------------|------------|---------------|-------------|---------------|-------------|
| Line Number | 1A            | 1A ..\$ ..... | 425,018,568   | 1B ..\$ ..... | 16,498,080    | 1C ..\$ ..... | 26,232,398 | 1D ..\$ ..... | 70,859,224 | 1E ..\$ ..... | 73,224,906 | 1F ..\$ ..... | 154,995,933 | 1G ..\$ ..... | 146,311,600 |
| 1B          | 2A ..\$ ..... | 17,133,886    | 2B ..\$ ..... | 0             | 2C ..\$ ..... | 0             |            |               |            |               |            |               |             |               |             |
| 1C          | 3A ..\$ ..... | 0             | 3B ..\$ ..... | 0             | 3C ..\$ ..... | 0             |            |               |            |               |            |               |             |               |             |
| 1D          | 4A ..\$ ..... | 0             | 4B ..\$ ..... | 0             | 4C ..\$ ..... | 0             |            |               |            |               |            |               |             |               |             |
| 1E          | 5A ..\$ ..... | 0             | 5B ..\$ ..... | 0             | 5C ..\$ ..... | 0             |            |               |            |               |            |               |             |               |             |
| 1F          | 6 ..\$ .....  | 0             |               |               |               |               |            |               |            |               |            |               |             |               |             |

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

**N O N E**

Schedule D - Part 2 - Section 2 - Common Stocks Owned

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                    | 2   | 3       | 4             | 5                                    | 6                         | 7           | 8          | 9                                       |
|----------------------|---|---------|---------------|--------------------------------------|---------------------------|-------------|------------|---|
| CUSIP Identification | Description   | Foreign | Date Acquired | Name of Vendor                       | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| 207726-F4-5          | CONNECTICUT ST  |         | 12/15/2023    | TRUIST SECURITIES INC.               |                           | 1,067,730   | 1,000,000  | 15,275                                  |
| 0509999999           | Subtotal - Bonds - U.S. States, Territories and Possessions                           |         |               |                                      |                           |             |            |   |
| 180848-05-5          | CLARK CNTY NV   |         | 11/13/2023    | WELLS FARGO SECURITIES LLC           |                           | 729,350     | 1,000,000  | 1,050                                   |
| 68587F-BC-7          | OREGON EDU DISTS FULL FAITH &   |         | 11/17/2023    | RBC CAPITAL MARKETS LLC              |                           | 1,359,838   | 1,750,000  | 13,962                                  |
| 0709999999           | Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |         |               |                                      |                           |             |            |   |
| 20281P-KV-3          | CMWLTH FINNG AUTH PA  |         | 11/06/2023    | J.P. MORGAN SECURITIES LLC           |                           | 1,214,610   | 1,500,000  | 23,923                                  |
| 31320W-5Y-6          | UMBS - POOL SB0863  |         | 06/01/2023    | WELLS FARGO SECURITIES LLC           |                           | 39,600,319  | 39,541,624 | 76,886                                  |
| 313206-EA-4          | UMBS - POOL SB8229  |         | 05/15/2023    | MIZUHO SECURITIES USA LLC            |                           | 9,843,843   | 9,908,870  | 18,579                                  |
| 3132E0-LZ-3          | UMBS - POOL SD3944  |         | 12/07/2023    | NOMURA SECURITIES INTERNATIONAL INC. |                           | 23,505,052  | 24,516,352 | 36,775                                  |
| 3140XJ-VG-5          | UMBS - POOL FS3314  |         | 01/18/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 19,426,799  | 19,735,161 | 26,314                                  |
| 3140XM-KE-5          | UMBS - POOL FS5692  |         | 12/12/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 9,830,317   | 10,347,702 | 16,815                                  |
| 3140XN-BU-7          | UMBS - POOL FS6350  |         | 12/12/2023    | WELLS FARGO SECURITIES LLC           |                           | 9,463,307   | 9,917,335  | 16,116                                  |
| 3140XN-FF-6          | UMBS - POOL FS6465  |         | 12/07/2023    | J.P. MORGAN SECURITIES LLC           |                           | 14,435,916  | 15,103,787 | 22,656                                  |
| 31418E-RL-6          | UMBS - POOL MA4990  |         | 04/24/2023    | FHN FINANCIAL SECURITIES CORP.       |                           | 9,663,444   | 9,710,479  | 18,207                                  |
| 594615-HU-3          | MICHIGAN ST BLDG AUTH REVENUE   |         | 11/02/2023    | WELLS FARGO SECURITIES LLC           |                           | 767,160     | 1,000,000  | 1,057                                   |
| 646139-W3-5          | NEW JERSEY ST TURNPIKE AUTH   |         | 12/20/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 4,364,228   | 3,500,000  | 121,662                                 |
| 76221R-8B-2          | RHODE ISLAND ST HSG & MTGE FIN  |         | 11/01/2023    | MORGAN STANLEY & CO. LLC             |                           | 2,014,720   | 2,000,000  | 0                                       |
| 898735-UT-0          | TUCSON AZ COPS  |         | 11/09/2023    | STIEBERT WILLIAMS SHANK & CO. LLC    |                           | 913,150     | 1,250,000  | 10,230                                  |
| 0909999999           | Subtotal - Bonds - U.S. Special Revenues  |         |               |                                      |                           |             |            |   |
| 01627A-AD-0          | ALIGNED DATA CENTERS ISSUERS L 23-1A A2   |         | 08/10/2023    | GUGGENHEIM SECURITIES LLC            |                           | 3,907,816   | 4,000,000  | 0                                       |
| 02361D-BA-7          | AMEREN ILL INOIS CO   |         | 06/07/2023    | MUFG SECURITIES AMERICAS INC.        |                           | 5,458,090   | 5,500,000  | 6,806                                   |
| 025816-DE-6          | AMERICAN EXPRESS CO   |         | 04/26/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 3,000,000   | 3,000,000  | 0                                       |
| 025816-DH-9          | AMERICAN EXPRESS CO   |         | 07/25/2023    | BARCLAYS CAPITAL INC.                |                           | 1,000,000   | 1,000,000  | 0                                       |
| 025816-DN-6          | AMERICAN EXPRESS CO   |         | 10/24/2023    | RBC CAPITAL MARKETS LLC              |                           | 1,650,000   | 1,650,000  | 0                                       |
| 02665W-EC-1          | AMERICAN HONDA FINANCE  |         | 01/10/2023    | WELLS FARGO SECURITIES LLC           |                           | 999,420     | 1,000,000  | 0                                       |
| 02665W-EF-4          | AMERICAN HONDA FINANCE  |         | 04/13/2023    | BNP PARIBAS SECURITIES CORP.         |                           | 2,499,150   | 2,500,000  | 0                                       |
| 02665W-EK-3          | AMERICAN HONDA FINANCE  |         | 07/05/2023    | MIZUHO SECURITIES USA LLC            |                           | 2,496,925   | 2,500,000  | 0                                       |
| 02665W-EM-9          | AMERICAN HONDA FINANCE  |         | 10/19/2023    | VARIOUS                              |                           | 5,897,470   | 6,000,000  | 52,816                                  |
| 03465G-AA-4          | ANGEL OAK MORTGAGE TRUST 23-2 A1  |         | 03/08/2023    | MORGAN STANLEY & CO. LLC             |                           | 5,225,470   | 5,525,000  | 30,687                                  |
| 03465G-AC-0          | ANGEL OAK MORTGAGE TRUST 23-2 A3  |         | 03/08/2023    | MORGAN STANLEY & CO. LLC             |                           | 921,341     | 1,000,000  | 5,554                                   |
| 03465H-AC-8          | ANGEL OAK MORTGAGE TRUST 21-5 A3  |         | 04/27/2023    | J.P. MORGAN SECURITIES LLC           |                           | 707,685     | 854,523    | 0                                       |
| 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                                  |
| 03465V-AA-1          | ANGEL OAK MORTGAGE TRUST 22-6 A1  |         | 05/03/2023    | BOFA SECURITIES INC.                 |                           | 2,269,593   | 2,345,927  | 1,121                                   |
| 03465W-AA-9          | ANGEL OAK MORTGAGE TRUST 23-1 A1  |         | 01/27/2023    | GOLDMAN SACHS & CO. LLC              |                           | 6,563,473   | 6,750,000  | 26,719                                  |
| 03466D-AA-0          | ANGEL OAK MORTGAGE TRUST 23-7 A1  |         | 12/11/2023    | MORGAN STANLEY & CO. LLC             |                           | 9,108,037   | 9,500,000  | 22,800                                  |
| 034931-AA-3          | ANGEL OAK MORTGAGE TRUST 23-3 A1  |         | 06/21/2023    | MORGAN STANLEY & CO. LLC             |                           | 5,464,096   | 5,780,000  | 20,037                                  |
| 03522A-AG-5          | ANHEUSER-BUSCH CO/INBEV   |         | 06/28/2023    | MORGAN STANLEY & CO. LLC             |                           | 4,852,600   | 5,000,000  | 75,535                                  |
| 053484-AE-1          | AVALONBAY COMMUNITIES   |         | 12/04/2023    | BARCLAYS CAPITAL INC.                |                           | 1,499,085   | 1,500,000  | 0                                       |
| 05565E-CE-3          | BMW US CAPITAL LLC  |         | 08/08/2023    | BOFA SECURITIES INC.                 |                           | 8,747,287   | 8,750,000  | 0                                       |
| 05581K-AF-8          | BNP PARIBAS   | D.      | 06/28/2023    | J.P. MORGAN SECURITIES LLC           |                           | 4,951,750   | 5,000,000  | 13,338                                  |
| 05581K-AG-6          | BNP PARIBAS   | D.      | 11/28/2023    | BNP PARIBAS SECURITIES CORP.         |                           | 6,000,000   | 6,000,000  | 0                                       |
| 06051G-HV-4          | BANK OF AMERICA CORP  |         | 03/28/2023    | BOFA SECURITIES INC.                 |                           | 884,570     | 1,000,000  | 5,944                                   |
| 06051G-JQ-3          | BANK OF AMERICA CORP  |         | 04/05/2023    | BOFA SECURITIES INC.                 |                           | 1,825,320   | 2,000,000  | 2,671                                   |
| 06051G-LA-5          | BANK OF AMERICA CORP  |         | 05/02/2023    | MARKETAXESS                          |                           | 992,000     | 1,000,000  | 13,677                                  |
| 06051G-LE-7          | BANK OF AMERICA CORP  |         | 01/17/2023    | BOFA SECURITIES INC.                 |                           | 3,000,000   | 3,000,000  | 0                                       |
| 06051G-LV-9          | BANK OF AMERICA CORP  |         | 09/12/2023    | BOFA SECURITIES INC.                 |                           | 3,000,000   | 3,000,000  | 0                                       |
| 06211F-AV-0          | BANK5 23-5YR4 A3  |         | 11/30/2023    | WELLS FARGO SECURITIES LLC           |                           | 10,299,670  | 10,000,000 | 32,500                                  |
| 06644E-AG-3          | 23-5YR1 A3  |         | 03/30/2023    | WELLS FARGO SECURITIES LLC           |                           | 4,119,920   | 4,000,000  | 12,520                                  |
| 09659W-2V-5          | BNP PARIBAS   | D.      | 07/27/2023    | BNP PARIBAS SECURITIES CORP.         |                           | 2,455,225   | 2,500,000  | 6,050                                   |
| 10568M-AA-2          | BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A  |         | 01/20/2023    | BARCLAYS CAPITAL INC.                |                           | 4,249,998   | 4,250,000  | 16,991                                  |
| 115637-AU-4          | BROWN-FORMAN CORP   |         | 06/01/2023    | MORGAN STANLEY & CO. LLC             |                           | 5,041,950   | 5,000,000  | 47,500                                  |
| 12570D-AA-4          | CIM TRUST 23-11 A1  |         | 04/04/2023    | NOMURA SECURITIES INTERNATIONAL INC. |                           | 1,249,977   | 1,250,000  | 7,329                                   |
| 12570H-AC-1          | CIM TRUST 23-12 A3  |         | 06/27/2023    | GOLDMAN SACHS & CO. LLC              |                           | 2,710,516   | 2,750,000  | 15,175                                  |
| 136375-DH-2          | CANADIAN NATL RAILWAY   | A.      | 10/30/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 1,496,520   | 1,500,000  | 0                                       |
| 14043K-AH-8          | CAPITAL ONE PRIME AUTO RECEIVA 23-1 A3  |         | 02/13/2023    | J.P. MORGAN SECURITIES LLC           |                           | 3,999,232   | 4,000,000  | 0                                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                    | 2  | 3       | 4             | 5                                    | 6                         | 7           | 8          | 9                                       |
|----------------------|--|---------|---------------|--------------------------------------|---------------------------|-------------|------------|---|
| CUSIP Identification | Description                              | Foreign | Date Acquired | Name of Vendor                       | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| 14913R-3C-9          | CATERPILLAR FINL SERVICE                 |         | 03/07/2023    | MUFG SECURITIES AMERICAS INC.        |                           | 4,499,055   | 4,500,000  | 0                                       |
| 14913U-AA-8          | CATERPILLAR FINL SERVICE                 |         | 05/08/2023    | J.P. MORGAN SECURITIES LLC           |                           | 2,498,825   | 2,500,000  | 0                                       |
| 14913U-AB-6          | CATERPILLAR FINL SERVICE                 |         | 08/07/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 1,749,808   | 1,750,000  | 0                                       |
| 16159L-AC-2          | CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A |         | 05/02/2023    | J.P. MORGAN SECURITIES LLC           |                           | 2,262,018   | 2,500,000  | 8,021                                   |
| 161927-AC-2          | CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A |         | 10/20/2023    | J.P. MORGAN SECURITIES LLC           |                           | 1,237,254   | 1,500,000  | 3,927                                   |
| 17275R-BC-5          | CISCO SYSTEMS INC                        |         | 02/22/2023    | BARCLAYS CAPITAL INC.                |                           | 7,596,080   | 8,000,000  | 115,378                                 |
| 17291N-AA-9          | CITIGROUP COMMERCIAL MORTGAGE 23-SMRT A  |         | 05/10/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 1,545,000   | 1,500,000  | 5,764                                   |
| 172967-LD-1          | CITIGROUP INC                            |         | 04/04/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 4,852,700   | 5,000,000  | 46,428                                  |
| 172967-NL-1          | CITIGROUP INC                            |         | 01/18/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 2,645,555   | 2,750,000  | 30,912                                  |
| 19685W-AA-9          | COLT FUNDING LLC 21-2 A1                 |         | 01/11/2023    | J.P. MORGAN SECURITIES LLC           |                           | 2,372,125   | 2,920,241  | 899                                     |
| 19688H-AA-9          | COLT FUNDING LLC 22-1 A1                 |         | 10/04/2023    | GOLDMAN SACHS & CO. LLC              |                           | 1,683,427   | 2,005,686  | 509                                     |
| 19688M-AA-8          | COLT FUNDING LLC 22-8 A1                 |         | 03/14/2023    | BOFA SECURITIES INC.                 |                           | 1,649,535   | 1,649,963  | 4,446                                   |
| 19688N-AA-6          | COLT FUNDING LLC 23-1 A1                 |         | 04/18/2023    | BARCLAYS CAPITAL INC.                |                           | 4,999,997   | 5,000,000  | 22,680                                  |
| 19688N-AC-2          | COLT FUNDING LLC 23-1 A3                 |         | 04/18/2023    | BARCLAYS CAPITAL INC.                |                           | 999,998     | 1,000,000  | 5,105                                   |
| 20030N-BS-9          | COMCAST CORP                             |         | 05/31/2023    | U.S. BANCORP INVESTMENTS INC.        |                           | 1,932,680   | 2,000,000  | 15,925                                  |
| 20030N-ED-9          | COMCAST CORP                             |         | 05/01/2023    | MORGAN STANLEY & CO. LLC             |                           | 4,989,200   | 5,000,000  | 0                                       |
| 21688A-AW-2          | COOPERAT RABOBANK UA/NY                  | D.      | 07/11/2023    | BOFA SECURITIES INC.                 |                           | 1,748,863   | 1,750,000  | 0                                       |
| 23284B-AA-2          | CYRUSONE DATA CENTERS ISSUER I 23-1A A2  |         | 04/19/2023    | BARCLAYS CAPITAL INC.                |                           | 3,605,201   | 4,000,000  | 0                                       |
| 24380X-AC-1          | DEEPHAVEN RESIDENTIAL MORTGAGE 22-2 A3   |         | 02/08/2023    | BOFA SECURITIES INC.                 |                           | 1,965,507   | 2,098,290  | 2,256                                   |
| 24381V-AA-8          | DEEPHAVEN RESIDENTIAL MORTGAGE 21-3 A1   |         | 10/04/2023    | NOMURA SECURITIES INTERNATIONAL INC. |                           | 1,613,799   | 2,021,394  | 268                                     |
| 24422E-XB-0          | JOHN DEERE CAPITAL CORP                  |         | 07/11/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 4,493,295   | 4,500,000  | 0                                       |
| 24422E-XD-6          | JOHN DEERE CAPITAL CORP                  |         | 09/05/2023    | MUFG SECURITIES AMERICAS INC.        |                           | 1,748,758   | 1,750,000  | 0                                       |
| 25243Y-BN-8          | DIAGEO CAPITAL PLC                       | D.      | 10/02/2023    | BOFA SECURITIES INC.                 |                           | 1,743,525   | 1,750,000  | 0                                       |
| 254687-FV-3          | WALT DISNEY COMPANY/THE                  |         | 08/11/2023    | BOFA SECURITIES INC.                 |                           | 9,225,300   | 10,000,000 | 15,556                                  |
| 26442C-BJ-2          | DUKE ENERGY CAROLINAS                    |         | 06/13/2023    | PNC CAPITAL MARKETS LLC              |                           | 5,440,270   | 5,500,000  | 120,244                                 |
| 278865-BP-4          | ECOLAB INC                               |         | 10/31/2023    | J.P. MORGAN SECURITIES LLC           |                           | 1,986,020   | 2,000,000  | 31,208                                  |
| 29736R-AS-9          | ESTEE LAUDER CO INC                      |         | 05/09/2023    | J.P. MORGAN SECURITIES LLC           |                           | 6,892,893   | 6,900,000  | 0                                       |
| 31677Q-BM-0          | FIFTH THIRD BANK                         |         | 04/05/2023    | KEYBANC CAPITAL MARKETS INC.         |                           | 1,676,325   | 1,750,000  | 13,825                                  |
| 337964-AC-4          | FIVE 2023-V1 23-V1 A3                    |         | 02/10/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 1,029,997   | 1,000,000  | 4,251                                   |
| 341081-GK-7          | FLORIDA POWER & LIGHT CO                 |         | 07/27/2023    | U.S. BANCORP INVESTMENTS INC.        |                           | 3,017,580   | 3,000,000  | 62,283                                  |
| 341081-GQ-4          | FLORIDA POWER & LIGHT CO                 |         | 05/31/2023    | BOFA SECURITIES INC.                 |                           | 5,002,650   | 5,000,000  | 9,333                                   |
| 341081-GR-2          | FLORIDA POWER & LIGHT CO                 |         | 05/15/2023    | J.P. MORGAN SECURITIES LLC           |                           | 2,998,590   | 3,000,000  | 0                                       |
| 34528Q-HY-3          | FORD CREDIT FLOORPLAN MASTER 0 23-1 C    |         | 05/09/2023    | BOFA SECURITIES INC.                 |                           | 1,649,926   | 1,650,000  | 0                                       |
| 36167C-AD-8          | GCAT 19-RPL1 M3                          |         | 11/20/2023    | GOLDMAN SACHS & CO. LLC              |                           | 1,063,388   | 1,285,000  | 2,773                                   |
| 36168Y-AA-5          | GCAT 22-INV1 A1                          |         | 11/30/2023    | GOLDMAN SACHS & CO. LLC              |                           | 8,729,135   | 10,693,682 | 2,673                                   |
| 36169D-AA-0          | GCAT 23-NQM2 A1                          |         | 01/30/2023    | BARCLAYS CAPITAL INC.                |                           | 999,995     | 1,000,000  | 6,161                                   |
| 36263V-BL-0          | GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1 |         | 02/09/2023    | GOLDMAN SACHS & CO. LLC              |                           | 1,319,479   | 1,631,977  | 1,558                                   |
| 36267E-BJ-9          | GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1  |         | 02/09/2023    | GOLDMAN SACHS & CO. LLC              |                           | 1,547,652   | 1,948,935  | 1,871                                   |
| 38141G-YM-0          | GOLDMAN SACHS GROUP INC                  |         | 03/07/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 2,627,640   | 3,000,000  | 22,402                                  |
| 38145G-AM-2          | GOLDMAN SACHS GROUP INC                  |         | 08/07/2023    | GOLDMAN SACHS & CO. LLC              |                           | 4,000,000   | 4,000,000  | 0                                       |
| 404280-DV-8          | HSBC HOLDINGS PLC                        | D.      | 10/27/2023    | MORGAN STANLEY & CO. LLC             |                           | 2,867,910   | 3,000,000  | 27,101                                  |
| 404280-DZ-9          | HSBC HOLDINGS PLC                        | D.      | 08/07/2023    | HSBC SECURITIES (USA) INC.           |                           | 2,250,000   | 2,250,000  | 0                                       |
| 40428H-VL-3          | HSBC USA INC                             |         | 03/09/2023    | HSBC SECURITIES (USA) INC.           |                           | 2,495,750   | 2,500,000  | 0                                       |
| 43761J-AA-5          | HOMES TRUST 23-NQM1 A1                   |         | 02/16/2023    | MORGAN STANLEY & CO. LLC             |                           | 2,745,287   | 2,750,000  | 10,389                                  |
| 43815J-AC-7          | HONDA AUTO RECEIVABLES OWNER T 23-1 A3   |         | 02/16/2023    | CITIGROUP GLOBAL MARKETS INC.        |                           | 2,899,461   | 2,900,000  | 0                                       |
| 438516-CL-8          | HONEYWELL INTERNATIONAL                  |         | 05/12/2023    | J.P. MORGAN SECURITIES LLC           |                           | 7,233,470   | 7,250,000  | 0                                       |
| 438516-CM-6          | HONEYWELL INTERNATIONAL                  |         | 10/19/2023    | GOLDMAN SACHS & CO. LLC              |                           | 1,567,283   | 1,750,000  | 34,125                                  |
| 440452-AH-3          | HORMEL FOODS CORP                        |         | 09/26/2023    | U.S. BANCORP INVESTMENTS INC.        |                           | 855,080     | 1,000,000  | 5,431                                   |
| 458140-AS-9          | INTEL CORP                               |         | 01/24/2023    | BARCLAYS CAPITAL INC.                |                           | 5,874,960   | 6,000,000  | 109,150                                 |
| 458140-CD-0          | INTEL CORP                               |         | 02/07/2023    | J.P. MORGAN SECURITIES LLC           |                           | 1,000,000   | 1,000,000  | 0                                       |
| 459200-JG-7          | IBM CORP                                 |         | 05/09/2023    | U.S. BANCORP INVESTMENTS INC.        |                           | 1,950,360   | 2,000,000  | 15,717                                  |
| 459200-KW-0          | IBM CORP                                 |         | 01/30/2023    | GOLDMAN SACHS & CO. LLC              |                           | 1,996,060   | 2,000,000  | 0                                       |
| 46593F-AD-4          | JP MORGAN MORTGAGE TRUST 22-INV3 A3B     |         | 10/05/2023    | GOLDMAN SACHS & CO. LLC              |                           | 1,541,939   | 1,967,582  | 1,476                                   |
| 46647P-DR-4          | JPMORGAN CHASE & CO                      |         | 05/24/2023    | J.P. MORGAN SECURITIES LLC           |                           | 6,750,000   | 6,750,000  | 0                                       |
| 46654R-AG-7          | JP MORGAN MORTGAGE TRUST 21-INV8 A2      |         | 11/29/2023    | J.P. MORGAN SECURITIES LLC           |                           | 683,065     | 834,597    | 0                                       |
| 49177J-AD-4          | KENVUE INC                               |         | 03/09/2023    | VARIOUS                              |                           | 7,284,680   | 7,250,000  | 0                                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP<br>Identification | 2<br>Description                         | 3<br>Foreign | 4<br>Date<br>Acquired | 5<br>Name of Vendor                | 6<br>Number of Shares<br>of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued<br>Interest and<br>Dividends |
|------------------------------|--|--------------|-----------------------|------------------------------------|-----------------------------------|------------------|----------------|--|
| 49177J-AF-9                  | KENVUE INC                               |              | 07/19/2023            | BOFA SECURITIES INC.               |                                   | 3,045,750        | 3,000,000      | 50,079   |
| 49306S-AA-4                  | KEY BANK NA                              |              | 03/23/2023            | KEYBANC CAPITAL MARKETS INC.       |                                   | 2,767,550        | 3,000,000      | 37,681   |
| 539830-CA-5                  | LOCKHEED MARTIN CORP                     |              | 07/19/2023            | VARIOUS                            |                                   | 6,498,375        | 6,500,000      | 33,250   |
| 55361A-AU-8                  | MSWF COMMERCIAL MORTGAGE TRUST 23-2 A5   |              | 12/08/2023            | WELLS FARGO SECURITIES LLC         |                                   | 3,089,985        | 3,000,000      | 10,023   |
| 58507L-BB-4                  | MEDTRONIC GLOBAL HLDINGS                 | D.           | 03/23/2023            | MIZUHO SECURITIES USA LLC          |                                   | 3,738,488        | 3,750,000      | 0  |
| 58769J-AF-4                  | MERCEDES-BENZ FIN NA                     |              | 03/27/2023            | CITIGROUP GLOBAL MARKETS INC.      |                                   | 1,498,005        | 1,500,000      | 0  |
| 58769J-AK-3                  | MERCEDES-BENZ FIN NA                     |              | 07/31/2023            | CITIGROUP GLOBAL MARKETS INC.      |                                   | 4,245,112        | 4,250,000      | 0  |
| 59980D-AB-7                  | MILL CITY MORTGAGE TRUST 23-NQM1 A2      |              | 02/24/2023            | GOLDMAN SACHS & CO. LLC            |                                   | 1,224,167        | 1,250,000      | 5,672  |
| 59980D-AC-5                  | MILL CITY MORTGAGE TRUST 23-NQM1 A3      |              | 02/24/2023            | GOLDMAN SACHS & CO. LLC            |                                   | 974,304          | 1,000,000      | 4,538  |
| 61690U-4T-4                  | MORGAN STANLEY BANK NA                   |              | 04/19/2023            | MORGAN STANLEY & CO. LLC           |                                   | 2,250,000        | 2,250,000      | 0  |
| 61747Y-EC-5                  | MORGAN STANLEY                           |              | 03/07/2023            | CREDIT SUISSE SECURITIES (USA) LLC |                                   | 2,612,790        | 3,000,000      | 6,174  |
| 61747Y-EZ-4                  | MORGAN STANLEY                           |              | 01/17/2023            | MORGAN STANLEY & CO. LLC           |                                   | 1,499,970        | 1,500,000      | 0  |
| 61747Y-FF-7                  | MORGAN STANLEY                           |              | 07/19/2023            | MORGAN STANLEY & CO. LLC           |                                   | 3,000,000        | 3,000,000      | 0  |
| 641062-BK-9                  | NESTLE HOLDINGS INC                      |              | 03/07/2023            | BOFA SECURITIES INC.               |                                   | 1,749,423        | 1,750,000      | 0  |
| 641062-BL-7                  | NESTLE HOLDINGS INC                      |              | 09/06/2023            | CITIGROUP GLOBAL MARKETS INC.      |                                   | 4,249,830        | 4,250,000      | 0  |
| 64830H-AB-0                  | NEW RESIDENTIAL MORTGAGE LOAN 19-RPL2 A2 |              | 11/20/2023            | BOFA SECURITIES INC.               |                                   | 1,098,008        | 1,266,000      | 2,585  |
| 64830P-AA-4                  | NEW RESIDENTIAL MORTGAGE LOAN 19-NQMS A1 |              | 11/28/2023            | J.P. MORGAN SECURITIES LLC         |                                   | 801,733          | 893,412        | 1,950  |
| 64953B-BF-4                  | NEW YORK LIFE GLOBAL FDG                 |              | 09/12/2023            | BOFA SECURITIES INC.               |                                   | 3,249,383        | 3,250,000      | 0  |
| 67114V-AA-1                  | ONSLOW BAY FINANCIAL LLC 22-NQM1 A1      |              | 04/12/2023            | BOFA SECURITIES INC.               |                                   | 1,238,589        | 1,443,104      | 1,201  |
| 68233J-CN-2                  | ONCOR ELECTRIC DELIVERY                  |              | 05/09/2023            | U.S. BANCORP INVESTMENTS INC.      |                                   | 4,994,850        | 5,000,000      | 0  |
| 693304-BF-3                  | PECO ENERGY CO                           |              | 06/15/2023            | SMBC NIKKO SECURITIES AMERICA INC. |                                   | 2,494,950        | 2,500,000      | 0  |
| 693475-BK-0                  | PNC FINANCIAL SERVICES                   |              | 03/29/2023            | CITIGROUP GLOBAL MARKETS INC.      |                                   | 1,497,855        | 1,500,000      | 26,547   |
| 693475-BL-8                  | PNC FINANCIAL SERVICES                   |              | 01/19/2023            | PNC CAPITAL MARKETS LLC            |                                   | 2,750,000        | 2,750,000      | 0  |
| 716973-AB-8                  | PFIZER INVESTMENT ENTER                  | D.           | 05/16/2023            | BOFA SECURITIES INC.               |                                   | 7,491,225        | 7,500,000      | 0  |
| 716973-AC-6                  | PFIZER INVESTMENT ENTER                  | D.           | 05/16/2023            | BOFA SECURITIES INC.               |                                   | 2,497,000        | 2,500,000      | 0  |
| 74153W-CT-4                  | PRICOA GLOBAL FUNDING 1                  |              | 08/21/2023            | WELLS FARGO SECURITIES LLC         |                                   | 1,498,485        | 1,500,000      | 0  |
| 74456Q-BU-9                  | PUBLIC SERVICE ELECTRIC                  |              | 07/11/2023            | KEYBANC CAPITAL MARKETS INC.       |                                   | 4,731,300        | 5,000,000      | 37,000   |
| 771196-BS-0                  | ROCHE HOLDINGS INC                       |              | 01/11/2023            | CITIGROUP GLOBAL MARKETS INC.      |                                   | 2,025,833        | 2,250,000      | 7,928  |
| 771196-CF-7                  | ROCHE HOLDINGS INC                       |              | 11/06/2023            | BARCLAYS CAPITAL INC.              |                                   | 2,000,000        | 2,000,000      | 0  |
| 78449A-AA-0                  | SLAM 2021-1 LLC 21-1A A                  |              | 01/31/2023            | GUGGENHEIM SECURITIES LLC          |                                   | 1,165,880        | 1,351,500      | 1,553  |
| 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  |
| 81743J-AU-4                  | SEQUOIA MORTGAGE TRUST 23-4 A19          |              | 10/17/2023            | WELLS FARGO SECURITIES LLC         |                                   | 1,297,571        | 1,374,000      | 5,954  |
| 81744K-AU-0                  | SEQUOIA MORTGAGE TRUST 23-2 A19          |              | 03/09/2023            | J.P. MORGAN SECURITIES LLC         |                                   | 2,337,891        | 2,500,000      | 5,556  |
| 81749B-AA-9                  | SEQUOIA MORTGAGE TRUST 23-1 A1           |              | 01/18/2023            | WELLS FARGO SECURITIES LLC         |                                   | 1,236,719        | 1,250,000      | 4,514  |
| 826200-AD-9                  | SIEMENS FINANCIERINGSMAT                 | D.           | 09/18/2023            | MIZUHO SECURITIES USA LLC          |                                   | 5,105,550        | 5,000,000      | 28,073   |
| 82620K-AZ-6                  | SIEMENS FINANCIERINGSMAT                 | D.           | 06/28/2023            | BOFA SECURITIES INC.               |                                   | 2,268,775        | 2,500,000      | 9,083  |
| 83438L-AA-9                  | SOLRR AIRCRAFT 2021-1 LIMITED 21-1 A     |              | 04/12/2023            | GUGGENHEIM SECURITIES LLC          |                                   | 748,080          | 858,398        | 1,823  |
| 85236K-AF-9                  | STACK INFRASTRUCTURE ISSUER LL 23-1A A2  |              | 03/08/2023            | MORGAN STANLEY & CO. LLC           |                                   | 1,225,350        | 1,250,000      | 0  |
| 857477-BY-8                  | STATE STREET CORP                        |              | 09/13/2023            | SMBC NIKKO SECURITIES AMERICA INC. |                                   | 5,057,900        | 5,000,000      | 105,892  |
| 883556-CX-8                  | THERMO FISHER SCIENTIFIC                 |              | 10/05/2023            | BOFA SECURITIES INC.               |                                   | 2,394,525        | 2,500,000      | 21,192   |
| 89177J-AB-4                  | TOWD POINT MORTGAGE TRUST 19-2 A2        |              | 11/20/2023            | BOFA SECURITIES INC.               |                                   | 4,634,395        | 5,500,000      | 12,031   |
| 89177L-AD-5                  | TOWD POINT MORTGAGE TRUST 19-3 A2        |              | 11/20/2023            | BOFA SECURITIES INC.               |                                   | 870,469          | 1,000,000      | 2,333  |
| 89178U-AF-9                  | TOWD POINT MORTGAGE TRUST 20-3 B1        |              | 10/30/2023            | BROWNSTONE INVESTMENT GROUP LLC    |                                   | 3,155,250        | 3,750,000      | 0  |
| 89181J-AA-0                  | TOWD POINT MORTGAGE TRUST 23-1 A1        |              | 01/24/2023            | BOFA SECURITIES INC.               |                                   | 4,051,691        | 4,250,000      | 13,281   |
| 89181P-CL-0                  | TOWD POINT HE TRUST 23-1 A1A             |              | 02/24/2023            | J.P. MORGAN SECURITIES LLC         |                                   | 1,501,242        | 1,500,000      | 9,167  |
| 89236T-KN-4                  | TOYOTA MOTOR CREDIT CORP                 |              | 01/09/2023            | CITIGROUP GLOBAL MARKETS INC.      |                                   | 1,999,140        | 2,000,000      | 0  |
| 89236T-KT-1                  | TOYOTA MOTOR CREDIT CORP                 |              | 05/31/2023            | VARIOUS                            |                                   | 4,985,360        | 5,000,000      | 3,461  |
| 89788M-AC-6                  | TRUIST FINANCIAL CORP                    |              | 09/26/2023            | TRUIST SECURITIES INC.             |                                   | 2,092,625        | 2,500,000      | 4,297  |
| 89788M-AG-7                  | TRUIST FINANCIAL CORP                    |              | 07/13/2023            | TRUIST SECURITIES INC.             |                                   | 2,854,050        | 3,000,000      | 14,087   |
| 89788M-AP-7                  | TRUIST FINANCIAL CORP                    |              | 06/05/2023            | TRUIST SECURITIES INC.             |                                   | 3,250,000        | 3,250,000      | 0  |
| 902674-ZV-5                  | UBS AG LONDON                            | D.           | 09/06/2023            | BOFA SECURITIES INC.               |                                   | 999,110          | 1,000,000      | 0  |
| 904764-BS-5                  | UNILEVER CAPITAL CORP                    |              | 09/05/2023            | BOFA SECURITIES INC.               |                                   | 1,496,970        | 1,500,000      | 0  |
| 907818-GE-2                  | UNION PACIFIC CORP                       |              | 02/15/2023            | VARIOUS                            |                                   | 6,741,395        | 6,750,000      | 0  |
| 91159H-JC-5                  | US BANCORP                               |              | 09/25/2023            | U.S. BANCORP INVESTMENTS INC.      |                                   | 2,211,950        | 2,500,000      | 9,229  |
| 91159H-JL-5                  | US BANCORP                               |              | 12/07/2023            | U.S. BANCORP INVESTMENTS INC.      |                                   | 6,123,540        | 7,000,000      | 92,748   |
| 91324P-EU-2                  | UNITEDHEALTH GROUP INC                   |              | 03/23/2023            | WELLS FARGO SECURITIES LLC         |                                   | 1,996,240        | 2,000,000      | 0  |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP<br>Identification | 2<br>Description   | 3<br>Foreign | 4<br>Date<br>Acquired | 5<br>Name of Vendor                  | 6<br>Number of Shares<br>of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued<br>Interest and<br>Dividends |
|------------------------------|--|--------------|-----------------------|--------------------------------------|-----------------------------------|------------------|----------------|--|
| 92538H-AA-8                  | VERUS SECURITIZATION TRUST 21-4 A1                             |              | 01/11/2023            | BOFA SECURITIES INC.                 |                                   | 1,723,318        | 2,099,706      | 602  |
| 92538K-AA-1                  | VERUS SECURITIZATION TRUST 21-5 A1                             |              | 01/24/2023            | BOFA SECURITIES INC.                 |                                   | 785,962          | 938,988        | 661  |
| 92538W-AA-5                  | VERUS SECURITIZATION TRUST 22-1 A1                             |              | 10/10/2023            | NOMURA SECURITIES INTERNATIONAL INC. |                                   | 2,186,927        | 2,561,085      | 2,132  |
| 92539B-AA-0                  | VERUS SECURITIZATION TRUST 23-1 A1                             |              | 01/11/2023            | MORGAN STANLEY & CO. LLC             |                                   | 999,994          | 1,000,000      | 2,925  |
| 92539F-AA-1                  | VERUS SECURITIZATION TRUST 23-INV1 A1                          |              | 02/13/2023            | J.P. MORGAN SECURITIES LLC           |                                   | 1,249,983        | 1,250,000      | 4,374  |
| 92539G-AC-5                  | VERUS SECURITIZATION TRUST 23-3 A3                             |              | 04/14/2023            | J.P. MORGAN SECURITIES LLC           |                                   | 2,499,983        | 2,500,000      | 12,175   |
| 92539T-AB-9                  | VERUS SECURITIZATION TRUST 23-4 A2                             |              | 05/15/2023            | MORGAN STANLEY & CO. LLC             |                                   | 999,992          | 1,000,000      | 3,738  |
| 95000U-2V-4                  | WELLS FARGO & COMPANY  |              | 04/05/2023            | WELLS FARGO SECURITIES LLC           |                                   | 3,805,160        | 4,000,000      | 6,268  |
| 95000U-3E-1                  | WELLS FARGO & COMPANY  |              | 07/18/2023            | WELLS FARGO SECURITIES LLC           |                                   | 3,500,000        | 3,500,000      | 0  |
| 1109999999                   | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |              |                       |                                      |                                   | 477,444,414      | 494,783,990    | 1,792,913  |
| 2509999997                   | Total - Bonds - Part 3   |              |                       |                                      |                                   | 625,644,197      | 646,565,300    | 2,212,420  |
| 2509999998                   | Total - Bonds - Part 5   |              |                       |                                      |                                   | 25,868,501       | 26,500,000     | 128,694  |
| 2509999999                   | Total - Bonds  |              |                       |                                      |                                   | 651,512,698      | 673,065,300    | 2,341,114  |
| 4509999997                   | Total - Preferred Stocks - Part 3                              |              |                       |                                      |                                   | 0                | XXX            | 0  |
| 4509999998                   | Total - Preferred Stocks - Part 5                              |              |                       |                                      |                                   | 0                | XXX            | 0  |
| 4509999999                   | Total - Preferred Stocks                                       |              |                       |                                      |                                   | 0                | XXX            | 0  |
| 5989999997                   | Total - Common Stocks - Part 3                                 |              |                       |                                      |                                   | 0                | XXX            | 0  |
| 5989999998                   | Total - Common Stocks - Part 5                                 |              |                       |                                      |                                   | 0                | XXX            | 0  |
| 5989999999                   | Total - Common Stocks  |              |                       |                                      |                                   | 0                | XXX            | 0  |
| 5999999999                   | Total - Preferred and Common Stocks                            |              |                       |                                      |                                   | 0                | XXX            | 0  |
| 6009999999                   | Totals   |              |                       |                                      |                                   | 651,512,698      | XXX            | 2,341,114  |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1   | 2                              | 3       | 4             | 5   | 6                         | 7             | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |
|---|--------------------------------|---------|---------------|---|---------------------------|---------------|-----------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
|   |                                |         |               |   |                           |               |           |             |  | 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 |
| 91282C-EH-0   | UNITED STATES TREASURY NOTE    |         | 04/04/2023    | NOMURA SECURITIES INTERNATIONAL INC         |                           | 97,543        | 100,000   | 99,535      | 99,635                                   | 0   | 40                                       | 0   | 40   | 0  | 99,675   | 0  | (2,133)                          | (2,133)                       | 1,240   | 04/15/2025                       |
| 0109999999. Subtotal - Bonds - U.S. Governments   |                                |         |               |   |                           |               |           |             |  | 0   | 40                                       | 0   | 40   | 0  | 99,675   | 0  | (2,133)                          | (2,133)                       | 1,240   | XXX                              |
| 045167-FG-3   | ASIAN DEVELOPMENT BANK         | D       | 04/05/2023    | GOLDMAN SACHS & CO. LLC                     |                           | 2,139,930     | 2,250,000 | 2,248,785   | 2,249,282                                | 0   | 111                                      | 0   | 111  | 0  | 2,249,393                                      | 0  | (109,463)                        | (109,463)                     | 7,109   | 10/08/2024                       |
| 12802D-2E-5   | CAISSE DAMORT DETTE SOC        | D       | 12/12/2023    | RBC CAPITAL MARKETS LLC                     |                           | 3,420,620     | 3,500,000 | 3,488,975   | 3,494,815                                | 0   | 3,511                                    | 0   | 3,511  | 0  | 3,498,326                                      | 0  | (77,706)                         | (77,706)                      | 13,780  | 05/27/2024                       |
| 298785-JM-9   | EUROPEAN INVESTMENT BANK       | D       | 04/05/2023    | BNP PARIBAS SECURITIES CORP                 |                           | 4,152,815     | 4,350,000 | 4,334,471   | 4,342,477                                | 0   | 1,319                                    | 0   | 1,319  | 0  | 4,343,796                                      | 0  | (190,981)                        | (190,981)                     | 19,756  | 07/24/2024                       |
| 459058-JV-6   | INTL BK RECON & DEVELOP        | D       | 04/05/2023    | BNP PARIBAS SECURITIES CORP                 |                           | 4,244,518     | 4,250,000 | 4,241,203   | 4,248,666                                | 0   | 1,212                                    | 0   | 1,212  | 0  | 4,249,878                                      | 0  | (5,360)                          | (5,360)                       | 2,509   | 04/20/2023                       |
| 500769-JN-5   | KFII                           | D       | 04/05/2023    | TD SECURITIES (USA) LLC                     |                           | 4,241,840     | 4,250,000 | 4,249,150   | 4,249,867                                | 0   | 115                                      | 0   | 115  | 0  | 4,249,982                                      | 0  | (8,142)                          | (8,142)                       | 4,870   | 04/25/2023                       |
| 0309999999. Subtotal - Bonds - All Other Governments  |                                |         |               |   |                           |               |           |             |  | 0   | 6,268                                    | 0   | 6,268  | 0  | 18,591,375                                     | 0  | (391,652)                        | (391,652)                     | 48,024  | XXX                              |
| 20772K-JW-0   | CONNECTICUT ST                 |         | 04/05/2023    | SAMUEL A RAMIREZ & CO. INC.                 |                           | 970,810       | 1,000,000 | 1,011,010   | 1,006,908                                | 0   | (1,257)                                  | 0   | (1,257)  | 0  | 1,005,652                                      | 0  | (34,842)                         | (34,842)                      | 15,485  | 07/01/2024                       |
| 574193-TS-7   | MARYLAND ST                    |         | 04/05/2023    | WELLS FARGO SECURITIES LLC                  |                           | 681,660       | 750,000   | 761,273     | 757,182                                  | 0   | (545)                                    | 0   | (545)  | 0  | 756,637  | 0  | (74,977)                         | (74,977)                      | 4,928   | 08/01/2026                       |
| 68583R-CZ-3   | OREGON ST CMINTY CLG DIST      |         | 04/05/2023    | WELLS FARGO SECURITIES LLC                  |                           | 464,755       | 500,000   | 500,000     | 500,000                                  | 0   | 0  | 0   | 0  | 0  | 500,000  | 0  | (35,245)                         | (35,245)                      | 1,229   | 06/30/2025                       |
| 686053-GG-8   | OREGON ST SCH BRDS ASSN SHORT  |         | 06/30/2023    | SINKING FUND REDEMPTION 100.0000            |                           | 467,283       | 467,283   | 476,759     | 467,413                                  | 0   | (130)                                    | 0   | (130)  | 0  | 467,283  | 0  | 0                                | 0                             | 11,119  | 06/30/2028                       |
| 882830-AD-4   | TEXAS ST TRANSPRTN COMMISSION  |         | 04/05/2023    | PIPER SANDLER & CO. TD SECURITIES (USA) LLC |                           | 508,325       | 500,000   | 594,815     | 549,398                                  | 0   | (6,001)                                  | 0   | (6,001)  | 0  | 543,397  | 0  | (35,072)                         | (35,072)                      | 13,125  | 04/01/2025                       |
| 97705M-ZH-1   | WISCONSIN ST                   |         | 04/04/2023    | MARKETAXESS                                 |                           | 1,252,787     | 1,345,000 | 1,344,180   | 1,344,468                                | 0   | 60                                       | 0   | 60   | 0  | 1,344,528                                      | 0  | (91,741)                         | (91,741)                      | 3,764   | 05/01/2025                       |
| 97705M-ZR-9   | WISCONSIN ST                   |         | 04/04/2023    | MARKETAXESS                                 |                           | 3,396,518     | 3,655,000 | 3,652,505   | 3,653,382                                | 0   | 182                                      | 0   | 182  | 0  | 3,653,564                                      | 0  | (257,045)                        | (257,045)                     | 10,229  | 05/01/2025                       |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions                           |                                |         |               |   |                           |               |           |             |  | 0   | (7,691)                                  | 0   | (7,691)  | 0  | 8,271,061                                      | 0  | (528,922)                        | (528,922)                     | 59,879  | XXX                              |
| 352802-HC-9   | FRANKLIN CNTY KS UNIF SCH DIST |         | 04/05/2023    | SAMUEL A RAMIREZ & CO. INC.                 |                           | 490,625       | 500,000   | 500,000     | 500,000                                  | 0   | 0  | 0   | 0  | 0  | 500,000  | 0  | (9,375)                          | (9,375)                       | 1,125   | 09/01/2023                       |
| 49474F-F4-7   | KING CNTY WA                   |         | 04/05/2023    | CITIGROUP GLOBAL MARKETS INC.               |                           | 1,460,910     | 1,500,000 | 1,445,745   | 1,465,239                                | 0   | 10,338                                   | 0   | 10,338   | 0  | 1,475,577                                      | 0  | (14,667)                         | (14,667)                      | 3,279   | 12/01/2023                       |
| 549188-Y8-7   | LUBBOCK TX                     |         | 04/05/2023    | FHN FINANCIAL SECURITIES CORP.              |                           | 276,993       | 295,000   | 295,000     | 295,000                                  | 0   | 0  | 0   | 0  | 0  | 295,000  | 0  | (18,007)                         | (18,007)                      | 1,668   | 02/15/2025                       |
| 586145-F5-8   | MEMPHIS TN                     |         | 04/01/2023    | MATURITY 100.0000                           |                           | 750,000       | 750,000   | 734,025     | 749,020                                  | 0   | 980                                      | 0   | 980  | 0  | 750,000  | 0  | 0                                | 0                             | 10,118  | 04/01/2023                       |
| 611322-HZ-4   | MONROE TWP NJ BRD OF EDU GLOUC |         | 04/05/2023    | FHN FINANCIAL SECURITIES CORP.              |                           | 468,195       | 500,000   | 500,000     | 500,000                                  | 0   | 0  | 0   | 0  | 0  | 500,000  | 0  | (31,805)                         | (31,805)                      | 2,817   | 03/01/2025                       |
| 659666-T6-8   | NORTH HEMPSTEAD NY             |         | 04/05/2023    | FHN FINANCIAL SECURITIES CORP.              |                           | 236,018       | 250,000   | 264,890     | 258,988                                  | 0   | (805)                                    | 0   | (805)  | 0  | 258,183  | 0  | (22,165)                         | (22,165)                      | 3,681   | 01/15/2026                       |
| 698873-G3-4   | PAPILLION-LA VISTA NE SCH DIST |         | 04/05/2023    | PIPER SANDLER & CO.                         |                           | 274,440       | 300,000   | 300,000     | 300,000                                  | 0   | 0  | 0   | 0  | 0  | 300,000  | 0  | (25,560)                         | (25,560)                      | 778   | 12/01/2025                       |
| 720424-ZT-0   | PIERCE CNTY WA SCH DIST #10 TA |         | 04/05/2023    | WELLS FARGO SECURITIES LLC                  |                           | 229,700       | 250,000   | 250,000     | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (20,300)                         | (20,300)                      | 755   | 12/01/2025                       |
| 758449-RW-4   | REEDY CREEK FL IMPT DIST       |         | 04/05/2023    | STIFEL NICOLAUS & COMPANY INCORPORATED      |                           | 1,654,205     | 1,750,000 | 1,755,618   | 1,754,124                                | 0   | (461)                                    | 0   | (461)  | 0  | 1,753,663                                      | 0  | (99,458)                         | (99,458)                      | 11,093  | 06/01/2025                       |
| 815662-LS-8   | SEDIWICK CNTY KS UNIF SCH DIST |         | 04/05/2023    | SUMRIDGE PARTNERS LLC                       |                           | 247,237       | 250,000   | 250,000     | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (2,763)                          | (2,763)                       | 3,422   | 09/01/2023                       |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |                                |         |               |   |                           |               |           |             |  | 0   | 10,052                                   | 0   | 10,052   | 0  | 6,332,423                                      | 0  | (244,100)                        | (244,100)                     | 38,736  | XXX                              |
| 050589-QW-3   | AUBURN UNIV AL GEN FEE REVENUE |         | 04/05/2023    | J.P. MORGAN SECURITIES LLC                  |                           | 1,198,637     | 1,250,000 | 1,197,662   | 1,210,650                                | 0   | 7,514                                    | 0   | 7,514  | 0  | 1,218,165                                      | 0  | (19,527)                         | (19,527)                      | 3,668   | 06/01/2024                       |
| 072024-WN-8   | BAY AREA CA TOLL AUTH TOLL BRI |         | 04/01/2023    | MATURITY 100.0000                           |                           | 250,000       | 250,000   | 250,000     | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | 0                                | 0                             | 2,730   | 04/01/2023                       |
| 13032U-XN-3   | CALIFORNIA ST HLTH FACS FING A |         | 04/05/2023    | SUMRIDGE PARTNERS LLC                       |                           | 226,440       | 250,000   | 250,000     | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (23,560)                         | (23,560)                      | 1,046   | 06/01/2026                       |
| 194522-DY-1   | CLG WILLIAM & MARY VA CLG REVE |         | 04/05/2023    | KEYBANC CAPITAL MARKETS INC.                |                           | 377,344       | 390,000   | 390,000     | 390,000                                  | 0   | 0  | 0   | 0  | 0  | 390,000  | 0  | (12,656)                         | (12,656)                      | 2,472   | 02/15/2024                       |
| 198504-A2-8   | COLUMBIA SC WTRIKS & SWR SYS   |         | 04/05/2023    | MARKETAXESS                                 |                           | 244,365       | 250,000   | 250,000     | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (5,635)                          | (5,635)                       | 3,479   | 02/01/2024                       |

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1  | 2                              | 3       | 4             | 5                              | 6                         | 7                 | 8                 | 9                 | 10                                       | Change In Book/Adjusted Carrying Value    |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |
|--|--------------------------------|---------|---------------|--------------------------------|---------------------------|-------------------|-------------------|-------------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
|  |                                |         |               |                                |                           |                   |                   |                   |  | 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 |
| 220245-K5-2  | CORPUS CHRISTI TX UTILITY SYSR |         | 04/05/2023    | FHN FINANCIAL SECURITIES CORP. |                           | 233,233           | 250,000           | 250,000           | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (16,768)                         | (16,768)                      | 2,089   | 07/15/2025                       |
| 303891-E3-5  | FAIRFAX CNTY VA WTR AUTH WTR R |         | 04/05/2023    | SECURITIES CORP.               |                           | 240,268           | 250,000           | 250,000           | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (9,733)                          | (9,733)                       | 2,764   | 04/01/2025                       |
| 3131XY-YM-5  | UMBS - POOL ZM5216             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 11,955            | 11,955            | 12,090            | 11,956                                   | 0   | (2)                                      | 0   | (2)  | 0  | 11,955   | 0  | 0                                | 0                             | 261   | 12/01/2047                       |
| 313290-N6-4  | UMBS - POOL ZA6713             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 24,512            | 24,512            | 25,397            | 24,540                                   | 0   | (28)                                     | 0   | (28)   | 0  | 24,512   | 0  | 0                                | 0                             | 495   | 04/01/2049                       |
| 3132CW-5Y-6  | UMBS - POOL SB0863             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 3,450,524         | 3,450,524         | 3,455,646         | 0  | 0   | (312)                                    | 0   | (312)  | 0  | 3,450,524                                      | 0  | 0                                | 0                             | 60,444  | 04/01/2038                       |
| 3132D6-EA-4  | UMBS - POOL SB8229             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 982,704           | 982,704           | 976,255           | 0  | 0   | 298                                      | 0   | 298  | 0  | 982,704  | 0  | 0                                | 0                             | 13,129  | 05/01/2038                       |
| 3132DV-7B-5  | UMBS - POOL SD8090             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 18,459            | 18,459            | 19,343            | 18,475                                   | 0   | (16)                                     | 0   | (16)   | 0  | 18,459   | 0  | 0                                | 0                             | 197   | 09/01/2050                       |
| 3133A2-BS-8  | UMBS - POOL QA7249             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 73,144            | 73,144            | 75,144            | 73,235                                   | 0   | (91)                                     | 0   | (91)   | 0  | 73,144   | 0  | 0                                | 0                             | 1,327   | 02/01/2050                       |
| 3133L8-FU-4  | UMBS - POOL RC1979             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 417,022           | 417,022           | 437,678           | 418,593                                  | 0   | (1,571)                                  | 0   | (1,571)  | 0  | 417,022  | 0  | 0                                | 0                             | 5,850   | 03/01/2036                       |
| 3140QB-JC-3  | UMBS - POOL CA3858             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 48,186            | 48,186            | 50,204            | 48,264                                   | 0   | (78)                                     | 0   | (78)   | 0  | 48,186   | 0  | 0                                | 0                             | 936   | 07/01/2049                       |
| 3140QP-2F-3  | UMBS - POOL CB4373             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 542,508           | 542,508           | 536,405           | 542,306                                  | 0   | 202                                      | 0   | 202  | 0  | 542,508  | 0  | 0                                | 0                             | 11,796  | 08/01/2052                       |
| 3140X4-K7-0  | UMBS - POOL FM1217             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 65,081            | 65,081            | 66,942            | 65,209                                   | 0   | (128)                                    | 0   | (128)  | 0  | 65,081   | 0  | 0                                | 0                             | 1,309   | 07/01/2049                       |
| 3140X8-KH-9  | UMBS - POOL FM4795             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 53,063            | 53,063            | 54,904            | 53,136                                   | 0   | (73)                                     | 0   | (73)   | 0  | 53,063   | 0  | 0                                | 0                             | 505   | 11/01/2050                       |
| 3140X9-EK-7  | UMBS - POOL FM5537             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 527,991           | 527,991           | 551,999           | 529,879                                  | 0   | (1,888)                                  | 0   | (1,888)  | 0  | 527,991  | 0  | 0                                | 0                             | 5,027   | 01/01/2036                       |
| 3140XJ-JR-5  | UMBS - POOL FS2971             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 275,816           | 275,816           | 286,163           | 275,504                                  | 0   | 312                                      | 0   | 312  | 0  | 275,816  | 0  | 0                                | 0                             | 7,757   | 10/01/2052                       |
| 3140XJ-V6-5  | UMBS - POOL FS3314             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 1,516,951         | 1,516,951         | 1,493,249         | 0  | 0   | 1,017                                    | 0   | 1,017  | 0  | 1,516,951                                      | 0  | 0                                | 0                             | 29,182  | 11/01/2042                       |
| 31418C-SC-9  | UMBS - POOL MA3214             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 59,275            | 59,275            | 57,710            | 59,201                                   | 0   | 74                                       | 0   | 74   | 0  | 59,275   | 0  | 0                                | 0                             | 1,053   | 12/01/2037                       |
| 31418E-RL-6  | UMBS - POOL MA4990             |         | 12/01/2023    | MBS PAYDOWN 100.0000           |                           | 929,434           | 929,434           | 924,932           | 0  | 0   | 200                                      | 0   | 200  | 0  | 929,434  | 0  | 0                                | 0                             | 11,599  | 04/01/2038                       |
| 491552-S8-9  | KENTUCKY ST TURNPIKE AUTH ECON |         | 04/10/2023    | TD SECURITIES (USA) LLC        |                           | 650,048           | 750,000           | 750,000           | 750,000                                  | 0   | 0  | 0   | 0  | 0  | 750,000  | 0  | (99,953)                         | (99,953)                      | 9,765   | 07/01/2028                       |
| 54651R-DB-2  | LOUISIANA ST UNCLAIMED PROPERT |         | 04/05/2023    | SUMRIDGE PARTNERS LLC          |                           | 583,921           | 595,000           | 595,000           | 595,000                                  | 0   | 0  | 0   | 0  | 0  | 595,000  | 0  | (11,079)                         | (11,079)                      | 1,502   | 09/01/2023                       |
| 56041M-UX-0  | MAINE ST GOVTL FACS AUTH       |         | 04/05/2023    | MARKETAXESS                    |                           | 488,635           | 500,000           | 500,000           | 500,000                                  | 0   | 0  | 0   | 0  | 0  | 500,000  | 0  | (11,365)                         | (11,365)                      | 1,126   | 10/01/2023                       |
| 631663-RD-5  | NASSAU CNTY NY INTERIM FIN AUT |         | 04/05/2023    | MARKETAXESS                    |                           | 486,000           | 500,000           | 500,000           | 500,000                                  | 0   | 0  | 0   | 0  | 0  | 500,000  | 0  | (14,000)                         | (14,000)                      | 530   | 11/15/2023                       |
| 64988Y-OP-5  | NEW YORK ST MTGE AGY HOMEOWNER |         | 04/05/2023    | FHN FINANCIAL SECURITIES CORP. |                           | 4,773,050         | 5,000,000         | 5,000,000         | 5,000,000                                | 0   | 0  | 0   | 0  | 0  | 5,000,000                                      | 0  | (226,950)                        | (226,950)                     | 59,246  | 04/01/2025                       |
| 64990G-TT-9  | NEW YORK ST DORM AUTH REVENUES |         | 04/05/2023    | MARKETAXESS                    |                           | 496,425           | 500,000           | 500,000           | 500,000                                  | 0   | 0  | 0   | 0  | 0  | 500,000  | 0  | (3,575)                          | (3,575)                       | 8,556   | 07/01/2023                       |
| 67855C-AF-5  | OKLAHOMA CITY OK DEV TRUST TAX |         | 04/05/2023    | CITIGROUP GLOBAL MARKETS INC.  |                           | 496,685           | 500,000           | 494,615           | 499,283                                  | 0   | 337                                      | 0   | 337  | 0  | 499,620  | 0  | (2,935)                          | (2,935)                       | 10,140  | 08/01/2023                       |
| 73358W-4V-3  | PORT AUTH OF NEW YORK & NEW JE |         | 04/05/2023    | J.P. MORGAN SECURITIES LLC     |                           | 990,960           | 1,000,000         | 979,380           | 989,887                                  | 0   | 5,562                                    | 0   | 5,562  | 0  | 995,449  | 0  | (4,489)                          | (4,489)                       | 8,417   | 07/01/2023                       |
| 762326-AE-6  | RHODE ISLAND ST TURNPIKE & BRI |         | 04/05/2023    | MARKETAXESS                    |                           | 240,523           | 250,000           | 250,000           | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (9,478)                          | (9,478)                       | 2,089   | 12/01/2024                       |
| 797412-DN-0  | SAN DIEGO CNTY CA WTR AUTH     |         | 04/05/2023    | FHN FINANCIAL SECURITIES CORP. |                           | 454,740           | 500,000           | 506,390           | 503,960                                  | 0   | (323)                                    | 0   | (323)  | 0  | 503,637  | 0  | (48,897)                         | (48,897)                      | 2,144   | 05/01/2026                       |
| 79765R-3V-9  | SAN FRANCISCO CITY & CNTY CA P |         | 04/05/2023    | J.P. MORGAN SECURITIES LLC     |                           | 987,940           | 1,000,000         | 971,970           | 994,912                                  | 0   | 1,662                                    | 0   | 1,662  | 0  | 996,574  | 0  | (8,634)                          | (8,634)                       | 12,393  | 11/01/2023                       |
| 797669-XII-3   | SAN FRANCISCO CA BAY AREA RAPI |         | 04/05/2023    | J.P. MORGAN SECURITIES LLC     |                           | 994,290           | 1,000,000         | 976,690           | 997,286                                  | 0   | 1,493                                    | 0   | 1,493  | 0  | 998,779  | 0  | (4,489)                          | (4,489)                       | 20,313  | 07/01/2023                       |
| 875124-ES-4  | TAMPA BAY FL WTR REGL WTR SPLY |         | 04/05/2023    | FHN FINANCIAL SECURITIES CORP. |                           | 2,543,656         | 2,650,000         | 2,751,310         | 2,726,693                                | 0   | (7,499)                                  | 0   | (7,499)  | 0  | 2,719,193                                      | 0  | (175,538)                        | (175,538)                     | 38,705  | 10/01/2026                       |
| 875291-AW-6  | TAMPA FL WTR & WSTWTR SYS REVE |         | 04/05/2023    | FHN FINANCIAL SECURITIES CORP. |                           | 383,329           | 425,000           | 425,000           | 425,000                                  | 0   | 0  | 0   | 0  | 0  | 425,000  | 0  | (41,671)                         | (41,671)                      | 2,189   | 10/01/2026                       |
| 88675A-BS-4  | TIGARD WTR SYS REVENUE         |         | 04/05/2023    | OPPENHEIMER & CO. INC.         |                           | 237,865           | 250,000           | 261,553           | 256,357                                  | 0   | (669)                                    | 0   | (669)  | 0  | 255,688  | 0  | (17,823)                         | (17,823)                      | 3,458   | 08/01/2025                       |
| 91417K-M9-9  | UNIV OF COLORADO CO ENTERPRISE |         | 04/05/2023    | MARKETAXESS                    |                           | 1,195,812         | 1,200,000         | 1,171,248         | 1,197,162                                | 0   | 1,873                                    | 0   | 1,873  | 0  | 1,199,035                                      | 0  | (3,223)                          | (3,223)                       | 11,047  | 06/01/2023                       |
| 977100-AC-0  | WISCONSIN ST GEN FUND ANNUAL A |         | 05/01/2023    | 100.0000                       |                           | 235,000           | 235,000           | 247,124           | 235,677                                  | 0   | (677)                                    | 0   | (677)  | 0  | 235,000  | 0  | 0                                | 0                             | 6,698   | 05/01/2026                       |
| 977123-X8-6  | WISCONSIN ST TRANSPRTN REVENUE |         | 04/04/2023    | PIPER SANDLER & CO.            |                           | 225,210           | 250,000           | 250,000           | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (24,790)                         | (24,790)                      | 1,923   | 07/01/2026                       |
| <b>090999999. Subtotal - Bonds - U.S. Special Revenues</b> |                                |         |               |                                |                           | <b>28,231,001</b> | <b>28,991,625</b> | <b>28,972,003</b> | <b>22,142,165</b>                        | <b>0</b>                                  | <b>7,189</b>                             | <b>0</b>  | <b>7,189</b>   | <b>0</b>   | <b>29,027,765</b>                              | <b>0</b>                                 | <b>(796,768)</b>                 | <b>(796,768)</b>              | <b>369,356</b>                                      | <b>XXX</b>                       |
| 025816-CC-1  | AMERICAN EXPRESS CO            |         | 04/05/2023    | MARKETAXESS                    |                           | 983,980           | 1,000,000         | 1,077,140         | 1,030,797                                | 0   | (7,987)                                  | 0   | (7,987)  | 0  | 1,022,809                                      | 0  | (38,829)                         | (38,829)                      | 21,533  | 02/22/2024                       |
| 025816-CW-7  | AMERICAN EXPRESS CO            |         | 04/04/2023    | MARKETAXESS                    |                           | 1,975,880         | 2,000,000         | 1,959,140         | 1,961,101                                | 0   | 1,412                                    | 0   | 1,412  | 0  | 1,962,513                                      | 0  | 13,367                           | 13,367                        | 34,425  | 05/03/2029                       |

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                    | 2  | 3       | 4             | 5  | 6                         | 7             | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |
|----------------------|--|---------|---------------|--|---------------------------|---------------|-----------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
|                      |  |         |               |  |                           |               |           |             |  | 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 |
| 02665W-DK-4          | AMERICAN HONDA FINANCE                   |         | 04/04/2023    | MORGAN STANLEY & CO. LLC                           |                           | 247,253       | 250,000   | 249,920     | 249,986                                  | 0   | 7  | 0   | 7  | 0  | 249,993  | 0  | (2,741)                          | (2,741)                       | 1,635   | 07/07/2023                       |
| 03464B-AA-6          | ANGEL OAK MORTGAGE TRUST 22-1 A1         |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 171,292       | 171,292   | 171,228     | 171,293                                  | 0   | (1)                                      | 0   | (1)  | 0  | 171,292  | 0  | 0                                | 0                             | 2,817   | 12/25/2066                       |
| 03464T-AA-7          | ANGEL OAK MORTGAGE TRUST 22-3 A1         |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 186,141       | 186,141   | 184,148     | 186,029                                  | 0   | 112                                      | 0   | 112  | 0  | 186,141  | 0  | 0                                | 0                             | 4,086   | 01/25/2067                       |
| 03465G-AA-4          | ANGEL OAK MORTGAGE TRUST 23-2 A1         |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 427,230       | 427,230   | 404,068     | 0  | 0   | 982                                      | 0   | 982  | 0  | 427,230  | 0  | 0                                | 0                             | 9,807   | 10/25/2067                       |
| 03465G-AC-0          | ANGEL OAK MORTGAGE TRUST 23-2 A3         |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 77,327        | 77,327    | 71,244      | 0  | 0   | 241                                      | 0   | 241  | 0  | 77,327   | 0  | 0                                | 0                             | 1,775   | 10/25/2067                       |
| 03465H-AC-8          | ANGEL OAK MORTGAGE TRUST 21-5 A3         |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 62,852        | 62,852    | 52,052      | 0  | 0   | 517                                      | 0   | 517  | 0  | 62,852   | 0  | 0                                | 0                             | 264   | 07/25/2066                       |
| 03465R-AA-0          | ANGEL OAK MORTGAGE TRUST 23-5 A1         |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 185,716       | 185,716   | 176,942     | 0  | 0   | 184                                      | 0   | 184  | 0  | 185,716  | 0  | 0                                | 0                             | 1,376   | 09/25/2067                       |
| 03465V-AA-1          | ANGEL OAK MORTGAGE TRUST 22-6 A1         |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 105,898       | 105,898   | 102,452     | 0  | 0   | 101                                      | 0   | 101  | 0  | 105,898  | 0  | 0                                | 0                             | 1,410   | 07/25/2067                       |
| 03465W-AA-9          | ANGEL OAK MORTGAGE TRUST 23-1 A1         |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 452,725       | 452,725   | 440,215     | 0  | 0   | 493                                      | 0   | 493  | 0  | 452,725  | 0  | 0                                | 0                             | 11,520  | 09/26/2067                       |
| 034931-AA-3          | ANGEL OAK MORTGAGE TRUST 23-3 A1         |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 234,470       | 234,470   | 221,655     | 0  | 0   | 237                                      | 0   | 237  | 0  | 234,470  | 0  | 0                                | 0                             | 3,145   | 09/26/2067                       |
| 03767J-AF-2          | APIDOS CLO 17-27A A1R                    |         | 10/17/2023    | MBS PAYDOWN 100.0000                               |                           | 289,897       | 289,897   | 289,897     | 289,897                                  | 0   | 0  | 0   | 0  | 0  | 289,897  | 0  | 0                                | 0                             | 14,644  | 07/17/2030                       |
| 037833-CU-2          | APPLE INC                                |         | 04/04/2023    | BARCLAYS CAPITAL INC. KEYBANC CAPITAL MARKETS INC. |                           | 981,580       | 1,000,000 | 1,068,160   | 1,028,084                                | 0   | (6,190)                                  | 0   | (6,190)  | 0  | 1,021,894                                      | 0  | (40,314)                         | (40,314)                      | 11,479  | 05/11/2024                       |
| 05531F-BH-5          | TRUIST FINANCIAL CORP                    |         | 04/05/2023    | BOFA SECURITIES INC.                               |                           | 2,406,125     | 2,500,000 | 2,615,210   | 2,555,676                                | 0   | (10,172)                                 | 0   | (10,172)   | 0  | 2,545,504                                      | 0  | (139,379)                        | (139,379)                     | 43,229  | 08/01/2024                       |
| 06051G-JD-2          | BANK OF AMERICA CORP                     |         | 04/05/2023    | GOLDMAN SACHS & CO. LLC                            |                           | 459,845       | 500,000   | 507,780     | 504,364                                  | 0   | (482)                                    | 0   | (482)  | 0  | 503,883  | 0  | (44,038)                         | (44,038)                      | 2,033   | 06/19/2026                       |
| 06051G-JK-6          | BANK OF AMERICA CORP                     |         | 04/05/2023    | GOLDMAN SACHS & CO. LLC                            |                           | 226,785       | 250,000   | 250,000     | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (23,215)                         | (23,215)                      | 1,380   | 10/24/2026                       |
| 06051G-JR-1          | BANK OF AMERICA CORP                     |         | 04/05/2023    | MARKETAXESS  |                           | 1,432,410     | 1,500,000 | 1,500,000   | 1,500,000                                | 0   | 0  | 0   | 0  | 1,500,000  | 0  | (67,590)                                 | (67,590)                         | 6,832                         | 04/22/2025  |                                  |
| 06406R-AQ-0          | BANK OF NY MELLON CORP                   |         | 04/05/2023    | KEYBANC CAPITAL MARKETS INC.                       |                           | 1,308,596     | 1,450,000 | 1,446,883   | 1,448,068                                | 0   | 171                                      | 0   | 171  | 0  | 1,448,239                                      | 0  | (139,643)                        | (139,643)                     | 7,613   | 01/28/2026                       |
| 06406R-AS-6          | BANK OF NY MELLON CORP                   |         | 04/05/2023    | INC.   |                           | 948,480       | 1,000,000 | 998,930     | 999,527                                  | 0   | 98                                       | 0   | 98   | 0  | 999,626  | 0  | (51,146)                         | (51,146)                      | 2,278   | 04/26/2024                       |
| 07336G-AD-6          | OCEANVIEW MORTGAGE TRUST 21-4 A4         |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 95,378        | 95,378    | 96,779      | 95,426                                   | 0   | (48)                                     | 0   | (48)   | 0  | 95,378   | 0  | 0                                | 0                             | 1,310   | 10/25/2051                       |
| 07336L-BL-6          | OCEANVIEW MORTGAGE TRUST 21-2 A20        |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 23,354        | 23,354    | 23,778      | 23,366                                   | 0   | (12)                                     | 0   | (12)   | 0  | 23,354   | 0  | 0                                | 0                             | 321   | 06/25/2051                       |
| 07336N-AA-7          | BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1   |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 151,055       | 151,055   | 152,046     | 151,107                                  | 0   | (53)                                     | 0   | (53)   | 0  | 151,055  | 0  | 0                                | 0                             | 2,394   | 12/25/2051                       |
| 08179H-AE-0          | BENEFIT STREET PARTNERS CLO LT 17-12A A1 |         | 10/15/2023    | MBS PAYDOWN 100.0000                               |                           | 383,654       | 383,654   | 383,654     | 383,654                                  | 0   | 0  | 0   | 0  | 0  | 383,654  | 0  | 0                                | 0                             | 17,894  | 10/15/2030                       |
| 10568M-AA-2          | BRAVO RESIDENTIAL FUNDING TRUS 23-NOM1 A |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 502,256       | 502,256   | 502,256     | 0  | 0   | 0  | 0   | 0  | 0  | 502,256  | 0  | 0                                | 0                             | 14,408  | 01/25/2063                       |
| 110122-DT-2          | BRISTOL-MYERS SQUIBB CO                  |         | 04/04/2023    | GOLDMAN SACHS & CO. LLC                            |                           | 1,217,263     | 1,250,000 | 1,250,000   | 1,250,000                                | 0   | 0  | 0   | 0  | 0  | 1,250,000                                      | 0  | (32,738)                         | (32,738)                      | 2,666   | 11/13/2023                       |
| 12189L-AR-2          | BURLINGTN NORTH SANTA FE                 |         | 04/04/2023    | MORGAN STANLEY & CO. LLC                           |                           | 988,590       | 1,000,000 | 1,009,610   | 1,002,071                                | 0   | (528)                                    | 0   | (528)  | 0  | 1,001,542                                      | 0  | (12,952)                         | (12,952)                      | 19,271  | 04/01/2024                       |
| 12189L-AT-8          | BURLINGTN NORTH SANTA FE                 |         | 12/06/2023    | GOLDMAN SACHS & CO. LLC                            |                           | 738,540       | 750,000   | 743,167     | 747,881                                  | 0   | 1,176                                    | 0   | 1,176  | 0  | 749,056  | 0  | (10,516)                         | (10,516)                      | 32,371  | 09/01/2024                       |
| 12566P-BE-4          | CIM TRUST 21-INV1 A29                    |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 24,693        | 24,693    | 25,048      | 24,709                                   | 0   | (17)                                     | 0   | (17)   | 0  | 24,693   | 0  | 0                                | 0                             | 331   | 07/01/2051                       |
| 12570D-AA-4          | CIM TRUST 23-11 A1                       |         | 12/01/2023    | VARIOUS  |                           | 102,825       | 102,825   | 102,823     | 0  | 0   | 0  | 0   | 0  | 102,825  | 0  | 0  | 0                                | 2,766                         | 04/25/2058  |                                  |
| 12570H-AC-1          | CIM TRUST 23-12 A3                       |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 188,141       | 188,141   | 185,440     | 0  | 0   | 96                                       | 0   | 96   | 0  | 188,141  | 0  | 0                                | 0                             | 3,342   | 12/25/2067                       |
| 12571Y-AA-7          | CIM TRUST 22-R1 A1                       |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 320,369       | 320,369   | 318,412     | 320,233                                  | 0   | 136                                      | 0   | 136  | 0  | 320,369  | 0  | 0                                | 0                             | 5,427   | 01/25/2061                       |
| 12659Y-AA-2          | COLT FUNDING LLC 22-3 A1                 |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 70,169        | 70,169    | 64,304      | 69,866                                   | 0   | 304                                      | 0   | 304  | 0  | 70,169   | 0  | 0                                | 0                             | 1,520   | 02/25/2067                       |
| 136375-CJ-9          | CANADIAN NATL RAILWAY                    |         | 12/12/2023    | MARKETAXESS  |                           | 954,100       | 1,000,000 | 974,060     | 978,501                                  | 0   | 6,227                                    | 0   | 6,227  | 0  | 984,727  | 0  | (30,627)                         | (30,627)                      | 35,368  | 03/01/2026                       |
| 14310B-AU-5          | CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R |         | 11/14/2023    | MBS PAYDOWN 100.0000                               |                           | 737,800       | 737,800   | 737,800     | 737,800                                  | 0   | 0  | 0   | 0  | 0  | 737,800  | 0  | 0                                | 0                             | 35,227  | 08/14/2030                       |
| 14315P-AD-7          | CARMAX AUTO OWNER TRUST 19-3 A3          |         | 05/15/2023    | MBS PAYDOWN 100.0000                               |                           | 110,655       | 110,655   | 110,640     | 110,654                                  | 0   | 1  | 0   | 1  | 0  | 110,655  | 0  | 0                                | 0                             | 581   | 08/15/2024                       |
| 14317H-AC-5          | CARMAX AUTO OWNER TRUST 22-2 A3          |         | 12/15/2023    | MBS PAYDOWN 100.0000                               |                           | 59,108        | 59,108    | 59,099      | 59,025                                   | 0   | 82                                       | 0   | 82   | 0  | 59,108   | 0  | 0                                | 0                             | 2,063   | 02/16/2027                       |
| 14913R-2F-3          | CATERPILLAR FINL SERVICE                 |         | 04/04/2023    | MARKETAXESS  |                           | 1,225,450     | 1,250,000 | 1,249,150   | 1,249,800                                | 0   | 75                                       | 0   | 75   | 0  | 1,249,875                                      | 0  | (24,425)                         | (24,425)                      | 3,156   | 09/14/2023                       |
| 14913R-2H-9          | CATERPILLAR FINL SERVICE                 |         | 12/06/2023    | GOLDMAN SACHS & CO. LLC                            |                           | 1,156,300     | 1,250,000 | 1,135,700   | 1,151,523                                | 0   | 31,018                                   | 0   | 31,018   | 0  | 1,182,541                                      | 0  | (26,241)                         | (26,241)                      | 10,694  | 11/13/2025                       |
| 14913R-2J-5          | CATERPILLAR FINL SERVICE                 |         | 03/01/2023    | MATURITY 100.0000                                  |                           | 500,000       | 500,000   | 499,570     | 499,964                                  | 0   | 96                                       | 0   | 96   | 0  | 500,000  | 0  | 0                                | 0                             | 625   | 03/01/2023                       |
| 14913R-2L-0          | CATERPILLAR FINL SERVICE                 |         | 04/05/2023    | MARKETAXESS  |                           | 717,248       | 750,000   | 748,995     | 749,537                                  | 0   | 92                                       | 0   | 92   | 0  | 749,629  | 0  | (32,381)                         | (32,381)                      | 1,341   | 05/17/2024                       |
| 14913R-2S-5          | CATERPILLAR FINL SERVICE                 |         | 04/05/2023    | MUFG SECURITIES                                    |                           | 1,943,900     | 2,000,000 | 1,999,680   | 1,999,835                                | 0   | 44                                       | 0   | 44   | 0  | 1,999,879                                      | 0  | (55,979)                         | (55,979)                      | 14,250  | 01/10/2024                       |
| 16159L-AC-2          | CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A |         | 12/01/2023    | MBS PAYDOWN 100.0000                               |                           | 150,333       | 150,333   | 136,022     | 0  | 0   | 509                                      | 0   | 509  | 0  | 150,333  | 0  | 0                                | 0                             | 1,836   | 06/25/2062                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                    | 2  | 3       | 4             | 5  | 6                         | 7             | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |
|----------------------|--|---------|---------------|--|---------------------------|---------------|-----------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
|                      |  |         |               |  |                           |               |           |             |  | 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 |
| 161927-AC-2          | CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 17,582        | 17,582    | 14,503      | 0  | 0   | 9  | 0   | 9  | 0  | 17,582   | 0  | 0                                | 0                             | 73  | 09/25/2063                       |
| 172967-LZ-2          | CITIGROUP INC                            |         | 06/01/2023    | PREREFUNDED CITIGROUP GLOBAL                         |                           | 1,000,000     | 1,000,000 | 1,071,310   | 1,014,367                                | 0   | (14,367)                                 | 0   | (14,367)   | 0  | 1,000,000                                      | 0  | 0                                | 0                             | 20,220  | 06/01/2024                       |
| 172967-MQ-1          | CITIGROUP INC                            |         | 04/04/2023    | MARKETS INC. CITIGROUP GLOBAL                        |                           | 720,338       | 750,000   | 813,875     | 784,051                                  | 0   | (3,913)                                  | 0   | (3,913)  | 0  | 780,138  | 0  | (59,801)                         | (59,801)                      | 11,518  | 04/08/2026                       |
| 17327C-AM-5          | CITIGROUP INC                            |         | 04/04/2023    | MARKETS INC. CITIGROUP GLOBAL                        |                           | 673,478       | 750,000   | 750,000     | 750,000                                  | 0   | 0  | 0   | 0  | 0  | 750,000  | 0  | (76,523)                         | (76,523)                      | 5,797   | 01/28/2027                       |
| 17327C-AN-3          | CITIGROUP INC                            |         | 04/04/2023    | MARKETS INC. CITIGROUP GLOBAL                        |                           | 2,362,150     | 2,500,000 | 2,500,000   | 2,500,000                                | 0   | 0  | 0   | 0  | 0  | 2,500,000                                      | 0  | (137,850)                        | (137,850)                     | 35,105  | 01/25/2026                       |
| 191216-CL-2          | COCA-COLA CO/THE                         |         | 04/05/2023    | MARKETAXESS  |                           | 2,433,050     | 2,500,000 | 2,599,650   | 2,548,650                                | 0   | (8,346)                                  | 0   | (8,346)  | 0  | 2,540,304                                      | 0  | (107,254)                        | (107,254)                     | 26,007  | 09/06/2024                       |
| 194162-AM-5          | COLGATE-PALMOLIVE CO                     |         | 12/06/2023    | MARKETAXESS  |                           | 972,840       | 1,000,000 | 999,080     | 999,198                                  | 0   | 280                                      | 0   | 280  | 0  | 999,478  | 0  | (26,638)                         | (26,638)                      | 41,247  | 08/15/2025                       |
| 19685E-AA-9          | COLT FUNDING LLC 22-2 A1                 |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 283,642       | 283,642   | 283,640     | 283,640                                  | 0   | (1)                                      | 0   | (1)  | 0  | 283,642  | 0  | 0                                | 0                             | 4,534   | 02/25/2067                       |
| 19685W-AA-9          | COLT FUNDING LLC 21-2 A1                 |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 185,963       | 185,963   | 151,058     | 0  | 0   | 2,048                                    | 0   | 2,048  | 0  | 185,963  | 0  | 0                                | 0                             | 955   | 08/25/2066                       |
| 19688H-AA-9          | COLT FUNDING LLC 22-1 A1                 |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 30,460        | 30,460    | 25,566      | 0  | 0   | 85                                       | 0   | 85   | 0  | 30,460   | 0  | 0                                | 0                             | 84  | 12/27/2066                       |
| 19688M-AA-8          | COLT FUNDING LLC 22-8 A1                 |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 135,698       | 135,698   | 136,403     | (54)                                     | 0   | 0  | 0   | (54)   | 0  | 135,698  | 0  | 0                                | 0                             | 4,016   | 08/25/2067                       |
| 19688N-AA-6          | COLT FUNDING LLC 23-1 A1                 |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 682,647       | 682,647   | 682,646     | 0  | 0   | 0  | 0   | 0  | 0  | 682,647  | 0  | 0                                | 0                             | 15,213  | 04/25/2068                       |
| 19688N-AC-2          | COLT FUNDING LLC 23-1 A3                 |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 136,529       | 136,529   | 136,529     | 0  | 0   | 0  | 0   | 0  | 0  | 136,529  | 0  | 0                                | 0                             | 3,424   | 04/25/2068                       |
| 20030N-BL-4          | COMCAST CORP                             |         | 04/10/2023    | INVESTMENTS INC.                                     |                           | 2,214,343     | 2,250,000 | 2,264,558   | 2,260,706                                | 0   | (1,539)                                  | 0   | (1,539)  | 0  | 2,259,168                                      | 0  | (44,825)                         | (44,825)                      | 49,758  | 02/15/2025                       |
| 20030N-BN-0          | COMCAST CORP                             |         | 04/05/2023    | BARCLAYS CAPITAL INC.                                |                           | 785,416       | 800,000   | 898,264     | 849,014                                  | 0   | (5,637)                                  | 0   | (5,637)  | 0  | 843,377  | 0  | (57,961)                         | (57,961)                      | 17,625  | 08/15/2025                       |
| 20826F-AU-0          | CONCOPHILLIPS COMPANY                    |         | 04/05/2023    | MARKETAXESS  |                           | 1,207,525     | 1,250,000 | 1,248,525   | 1,248,915                                | 0   | 133                                      | 0   | 133  | 0  | 1,249,048                                      | 0  | (41,523)                         | (41,523)                      | 17,750  | 03/07/2025                       |
| 210518-DM-5          | CONSUMERS ENERGY CO                      |         | 04/04/2023    | KEYBANC CAPITAL MARKETS INC. GOLDMAN SACHS & CO. LLC |                           | 744,300       | 750,000   | 749,745     | 749,957                                  | 0   | 27                                       | 0   | 27   | 0  | 749,984  | 0  | (5,684)                          | (5,684)                       | 911   | 06/01/2023                       |
| 21688A-AU-6          | COOPERAT RABOBANK UA/NY                  | D.      | 04/05/2023    |  |                           | 4,454,505     | 4,500,000 | 4,493,295   | 4,494,461                                | 0   | 904                                      | 0   | 904  | 0  | 4,495,365                                      | 0  | (40,860)                         | (40,860)                      | 110,438   | 08/22/2024                       |
| 21873B-AA-3          | COLONY AMERICAN FINANCE LTD 21-2 A       |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 88,605        | 88,605    | 88,600      | 88,604                                   | 0   | 0  | 0   | 0  | 0  | 88,605   | 0  | 0                                | 0                             | 683   | 07/15/2054                       |
| 22160K-AL-9          | COSTCO WHOLESALE CORP                    |         | 04/05/2023    | MARKETAXESS  |                           | 491,485       | 500,000   | 484,085     | 495,694                                  | 0   | 842                                      | 0   | 842  | 0  | 496,536  | 0  | (5,051)                          | (5,051)                       | 5,424   | 05/18/2024                       |
| 22550L-2C-4          | CREDIT SUISSE NEW YORK                   | D.      | 04/04/2023    | SECURITIES (USA) LLC                                 |                           | 231,875       | 250,000   | 274,155     | 262,141                                  | 0   | (1,398)                                  | 0   | (1,398)  | 0  | 260,743  | 0  | (28,868)                         | (28,868)                      | 3,626   | 04/09/2025                       |
| 24380X-AC-1          | DEEPAVEN RESIDENTIAL MORTGAGE 22-2 A3    |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 207,804       | 207,804   | 194,654     | 0  | 0   | 793                                      | 0   | 793  | 0  | 207,804  | 0  | 0                                | 0                             | 3,911   | 03/25/2067                       |
| 24381V-AA-8          | DEEPAVEN RESIDENTIAL MORTGAGE 21-3 A1    |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 40,902        | 40,902    | 32,655      | 0  | 0   | 73                                       | 0   | 73   | 0  | 40,902   | 0  | 0                                | 0                             | 50  | 08/25/2066                       |
| 24422E-VJ-5          | JOHN DEERE CAPITAL CORP                  |         | 04/04/2023    | LLC  |                           | 489,140       | 500,000   | 499,420     | 499,850                                  | 0   | 51                                       | 0   | 51   | 0  | 499,901  | 0  | (10,761)                         | (10,761)                      | 978   | 10/10/2023                       |
| 24422E-VN-6          | JOHN DEERE CAPITAL CORP                  |         | 04/05/2023    | MARKETAXESS GOLDMAN SACHS & CO. LLC                  |                           | 726,143       | 750,000   | 749,468     | 749,805                                  | 0   | 51                                       | 0   | 51   | 0  | 749,856  | 0  | (23,714)                         | (23,714)                      | 2,466   | 01/17/2024                       |
| 24422E-VY-2          | JOHN DEERE CAPITAL CORP                  |         | 04/05/2023    | GOLDMAN SACHS & CO. LLC                              |                           | 3,805,920     | 4,000,000 | 3,998,120   | 3,998,723                                | 0   | 172                                      | 0   | 172  | 0  | 3,998,895                                      | 0  | (192,975)                        | (192,975)                     | 37,500  | 01/10/2025                       |
| 24422E-WJ-4          | JOHN DEERE CAPITAL CORP                  |         | 12/06/2023    |  |                           | 1,971,300     | 2,000,000 | 1,999,000   | 1,999,099                                | 0   | 303                                      | 0   | 303  | 0  | 1,999,402                                      | 0  | (28,102)                         | (28,102)                      | 101,250   | 09/08/2025                       |
| 25211A-AE-9          | DEWOLF PARK CLO LTD 17-1A AR             |         | 10/15/2023    | MBS PAYDOWN 100.0000                                 |                           | 127,674       | 127,674   | 127,674     | 127,674                                  | 0   | 0  | 0   | 0  | 0  | 127,674  | 0  | 0                                | 0                             | 7,420   | 10/15/2030                       |
| 25243Y-BA-6          | DIAGEO CAPITAL PLC                       | D.      | 04/05/2023    | LLC  |                           | 1,449,180     | 1,500,000 | 1,520,045   | 1,511,123                                | 0   | (1,770)                                  | 0   | (1,770)  | 0  | 1,509,353                                      | 0  | (60,173)                         | (60,173)                      | 14,698  | 10/24/2024                       |
| 25243Y-BC-2          | DIAGEO CAPITAL PLC                       | D.      | 12/12/2023    | BOFA SECURITIES INC.                                 |                           | 1,171,063     | 1,250,000 | 1,159,913   | 1,169,137                                | 0   | 27,123                                   | 0   | 27,123   | 0  | 1,196,259                                      | 0  | (25,197)                         | (25,197)                      | 20,768  | 09/29/2025                       |
| 33767M-AA-3          | FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A |         | 07/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 1,985         | 1,985     | 1,985       | 1,985                                    | 0   | 0  | 0   | 0  | 0  | 1,985  | 0  | 0                                | 0                             | 9   | 08/17/2037                       |
| 33851K-AC-0          | FLAGSTAR MORTGAGE TRUST 20-2 A2          |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 22,598        | 22,598    | 23,234      | 0  | 0   | (26)                                     | 0   | (26)   | 0  | 22,598   | 0  | 0                                | 0                             | 381   | 08/25/2050                       |
| 33852H-AB-8          | FLAGSTAR MORTGAGE TRUST 21-8INV A3       |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 283,828       | 283,828   | 288,573     | 284,065                                  | 0   | (237)                                    | 0   | (237)  | 0  | 283,828  | 0  | 0                                | 0                             | 4,052   | 09/25/2051                       |
| 341081-FZ-5          | FLORIDA POWER & LIGHT CO                 |         | 04/05/2023    | CITIGROUP GLOBAL MARKETS INC.                        |                           | 976,030       | 1,000,000 | 1,005,400   | 1,004,007                                | 0   | (493)                                    | 0   | (493)  | 0  | 1,003,513                                      | 0  | (27,483)                         | (27,483)                      | 14,963  | 04/01/2025                       |
| 34528G-AK-2          | FORD CREDIT AUTO OWNER TRUST 20-A A3     |         | 07/15/2023    | MBS PAYDOWN 100.0000                                 |                           | 55,470        | 55,470    | 55,460      | 55,469                                   | 0   | 1  | 0   | 1  | 0  | 55,470   | 0  | 0                                | 0                             | 184   | 08/15/2024                       |
| 34532N-AD-7          | FORD CREDIT AUTO OWNER TRUST 21-A A4     |         | 04/05/2023    | WELLS FARGO SECURITIES LLC                           |                           | 1,399,688     | 1,500,000 | 1,499,922   | 1,499,962                                | 0   | 6  | 0   | 6  | 0  | 1,499,968                                      | 0  | (100,281)                        | (100,281)                     | 2,348   | 09/15/2026                       |
| 36169D-AA-0          | GCAT 23-NQM2 A1                          |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 132,911       | 132,911   | 132,910     | 0  | 0   | 17                                       | 0   | 17   | 0  | 132,911  | 0  | 0                                | 0                             | 3,734   | 11/25/2067                       |
| 36169K-AA-4          | GCAT 22-NQM2 A1                          |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 138,718       | 138,718   | 138,072     | 138,678                                  | 0   | 40                                       | 0   | 40   | 0  | 138,718  | 0  | 0                                | 0                             | 3,754   | 02/25/2067                       |
| 36263V-BL-0          | GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1 |         | 12/01/2023    | MBS PAYDOWN 100.0000                                 |                           | 43,424        | 43,424    | 35,109      | 0  | 0   | 326                                      | 0   | 326  | 0  | 43,424   | 0  | 0                                | 0                             | 552   | 04/25/2052                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                    | 2                                       | 3       | 4             | 5                          | 6                         | 7             | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |
|----------------------|---|---------|---------------|----------------------------|---------------------------|---------------|-----------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
|                      |   |         |               |                            |                           |               |           |             |  | 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 |
| 36266F-AC-3          | GM FINANCIAL AUTOMOBILE LEASIN 22-2 A3  |         | 12/20/2023    | MBS PAYDOWN 100.0000       |                           | 213,900       | 213,900   | 213,877     | 213,515                                  | 0   | 385                                      | 0   | 385  | 0  | 213,900  | 0  | 0                                | 0                             | 7,238   | 06/20/2025                       |
| 36267E-BJ-9          | GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1 |         | 12/01/2023    | MBS PAYDOWN 100.0000       |                           | 43,823        | 43,823    | 34,800      | 0  | 0   | 317                                      | 0   | 317  | 0  | 43,823   | 0  | 0                                | 0                             | 580   | 06/25/2052                       |
| 369550-BG-2          | GENERAL DYNAMICS CORP                   |         | 04/05/2023    | MARKETAXESS                |                           | 3,942,040     | 4,000,000 | 4,104,360   | 4,104,542                                | 0   | (12,739)                                 | 0   | (12,739)   | 0  | 4,091,802                                      | 0  | (149,762)                        | (149,762)                     | 56,389  | 05/15/2025                       |
| 374288-AB-4          | J PAUL GETTY TRUST                      |         | 04/04/2023    | WELLS FARGO SECURITIES LLC |                           | 483,310       | 500,000   | 500,000     | 500,000                                  | 0   | 0  | 0   | 0  | 0  | 500,000  | 0  | (16,690)                         | (16,690)                      | 1,493   | 01/01/2024                       |
| 377373-AL-9          | GLAXOSMITHKLINE CAPITAL                 | D       | 04/04/2023    | MORGAN STANLEY & CO. LLC   |                           | 1,711,955     | 1,750,000 | 1,755,355   | 1,750,000                                | 0   | 0  | 0   | 0  | 0  | 1,750,000                                      | 0  | (38,045)                         | (38,045)                      | 4,802   | 10/01/2023                       |
| 38136M-AU-2          | GOLDENTREE LOAN MANAGEMENT US 17-2A AR  |         | 10/20/2023    | MBS PAYDOWN 100.0000       |                           | 361,609       | 361,609   | 361,609     | 361,609                                  | 0   | 0  | 0   | 0  | 0  | 361,609  | 0  | 0                                | 0                             | 17,652  | 11/20/2030                       |
| 38141G-XJ-8          | GOLDMAN SACHS GROUP INC                 |         | 04/05/2023    | MARKETAXESS                |                           | 488,960       | 500,000   | 554,460     | 526,846                                  | 0   | (3,373)                                  | 0   | (3,373)  | 0  | 523,473  | 0  | (34,513)                         | (34,513)                      | 9,188   | 04/01/2025                       |
| 38141G-XM-1          | GOLDMAN SACHS GROUP INC                 |         | 04/05/2023    | MARKETAXESS                |                           | 449,255       | 500,000   | 500,000     | 500,000                                  | 0   | 0  | 0   | 0  | 0  | 500,000  | 0  | (50,745)                         | (50,745)                      | 1,837   | 12/09/2026                       |
| 38141G-YS-8          | GOLDMAN SACHS GROUP INC                 |         | 04/05/2023    | MARKETS INC.               |                           | 690,345       | 750,000   | 750,000     | 750,000                                  | 0   | 0  | 0   | 0  | 0  | 750,000  | 0  | (59,655)                         | (59,655)                      | 4,239   | 02/12/2026                       |
| 38141G-YZ-2          | GOLDMAN SACHS GROUP INC                 |         | 03/08/2023    | PREREFUNDED                |                           | 750,000       | 750,000   | 751,590     | 750,162                                  | 0   | (162)                                    | 0   | (162)  | 0  | 750,000  | 0  | 0                                | 0                             | 2,524   | 03/08/2024                       |
| 40390J-AA-0          | HGI CRE CLO LTD 21-FL2 A                |         | 11/19/2023    | MBS PAYDOWN 100.0000       |                           | 1,016,551     | 1,016,551 | 1,016,551   | 1,016,551                                | 0   | 0  | 0   | 0  | 0  | 1,016,551                                      | 0  | 0                                | 0                             | 36,182  | 09/17/2036                       |
| 404280-CJ-6          | HSBC HOLDINGS PLC                       | D       | 04/05/2023    | MORGAN STANLEY & CO. LLC   |                           | 690,570       | 750,000   | 739,013     | 742,158                                  | 0   | 917                                      | 0   | 917  | 0  | 743,075  | 0  | (52,505)                         | (52,505)                      | 5,895   | 04/18/2026                       |
| 404280-CU-1          | HSBC HOLDINGS PLC                       | D       | 04/06/2023    | GOLDMAN SACHS & CO. LLC    |                           | 981,910       | 1,000,000 | 1,000,000   | 1,000,000                                | 0   | 0  | 0   | 0  | 0  | 1,000,000                                      | 0  | (18,090)                         | (18,090)                      | 4,758   | 08/17/2024                       |
| 437076-CA-8          | HOME DEPOT INC                          |         | 12/12/2023    | MARKETAXESS                |                           | 929,750       | 1,000,000 | 988,300     | 990,030                                  | 0   | 2,115                                    | 0   | 2,115  | 0  | 992,145  | 0  | (62,395)                         | (62,395)                      | 29,097  | 04/15/2027                       |
| 437076-CN-0          | HOME DEPOT INC                          |         | 12/12/2023    | MARKETAXESS                |                           | 942,240       | 1,000,000 | 994,640     | 995,405                                  | 0   | 971                                      | 0   | 971  | 0  | 996,376  | 0  | (54,136)                         | (54,136)                      | 33,462  | 04/15/2027                       |
| 437076-CR-1          | HOME DEPOT INC                          |         | 12/06/2023    | CITIGROUP GLOBAL           |                           | 985,490       | 1,000,000 | 999,640     | 999,670                                  | 0   | 109                                      | 0   | 109  | 0  | 999,779  | 0  | (14,289)                         | (14,289)                      | 48,778  | 09/15/2025                       |
| 437300-AA-4          | HOME PARTNERS OF AMERICA TRUST 21-1 A   |         | 12/01/2023    | MARKETS INC.               |                           | 49,983        | 1,000,000 | 49,983      | 49,983                                   | 0   | 0  | 0   | 0  | 0  | 49,983   | 0  | 0                                | 0                             | 430   | 09/17/2041                       |
| 43761J-AA-5          | HOMES TRUST 23-NQM1 A1                  |         | 12/01/2023    | MBS PAYDOWN 100.0000       |                           | 269,063       | 269,063   | 268,602     | 0  | 0   | 24                                       | 0   | 24   | 0  | 269,063  | 0  | 0                                | 0                             | 6,941   | 01/25/2068                       |
| 438127-AA-0          | HONDA MOTOR CO LTD                      | D       | 04/05/2023    | GOLDMAN SACHS & CO. LLC    |                           | 2,886,330     | 3,000,000 | 3,000,000   | 3,000,000                                | 0   | 0  | 0   | 0  | 0  | 3,000,000                                      | 0  | (113,670)                        | (113,670)                     | 39,743  | 03/10/2025                       |
| 438130-AC-2          | HONDA AUTO RECEIVABLES OWNER T 20-2 A3  |         | 09/15/2023    | MBS PAYDOWN 100.0000       |                           | 157,373       | 157,373   | 157,361     | 157,371                                  | 0   | 2  | 0   | 2  | 0  | 157,373  | 0  | 0                                | 0                             | 504   | 07/15/2024                       |
| 440452-AH-3          | HORNEL FOODS CORP                       |         | 12/12/2023    | GOLDMAN SACHS & CO. LLC    |                           | 881,470       | 1,000,000 | 923,410     | 932,153                                  | 0   | 11,123                                   | 0   | 11,123   | 0  | 943,276  | 0  | (61,806)                         | (61,806)                      | 17,519  | 06/03/2028                       |
| 46593F-AD-4          | JP MORGAN MORTGAGE TRUST 22-INV3 A3B    |         | 12/01/2023    | MBS PAYDOWN 100.0000       |                           | 24,992        | 24,992    | 19,586      | 0  | 0   | 17                                       | 0   | 17   | 0  | 24,992   | 0  | 0                                | 0                             | 90  | 09/25/2052                       |
| 46647P-BH-8          | JPMORGAN CHASE & CO                     |         | 04/05/2023    | CITIGROUP GLOBAL           |                           | 236,305       | 250,000   | 261,133     | 255,348                                  | 0   | (662)                                    | 0   | (662)  | 0  | 254,686  | 0  | (18,381)                         | (18,381)                      | 2,882   | 03/13/2026                       |
| 46647P-BT-2          | JPMORGAN CHASE & CO                     |         | 04/05/2023    | MARKETAXESS                |                           | 226,708       | 250,000   | 250,000     | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (23,292)                         | (23,292)                      | 1,023   | 11/19/2026                       |
| 46647P-CM-6          | JPMORGAN CHASE & CO                     |         | 04/05/2023    | CITIGROUP GLOBAL           |                           | 1,414,620     | 1,500,000 | 1,500,000   | 1,500,000                                | 0   | 0  | 0   | 0  | 0  | 1,500,000                                      | 0  | (85,380)                         | (85,380)                      | 7,712   | 08/09/2025                       |
| 55284A-AA-6          | MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A |         | 12/16/2023    | MARKETS INC.               |                           | 12,712        | 12,712    | 12,712      | 12,712                                   | 0   | 0  | 0   | 0  | 0  | 12,712   | 0  | 0                                | 0                             | 723   | 10/16/2036                       |
| 55820T-AJ-7          | MADISON PARK FUNDING LTD 17-23A AR      |         | 10/27/2023    | MBS PAYDOWN 100.0000       |                           | 59,274        | 59,274    | 59,274      | 59,274                                   | 0   | 0  | 0   | 0  | 0  | 59,274   | 0  | 0                                | 0                             | 1,974   | 07/27/2031                       |
| 55821C-AA-2          | ATRILUM CDO CORP -9A AR2                |         | 11/28/2023    | MBS PAYDOWN 100.0000       |                           | 22,098        | 22,098    | 22,098      | 22,098                                   | 0   | 0  | 0   | 0  | 0  | 22,098   | 0  | 0                                | 0                             | 700   | 05/28/2030                       |
| 57629W-CV-0          | MASSMUTUAL GLOBAL FUND IN               |         | 08/28/2023    | MBS PAYDOWN 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                       |
| 59980D-AB-7          | MILL CITY MORTGAGE TRUST 23-NQM1 A2     |         | 12/01/2023    | MBS PAYDOWN 100.0000       |                           | 82,742        | 82,742    | 81,032      | 0  | 0   | 65                                       | 0   | 65   | 0  | 82,742   | 0  | 0                                | 0                             | 2,223   | 10/25/2067                       |
| 59980D-AC-5          | MILL CITY MORTGAGE TRUST 23-NQM1 A3     |         | 12/01/2023    | MBS PAYDOWN 100.0000       |                           | 66,194        | 66,194    | 64,493      | 0  | 0   | 65                                       | 0   | 65   | 0  | 66,194   | 0  | 0                                | 0                             | 1,778   | 10/25/2067                       |
| 617446-8Q-5          | MORGAN STANLEY                          |         | 04/05/2023    | J.P. MORGAN SECURITIES LLC |                           | 473,200       | 500,000   | 526,800     | 513,440                                  | 0   | (1,572)                                  | 0   | (1,572)  | 0  | 511,868  | 0  | (38,668)                         | (38,668)                      | 4,923   | 04/28/2026                       |
| 617446-8V-4          | MORGAN STANLEY                          |         | 04/05/2023    | RBC CAPITAL MARKETS LLC    |                           | 672,938       | 750,000   | 750,000     | 750,000                                  | 0   | 0  | 0   | 0  | 0  | 750,000  | 0  | (77,062)                         | (77,062)                      | 2,463   | 12/10/2026                       |
| 61747Y-EB-7          | MORGAN STANLEY                          |         | 04/05/2023    | MARKETAXESS                |                           | 481,355       | 500,000   | 500,000     | 500,000                                  | 0   | 0  | 0   | 0  | 0  | 500,000  | 0  | (18,645)                         | (18,645)                      | 2,834   | 01/22/2025                       |
| 61771Q-AJ-0          | MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A |         | 12/01/2023    | MBS PAYDOWN 100.0000       |                           | 24,301        | 24,301    | 25,212      | 24,328                                   | 0   | (27)                                     | 0   | (27)   | 0  | 24,301   | 0  | 0                                | 0                             | 335   | 12/25/2050                       |
| 61772B-AA-1          | MORGAN STANLEY                          |         | 04/05/2023    | PREREFUNDED                |                           | 1,000,000     | 1,000,000 | 1,000,000   | 1,000,000                                | 0   | 0  | 0   | 0  | 0  | 1,000,000                                      | 0  | 0                                | 0                             | 3,655   | 04/05/2024                       |
| 63942K-AA-2          | NAVIENT STUDENT LOAN TRUST 21-GA A      |         | 12/15/2023    | MBS PAYDOWN 100.0000       |                           | 174,970       | 174,970   | 174,706     | 174,845                                  | 0   | 125                                      | 0   | 125  | 0  | 174,970  | 0  | 0                                | 0                             | 1,476   | 04/15/2070                       |
| 63942M-AA-8          | NAVIENT STUDENT LOAN TRUST 22-A A       |         | 12/15/2023    | MBS PAYDOWN 100.0000       |                           | 168,815       | 168,815   | 168,812     | 168,679                                  | 0   | 136                                      | 0   | 136  | 0  | 168,815  | 0  | 0                                | 0                             | 2,001   | 07/15/2070                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                    | 2  | 3       | 4             | 5   | 6                         | 7             | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |
|----------------------|--|---------|---------------|---|---------------------------|---------------|-----------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
|                      |  |         |               |   |                           |               |           |             |  | 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 |
| 641062-AQ-7          | NESTLE HOLDINGS INC                      |         | 12/06/2023    | MUFG SECURITIES AMERICAS INC. GOLDMAN SACHS & CO. LLC |                           | 1,242,950     | 1,250,000 | 1,246,988   | 1,249,056                                | 0   | 850                                      | 0   | 850  | 0  | 1,249,907                                      | 0  | (6,957)                          | (6,957)                       | 6,549   | 01/15/2024                       |
| 641062-AV-6          | NESTLE HOLDINGS INC                      |         | 12/12/2023    | J.P. MORGAN SECURITIES                                |                           | 1,795,920     | 2,000,000 | 1,997,740   | 1,998,271                                | 0   | 401                                      | 0   | 401  | 0  | 1,998,672                                      | 0  | (202,752)                        | (202,752)                     | 32,583  | 01/14/2027                       |
| 641062-BA-1          | NESTLE HOLDINGS INC                      |         | 12/06/2023    | LLC   |                           | 1,975,060     | 2,000,000 | 1,999,340   | 1,999,402                                | 0   | 200                                      | 0   | 200  | 0  | 1,999,602                                      | 0  | (24,542)                         | (24,542)                      | 98,889  | 09/12/2025                       |
| 64830P-AA-4          | NEW RESIDENTIAL MORTGAGE LOAN 19-NQM5 A1 |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 5,106         | 5,106     | 4,582       | 0  | 0   | 0  | 0   | 0  | 5,106  | 0  | 0  | 0                                | 0                             | 12  | 11/25/2059                       |
| 64831M-AA-0          | NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1 |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 354,749       | 354,749   | 353,416     | 354,673                                  | 0   | 76                                       | 0   | 76   | 0  | 354,749  | 0  | 0                                | 0                             | 6,430   | 03/27/2062                       |
| 65480D-AD-5          | NISSAN AUTO LEASE TRUST 21-A A4          |         | 12/15/2023    | MBS PAYDOWN 100.0000                                  |                           | 3,278,502     | 3,278,502 | 3,125,719   | 3,136,056                                | 0   | 142,446                                  | 0   | 142,446  | 0  | 3,278,502                                      | 0  | 0                                | 0                             | 20,415  | 07/15/2026                       |
| 67114V-AA-1          | ONSLow BAY FINANCIAL LLC 22-NQM1 A1      |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 84,540        | 84,540    | 72,559      | 0  | 459                                       | 0  | 459   | 0  | 84,540   | 0  | 0  | 0                                | 0                             | 734   | 11/25/2061                       |
| 67448W-AP-3          | ONSLow BAY FINANCIAL LLC 20-EXPS 1A8     |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 26,239        | 26,239    | 26,998      | 26,279                                   | 0   | (40)                                     | 0   | (40)   | 0  | 26,239   | 0  | 0                                | 0                             | 408   | 01/25/2060                       |
| 67647W-AV-9          | OCEANVIEW MORTGAGE TRUST 21-3 A20        |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 100,003       | 100,003   | 101,347     | 100,045                                  | 0   | (42)                                     | 0   | (42)   | 0  | 100,003  | 0  | 0                                | 0                             | 1,245   | 07/25/2051                       |
| 67648B-AA-0          | BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1   |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 57,186        | 57,186    | 58,142      | 57,232                                   | 0   | (46)                                     | 0   | (46)   | 0  | 57,186   | 0  | 0                                | 0                             | 962   | 12/25/2051                       |
| 713448-FB-9          | PEPSICO INC                              |         | 04/05/2023    | AMERICAS INC.   |                           | 1,222,125     | 1,250,000 | 1,249,288   | 1,249,817                                | 0   | 66                                       | 0   | 66   | 0  | 1,249,883                                      | 0  | (27,758)                         | (27,758)                      | 2,542   | 10/07/2023                       |
| 74005P-BQ-6          | LINDE INC/CT                             |         | 12/06/2023    | BARCLAYS CAPITAL INC.                                 |                           | 2,170,103     | 2,250,000 | 2,230,718   | 2,234,146                                | 0   | 4,645                                    | 0   | 4,645  | 0  | 2,238,791                                      | 0  | (68,688)                         | (68,688)                      | 97,600  | 01/30/2026                       |
| 742718-FV-6          | PROCTER & GAMBLE CO/THE                  |         | 04/04/2023    | MARKETAXESS   |                           | 4,668,150     | 5,000,000 | 4,992,900   | 4,994,152                                | 0   | 365                                      | 0   | 365  | 0  | 4,994,516                                      | 0  | (326,366)                        | (326,366)                     | 64,653  | 02/01/2027                       |
| 74333Q-AA-3          | PROGRESS RESIDENTIAL TRUST 21-SFR9 A     |         | 01/01/2023    | MBS PAYDOWN 0.0000                                    |                           | 0             | 0         | 0           | 0  | 0   | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 11/17/2040                       |
| 74333T-AA-7          | PROGRESS RESIDENTIAL TRUST 21-SFR8 A     |         | 08/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 12,766        | 12,766    | 12,765      | 12,766                                   | 0   | 0  | 0   | 0  | 0  | 12,766   | 0  | 0                                | 0                             | 80  | 10/17/2038                       |
| 74456Q-BL-9          | PUBLIC SERVICE ELECTRIC                  |         | 04/05/2023    | MARKETAXESS   |                           | 486,760       | 500,000   | 546,205     | 521,443                                  | 0   | (2,754)                                  | 0   | (2,754)  | 0  | 518,690  | 0  | (31,930)                         | (31,930)                      | 6,042   | 05/15/2025                       |
| 75574P-AA-0          | READYCAP COMMERCIAL MORTGAGE T 22-FL8 A  |         | 12/25/2023    | MBS PAYDOWN 100.0000                                  |                           | 277,941       | 277,941   | 277,941     | 277,941                                  | 0   | 0  | 0   | 0  | 0  | 277,941  | 0  | 0                                | 0                             | 11,439  | 01/25/2037                       |
| 756109-AZ-7          | REALTY INCOME CORP                       |         | 04/06/2023    | MARKETAXESS   |                           | 1,331,730     | 1,500,000 | 1,487,880   | 1,492,534                                | 0   | 638                                      | 0   | 638  | 0  | 1,493,172                                      | 0  | (161,442)                        | (161,442)                     | 6,438   | 03/15/2026                       |
| 771196-BT-8          | ROCHE HOLDINGS INC                       |         | 12/12/2023    | MARKETAXESS   |                           | 2,263,379     | 2,350,000 | 2,350,000   | 2,350,000                                | 0   | 0  | 0   | 0  | 0  | 2,350,000                                      | 0  | (86,621)                         | (86,621)                      | 63,184  | 03/10/2025                       |
| 771196-BV-3          | ROCHE HOLDINGS INC                       |         | 12/12/2023    | MARKETAXESS   |                           | 2,321,625     | 2,500,000 | 2,500,000   | 2,500,000                                | 0   | 0  | 0   | 0  | 0  | 2,500,000                                      | 0  | (178,375)                        | (178,375)                     | 72,955  | 03/10/2027                       |
| 78449A-AA-0          | SLAM 2021-1 LLC 21-1A A                  |         | 12/15/2023    | MBS PAYDOWN 100.0000                                  |                           | 85,950        | 85,950    | 74,145      | 0  | 1,186                                     | 0  | 1,186   | 0  | 85,950   | 0  | 0  | 0                                | 1,048                         | 06/15/2046  |                                  |
| 816943-BF-0          | SEQUOIA MORTGAGE TRUST 23-3 A1           |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 62,215        | 62,215    | 61,574      | 11                                       | 0   | 11                                       | 0   | 11   | 0  | 62,215   | 0  | 0                                | 0                             | 632   | 09/25/2053                       |
| 81743J-AU-4          | SEQUOIA MORTGAGE TRUST 23-4 A19          |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 50,613        | 50,613    | 47,798      | 0  | 26  | 0  | 26  | 0  | 50,613   | 0  | 0  | 0                                | 376                           | 11/25/2053  |                                  |
| 81744K-AU-0          | SEQUOIA MORTGAGE TRUST 23-2 A19          |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 217,426       | 217,426   | 203,327     | 0  | 547                                       | 0  | 547   | 0  | 217,426  | 0  | 0  | 0                                | 4,060                         | 03/25/2053  |                                  |
| 81748X-AA-2          | SEQUOIA MORTGAGE TRUST 21-5 A1           |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 105,810       | 105,810   | 106,901     | 105,839                                  | 0   | (29)                                     | 0   | (29)   | 0  | 105,810  | 0  | 0                                | 0                             | 1,428   | 07/25/2051                       |
| 81748X-AU-8          | SEQUOIA MORTGAGE TRUST 21-5 A19          |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 16,279        | 16,279    | 16,334      | 16,280                                   | 0   | (2)                                      | 0   | (2)  | 0  | 16,279   | 0  | 0                                | 0                             | 220   | 07/25/2051                       |
| 81749B-AA-9          | SEQUOIA MORTGAGE TRUST 23-1 A1           |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 81,947        | 81,947    | 81,076      | 0  | 26  | 0  | 26  | 0  | 81,947   | 0  | 0  | 0                                | 1,895                         | 01/25/2053  |                                  |
| 82620K-AX-1          | SIEMENS FINANCIALINGSMAT                 |         | 12/12/2023    | MARKETAXESS   |                           | 1,482,285     | 1,500,000 | 1,504,515   | 1,501,925                                | 0   | (1,535)                                  | 0   | (1,535)  | 0  | 1,500,390                                      | 0  | (18,105)                         | (18,105)                      | 12,269  | 03/11/2024                       |
| 83438L-AA-9          | SOLRR AIRCRAFT 2021-1 LIMITED 21-1 A     |         | 12/15/2023    | MBS PAYDOWN 100.0000                                  |                           | 48,142        | 48,142    | 41,955      | 0  | 438                                       | 0  | 438   | 0  | 48,142   | 0  | 0  | 0                                | 530                           | 10/15/2046  |                                  |
| 85440K-AC-8          | STANFORD UNIVERSITY                      |         | 12/12/2023    | LLC   |                           | 223,118       | 250,000   | 250,000     | 250,000                                  | 0   | 0  | 0   | 0  | 0  | 250,000  | 0  | (26,882)                         | (26,882)                      | 3,339   | 06/01/2027                       |
| 85573M-AA-7          | STARWOOD MORTGAGE RESIDENTIAL 20-3 A1    |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 11,036        | 11,036    | 11,036      | 11,036                                   | 0   | 0  | 0   | 0  | 0  | 11,036   | 0  | 0                                | 0                             | 87  | 04/25/2065                       |
| 87612E-BM-7          | TARGET CORP                              |         | 12/12/2023    |   |                           | 1,609,335     | 1,750,000 | 1,747,025   | 1,747,560                                | 0   | 558                                      | 0   | 558  | 0  | 1,748,118                                      | 0  | (138,783)                        | (138,783)                     | 48,249  | 01/15/2027                       |
| 88250B-BK-9          | TEXAS INSTRUMENTS INC                    |         | 12/12/2023    | MARKETAXESS   |                           | 680,220       | 750,000   | 750,000     | 750,000                                  | 0   | 0  | 0   | 0  | 0  | 750,000  | 0  | (69,780)                         | (69,780)                      | 10,523  | 09/15/2026                       |
| 89180G-AW-9          | TOWD POINT MORTGAGE TRUST 22-SJ1 A1B     |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 185,993       | 185,993   | 185,993     | 185,993                                  | 0   | 0  | 0   | 0  | 0  | 185,993  | 0  | 0                                | 0                             | 3,589   | 03/25/2062                       |
| 89180L-AA-6          | TOWD POINT MORTGAGE TRUST 21-SJ2 A1A     |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 88,499        | 88,499    | 89,013      | 88,582                                   | 0   | (82)                                     | 0   | (82)   | 0  | 88,499   | 0  | 0                                | 0                             | 1,048   | 12/25/2061                       |
| 89181J-AA-0          | TOWD POINT MORTGAGE TRUST 23-1 A1        |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 467,103       | 467,103   | 445,307     | 0  | 1,529                                     | 0  | 1,529   | 0  | 467,103  | 0  | 0  | 0                                | 8,924                         | 01/25/2063  |                                  |
| 89181P-CL-0          | TOWD POINT HE TRUST 23-1 A1A             |         | 12/01/2023    | MBS PAYDOWN 100.0000                                  |                           | 323,313       | 323,313   | 323,580     | 0  | (82)                                      | 0  | (82)  | 0  | 323,313  | 0  | 0  | 0                                | 9,281                         | 02/25/2063  |                                  |
| 89236T-HU-2          | TOYOTA MOTOR CREDIT CORP                 |         | 04/05/2023    | KEYBANC CAPITAL MARKETS INC.                          |                           | 483,585       | 500,000   | 499,970     | 499,990                                  | 0   | 3  | 0   | 3  | 0  | 499,992  | 0  | (16,407)                         | (16,407)                      | 1,681   | 01/11/2024                       |
| 89236T-JD-8          | TOYOTA MOTOR CREDIT CORP                 |         | 04/06/2023    | MATURITY 100.0000                                     |                           | 750,000       | 750,000   | 749,393     | 749,919                                  | 0   | 81                                       | 0   | 81   | 0  | 750,000  | 0  | 0                                | 0                             | 1,500   | 04/06/2023                       |
| 89236T-JX-4          | TOYOTA MOTOR CREDIT CORP                 |         | 04/05/2023    | KEYBANC CAPITAL MARKETS INC.                          |                           | 1,466,790     | 1,500,000 | 1,499,070   | 1,499,425                                | 0   | 127                                      | 0   | 127  | 0  | 1,499,553                                      | 0  | (32,763)                         | (32,763)                      | 20,625  | 03/22/2024                       |
| 89236T-KC-8          | TOYOTA MOTOR CREDIT CORP                 |         | 12/12/2023    | MARKETAXESS   |                           | 2,456,175     | 2,500,000 | 2,497,625   | 2,498,004                                | 0   | 739                                      | 0   | 739  | 0  | 2,498,743                                      | 0  | (42,568)                         | (42,568)                      | 94,361  | 06/30/2025                       |
| 89239F-AD-5          | TOYOTA AUTO RECEIVABLES OWNER 22-B A3    |         | 04/05/2023    | TD SECURITIES (USA) LLC                               |                           | 1,705,020     | 1,750,000 | 1,749,959   | 1,749,972                                | 0   | 5  | 0   | 5  | 0  | 1,749,976                                      | 0  | (44,956)                         | (44,956)                      | 16,380  | 09/15/2026                       |

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1                    | 2  | 3       | 4             | 5                             | 6                         | 7             | 8           | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |     |
|----------------------|--|---------|---------------|-------------------------------|---------------------------|---------------|-------------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|-----|
|                      |  |         |               |                               |                           |               |             |             |  | 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 |     |
| 89613G-AA-4          | TRICON AMERICAN HOMES 20-SFR1 A                                |         | 04/01/2023    | MBS PAYDOWN 100.0000          |                           | 1,234         | 1,234       | 1,234       | 1,234                                    | 0   | 0  | 0   | 0  | 0  | 1,234  | 0  | 0                                | 0                             | 6   | 07/17/2038                       |     |
| 89688W-AA-9          | TOORAK MORTGAGE CORP 21-INV1 A1                                |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 444,984       | 444,984     | 444,981     | 444,984                                  | 0   | 0  | 0   | 0  | 0  | 444,984  | 0  | 0                                | 0                             | 2,856   | 07/25/2056                       |     |
| 902674-YF-1          | UBS AG LONDON  | D       | 06/01/2023    | MATURITY 100.0000             |                           | 1,000,000     | 1,000,000   | 998,930     | 999,776                                  | 0   | 224                                      | 0   | 224  | 0  | 1,000,000                                      | 0  | 0                                | 0                             | 1,875   | 06/01/2023                       |     |
| 904764-BJ-5          | UNILEVER CAPITAL CORP  |         | 04/05/2023    | AMERICAS INC.                 |                           | 1,225,325     | 1,250,000   | 1,248,400   | 1,249,623                                | 0   | 147                                      | 0   | 147  | 0  | 1,249,771                                      | 0  | (24,446)                         | (24,446)                      | 2,682   | 09/14/2023                       |     |
| 911312-BK-1          | UNITED PARCEL SERVICE  |         | 04/01/2023    | MATURITY 100.0000             |                           | 750,000       | 750,000     | 723,660     | 748,378                                  | 0   | 1,622                                    | 0   | 1,622  | 0  | 750,000  | 0  | 0                                | 0                             | 9,375   | 04/01/2023                       |     |
| 911312-BL-9          | UNITED PARCEL SERVICE  |         | 12/06/2023    | KEYBANC CAPITAL MARKETS       |                           | 1,954,080     | 2,000,000   | 1,962,040   | 1,970,121                                | 0   | 14,689                                   | 0   | 14,689   | 0  | 1,984,810                                      | 0  | (30,730)                         | (30,730)                      | 59,578  | 11/15/2024                       |     |
| 91324P-DR-0          | UNITEDHEALTH GROUP INC   |         | 04/05/2023    | MARKETAXESS                   |                           | 730,628       | 750,000     | 792,458     | 770,744                                  | 0   | (3,502)                                  | 0   | (3,502)  | 0  | 767,243  | 0  | (36,615)                         | (36,615)                      | 11,628  | 08/15/2024                       |     |
| 92538H-AA-8          | VERUS SECURITIZATION TRUST 21-4 A1                             |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 166,474       | 166,474     | 136,632     | 0  | 0   | 1,929                                    | 0   | 1,929  | 0  | 166,474  | 0  | 0                                | 0                             | 828   | 07/25/2066                       |     |
| 92538K-AA-1          | VERUS SECURITIZATION TRUST 21-5 A1                             |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 107,986       | 107,986     | 90,388      | 0  | 0   | 1,195                                    | 0   | 1,195  | 0  | 107,986  | 0  | 0                                | 0                             | 552   | 09/25/2066                       |     |
| 92538N-AB-3          | VERUS SECURITIZATION TRUST 22-4 A2                             |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 111,182       | 111,182     | 110,484     | 111,143                                  | 0   | 39                                       | 0   | 39   | 0  | 111,182  | 0  | 0                                | 0                             | 2,957   | 04/25/2067                       |     |
| 92538W-AA-5          | VERUS SECURITIZATION TRUST 22-1 A1                             |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 36,920        | 36,920      | 31,527      | 0  | 0   | 23                                       | 0   | 23   | 0  | 36,920   | 0  | 0                                | 0                             | 102   | 01/25/2067                       |     |
| 92538B-AA-0          | VERUS SECURITIZATION TRUST 23-1 A1                             |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 127,412       | 127,412     | 127,411     | 0  | 0   | 0  | 0   | 0  | 0  | 127,412  | 0  | 0                                | 0                             | 3,756   | 12/25/2067                       |     |
| 92539F-AA-1          | VERUS SECURITIZATION TRUST 23-INV1 A1                          |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 157,920       | 157,920     | 157,918     | 0  | 0   | 1  | 0   | 1  | 0  | 157,920  | 0  | 0                                | 0                             | 4,227   | 02/25/2068                       |     |
| 92539G-AC-5          | VERUS SECURITIZATION TRUST 23-3 A3                             |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 287,733       | 287,733     | 287,731     | 0  | 0   | 1  | 0   | 1  | 0  | 287,733  | 0  | 0                                | 0                             | 6,944   | 03/25/2068                       |     |
| 92539T-AB-9          | VERUS SECURITIZATION TRUST 23-4 A2                             |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 114,608       | 114,608     | 114,608     | 0  | 0   | 0  | 0   | 0  | 0  | 114,608  | 0  | 0                                | 0                             | 2,223   | 05/25/2068                       |     |
| 92837K-AA-9          | VISIO 2020-1 TRUST 20-1 A1                                     |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 114,165       | 114,165     | 114,164     | 114,165                                  | 0   | 0  | 0   | 0  | 0  | 114,165  | 0  | 0                                | 0                             | 915   | 08/25/2055                       |     |
| 931142-ER-0          | WALMART INC  |         | 04/04/2023    | CITIGROUP GLOBAL MARKETS INC. |                           | 1,134,113     | 1,250,000   | 1,247,638   | 1,248,234                                | 0   | 123                                      | 0   | 123  | 0  | 1,248,358                                      | 0  | (114,245)                        | (114,245)                     | 7,255   | 09/17/2026                       |     |
| 931142-EW-9          | WALMART INC  |         | 12/06/2023    | J.P. MORGAN SECURITIES LLC    |                           | 1,725,360     | 1,750,000   | 1,748,775   | 1,748,896                                | 0   | 372                                      | 0   | 372  | 0  | 1,749,267                                      | 0  | (23,907)                         | (23,907)                      | 85,123  | 09/09/2025                       |     |
| 95000U-2R-3          | WELLS FARGO & COMPANY  |         | 04/05/2023    | BOFA SECURITIES INC.          |                           | 2,486,275     | 2,500,000   | 2,557,213   | 2,511,434                                | 0   | (7,497)                                  | 0   | (7,497)  | 0  | 2,503,938                                      | 0  | (17,663)                         | (17,663)                      | 14,702  | 06/02/2024                       |     |
| 95002T-AA-2          | WELLS FARGO MORTGAGE BACKED SE 20-3 A1                         |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 34,227        | 34,227      | 35,350      | 34,277                                   | 0   | (49)                                     | 0   | (49)   | 0  | 34,227   | 0  | 0                                | 0                             | 540   | 06/25/2050                       |     |
| 95003A-AC-8          | WELLS FARGO MORTGAGE BACKED SE 21-1 A3                         |         | 12/01/2023    | MBS PAYDOWN 100.0000          |                           | 53,446        | 53,446      | 46,402      | 52,989                                   | 0   | 457                                      | 0   | 457  | 0  | 53,446   | 0  | 0                                | 0                             | 727   | 12/25/2050                       |     |
| 97314C-AA-8          | WIND RIVER CLO LTD 13-2A AR2                                   |         | 10/18/2023    | MBS PAYDOWN 100.0000          |                           | 501,972       | 501,972     | 501,972     | 501,972                                  | 0   | 0  | 0   | 0  | 0  | 501,972  | 0  | 0                                | 0                             | 18,738  | 10/18/2030                       |     |
| 976656-CL-0          | WISCONSIN ELECTRIC POWER                                       |         | 04/05/2023    | MARKETAXESS                   |                           | 959,310       | 1,000,000   | 1,054,160   | 1,023,392                                | 0   | (3,416)                                  | 0   | (3,416)  | 0  | 1,019,976                                      | 0  | (60,666)                         | (60,666)                      | 6,549   | 12/15/2024                       |     |
| 98163V-AB-4          | WORLD OMNI AUTO RECEIVABLES TR 22-D A2A                        |         | 12/15/2023    | MBS PAYDOWN 100.0000          |                           | 3,299,945     | 3,299,945   | 3,299,739   | 3,294,799                                | 0   | 5,147                                    | 0   | 5,147  | 0  | 3,299,945                                      | 0  | 0                                | 0                             | 132,902   | 03/16/2026                       |     |
| 98163W-AC-0          | WORLD OMNI AUTO RECEIVABLES TR 20-B A3                         |         | 12/15/2023    | MBS PAYDOWN 100.0000          |                           | 208,023       | 208,023     | 208,007     | 208,010                                  | 0   | 13                                       | 0   | 13   | 0  | 208,023  | 0  | 0                                | 0                             | 679   | 05/15/2025                       |     |
| 1109999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |         |               |                               |                           | 137,498,033   | 142,037,767 | 142,154,483 | 134,985,037                              | 0   | 174,094                                  | 0   | 174,094  | 0  | 142,160,613                                    | 0  | (4,662,587)                      | (4,662,587)                   | 2,469,636   | XXX                              |     |
| 2509999997           | Total - Bonds - Part 4   |         |               |                               |                           | 197,856,761   | 204,291,675 | 204,424,425 | 190,413,066                              | 0   | 189,952                                  | 0   | 189,952  | 0  | 204,482,912                                    | 0  | (6,626,162)                      | (6,626,162)                   | 2,986,871   | XXX                              |     |
| 2509999998           | Total - Bonds - Part 5   |         |               |                               |                           | 25,717,273    | 26,500,000  | 25,868,501  | 0  | 0   | 163,874                                  | 0   | 163,874  | 0  | 26,032,375                                     | 0  | (315,102)                        | (315,102)                     | 728,114   | XXX                              |     |
| 2509999999           | Total - Bonds  |         |               |                               |                           | 223,574,034   | 230,791,675 | 230,292,926 | 190,413,066                              | 0   | 353,826                                  | 0   | 353,826  | 0  | 230,515,287                                    | 0  | (6,941,264)                      | (6,941,264)                   | 3,714,985   | XXX                              |     |
| 4509999997           | Total - Preferred Stocks - Part 4                              |         |               |                               |                           | 0             | XXX         | 0           | 0  | 0   | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| 4509999998           | Total - Preferred Stocks - Part 5                              |         |               |                               |                           | 0             | XXX         | 0           | 0  | 0   | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| 4509999999           | Total - Preferred Stocks                                       |         |               |                               |                           | 0             | XXX         | 0           | 0  | 0   | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| 5989999997           | Total - Common Stocks - Part 4                                 |         |               |                               |                           | 0             | XXX         | 0           | 0  | 0   | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| 5989999998           | Total - Common Stocks - Part 5                                 |         |               |                               |                           | 0             | XXX         | 0           | 0  | 0   | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| 5989999999           | Total - Common Stocks  |         |               |                               |                           | 0             | XXX         | 0           | 0  | 0   | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| 5999999999           | Total - Preferred and Common Stocks                            |         |               |                               |                           | 0             | XXX         | 0           | 0  | 0   | 0  | 0   | 0  | 0  | 0  | 0  | 0                                | 0                             | 0   | 0                                | XXX |
| 6009999999           | Totals   |         |               |                               |                           | 223,574,034   | XXX         | 230,292,926 | 190,413,066                              | 0   | 353,826                                  | 0   | 353,826  | 0  | 230,515,287                                    | 0  | (6,941,264)                      | (6,941,264)                   | 3,714,985   | XXX                              |     |

E14.6

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1                    | 2  | 3       | 4             | 5                             | 6             | 7   | 8   | 9           | 10            | 11  | Change in Book/Adjusted Carrying Value    |  |   |   |  | 17                                       | 18                               | 19                            | 20  | 21                                      |         |
|----------------------|--|---------|---------------|-------------------------------|---------------|---|---|-------------|---------------|---|---|--|---|---|--|--|----------------------------------|-------------------------------|---|---|---------|
|                      |  |         |               |                               |               |   |   |             |               |   | 12  | 13                                       | 14  | 15  | 16   |  |                                  |                               |   |   |         |
| CUSIP Identification | Description  | Foreign | Date Acquired | Name of Vendor                | Disposal Date | Name of Purchaser                                 | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |         |
| 037833-ET-3          | APPLE INC  |         | 05/08/2023    | GOLDMAN SACHS & CO. LLC       | 12/06/2023    | MARKETAXESS<br>MORGAN STANLEY & CO. LLC           | 4,250,000                                     | 4,241,798   | 4,184,423     | 4,242,665                                 | 0   | 867                                      | 0   | 867   | 0  | 0  | (58,242)                         | (58,242)                      | 98,222                                      | 0                                       |         |
| 58933Y-AY-1          | MERCK & CO INC   |         | 01/11/2023    | CITIGROUP GLOBAL MARKETS INC. | 12/06/2023    |   | 2,750,000                                     | 2,462,103   | 2,526,260     | 2,541,741                                 | 0   | 79,638                                   | 0   | 79,638  | 0  | 0  | (15,481)                         | (15,481)                      | 26,583                                      | 7,964                                   |         |
| 58933Y-BH-7          | MERCK & CO INC   |         | 05/08/2023    | CITIGROUP GLOBAL MARKETS INC. | 12/06/2023    | MARKETAXESS                                       | 5,000,000                                     | 4,995,950   | 4,913,350     | 4,996,363                                 | 0   | 413                                      | 0   | 413   | 0  | 0  | (83,013)                         | (83,013)                      | 113,063                                     | 0                                       |         |
| 713448-DF-2          | PEPSICO INC  |         | 01/31/2023    | CITIGROUP GLOBAL MARKETS INC. | 12/06/2023    | GOLDMAN SACHS & CO. LLC<br>WELLS FARGO SECURITIES | 5,000,000                                     | 4,792,900   | 4,798,850     | 4,847,869                                 | 0   | 54,969                                   | 0   | 54,969  | 0  | 0  | (49,019)                         | (49,019)                      | 183,667                                     | 62,542                                  |         |
| 713448-FQ-6          | PEPSICO INC  |         | 02/13/2023    | BOFA SECURITIES INC.          | 12/12/2023    | LLC   | 3,000,000                                     | 2,998,260   | 2,983,800     | 2,998,714                                 | 0   | 454                                      | 0   | 454   | 0  | 0  | (14,914)                         | (14,914)                      | 113,371                                     | 0                                       |         |
| 92826C-AD-4          | VISA INC   |         | 04/25/2023    | BOFA SECURITIES INC.          | 12/06/2023    | MARKETAXESS                                       | 5,000,000                                     | 4,878,150   | 4,830,450     | 4,905,552                                 | 0   | 27,402                                   | 0   | 27,402  | 0  | 0  | (75,102)                         | (75,102)                      | 154,875                                     | 58,188                                  |         |
| 931142-FA-6          | WALMART INC  |         | 04/12/2023    | MIZUHO SECURITIES USA LLC     | 12/06/2023    |   | 1,500,000                                     | 1,499,340   | 1,480,140     | 1,499,471                                 | 0   | 131                                      | 0   | 131   | 0  | 0  | (19,331)                         | (19,331)                      | 38,333                                      | 0                                       |         |
| 1109999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |         |               |                               |               |   |   | 26,500,000  | 25,868,501    | 25,717,273                                | 26,032,375                                | 0  | 163,874   | 0   | 163,874  | 0  | 0                                | (315,102)                     | (315,102)                                   | 728,114                                 | 128,694 |
| 2509999998           | Total - Bonds  |         |               |                               |               |   |   | 26,500,000  | 25,868,501    | 25,717,273                                | 26,032,375                                | 0  | 163,874   | 0   | 163,874  | 0  | 0                                | (315,102)                     | (315,102)                                   | 728,114                                 | 128,694 |
| 4509999998           | Total - Preferred Stocks                                       |         |               |                               |               |   |   |             | 0             | 0   | 0   | 0  | 0   | 0   | 0  | 0  | 0                                | 0                             | 0   | 0                                       | 0       |
| 5989999998           | Total - Common Stocks  |         |               |                               |               |   |   |             | 0             | 0   | 0   | 0  | 0   | 0   | 0  | 0  | 0                                | 0                             | 0   | 0                                       | 0       |
| 5999999999           | Total - Preferred and Common Stocks                            |         |               |                               |               |   |   |             | 0             | 0   | 0   | 0  | 0   | 0   | 0  | 0  | 0                                | 0                             | 0   | 0                                       | 0       |
| 6009999999           | Totals   |         |               |                               |               |   |   |             | 25,868,501    | 25,717,273                                | 26,032,375                                | 0  | 163,874   | 0   | 163,874  | 0  | 0                                | (315,102)                     | (315,102)                                   | 728,114                                 | 128,694 |

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

**N O N E**

Schedule D - Part 6 - Section 2

**N O N E**

Schedule DA - Part 1 - Short-Term Investments Owned

**N O N E**

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

**N O N E**

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

**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 B - Section 2 - Futures Contracts Terminated

**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 as of December 31 of  
Current Year

**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**





ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP  | 2<br>Description  | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|-------------|---|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---|----------------------------------|
| 0109999999  | Total - U.S. Government Bonds                             |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 0309999999  | Total - All Other Government Bonds                        |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 0509999999  | Total - U.S. States, Territories and Possessions Bonds    |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 0709999999  | Total - U.S. Political Subdivisions Bonds                 |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 0909999999  | Total - U.S. Special Revenues Bonds                       |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 1109999999  | Total - Industrial and Miscellaneous (Unaffiliated) Bonds |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 1309999999  | Total - Hybrid Securities                                 |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 1509999999  | Total - Parent, Subsidiaries and Affiliates Bonds         |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 1909999999  | Subtotal - Unaffiliated Bank Loans                        |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 2419999999  | Total - Issuer Obligations                                |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 2429999999  | Total - Residential Mortgage-Backed Securities            |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 2439999999  | Total - Commercial Mortgage-Backed Securities             |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 2449999999  | Total - Other Loan-Backed and Structured Securities       |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 2459999999  | Total - SVO Identified Funds                              |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 2469999999  | Total - Affiliated Bank Loans                             |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 2479999999  | Total - Unaffiliated Bank Loans                           |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 2509999999  | Total Bonds   |           |                    |                       |                    | 0                                 | 0                                       | 0                                |
| 38141W-27-3 | GLDMN SCHS FIN SQ GV-FST                                  |           | 12/13/2023         | 0.000                 |                    | 38,922,546                        | 0                                       | 0                                |
| 38141W-27-3 | GLDMN SCHS FIN SQ GV-FST                                  | SD        | 12/21/2023         | 0.000                 |                    | 6,729,926                         | 0                                       | 0                                |
| 31607A-70-3 | FIDELITY GOVERNMENT INST MONEY MARKET                     | SD        | 12/26/2023         | 0.000                 |                    | 15,266                            | 0                                       | 0                                |
| 8309999999  | Subtotal - All Other Money Market Mutual Funds            |           |                    |                       |                    | 45,667,738                        | 0                                       | 0                                |
| 8609999999  | Total Cash Equivalents                                    |           |                    |                       |                    | 45,667,738                        | 0                                       | 0                                |

E28

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ .....0 1B ..\$ .....0 1C ..\$ .....0 1D ..\$ .....0 1E ..\$ .....0 1F ..\$ .....0 1G ..\$ .....0  
 1B 2A ..\$ .....0 2B ..\$ .....0 2C ..\$ .....0  
 1C 3A ..\$ .....0 3B ..\$ .....0 3C ..\$ .....0  
 1D 4A ..\$ .....0 4B ..\$ .....0 4C ..\$ .....0  
 1E 5A ..\$ .....0 5B ..\$ .....0 5C ..\$ .....0  
 1F 6 ..\$ .....0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Ascot Specialty Insurance Company

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

| States, Etc.  | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits For the Benefit of All Policyholders |                 | All Other Special Deposits        |                 |
|---|----------------------|-------------------------|---|-----------------|-----------------------------------|-----------------|
|   |                      |                         | 3<br>Book/Adjusted Carrying Value             | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>Fair Value |
| 1. Alabama  | AL                   |                         | 0   | 0               | 0                                 | 0               |
| 2. Alaska   | AK                   |                         | 0   | 0               | 0                                 | 0               |
| 3. Arizona  | AZ                   |                         | 0   | 0               | 0                                 | 0               |
| 4. Arkansas   | AR                   |                         | 0   | 0               | 0                                 | 0               |
| 5. California   | CA                   |                         | 0   | 0               | 0                                 | 0               |
| 6. Colorado   | CO                   |                         | 0   | 0               | 0                                 | 0               |
| 7. Connecticut  | CT                   |                         | 0   | 0               | 0                                 | 0               |
| 8. Delaware   | DE                   |                         | 0   | 0               | 0                                 | 0               |
| 9. District of Columbia   | DC                   |                         | 0   | 0               | 0                                 | 0               |
| 10. Florida   | FL                   |                         | 0   | 0               | 0                                 | 0               |
| 11. Georgia   | GA                   |                         | 0   | 0               | 0                                 | 0               |
| 12. Hawaii  | HI                   |                         | 0   | 0               | 0                                 | 0               |
| 13. Idaho   | ID                   |                         | 0   | 0               | 0                                 | 0               |
| 14. Illinois  | IL                   |                         | 0   | 0               | 0                                 | 0               |
| 15. Indiana   | IN                   |                         | 0   | 0               | 0                                 | 0               |
| 16. Iowa  | IA                   |                         | 0   | 0               | 0                                 | 0               |
| 17. Kansas  | KS                   |                         | 0   | 0               | 0                                 | 0               |
| 18. Kentucky  | KY                   |                         | 0   | 0               | 0                                 | 0               |
| 19. Louisiana   | LA                   |                         | 0   | 0               | 0                                 | 0               |
| 20. Maine   | ME                   |                         | 0   | 0               | 0                                 | 0               |
| 21. Maryland  | MD                   |                         | 0   | 0               | 0                                 | 0               |
| 22. Massachusetts   | MA                   |                         | 0   | 0               | 0                                 | 0               |
| 23. Michigan  | MI                   |                         | 0   | 0               | 0                                 | 0               |
| 24. Minnesota   | MN                   |                         | 0   | 0               | 0                                 | 0               |
| 25. Mississippi   | MS                   |                         | 0   | 0               | 0                                 | 0               |
| 26. Missouri  | MO                   |                         | 0   | 0               | 0                                 | 0               |
| 27. Montana   | MT                   |                         | 0   | 0               | 0                                 | 0               |
| 28. Nebraska  | NE                   |                         | 0   | 0               | 0                                 | 0               |
| 29. Nevada  | NV                   |                         | 0   | 0               | 0                                 | 0               |
| 30. New Hampshire   | NH                   |                         | 0   | 0               | 0                                 | 0               |
| 31. New Jersey  | NJ                   |                         | 0   | 0               | 0                                 | 0               |
| 32. New Mexico  | NM                   |                         | 0   | 0               | 0                                 | 0               |
| 33. New York  | NY                   |                         | 0   | 0               | 0                                 | 0               |
| 34. North Carolina  | NC                   |                         | 0   | 0               | 0                                 | 0               |
| 35. North Dakota  | ND                   |                         | 0   | 0               | 0                                 | 0               |
| 36. Ohio  | OH                   |                         | 0   | 0               | 0                                 | 0               |
| 37. Oklahoma  | OK                   |                         | 0   | 0               | 0                                 | 0               |
| 38. Oregon  | OR                   |                         | 0   | 0               | 0                                 | 0               |
| 39. Pennsylvania  | PA                   |                         | 0   | 0               | 0                                 | 0               |
| 40. Rhode Island  | RI                   | 0 SD                    | 370,811                                       | 328,217         | 15,266                            | 15,266          |
| 41. South Carolina  | SC                   |                         | 0   | 0               | 0                                 | 0               |
| 42. South Dakota  | SD                   |                         | 0   | 0               | 0                                 | 0               |
| 43. Tennessee   | TN                   |                         | 0   | 0               | 0                                 | 0               |
| 44. Texas   | TX                   |                         | 0   | 0               | 0                                 | 0               |
| 45. Utah  | UT                   |                         | 0   | 0               | 0                                 | 0               |
| 46. Vermont   | VT                   |                         | 0   | 0               | 0                                 | 0               |
| 47. Virginia  | VA                   |                         | 0   | 0               | 0                                 | 0               |
| 48. Washington  | WA                   |                         | 0   | 0               | 0                                 | 0               |
| 49. West Virginia   | WV                   |                         | 0   | 0               | 0                                 | 0               |
| 50. Wisconsin   | WI                   |                         | 0   | 0               | 0                                 | 0               |
| 51. Wyoming   | WY                   |                         | 0   | 0               | 0                                 | 0               |
| 52. American Samoa  | AS                   |                         | 0   | 0               | 0                                 | 0               |
| 53. Guam  | GU                   |                         | 0   | 0               | 0                                 | 0               |
| 54. Puerto Rico   | PR                   |                         | 0   | 0               | 0                                 | 0               |
| 55. U.S. Virgin Islands   | VI                   |                         | 0   | 0               | 0                                 | 0               |
| 56. Northern Mariana Islands  | MP                   |                         | 0   | 0               | 0                                 | 0               |
| 57. Canada  | CAN                  |                         | 0   | 0               | 0                                 | 0               |
| 58. Aggregate Alien and Other                                       | OT                   | XXX                     | 0   | 0               | 0                                 | 0               |
| 59. Subtotal  | XXX                  | XXX                     | 370,811                                       | 328,217         | 15,266                            | 15,266          |
| DETAILS OF WRITE-INS  |                      |                         |   |                 |                                   |                 |
| 5801.   |                      |                         |   |                 |                                   |                 |
| 5802.   |                      |                         |   |                 |                                   |                 |
| 5803.   |                      |                         |   |                 |                                   |                 |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX                  | XXX                     | 0   | 0               | 0                                 | 0               |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)        | XXX                  | XXX                     | 0   | 0               | 0                                 | 0               |