



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

Ascot Specialty Insurance Company

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

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 05/14/1974 Commenced Business _____

Statutory Home Office 10 Jefferson Blvd, Warwick, RI, US 02888
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.ascotgroup.com

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

OFFICERS

President & Chief Executive Officer Matthew Conrad Kramer Chief Financial Officer Lung-Lien William Chen
Treasurer Peter Michael Grayston General Counsel & Secretary 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
Mark Alexander Wilcox # Mary Chen Chen #

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.

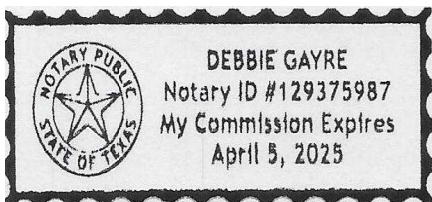
Matthew Conrad Kramer
Chief Executive Officer

Shanelle Lord Burke
Financial Controller

John Stanley Gill
Secretary

Subscribed and sworn to before me this May, 2024
14th 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.....














2024Q1 Jurat_ASIC FINAL

Final Audit Report

2024-05-14


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STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	1,004,384,303	0	1,004,384,303	930,274,595
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$7,343,375), cash equivalents (\$59,359,203) and short-term investments (\$0)	66,702,578	0	66,702,578	54,928,720
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	3,002,957	0	3,002,957	0
9. Receivables for securities	575	0	575	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,074,090,414	0	1,074,090,414	985,203,315
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	7,084,197	0	7,084,197	7,597,147
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	48,155,915	4,216,054	43,939,861	53,055,955
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	365,175	100,617	264,558	241,118
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,271,866	0	7,271,866	5,488,430
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	16,427,822	0	16,427,822	14,518,308
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	171	0	171	171
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	4,859,779	2,559,834	2,299,945	3,399,685
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,158,255,340	6,876,505	1,151,378,834	1,069,504,131
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	1,158,255,340	6,876,505	1,151,378,834	1,069,504,131
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Intangible Asset	50,000	50,000	0	0
2502. Loss Fund	2,299,945	0	2,299,945	3,399,685
2503. Prepaid	2,509,834	2,509,834	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,859,779	2,559,834	2,299,945	3,399,685

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 55,363,643)	298,252,319	257,456,634
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	90,065,109	81,498,417
4. Commissions payable, contingent commissions and other similar charges	2,345,443	1,721,914
5. Other expenses (excluding taxes, licenses and fees)	438,654	336,035
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	422,240	408,551
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	11,062,694	7,086,197
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 121,086,147 and including warranty reserves of \$ 0 and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act)	191,771,652	208,893,260
10. Advance premium	538,608	12,458
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	53,401,321	51,222,075
13. Funds held by company under reinsurance treaties	400,246	400,246
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$ 0 certified)	421,656	421,656
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	12,943,419	8,204,024
20. Derivatives	0	0
21. Payable for securities	27,734,711	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	7,684,434	7,099,300
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	697,482,505	624,760,769
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	697,482,505	624,760,769
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	232,485	232,485
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	471,575,000	471,575,000
35. Unassigned funds (surplus)	(17,911,156)	(27,064,123)
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	453,896,329	444,743,362
38. Totals (Page 2, Line 28, Col. 3)	1,151,378,834	1,069,504,131
DETAILS OF WRITE-INS		
2501. Claims Payable	3,906	11,587
2502. Deferred Ceding Commission	2,791,338	3,000,876
2503. Other Liabilities	4,498,392	2,481,714
2598. Summary of remaining write-ins for Line 25 from overflow page	390,798	1,605,123
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,684,434	7,099,300
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 123,102,789)	149,432,530	119,944,807	540,549,176
1.2 Assumed (written \$ 0)	0	0	0
1.3 Ceded (written \$ 41,434,146)	50,642,270	45,343,857	191,681,740
1.4 Net (written \$ 81,668,643)	98,790,260	74,600,950	348,867,436
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 57,876,025):			
2.1 Direct	78,420,277	63,674,214	243,948,955
2.2 Assumed	0	0	0
2.3 Ceded	25,740,446	23,428,743	80,414,951
2.4 Net	52,679,831	40,245,472	163,534,004
3. Loss adjustment expenses incurred	12,516,757	10,222,520	47,320,165
4. Other underwriting expenses incurred	27,775,455	29,751,287	118,847,236
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	92,972,043	80,219,279	329,701,405
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	5,818,216	(5,618,328)	19,166,031
INVESTMENT INCOME			
9. Net investment income earned	12,319,936	5,687,603	33,685,730
10. Net realized capital gains (losses) less capital gains tax of \$ 0	(5,654,246)	(7,351)	(6,949,871)
11. Net investment gain (loss) (Lines 9 + 10)	6,665,690	5,680,252	26,735,858
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 0)	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	157,707	78,303	439,202
15. Total other income (Lines 12 through 14)	157,707	78,303	439,202
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	12,641,612	140,227	46,341,091
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	12,641,612	140,227	46,341,091
19. Federal and foreign income taxes incurred	3,976,496	(45,210)	(801,766)
20. Net income (Line 18 minus Line 19)(to Line 22)	8,665,116	185,437	47,142,857
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	444,743,362	279,896,387	279,896,387
22. Net income (from Line 20)	8,665,116	185,437	47,142,857
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	432,915	0	0
27. Change in nonadmitted assets	54,936	686,262	(4,238,901)
28. Change in provision for reinsurance	0	0	1,943,019
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	120,000,000
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	9,152,967	871,699	164,846,975
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	453,896,329	280,768,086	444,743,362
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Other Income	157,700	90,131	457,879
1402. Currency translation	7	(11,828)	(18,678)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	157,707	78,303	439,202
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	91,798,734	92,831,642	386,619,888
2. Net investment income	11,894,309	4,813,900	26,287,139
3. Miscellaneous income	157,707	78,303	439,202
4. Total (Lines 1 to 3)	103,850,750	97,723,844	413,346,228
5. Benefit and loss related payments	13,675,263	416,394	34,016,728
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	26,704,390	23,766,707	119,393,335
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	0	(4,275)	9,048,914
10. Total (Lines 5 through 9)	40,379,653	24,178,827	162,458,977
11. Net cash from operations (Line 4 minus Line 10)	63,471,097	73,545,018	250,887,251
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	202,097,321	3,714,392	223,574,034
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(8,607)
12.7 Miscellaneous proceeds	27,734,711	4,132,440	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	229,832,032	7,846,832	223,565,427
13. Cost of investments acquired (long-term only):			
13.1 Bonds	280,883,533	161,554,491	651,512,698
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	3,002,957	0	0
13.6 Miscellaneous applications	575	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	283,887,066	161,554,491	651,512,698
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(54,055,034)	(153,707,659)	(427,947,271)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	120,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	2,357,794	(464,165)	163,832
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,357,794	(464,165)	120,163,832
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	11,773,858	(80,626,806)	(56,896,188)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	54,928,720	111,824,908	111,824,908
19.2 End of period (Line 18 plus Line 19.1)	66,702,578	31,198,102	54,928,720

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

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Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	03/31/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 8,665,116	\$ 47,142,857
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 8,665,116</u>	<u>\$ 47,142,857</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 453,896,329	\$ 444,743,362
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 453,896,329</u>	<u>\$ 444,743,362</u>

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

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

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct and ceded business. Insurance Premiums billed and outstanding for 90 days or more from policy effective date are classified as non-admitted assets, charged against unassigned funds (surplus).

Expenses incurred in connection with acquiring new insurance business, including commissions, are charged to operations, as incurred. Expenses incurred are reduced for ceding allowances received or receivable to the extent such amounts do not exceed the costs incurred to acquire the related business. Excess ceding allowances are recorded as unearned income to be recognized as the related premiums are earned.

Net investment income consists primarily of interest income less investment related expense. Interest income is recognized on an accrual basis. Net realized capital gains (losses) are recognized on a specific identification basis when securities are sold, redeemed or otherwise disposed. Realized capital losses include write-downs for impairments considered to be other than temporary (OTTI).

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost, which approximates fair value.
- (2) Investment grade bonds not backed by other loans are stated at amortized cost using the scientific interest method. The Company has no non-investment grade bonds.
- (3) The Company does not have common stock.
- (4) The Company does not have preferred stock.
- (5) The Company does not have mortgage loans.
- (6) The Company loan-backed securities are stated at book value and the adjustment methodology used for each type is retrospective.
- (7) The Company does not have any investments in subsidiary.
- (8) The Company does not have any interests in joint ventures, partnerships or limited liability companies.
- (9) The Company does not have any derivative instruments.
- (10) The Company does not anticipate investment income as a factor in any premium deficiency calculation.
- (11) Loss and loss adjustment expenses are charged to expense as incurred. The reserve for unpaid loss and loss adjustment expenses is based upon claim adjusters' evaluations and other actuarial estimates, including those for incurred but not reported losses (IBNR) and for reinsurance. Overall reserve levels are impacted primarily by the types and amounts of insurance coverage written, trends developing from newly reported claims and claims that have been paid and closed. The determination of estimates for losses and loss expenses and the establishment of the related reserves are periodically reviewed and updated during the year. Adjustments are made to reserves in the period that can be reasonably estimated to reflect evolving changes in loss development patterns and various other factors, such as social and economic trends and judicial interpretation of legal liability. While management believes that the amount carried as reserves for unpaid loss and loss adjustment expense is adequate, the ultimate liability may be in excess of or less than the amount provided.
- (12) The capitalization policy and resultant predefined thresholds have not changed from prior year. The Company has no capitalized assets.
- (13) The Company does not have any pharmaceutical rebate receivables.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

D. Going Concern

Based upon its evaluation of relevant conditions and events, including participation in the Net Worth Maintenance Agreement discussed in footnote 10.E, management does not have substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

(1) Prepayment assumptions for Agency Mortgage-Backed Securities, Collateralized Mortgage Obligations and other Loan-Backed Securities were generated using a third-party prepayment model. The multi-factor model captures house price change trends, housing turnover, borrower default, and refinance incentive, among other factors. On an ongoing basis, we monitor the rate of prepayment and calibrate the model to reflect actual experience, market factors, and viewpoint.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

1. Less than 12 months.....	\$.....	863,395
2. 12 months or longer.....		8,168,804

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

1. Less than 12 months.....	\$.....	107,947,314
2. 12 months or longer.....		108,249,134

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock											
j. On deposit with states	386,066				386,066	386,077	(11)		386,066	0.033	0.034
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)											
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets (Sum of a through n)	\$ 386,066	\$	\$	\$	\$ 386,066	\$ 386,077	\$ (11)	\$	\$ 386,066	0.033 %	0.034 %

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

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

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

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	1	
(2) Aggregate amount of investment income	\$	\$

Notes to the Financial Statements

5. Investments (Continued)

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

Asset Type	Percent Share
(1) Cash.....	11.010 %
(2) Cash Equivalents.....	88.990 %
(3) Short-Term Investments.....	%
(4) Total (Must equal 100%).....	<u>100.000 %</u>

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income

A. Due and Accrued Income Excluded from Surplus - No Significant Changes

B. Total Amount Excluded - Not Applicable

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

Interest Income Due and Accrued	Amount
1. Gross.....	\$ 7,084,197
2. Nonadmitted.....	\$
3. Admitted.....	\$ 7,084,197

D. The aggregate deferred interest - Not Applicable

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes

A. Components of the Net Deferred Tax Asset/(Liability) - No Significant Changes

B. Regarding Deferred Tax Liabilities That Are Not Recognized - Not Applicable

C. Major Components of Current Income Taxes Incurred - No Significant Changes

D. Among the More Significant Book to Tax Adjustments - No Significant Changes

E. Operating Loss and Tax Credit Carryforwards - No Significant Changes

F. Consolidated Federal Income Tax Return - No Significant Changes

G. Federal or Foreign Income Tax Loss Contingencies - No Significant Changes

H. Repatriation Transition Tax (RTT) - Not Applicable

I. Alternative Minimum Tax (AMT) Credit - Not Applicable

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

A. The Company is a wholly-owned subsidiary of Ascot Surety & Casualty Company (the Parent), a Colorado corporation and insurance company.

B. During the year ended December 31, 2023

The Company received the following capital contributions in cash from the Parent:

- \$10M - August 18, 2023
- \$10M - August 10, 2023
- \$10M - July 27, 2023
- \$25M - July 5, 2023
- \$5M - June 21, 2023
- \$60M - May 18, 2023

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. On March 27, 2024, the Company loaned \$3,000,000 in cash to an affiliate, Ascot US Services Company LLC ("AUSC") through an Intercompany loan agreement. For the period ended March 31, 2024, interest earned on the loan was \$2,957.

At March 31, 2024, the Company reported \$12,943,419 due to other affiliates, and \$171 due from other affiliates. These amounts represent arms-length transactions and are recorded as admitted assets and in accordance with SSAP No. 25 "Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties."

E. Effective May 10, 2023, amendments were made to the Intercompany Services and Cost Allocation Agreement, Underwriting Services Agreement, and Tax Sharing Agreement, to which the Company is a party, to incorporate recent changes to model holding company laws. These amendments were approved by the Rhode Island Department of Business Regulation, Insurance Division, on April 27, 2023.

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

Notes to the Financial Statements

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

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

The Company has a "Net Worth Maintenance Agreement" with its ultimate parent Ascot Group Limited (AGL). This agreement states AGL agrees to cause the Company to maintain capital equivalent to at least the "Strongest" category of implied balance sheet strength according to AM Best's Stochastic Best's Capital Adequacy Ratio (BCAR) at all times and if they were to fall below it, AGL will contribute liquid assets to ensure the Company has the ability to meet its financial obligations on a timely basis.

- F. Guarantees or Contingencies - Not Applicable
- G. Nature of Relationships that Could Affect Operations - No Significant Changes
- H. Amount Deducted for Investment in Upstream Company - Not Applicable
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable
- K. Foreign Subsidiary Value Using CARVM - Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method - Not Applicable
- M. All SCA Investments - Not Applicable
- N. Investment in Insurance SCAs - Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt - Not Applicable

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

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

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

The maximum amount of dividends which can be paid by state of Rhode Island insurance companies to shareholders without prior approval of the Insurance Commissioner is subject to restrictions relating to net income and statutory surplus. The Company's statutory surplus was \$453,896,329 at March 31, 2024 and \$444,743,362 at December 31, 2023. The Company's net income was \$8,665,116 for the period ended March 31, 2024 and \$47,142,857 for the year ended December 31, 2023. The maximum dividend payout which may have been made without prior approval in 2024 was \$44,474,336. The Company did not declare a dividend in 2024. Dividends need to be approved by the Board of Directors.

- D. Ordinary Dividends - Not Applicable
- E. Company Profits Paid as Ordinary Dividends - Not Applicable
- F. Surplus Restrictions - Not Applicable
- G. Surplus Advances - Not Applicable
- H. Stock Held for Special Purposes - Not Applicable
- I. Changes in Special Surplus Funds - Not Applicable
- J. Unassigned Funds (Surplus) - Not Applicable
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments - Not Applicable

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

Notes to the Financial Statements

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

As defined in Appendix A-225 of the NAIC Accounting Practices and Procedures Manual, the Company does not have direct premium written produced by Managing General Agents/Third Party Administrators that was equal to or greater than 5% of policyholders' surplus for the period ended March 31, 2024.

20. Fair Value Measurements

A. Fair Value Measurement

SSAP 100 establishes a fair value hierarchy which prioritizes and ranks the level of market price observability used in measuring investments at fair value. Market price observability is impacted by a number of factors, including the type of investment, the characteristics specific to the investment, and the state of the marketplace (including the existence and transparency of transactions between market participants). Investments with readily-available actively quoted prices or for which fair value can be measured from actively-quoted prices in an orderly market will generally have a higher degree of market price observability and a lesser degree of judgment used in measuring fair value.

Investments disclosed at fair value are classified and disclosed in one of the following categories based on inputs:

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

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

- (1) Fair value at reporting date - Not Applicable
- (2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable
- (3) Policy on transfers into and out of Level 3 - Not Applicable
- (4) Inputs and techniques used for Level 2 and Level 3 fair values - Not Applicable
- (5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 994,509,490	\$ 1,004,384,303	\$ 148,219	\$ 994,361,271	\$ -	\$ -	\$ -
Cash Equivalents	59,359,203	59,359,203	59,359,203	-	-	-	-
Cash	7,343,375	7,343,375	7,343,375	-	-	-	-
Other Invested Assets	3,002,957	3,002,957	3,002,957	-	-	-	-

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items

- A. Unusual or Infrequent Items - Not Applicable
- B. Troubled Debt Restructuring - Not Applicable
- C. Other Disclosures - Not Applicable
- D. Business Interruption Insurance Recoveries - Not Applicable
- E. State Transferable and Non-Transferable Tax Credits - Not Applicable
- F. Subprime-Mortgage-Related Risk Exposure - Not Applicable
- G. Insurance-Linked Securities (ILS) Contracts - Not Applicable
- H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

The Company has evaluated subsequent events for recognition or disclosure through May 15th, 2024 and no such events were identified.

23. Reinsurance

- A. Unsecured Reinsurance Recoverables - No Significant Changes
- B. Reinsurance Recoverable in Dispute - Not Applicable

Notes to the Financial Statements

23. Reinsurance (Continued)

C. Reinsurance Assumed and Ceded

(1) Maximum amount of return commission that would have been due reinsurers if all of the company's reinsurance was canceled or if the company's insurance assumed was canceled

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$	\$	\$	\$	\$	\$
b. All other	121,086,147	35,536,187	(121,086,147)	(35,536,187)
c. Total (a+b)	<u>\$</u>	<u>\$</u>	<u>\$ 121,086,147</u>	<u>\$ 35,536,187</u>	<u>\$ (121,086,147)</u>	<u>\$ (35,536,187)</u>
d. Direct unearned premium reserve			\$ 312,857,799			

(2) The additional or return commission, predicated on loss experience or on any other form of profit sharing arrangements in this statement as a result of existing contractual arrangements is accrued as follows:

Reinsurance

	Direct	Assumed	Ceded	Net
a. Contingent commission	\$ 624,275	\$ -	\$ 11	\$ 624,264
b. Sliding scale adjustments	.....	.....	.....	.....
c. Other profit commission arrangements	.....	.....	.....	.....
d. Total (a+b+c)	<u>\$ 624,275</u>	<u>\$ -</u>	<u>\$ 11</u>	<u>\$ 624,264</u>

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

D. Uncollectible Reinsurance - Not Applicable

E. Commutation of Ceded Reinsurance - Not Applicable

F. Retroactive Reinsurance - Not Applicable

G. Reinsurance Accounted for as a Deposit - Not Applicable

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

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

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - Not Applicable

K. Reinsurance Credit - Not Applicable

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

The company reported net loss and loss adjustment expense (LAE) Reserves of \$388,317,428 as of March 31, 2024, and \$13,182,153 was paid for incurred loss and loss adjustment expenses attributable to prior year insured events during the period ended March 31, 2024. The company experienced \$3,282,118 of unfavorable development related to loss and LAE, was mostly attributable to the 2023 accident year in our Casualty and Portfolio Solutions line of business, due to changes in underlying actuarial assumption.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - Not Applicable

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves - Not Applicable

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

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

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

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company
GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No []
- 11.2 If yes, give full and complete information relating thereto:
 The Company has \$386,077 of bonds deposited with various states.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 0 | \$ 0 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 0 | \$ 0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 0 | \$ 0 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 16.3 Total payable for securities lending reported on the liability page. \$ 0

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company
GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York - Inst. Custody Ins. Division	One Wall Street, New York, NY 10286

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

- 17.4 If yes, give full information relating thereto:

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

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
New England Asset Management, Inc.	U.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No []

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

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	New England Asset Management, Inc.	KUR85E5PS4G0FZTFC130	SEC	NO.....

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

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

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

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent0.000 %

5.2 A&H cost containment percent0.000 %

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

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

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

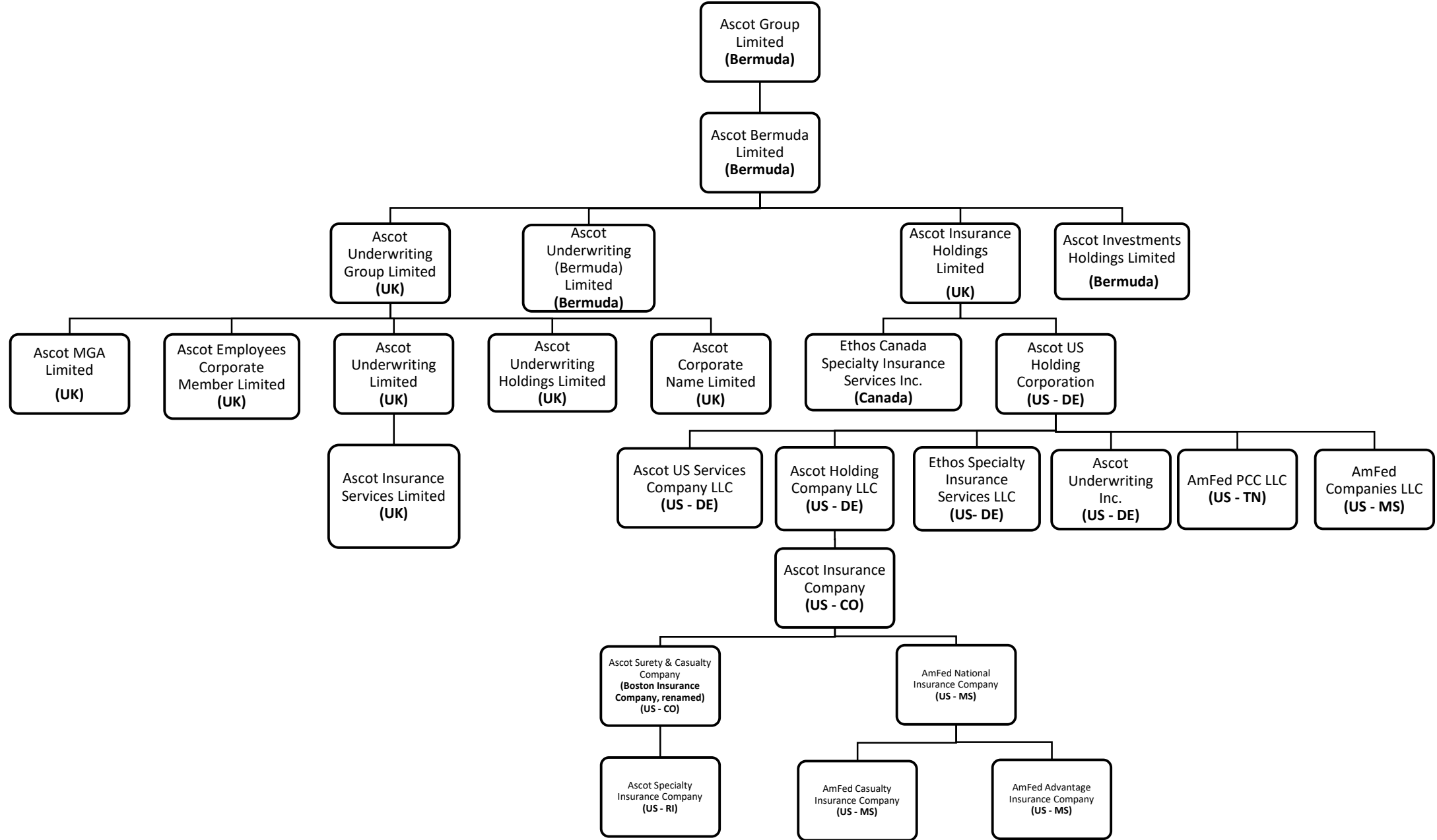
	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	E	2,780,831	2,109,803	119,626	(1,983)	4,781,562	3,186,311
2. Alaska	AK	E	154,722	48,795	68,980	0	901,024	604,490
3. Arizona	AZ	E	2,256,286	2,117,483	897,343	3,750	6,496,616	10,596,028
4. Arkansas	AR	E	486,393	323,659	81,023	125,619	2,795,370	1,802,695
5. California	CA	E	21,811,906	19,504,697	3,577,473	1,550,323	82,397,187	50,484,764
6. Colorado	CO	E	3,944,678	4,304,959	317,726	152,932	10,807,472	6,837,859
7. Connecticut	CT	E	1,578,341	1,638,082	59,397	85,726	6,148,393	3,918,863
8. Delaware	DE	E	384,380	448,726	184,326	106,020	1,979,980	1,088,068
9. District of Columbia	DC	E	450,651	582,700	0	0	1,786,826	1,155,202
10. Florida	FL	E	11,638,085	13,277,974	317,668	313,728	60,276,356	33,575,061
11. Georgia	GA	E	4,188,322	4,959,577	222,748	53,106	17,148,009	10,953,335
12. Hawaii	HI	E	358,773	136,988	12,756	0	791,330	520,101
13. Idaho	ID	E	398,076	280,043	12,459	800	1,137,181	840,311
14. Illinois	IL	E	3,694,979	3,854,587	174,805	526,160	14,908,877	8,800,387
15. Indiana	IN	E	2,051,039	1,841,965	309,838	24,000	6,281,692	4,326,596
16. Iowa	IA	E	1,158,226	1,245,028	21,405	757,812	2,500,156	1,750,686
17. Kansas	KS	E	476,236	983,788	87,905	0	12,310,467	1,861,425
18. Kentucky	KY	E	1,143,712	1,292,604	16,872	0	2,817,401	1,309,219
19. Louisiana	LA	E	3,705,824	2,504,332	47,324	132,712	7,807,331	4,745,662
20. Maine	ME	E	499,463	186,230	0	0	917,955	462,888
21. Maryland	MD	E	1,594,959	1,161,603	712,126	8,697	5,323,474	2,964,051
22. Massachusetts	MA	E	2,677,124	3,540,245	1,312,638	(11,252)	13,046,728	8,132,625
23. Michigan	MI	E	1,385,567	2,051,505	346,905	625,139	6,337,438	4,012,494
24. Minnesota	MN	E	1,136,299	2,948,906	15,160	199,902	6,619,606	4,615,644
25. Mississippi	MS	E	308,961	314,267	27,955	336,910	6,593,634	2,656,238
26. Missouri	MO	E	1,582,593	1,484,531	345,087	26,826	5,569,279	3,509,656
27. Montana	MT	E	123,833	394,721	18,702	103,734	2,184,403	1,651,791
28. Nebraska	NE	E	235,049	333,126	8,773	0	1,730,973	1,408,563
29. Nevada	NV	E	2,283,426	1,225,230	147,976	0	6,013,075	2,766,749
30. New Hampshire	NH	E	107,535	189,896	87,605	0	1,389,894	889,450
31. New Jersey	NJ	E	5,411,847	6,468,737	247,488	196,103	23,296,225	14,820,573
32. New Mexico	NM	E	239,979	345,458	15,400	37,720	774,513	528,715
33. New York	NY	E	8,256,245	9,853,612	1,162,911	501,142	27,020,970	22,078,505
34. North Carolina	NC	E	1,464,989	1,925,877	72,090	72,013	8,769,094	5,290,601
35. North Dakota	ND	E	259,148	161,210	0	0	460,542	182,058
36. Ohio	OH	E	3,052,800	3,657,259	137,818	53,183	13,110,799	8,360,056
37. Oklahoma	OK	E	1,148,793	928,864	131,886	58,162	4,084,080	2,896,908
38. Oregon	OR	E	1,379,133	1,444,330	65,770	0	3,083,614	1,659,303
39. Pennsylvania	PA	E	4,164,152	4,523,907	848,019	420,830	17,074,005	10,319,016
40. Rhode Island	RI	L	42,303	101,346	13,783	0	502,888	344,497
41. South Carolina	SC	E	1,043,137	1,219,322	576,948	39,734	4,374,977	2,813,703
42. South Dakota	SD	E	166,319	76,832	40,106	0	418,309	224,049
43. Tennessee	TN	E	1,234,511	1,870,493	710,533	5,343	12,485,015	5,571,328
44. Texas	TX	E	14,448,623	13,639,560	2,425,221	500,638	75,254,112	43,833,629
45. Utah	UT	E	855,811	1,035,474	21,131	93,021	4,342,974	2,196,936
46. Vermont	VT	E	304,432	321,430	590	0	880,176	472,683
47. Virginia	VA	E	1,141,055	2,441,662	39,975	(16,858)	7,305,791	4,901,696
48. Washington	WA	E	2,342,582	2,082,947	178,318	(103,043)	6,462,744	4,495,666
49. West Virginia	WV	E	441,833	200,135	6,143	0	784,373	462,437
50. Wisconsin	WI	E	924,971	1,441,211	72,874	0	4,223,509	2,628,727
51. Wyoming	WY	E	183,858	23,825	0	0	218,409	154,718
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	18,252	33,423
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Totals	XXX		123,102,789	129,049,542	16,319,603	6,978,648	509,745,062	315,696,437
DETAILS OF WRITE-INS								
58001.	XXX							
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Ascot Group Limited	.BMJ	UIP			0.000		NO	
							Ascot Bermuda Limited	.BMJ	UIP	Ascot Group Limited	Ownership	99.942	Ascot Group Limited	NO	
							Ascot Underwriting (Bermuda) Limited	.BMJ	NIA	Ascot Bermuda Limited	Ownership	65.000	Ascot Group Limited	NO	
							Ascot Underwriting Group Limited	.GBR	NIA	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot MGA Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Employees Corporate Member Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Underwriting Holdings Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Corporate Name Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Underwriting Limited	.GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Insurance Services Limited	.GBR	NIA	Ascot Underwriting Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Investments Holdings Limited	.BMJ	NIA	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Insurance Holdings Limited	.GBR	UIP	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ethos Canada Specialty Insurance Services Inc.	.CAN	NIA	Ascot Insurance Holdings Limited	Ownership	99.306	Ascot Group Limited	NO	
			82-2798478				Ascot US Holding Corporation	.DE	UIP	Ascot Insurance Holdings Limited	Ownership	100.000	Ascot Group Limited	NO	
			26-0586977				Ascot Underwriting Incorporated	.DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			82-2797880				Ethos Specialty Insurance Services LLC	.DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			84-2871404				Ascot Holding Company LLC	.DE	UDP	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			32-0573659				Ascot US Services Company LLC	.DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
4908		23752	84-0583213				Ascot Insurance Company	.CO	UIP	Ascot Holding Company LLC	Ownership	100.000	Ascot Group Limited	NO	
4908		45055	05-0420799				Ascot Specialty Insurance Company	.RI	.RE	Ascot Surety & Casualty Company	Ownership	100.000	Ascot Group Limited	NO	
			85-1224944				AmFed PCC LLC	.TN	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			64-0888469				AmFed Companies LLC	.MS	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
4908		30279	46-0310317				Ascot Surety & Casualty Company	.CO	UDP	Ascot Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
4908		11208	64-0947790				AmFed National Insurance Company	.MS	IA	Ascot Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
4908		11963	20-0392750				AmFed Casualty Insurance Company	.MS	IA	AmFed National Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
4908		16459	83-2251612				AmFed Advantage Insurance Company	.MS	IA	AmFed National Insurance Company	Ownership	100.000	Ascot Group Limited	NO	

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	6,073,865	2,222,570	36.6	43.6
2.1 Allied Lines	0	0	0.0	0.0
2.2 Multiple peril crop	0	0	0.0	0.0
2.3 Federal flood	0	0	0.0	0.0
2.4 Private crop	0	0	0.0	0.0
2.5 Private flood	0	0	0.0	0.0
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	0	0.0	0.0
5.1 Commercial multiple peril (non-liability portion)	10,504,398	8,795,411	83.7	86.7
5.2 Commercial multiple peril (liability portion)	0	0	0.0	5.0
6. Mortgage guaranty	1,678,512	288,656	17.2	0.0
8. Ocean marine	28,228	38,277	135.6	(17.7)
9.1 Inland marine	1,003,817	(229,186)	(22.8)	(13.5)
9.2 Pet insurance	0	0	0.0	0.0
10. Financial guaranty	0	0	0.0	0.0
11.1 Medical professional liability - occurrence	0	0	0.0	0.0
11.2 Medical professional liability - claims-made	315,893	177,051	56.0	0.0
12. Earthquake	3,356,350	0	0.0	0.0
13.1 Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2 Comprehensive (hospital and medical) group	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15.1 Vision only	0	0	0.0	0.0
15.2 Dental only	0	0	0.0	0.0
15.3 Disability income	0	0	0.0	0.0
15.4 Medicare supplement	0	0	0.0	0.0
15.5 Medicaid Title XIX	0	0	0.0	0.0
15.6 Medicare Title XVIII	0	0	0.0	0.0
15.7 Long-term care	0	0	0.0	0.0
15.8 Federal employees health benefits plan	0	0	0.0	0.0
15.9 Other health	0	0	0.0	0.0
16. Workers' compensation	0	0	0.0	0.0
17.1 Other liability - occurrence	53,278,324	35,688,164	67.0	52.3
17.2 Other liability - claims-made	64,270,865	26,196,160	40.8	52.5
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability - occurrence	0	0	0.0	0.0
18.2 Products liability - claims-made	0	0	0.0	0.0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2 Other private passenger auto liability	0	0	0.0	0.0
19.3 Commercial auto no-fault (personal injury protection)	68,217	33,877	49.7	49.4
19.4 Other commercial auto liability	8,332,741	4,710,465	56.5	59.6
21.1 Private passenger auto physical damage	0	0	0.0	0.0
21.2 Commercial auto physical damage	521,320	598,175	114.7	58.8
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	0	0	0.0	0.0
24. Surety	0	0	0.0	0.0
26. Burglary and theft	0	0	0.0	0.0
27. Boiler and machinery	0	0	0.0	0.0
28. Credit	0	(99,342)	0.0	0.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	0.0	0.0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. Totals	149,432,530	78,420,277	52.5	53.1
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	5,269,556	5,269,556	5,552,871
2.1	Allied Lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	4,889,224	4,889,224	9,458,263
5.2	Commercial multiple peril (liability portion)	892,749	892,749	1,140,794
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	4,863	4,863	4,036
9.1	Inland marine	784,994	784,994	0
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	854,899	854,899	0
12.	Earthquake	2,716,230	2,716,230	3,499,426
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	52,598,540	52,598,540	44,392,476
17.2	Other liability - claims-made	49,482,486	49,482,486	63,117,350
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	(6,985)	(6,985)	638
19.4	Other commercial auto liability	4,957,591	4,957,591	887,509
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	658,643	658,643	46,311
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	123,102,789	123,102,789	128,099,675
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

PART 3 (\$000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2024 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior	5,585	36,013	41,598	783	0	783	6,403	10	31,695	38,108	1,600	(4,308)	(2,707)
2. 2022	10,993	99,067	110,060	4,349	2	4,351	15,676	265	90,135	106,076	9,032	(8,665)	368
3. Subtotals 2022 + Prior	16,578	135,079	151,657	5,132	2	5,134	22,079	275	121,830	144,184	10,633	(12,972)	(2,339)
4. 2023	15,596	171,701	187,298	7,057	991	8,048	20,919	1,003	162,950	184,871	12,380	(6,758)	5,622
5. Subtotals 2023 + Prior	32,174	306,781	338,955	12,189	993	13,182	42,997	1,278	284,780	329,055	23,012	(19,730)	3,282
6. 2024	XXX	XXX	XXX	XXX	2,652	2,652	XXX	3,070	56,193	59,262	XXX	XXX	XXX
7. Totals	32,174	306,781	338,955	12,189	3,645	15,834	42,997	4,348	340,972	388,317	23,012	(19,730)	3,282
8. Prior Year-End Surplus As Regards Policyholders	444,743										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 71.5	2. (6.4)	3. 1.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.7

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

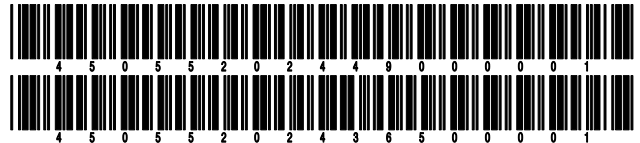
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

- 1.
- 3.

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Unapplied Cash	390,798	1,605,123
2597.	Summary of remaining write-ins for Line 25 from overflow page	390,798	1,605,123

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,000,000	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	2,957	0
4. Accrual of discount	0	0
5. Unrealized valuation increase/(decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,002,957	0
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	3,002,957	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	930,274,595	506,732,377
2. Cost of bonds and stocks acquired	280,883,533	651,512,698
3. Accrual of discount	1,122,995	3,114,953
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	(5,654,246)	(6,941,264)
6. Deduct consideration for bonds and stocks disposed of	202,097,321	223,574,034
7. Deduct amortization of premium	145,253	570,135
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,004,384,303	930,274,595
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,004,384,303	930,274,595

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	913,140,708	174,975,909	207,751,567	911,536	881,276,586	0	0	913,140,708
2. NAIC 2 (a)	17,133,886	105,907,624	0	66,207	123,107,717	0	0	17,133,886
3. NAIC 3 (a)	0	0	0	0	0	0	0	0
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	930,274,594	280,883,533	207,751,567	977,743	1,004,384,303	0	0	930,274,594
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	930,274,594	280,883,533	207,751,567	977,743	1,004,384,303	0	0	930,274,594

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

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

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SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	45,667,738	82,317,410
2. Cost of cash equivalents acquired	160,145,591	745,107,818
3. Accrual of discount	0	191,861
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	(3,412)
6. Deduct consideration received on disposals	146,454,126	781,945,939
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	59,359,203	45,667,738
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	59,359,203	45,667,738

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
000000-00-0	Ascot US Services Company LLC	Wilmington	DE	Internal Transfer		03/27/2024		3,000,000	0	0	0	0.000
3299999. Non-collateral Loans - Affiliated								3,000,000	0	0	0	XXX
6099999. Total - Unaffiliated								0	0	0	0	XXX
6199999. Total - Affiliated								3,000,000	0	0	0	XXX
6299999 - Totals								3,000,000	0	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase/ (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
NONE																			
6299999 - Totals																			

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STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
130630-3R-7	CALIFORNIA ST		01/10/2024	TRUIST SECURITIES INC.		1,709,222	1,575,000	34,388	1.C FE
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions						1,709,222	1,575,000	34,388	XXX
68587F-BE-3	OREGON EDU DISTS FULL FAITH &		02/22/2024	TRUIST SECURITIES INC.		788,510	1,000,000	3,666	1.C FE
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						788,510	1,000,000	3,666	XXX
3140MM-ZS-0	UMBS - POOL BV7952		02/28/2024	BOK FINANCIAL SECURITIES INC.		18,755,222	19,248,464	32,081	1.A FE
3140XM-3Y-0	UMBS - POOL FS6214		02/27/2024	WELLS FARGO SECURITIES LLC		14,660,032	14,641,730	26,843	1.A FE
45505T-V6-5	INDIANA ST HSG & QINTY DEV AUT		01/31/2024	RBC CAPITAL MARKETS LLC		1,289,825	1,250,000	0	1.B FE
59335K-FN-2	MIAMI-DADE CNTY FL SEAPORT REV		01/08/2024	STIFEL NICOLAUS & COMPANY INCORPORATED		1,055,640	1,000,000	4,085	1.G FE
63968M-3P-2	NEBRASKA ST INVESTMENT FIN AUT		01/26/2024	J.P. MORGAN SECURITIES LLC		1,761,863	1,700,000	0	1.A FE
92812V-D4-5	VIRGINIA ST HSG DEV AUTH		01/03/2024	HILLTOP SECURITIES INC.		905,730	1,000,000	2,389	1.B FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						38,428,312	38,840,194	65,398	XXX
00206R-MT-6	AT&T INC		03/05/2024	MIZUHO SECURITIES USA LLC		5,056,850	5,000,000	16,500	2.B FE
015271-AJ-8	ALEXANDRIA REAL ESTATE E		03/21/2024	BARCLAYS CAPITAL INC.		3,382,505	3,500,000	26,882	2.A FE
023608-AQ-5	AMEREN CORP		03/26/2024	BARCLAYS CAPITAL INC.		5,466,230	5,500,000	74,097	2.B FE
03027X-CE-8	AMERICAN TOWER CORP		02/22/2024	MIZUHO SECURITIES USA LLC		5,618,800	5,500,000	142,664	2.C FE
03466H-AC-7	ANGEL OAK MORTGAGE TRUST 24-3 A3		03/07/2024	MORGAN STANLEY & CO. LLC		1,842,387	1,929,000	10,545	1.F FE
06051G-HX-0	BANK OF AMERICA CORP		01/05/2024	MARKETAXESS		1,541,260	1,750,000	10,795	1.G FE
07336G-BN-3	BAYVIEW OPPORTUNITY MASTER FUN 21-4 B2		02/20/2024	WELLS FARGO SECURITIES LLC		1,376,181	1,651,057	3,373	1.E FE
0778FP-AM-1	BELL CANADA	A.	02/26/2024	CITIGROUP GLOBAL MARKETS INC.		5,914,200	6,000,000	11,267	2.A FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 16-1A A		03/26/2024	GUGGENHEIM SECURITIES LLC		419,406	425,523	647	1.G FE
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A		03/15/2024	GOLDMAN SACHS & CO. LLC		2,249,965	2,250,000	10,447	1.A FE
10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A		03/15/2024	GOLDMAN SACHS & CO. LLC		999,991	1,000,000	4,796	1.C FE
125523-CL-2	CIGNA CORP		02/21/2024	J.P. MORGAN SECURITIES LLC		6,011,110	7,000,000	73,733	2.A FE
12657L-AA-2	CREDIT SUISSE MORTGAGE TRUST 21-AFC1 A1		02/01/2024	BOFA SECURITIES INC.		543,757	674,558	62	1.A FE
126650-DU-1	CVS HEALTH CORP		03/06/2024	CITIGROUP GLOBAL MARKETS INC.		4,006,960	4,000,000	9,917	2.B FE
134429-BN-8	CAMPBELL SOUP CO		03/19/2024	CITIGROUP GLOBAL MARKETS INC.		999,830	1,000,000	0	2.B FE
14040H-CV-5	CAPITAL ONE FINANCIAL CO		03/19/2024	BOFA SECURITIES INC.		7,340,250	7,500,000	60,122	2.A FE
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA 24-3 A4		03/20/2024	J.P. MORGAN SECURITIES LLC		7,451,794	7,500,000	32,500	1.A FE
172967-MS-7	CITIGROUP INC		02/01/2024	CITIGROUP GLOBAL MARKETS INC.		2,162,725	2,500,000	11,074	1.G FE
172967-PF-2	CITIGROUP INC		02/06/2024	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	0	1.G FE
17308C-C5-3	CITIGROUP INC		03/26/2024	MARKETAXESS		2,218,425	2,500,000	29,553	1.G FE
21688A-BA-9	COOPERATIVE RABOBANK UA	D.	01/02/2024	J.P. MORGAN SECURITIES LLC		2,499,050	2,500,000	0	1.D FE
21688A-BC-5	COOPERATIVE RABOBANK UA	D.	01/02/2024	MORGAN STANLEY & CO. LLC		7,744,188	7,750,000	0	1.D FE
224044-CR-6	COX COMMUNICATIONS INC		02/26/2024	BARCLAYS CAPITAL INC.		7,066,220	7,000,000	172,735	2.B FE
23284B-AF-1	CYRUSONE DATA CENTERS ISSUER 1 24-1A A2		03/08/2024	CITIGROUP GLOBAL MARKETS INC.		941,030	1,000,000	0	1.G FE
25179M-BF-9	DEVON ENERGY CORPORATION		03/20/2024	J.P. MORGAN SECURITIES LLC		6,233,760	6,500,000	54,438	2.B FE
25470D-BJ-7	DISCOVERY COMMUNICATIONS		03/06/2024	CITIGROUP GLOBAL MARKETS INC.		4,449,300	5,000,000	56,892	2.C FE
25746U-DG-1	DOMINION ENERGY INC		02/21/2024	J.P. MORGAN SECURITIES LLC		6,315,820	7,000,000	93,188	2.B FE
29273V-AT-7	ENERGY TRANSFER LP		03/28/2024	MORGAN STANLEY & CO. LLC		4,225,840	4,000,000	86,044	2.B FE
29278N-AG-8	ENERGY TRANSFER LP		03/13/2024	MORGAN STANLEY & CO. LLC		1,003,360	1,000,000	21,875	2.B FE
30161N-BM-2	EXELON CORP		03/05/2024	VARIOUS		4,003,840	4,000,000	4,292	2.B FE
316773-DG-2	FIFTH THIRD BANCORP		03/20/2024	KEYBANC CAPITAL MARKETS INC.		2,400,125	2,500,000	17,895	2.A FE
316773-DL-1	FIFTH THIRD BANCORP		02/22/2024	KEYBANC CAPITAL MARKETS INC.		4,968,400	5,000,000	21,116	2.A FE
33851R-BB-6	FLAGSTAR MORTGAGE TRUST 21-101N B2		02/20/2024	J.P. MORGAN SECURITIES LLC		774,509	952,188	1,950	1.F FE
36262P-BK-6	GS MORTGAGE-BACKED SECURITIES 21-PJ10 B2		02/05/2024	J.P. MORGAN SECURITIES LLC		941,909	1,174,404	569	1.F FE
38141G-XR-0	GOLDMAN SACHS GROUP INC		03/21/2024	MORGAN STANLEY & CO. LLC		3,639,780	4,500,000	14,442	1.F FE
404280-ED-7	HSBC HOLDINGS PLC	D.	02/26/2024	HSBC SECURITIES (USA) INC.		2,000,000	2,000,000	0	1.G FE
42824C-BP-3	HP ENTERPRISE CO		02/27/2024	CITIGROUP GLOBAL MARKETS INC.		6,510,205	6,500,000	54,979	2.B FE

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STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
445550-BZ-1	HUNDRED ACRE WOOD TRUST 21-INV3 B1		01/18/2024	BOFA SECURITIES INC.		1,756,671	2,120,763	4,109	1.B FE
465970-AB-7	JP MORGAN MORTGAGE TRUST 24-VIS1 A2		03/26/2024	J.P. MORGAN SECURITIES LLC		4,440,985	4,441,000	20,624	1.D FE
46647P-BE-5	JPMORGAN CHASE & CO		03/27/2024	MARKETAXESS		2,657,220	3,000,000	37,890	1.E FE
46647P-EB-8	JPMORGAN CHASE & CO		01/16/2024	J.P. MORGAN SECURITIES LLC		1,250,000	1,250,000	0	1.E FE
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2		01/31/2024	GOLDMAN SACHS & CO. LLC		1,228,095	1,432,377	119	1.A FE
46656N-AQ-2	JP MORGAN MORTGAGE TRUST 23-DSC1 A3		02/16/2024	J.P. MORGAN SECURITIES LLC		1,289,624	1,397,020	3,590	1.G FE
49326E-EG-4	KEYCORP		03/20/2024	MARKETAXESS		1,882,900	2,000,000	32,344	2.B FE
49447B-AA-1	KIMCO REALTY OP LLC		03/05/2024	U.S. BANCORP INVESTMENTS INC.		4,238,120	4,000,000	4,267	2.A FE
57629W-5B-2	MASSMUTUAL GLOBAL FUNDIN		02/27/2024	VARIOUS		6,203,188	6,250,000	28,292	1.B FE
585495-EJ-9	MELLO MORTGAGE CAPITAL ACCEPTA 21-MTG1 B		03/07/2024	WELLS FARGO SECURITIES LLC		727,861	926,198	681	1.F FE
59170J-AG-3	METRONET INFRASTRUCTURE ISSUER 24-1A A2		03/06/2024	GOLDMAN SACHS & CO. LLC		999,855	1,000,000	0	1.F FE
59217G-FR-5	MET LIFE GLOB FUNDING I		01/02/2024	J.P. MORGAN SECURITIES LLC		4,999,550	5,000,000	0	1.D FE
617446-BL-6	MORGAN STANLEY		03/26/2024	U.S. BANCORP INVESTMENTS INC.		2,618,460	3,000,000	14,845	1.E FE
62847R-AB-3	MVW OWNER TRUST 24-1A B		03/04/2024	BOFA SECURITIES INC.		1,249,713	1,250,000	0	1.G FE
64831G-BB-0	NEW RESIDENTIAL MORTGAGE LOAN 21-INV2 B2		02/05/2024	WELLS FARGO SECURITIES LLC		791,899	947,496	550	1.D FE
64831Q-AC-7	NEW RESIDENTIAL MORTGAGE LOAN 22-NM3 A3		02/02/2024	WELLS FARGO SECURITIES LLC		998,418	1,093,268	608	1.G FE
67448L-AB-8	ONSLow BAY FINANCIAL LLC 24-NM1 A2		01/04/2024	BOFA SECURITIES INC.		999,996	1,000,000	7,121	1.C FE
67448L-AC-6	ONSLow BAY FINANCIAL LLC 24-NM1 A3		01/04/2024	BOFA SECURITIES INC.		999,983	1,000,000	7,352	1.F FE
67647T-CE-2	BAYVIEW OPPORTUNITY MASTER FUN 21-1 B2		03/07/2024	GOLDMAN SACHS & CO. LLC		974,708	1,170,600	1,054	1.G FE
693475-BR-5	PNC FINANCIAL SERVICES		02/21/2024	U.S. BANCORP INVESTMENTS INC.		7,569,150	7,500,000	82,567	1.G FE
74290X-AC-5	PROGRESS RESIDENTIAL TRUST 24-SFR2 B		03/28/2024	BARCLAYS CAPITAL INC.		6,996,569	7,750,000	0	1.D FE
74290X-AE-1	PROGRESS RESIDENTIAL TRUST 24-SFR2 C		03/28/2024	BARCLAYS CAPITAL INC.		3,555,104	4,000,000	0	1.G FE
749350-BK-9	WOODWARD CAPITAL MANAGEMENT 21-1 B2A		03/07/2024	BOFA SECURITIES INC.		748,472	916,000	692	1.E FE
75409X-DE-3	RATE MORTGAGE TRUST 21-HB1 B2		03/07/2024	PERFORMANCE TRUST CAPITAL PARTNERS LLC		925,951	1,179,321	885	1.G FE
756109-CF-9	REALTY INCOME CORP		01/08/2024	WELLS FARGO SECURITIES LLC		2,976,750	3,000,000	0	1.G FE
826935-AA-6	SIERRA RECEIVABLES FUNDING CO 24-1A A		03/08/2024	BOFA SECURITIES INC.		999,726	1,000,000	0	1.A FE
857477-BN-2	STATE STREET CORP		03/27/2024	J.P. MORGAN SECURITIES LLC		4,486,300	5,000,000	438	1.F FE
87264A-DE-2	T-MOBILE USA INC		03/06/2024	MORGAN STANLEY & CO. LLC		3,979,600	4,000,000	30,178	2.B FE
87342R-AE-4	TACO BELL FUNDING LLC 18-1 A211		03/19/2024	BARCLAYS CAPITAL INC.		926,604	952,500	3,398	2.B FE
895978-AA-2	TRICON RESIDENTIAL 23-SFR2 A		03/13/2024	WELLS FARGO SECURITIES LLC		1,984,922	2,000,000	3,889	1.A FE
89616U-AC-6	TRICON RESIDENTIAL 24-SFR1 C		03/27/2024	MORGAN STANLEY & CO. LLC		1,915,323	2,000,000	0	1.G FE
89788M-AR-3	TRUIST FINANCIAL CORP		02/27/2024	J.P. MORGAN SECURITIES LLC		5,942,280	6,000,000	31,704	1.G FE
91159H-JQ-4	US BANCORP		03/19/2024	U.S. BANCORP INVESTMENTS INC.		1,999,680	2,000,000	17,348	1.F FE
92540E-AC-7	VERUS SECURITIZATION TRUST 24-1 A3		01/12/2024	MORGAN STANLEY & CO. LLC		1,249,993	1,250,000	4,673	1.F FE
92540F-AC-4	VERUS SECURITIZATION TRUST 24-INV1 A3		03/15/2024	J.P. MORGAN SECURITIES LLC		1,343,989	1,344,000	4,831	1.F FE
928668-CG-5	VOLKSWAGEN GROUP AMERICA		03/20/2024	VARIOUS		6,231,950	6,250,000	0	1.G FE
92943P-AA-9	WB COMMERCIAL MORTGAGE TRUST 24-HQ A		03/01/2024	WELLS FARGO SECURITIES LLC		992,170	1,000,000	3,408	1.A FE
95000U-2G-7	WELLS FARGO & COMPANY		03/21/2024	BARCLAYS CAPITAL INC.		2,659,170	3,000,000	34,788	2.A FE
95002D-BG-3	WELLS FARGO COMMERCIAL MORTGAG 18-C47 A4		03/19/2024	WELLS FARGO SECURITIES LLC		4,850,000	5,000,000	12,339	1.A FE
976826-BS-5	WISCONSIN POWER & LIGHT		03/04/2024	MIZUHO SECURITIES USA LLC		1,247,625	1,250,000	0	2.A FE
98979Q-AA-1	ZIPLY FIBER ISSUER LLC 24-1A A2		03/20/2024	GOLDMAN SACHS & CO. LLC		3,748,955	3,750,000	0	1.G FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					239,957,491	249,977,273	1,523,973	XXX
2509999997	Total - Bonds - Part 3					280,883,535	291,392,467	1,627,425	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					280,883,535	291,392,467	1,627,425	XXX
4509999997	Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX

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STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						280,883,535	XXX	1,627,425	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..13063D-3R-7	CALIFORNIA ST		02/20/2024	TRUIST SECURITIES INC.		1,702,260	1,575,000	1,709,222	0	0	(1,216)	0	(1,216)	0	1,708,006	0	(5,746)	(5,746)	44,888	03/01/2033	1.C FE
..20772G-F4-5	CONNECTICUT ST		02/20/2024	TRUIST SECURITIES INC.		1,056,370	1,000,000	1,067,730	1,067,460	0	(1,146)	0	(1,146)	0	1,066,315	0	(9,945)	(9,945)	25,513	03/15/2032	1.D FE
..20772K-AF-6	CONNECTICUT ST		01/15/2024	MATURITY at 100.0000 ...		1,000,000	1,000,000	996,580	999,913	0	.87	0	.87	0	1,000,000	0	0	0	15,650	01/15/2024	1.D FE
..20772K-EZ-8	CONNECTICUT ST		03/22/2024	TRUIST SECURITIES INC.		980,120	1,000,000	1,081,290	1,059,540	0	(2,781)	0	(2,781)	0	1,056,758	0	(76,638)	(76,638)	20,583	09/15/2028	1.D FE
..419791-YT-9	HAWAII ST		02/20/2024	BOK FINANCIAL SECURITIES INC. TD SECURITIES (USA) LLC		1,006,290	1,000,000	1,120,100	1,038,029	0	(2,500)	0	(2,500)	0	1,035,530	0	(29,240)	(29,240)	29,759	02/01/2026	1.C FE
..68583R-DB-5	OREGON ST CMINTY CLG DIST		02/26/2024	PNC CAPITAL MARKETS LLC		447,640	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(52,360)	(52,360)	4,529	06/30/2027	1.C FE
..686053-GG-8	OREGON ST SCH BRDS ASSN SHORT-		03/25/2024			1,356,396	1,365,476	1,393,168	1,385,738	0	(158)	0	(158)	0	1,385,580	0	(29,185)	(29,185)	48,196	06/30/2028	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,549,076	7,440,476	7,868,090	6,050,680	0	(7,714)	0	(7,714)	0	7,752,189	0	(203,114)	(203,114)	189,118	XXX	XXX
..099032-GQ-1	BOONE MCHENRY & DEKALB CNTYS 1		02/20/2024	WELLS FARGO SECURITIES LLC HILLTOP SECURITIES INC.		238,247	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(11,752)	(11,752)	3,693	01/01/2026	1.D FE
..182252-XG-6	CLARKSTON MI CMINTY SCHS		02/20/2024	HILLTOP SECURITIES INC.		907,900	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(92,100)	(92,100)	6,654	05/01/2028	1.B FE
..182252-XH-4	CLARKSTON MI CMINTY SCHS		03/22/2024	HILLTOP SECURITIES INC.		1,479,102	1,645,000	1,645,000	1,645,000	0	0	0	0	0	1,645,000	0	(165,898)	(165,898)	15,055	05/01/2029	1.B FE
..243859-MK-8	DEER LAKES PA SCH DIST		02/20/2024	HILLTOP SECURITIES INC.		224,735	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(25,265)	(25,265)	1,544	10/01/2027	1.C FE
..418780-QJ-4	HATBORO-HORSHAM PA SCH DIST		02/20/2024	PIPER SANDLER & CO. HILLTOP SECURITIES INC.		229,088	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(20,912)	(20,912)	1,412	09/15/2026	1.B FE
..425200-7C-0	HENDERSON NV		02/20/2024	HILLTOP SECURITIES INC.		234,795	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(15,205)	(15,205)	1,078	06/01/2026	1.C FE
..537292-LK-8	LITTLE MIAMI OH LOCAL SCH DIST		02/20/2024	MARKETAXESS HILLTOP SECURITIES INC.		218,573	250,000	221,778	236,857	0	622	0	622	0	237,479	0	(18,907)	(18,907)	0	12/01/2026	1.D FE
..549188-ZZ-9	LUBBOCK TX		02/20/2024	HILLTOP SECURITIES INC.		226,490	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,510)	(23,510)	1,628	02/15/2027	1.B FE
..625506-HW-3	MULTNOMAH CNTY OR		02/23/2024	WELLS FARGO SECURITIES LLC J.P. MORGAN SECURITIES		6,517,200	8,000,000	6,140,005	6,465,496	0	48,677	0	48,677	0	6,514,173	0	3,027	3,027	0	06/01/2028	1.A FE
..663532-KK-4	NORTHAMPTON CNTY PA		02/23/2024	J.P. MORGAN SECURITIES LLC		981,040	1,000,000	971,040	990,224	0	2,005	0	2,005	0	992,229	0	(11,189)	(11,189)	8,565	10/01/2024	1.B FE
..720424-ZU-7	PIERCE CNTY WA SCH DIST #10 TA		02/20/2024	MARKETAXESS		226,272	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,727)	(23,727)	586	12/01/2026	1.B FE
..736679-LD-1	PORTLAND OR		02/23/2024	MARKETAXESS HILLTOP SECURITIES INC.		638,700	750,000	691,440	714,311	0	1,587	0	1,587	0	715,899	0	(77,199)	(77,199)	0	06/01/2027	1.A FE
..79623P-ES-0	SAN ANTONIO TX		02/20/2024	HILLTOP SECURITIES INC.		226,822	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,178)	(23,178)	1,710	02/01/2027	1.A FE
..803770-UR-5	SARPY CNTY NE SCH DIST #37		03/22/2024	HILLTOP SECURITIES INC.		213,785	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(36,215)	(36,215)	1,224	12/15/2029	1.E FE
..969268-DK-4	WILLIAM S HART CA UNION HIGH S		02/20/2024	PIPER SANDLER & CO. WELLS FARGO SECURITIES LLC		874,860	1,000,000	831,600	860,328	0	3,867	0	3,867	0	864,196	0	10,664	10,664	7,979	08/01/2028	1.C FE
..987388-GX-7	YOSEMITE CA CMINTY CLG DIST		02/20/2024	WELLS FARGO SECURITIES LLC		921,690	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(78,310)	(78,310)	11,625	08/01/2027	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,359,299	16,645,000	14,500,863	14,912,216	0	56,758	0	56,758	0	14,968,976	0	(609,676)	(609,676)	62,753	XXX	XXX
..047870-SJ-0	ATLANTA GA WTR & WSTWTR REVENU		02/20/2024	HILLTOP SECURITIES INC.		226,963	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,038)	(23,038)	798	11/01/2026	1.D FE
..059231-V6-4	BALTIMORE MD REVENUE		02/20/2024	HILLTOP SECURITIES INC.		224,263	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(25,737)	(25,737)	2,146	07/01/2027	1.E FE
..20281P-KP-6	CMILTH FING AUTH PA		03/22/2024	TRUIST SECURITIES INC.		961,010	1,000,000	977,260	988,402	0	567	0	567	0	988,969	0	(27,959)	(27,959)	11,182	06/01/2028	1.E FE
..235036-6Q-8	DALLAS-FORT WORTH TX INTERNATI		03/22/2024	MARKETAXESS FHN FINANCIAL SECURITIES CORP.		894,950	1,000,000	955,100	966,844	0	1,503	0	1,503	0	968,347	0	(73,397)	(73,397)	7,784	11/01/2028	1.E FE
..23542J-QR-9	DALLAS TX WTRIKS & SWR SYS REV		02/20/2024	FHN FINANCIAL SECURITIES CORP.		224,610	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(25,390)	(25,390)	1,466	10/01/2027	1.C FE
..3131XY-YM-5	UMBS - POOL ZM5216		03/01/2024	MBS PAYDOWN		2,851	2,851	2,883	2,851	0	0	0	0	0	2,851	0	0	0	19	12/01/2047	1.A FE
..31329Q-N6-4	UMBS - POOL ZA6713		03/01/2024	MBS PAYDOWN		1,918	1,918	1,987	1,918	0	0	0	0	0	1,918	0	0	0	11	04/01/2049	1.A FE

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STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31320W-SY-6	UMBS - POOL SB0863		03/01/2024	MBS PAYDOWN		771,228	771,228	772,372	771,260	0	(32)	0	(32)	0	771,228	0	0	0	6,393	04/01/2038	1.A FE
..313206-EA-4	UMBS - POOL SB8229		03/18/2024	VARIOUS		8,723,773	8,926,166	8,867,588	8,867,710	0	2,480	0	2,480	0	8,870,190	0	(146,417)	(146,417)	119,969	05/01/2038	1.A FE
..31320V-7B-5	UMBS - POOL SD8090		03/01/2024	MBS PAYDOWN		3,891	3,891	4,078	3,892	0	(1)	0	(1)	0	3,891	0	0	0	13	09/01/2050	1.A FE
..3132ED-LZ-3	UMBS - POOL SD3944		03/01/2024	MBS PAYDOWN		359,570	359,570	344,738	359,507	0	63	0	63	0	359,570	0	0	0	2,281	05/01/2053	1.A FE
..3133A2-BS-8	UMBS - POOL QA7249		03/01/2024	MBS PAYDOWN		11,985	11,985	12,313	11,985	0	(1)	0	(1)	0	11,985	0	0	0	78	02/01/2050	1.A FE
..3133L8-FU-4	UMBS - POOL RC1979		03/18/2024	VARIOUS		2,795,392	3,081,817	3,234,463	3,225,851	0	(7,442)	0	(7,442)	0	3,218,409	0	(423,017)	(423,017)	23,070	03/01/2036	1.A FE
..31400B-JC-3	UMBS - POOL CA3858		03/01/2024	MBS PAYDOWN		10,136	10,136	10,560	10,138	0	(2)	0	(2)	0	10,136	0	0	0	40	07/01/2049	1.A FE
..31400P-2F-3	UMBS - POOL CB4373		03/01/2024	MBS PAYDOWN		192,803	192,803	190,634	192,784	0	19	0	19	0	192,803	0	0	0	1,231	08/01/2052	1.A FE
..3140X4-K7-0	UMBS - POOL FM1217		03/01/2024	MBS PAYDOWN		1,846	1,846	1,899	1,846	0	0	0	0	0	1,846	0	0	0	11	07/01/2049	1.A FE
..3140X8-KH-9	UMBS - POOL FM4795		03/01/2024	MBS PAYDOWN		8,739	8,739	9,042	8,740	0	(1)	0	(1)	0	8,739	0	0	0	23	11/01/2050	1.A FE
..3140X9-EK-7	UMBS - POOL FM5537		03/18/2024	VARIOUS		3,569,295	4,030,149	4,213,395	4,186,812	0	(7,659)	0	(7,659)	0	4,179,153	0	(609,858)	(609,858)	24,066	01/01/2036	1.A FE
..3140XJ-JR-5	UMBS - POOL FS2971		03/01/2024	MBS PAYDOWN		77,221	77,221	74,518	77,205	0	16	0	16	0	77,221	0	0	0	486	10/01/2052	1.A FE
..3140XJ-VG-5	UMBS - POOL FS3314		03/01/2024	MBS PAYDOWN		625,203	625,203	615,434	625,132	0	71	0	71	0	625,203	0	0	0	2,728	11/01/2050	1.A FE
..3140XN-KE-5	UMBS - POOL FS5692		03/01/2024	MBS PAYDOWN		189,446	189,446	179,974	189,382	0	64	0	64	0	189,446	0	0	0	1,423	06/01/2053	1.A FE
..3140XN-BU-7	UMBS - POOL FS6350		03/01/2024	MBS PAYDOWN		147,095	147,095	140,360	147,034	0	61	0	61	0	147,095	0	0	0	1,228	10/01/2053	1.A FE
..3140XN-FF-6	UMBS - POOL FS6465		03/01/2024	MBS PAYDOWN		78,343	78,343	74,878	78,336	0	7	0	7	0	78,343	0	0	0	606	04/01/2053	1.A FE
..31418C-SC-9	UMBS - POOL MA3214		03/01/2024	MBS PAYDOWN		12,942	12,942	12,600	12,939	0	3	0	3	0	12,942	0	0	0	66	12/01/2037	1.A FE
..31418E-RL-6	UMBS - POOL MA4990		03/18/2024	VARIOUS		8,584,732	8,781,045	8,738,512	8,738,688	0	2,253	0	2,253	0	8,740,941	0	(156,209)	(156,209)	117,080	04/01/2038	1.A FE
..385630-AG-3	GRAND ISLAND NE COMBINED UTILS		02/20/2024	FHN FINANCIAL SECURITIES CORP.		225,805	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(24,195)	(24,195)	2,199	08/15/2027	1.E FE
..432308-S9-6	HILLSBOROUGH CNTY FL AVIATION		02/20/2024	BOK FINANCIAL SECURITIES INC.		1,915,580	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(84,420)	(84,420)	17,531	10/01/2025	1.E FE
..47770V-AY-6	JOBSOHIO BEVERAGE SYS STWD LIQ		01/01/2024	SINKING FUND REDEMPTION		40,000	40,000	46,092	40,000	0	0	0	0	0	40,000	0	0	0	797	01/01/2029	1.D FE
..57584Y-S9-1	MASSACHUSETTS ST DEV FIN AGY R		02/23/2024	WELLS FARGO SECURITIES LLC		635,706	710,000	710,000	710,000	0	0	0	0	0	710,000	0	(74,294)	(74,294)	7,447	07/01/2027	1.F FE
..59335K-CQ-8	MIAMI-DADE CNTY FL SEAPORT REV		03/22/2024	RAYMOND JAMES & ASSOCIATES INC.		438,455	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(61,545)	(61,545)	4,089	10/01/2028	1.F FE
..646140-DR-1	NEW JERSEY ST TURNPIKE AUTH TU		02/20/2024	SAMUEL A RAMIREZ & CO. INC.		444,955	500,000	503,690	502,364	0	(82)	0	(82)	0	502,282	0	(57,327)	(57,327)	4,758	01/01/2028	1.E FE
..646140-DS-9	NEW JERSEY ST TURNPIKE AUTH TU		02/20/2024	J.P. MORGAN SECURITIES LLC		1,750,960	2,000,000	1,922,560	1,942,806	0	1,538	0	1,538	0	1,944,344	0	(193,384)	(193,384)	21,984	01/01/2029	1.E FE
..64971X-3D-8	NEW YORK CITY NY TRANSITIONAL		03/18/2024	RAYMOND JAMES & ASSOCIATES INC.		1,005,950	1,000,000	1,012,330	1,009,916	0	(521)	0	(521)	0	1,009,396	0	(3,446)	(3,446)	19,306	11/01/2027	1.A FE
..64986D-EN-1	NEW YORK ST ENVRNMTL FACs COR		03/18/2024	J.P. MORGAN SECURITIES LLC		468,060	500,000	535,980	523,527	0	(1,447)	0	(1,447)	0	522,080	0	(54,020)	(54,020)	4,639	06/15/2030	1.A FE
..65887P-XS-9	NORTH DAKOTA ST PUBLIC FIN AUT		02/20/2024	HILLTOP SECURITIES INC.		3,454,605	3,500,000	3,511,725	3,504,609	0	(706)	0	(706)	0	3,503,903	0	(49,298)	(49,298)	27,563	12/01/2024	1.C FE
..68607D-VB-8	OREGON ST DEPT OF TRANSPRTN HI		02/20/2024	MARKETAXESS		931,520	1,000,000	913,800	950,404	0	3,651	0	3,651	0	954,055	0	(22,535)	(22,535)	1,848	11/15/2025	1.B FE
..68607D-VE-2	OREGON ST DEPT OF TRANSPRTN HI		03/18/2024	TRUIST SECURITIES INC.		864,410	1,000,000	998,275	998,822	0	51	0	51	0	998,873	0	(134,463)	(134,463)	4,618	11/15/2028	1.B FE
..735389-W5-3	PORT OF SEATTLE WA REVENUE		02/23/2024	TRUIST SECURITIES INC.		1,740,135	1,755,000	1,755,000	1,755,000	0	0	0	0	0	1,755,000	0	(14,865)	(14,865)	34,898	08/01/2024	1.E FE
..91412G-2Z-7	UNIV OF CALIFORNIA CA REVENUES		02/20/2024	WELLS FARGO SECURITIES LLC		471,085	500,000	471,220	485,392	0	437	0	437	0	485,829	0	(14,744)	(14,744)	4,202	05/15/2028	1.D FE
..928075-JC-5	VIRGINIA ST PORT AUTH CMWLTH P		02/23/2024	MARKETAXESS		218,027	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(31,972)	(31,972)	2,306	07/01/2028	1.B FE
..928075-JD-3	VIRGINIA ST PORT AUTH CMWLTH P		03/22/2024	WELLS FARGO SECURITIES LLC		214,501	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(35,497)	(35,497)	2,855	07/01/2029	1.B FE
..954507-FG-9	W MIFFLIN PA SAN SWIR MUNI AUTH		02/20/2024	PIPER SANDLER & CO.		231,647	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(18,353)	(18,353)	2,404	08/01/2026	1.C FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					43,751,606	46,069,394	46,065,260	46,142,097	0	(5,110)	0	(5,110)	0	46,136,988	0	(2,385,380)	(2,385,380)	487,842	XXX	XXX

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STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..02582J-JV-3	AMERICAN EXPRESS CREDIT ACCOUN 22-3 A		03/26/2024	J.P. MORGAN SECURITIES		11,765,156	12,000,000	11,739,844	11,849,598	0	21,709	0	21,709	0	11,871,308	0	(106,151)	(106,151)	128,750	08/16/2027	1.A FE
..03464B-AA-6	ANGEL OAK MORTGAGE TRUST 22-1 A1		03/01/2024	MBS PAYDOWN		36,482	36,482	36,483	36,482	0	0	0	0	0	36,482	0	0	0	173	12/25/2066	1.A
..03464T-AA-7	ANGEL OAK MORTGAGE TRUST 22-3 A1		03/01/2024	MBS PAYDOWN		40,590	40,590	40,590	40,599	0	(8)	0	(8)	0	40,590	0	0	0	322	01/25/2067	1.A FE
..03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1		03/01/2024	MBS PAYDOWN		158,502	158,502	149,909	158,376	0	126	0	126	0	158,502	0	0	0	1,339	10/25/2067	1.A FE
..03465G-AC-0	ANGEL OAK MORTGAGE TRUST 23-2 A3		03/01/2024	MBS PAYDOWN		28,688	28,688	26,432	28,662	0	26	0	26	0	28,688	0	0	0	242	10/25/2067	1.F FE
..03465H-AC-8	ANGEL OAK MORTGAGE TRUST 21-5 A3		03/01/2024	MBS PAYDOWN		31,399	31,399	26,003	31,321	0	78	0	78	0	31,399	0	0	0	61	07/25/2066	1.A
..03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1		03/01/2024	MBS PAYDOWN		64,566	64,566	61,516	64,539	0	27	0	27	0	64,566	0	0	0	376	09/25/2067	1.A FE
..03465V-AA-1	ANGEL OAK MORTGAGE TRUST 22-6 A1		03/01/2024	MBS PAYDOWN		41,617	41,617	40,263	41,600	0	17	0	17	0	41,617	0	0	0	347	07/25/2067	1.A FE
..03465W-AA-9	ANGEL OAK MORTGAGE TRUST 23-1 A1		03/01/2024	MBS PAYDOWN		103,185	103,185	100,334	103,156	0	29	0	29	0	103,185	0	0	0	826	09/26/2067	1.A FE
..03466D-AA-0	ANGEL OAK MORTGAGE TRUST 23-7 A1		03/01/2024	MBS PAYDOWN		329,963	329,963	316,349	329,813	0	150	0	150	0	329,963	0	0	0	2,250	11/25/2067	1.A FE
..034931-AA-3	ANGEL OAK MORTGAGE TRUST 23-3 A1		03/01/2024	MBS PAYDOWN		111,796	111,796	105,686	111,715	0	81	0	81	0	111,796	0	0	0	911	09/26/2067	1.A FE
..03767J-AF-2	APIDOS CLO 17-27A A1R		01/17/2024	MBS PAYDOWN		337,500	337,500	337,500	337,500	0	0	0	0	0	337,500	0	0	0	5,688	07/17/2030	1.A FE
..05565E-BU-8	BMW US CAPITAL LLC		02/28/2024	MORGAN STANLEY & CO. LLC		831,054	850,000	849,924	849,984	0	4	0	4	0	849,988	0	(18,935)	(18,935)	3,489	08/12/2024	1.F FE
..055983-AA-8	BSPTT ISSUER LTD 22-FLB A		03/15/2024	MBS PAYDOWN		227	227	227	227	0	0	0	0	0	227	0	0	0	4	02/15/2037	1.A FE
..07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4		03/01/2024	MBS PAYDOWN		16,710	16,710	16,956	16,712	0	(2)	0	(2)	0	16,710	0	0	0	65	10/25/2051	1.A
..07336G-BN-3	BAYVIEW OPPORTUNITY MASTER FUN 21-4 B2		03/01/2024	MBS PAYDOWN		3,618	3,618	3,015	0	0	0	0	0	3,618	0	0	0	11	10/25/2051	1.E FE	
..07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20		03/01/2024	MBS PAYDOWN		5,861	5,861	5,967	5,862	0	(1)	0	(1)	0	5,861	0	0	0	24	06/25/2051	1.B
..07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1		03/01/2024	MBS PAYDOWN		33,549	33,549	33,769	33,551	0	(2)	0	(2)	0	33,549	0	0	0	190	12/25/2051	1.A
..08179H-AE-0	BENEFIT STREET PARTNERS CLO LT 17-12A A1		01/15/2024	MBS PAYDOWN		185,777	185,777	185,777	185,777	0	0	0	0	0	185,777	0	0	0	3,136	10/15/2030	1.A FE
..10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A		03/01/2024	MBS PAYDOWN		111,931	111,931	111,931	111,931	0	0	0	0	0	111,931	0	0	0	1,175	01/25/2063	1.A FE
..111013-AL-2	BRITISH SKY BROADCASTING	D	02/28/2024	RBC CAPITAL MARKETS LLC		989,050	1,000,000	1,099,090	1,020,745	0	(4,867)	0	(4,867)	0	1,015,877	0	(26,827)	(26,827)	17,188	09/16/2024	1.G FE
..115637-AS-9	BROWN-FORMAN CORP		03/06/2024	J.P. MORGAN SECURITIES LLC		979,760	1,000,000	1,014,810	1,005,952	0	(968)	0	(968)	0	1,004,984	0	(25,224)	(25,224)	13,903	04/15/2025	1.G FE
..115637-AU-4	BROWN-FORMAN CORP		03/25/2024	GOLDMAN SACHS & CO. LLC		4,934,450	5,000,000	5,041,950	5,040,434	0	(857)	0	(857)	0	5,039,578	0	(105,128)	(105,128)	106,875	04/15/2033	1.G FE
..12566P-BE-4	CIM TRUST 21-INV1 A29		03/01/2024	MBS PAYDOWN		6,746	6,746	6,843	6,747	0	(1)	0	(1)	0	6,746	0	0	0	26	07/01/2051	1.A
..12570D-AA-4	CIM TRUST 23-11 A1		03/01/2024	MBS PAYDOWN		43,218	43,218	43,217	43,218	0	0	0	0	0	43,218	0	0	0	507	04/25/2058	1.A FE
..12570H-AC-1	CIM TRUST 23-12 A3		03/01/2024	MBS PAYDOWN		106,129	106,129	104,605	106,103	0	26	0	26	0	106,129	0	0	0	1,121	12/25/2067	1.F FE
..12571Y-AA-7	CIM TRUST 22-R1 A1		03/01/2024	MBS PAYDOWN		69,724	69,724	69,299	69,724	0	5	0	5	0	69,724	0	0	0	350	01/25/2061	1.A
..12657L-AA-2	CREDIT SUISSE MORTGAGE TRUST 21-AFC1 A1		03/01/2024	MBS PAYDOWN		1,416	1,416	1,141	0	0	0	0	0	1,416	0	0	0	1	03/25/2056	1.A FE	
..12659Y-AA-2	COLT FUNDING LLC 22-3 A1		03/01/2024	MBS PAYDOWN		22,542	22,542	20,658	22,535	0	8	0	8	0	22,542	0	0	0	142	02/25/2067	1.A FE
..14043Q-AC-6	CAPITAL ONE PRIME AUTO RECEIVA 22-1 A3		01/17/2024	SG AMERICAS SECURITIES LLC		3,422,070	3,500,000	3,499,235	3,499,704	0	14	0	14	0	3,499,719	0	(77,648)	(77,648)	10,479	04/15/2027	1.A FE
..14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R		02/14/2024	MBS PAYDOWN		364,841	364,841	364,841	364,841	0	0	0	0	0	364,841	0	0	0	6,144	09/14/2030	1.A FE
..14317H-AC-5	CARMAX AUTO OWNER TRUST 22-2 A3		01/17/2024	VARIOUS		3,143,060	3,190,892	3,190,407	3,190,721	0	13	0	13	0	3,190,734	0	(47,674)	(47,674)	10,456	02/16/2027	1.A FE
..14913U-AA-8	CATERPILLAR FINL SERVICE		03/25/2024	MORGAN STANLEY & CO. LLC		2,474,025	2,500,000	2,498,825	2,499,059	0	91	0	91	0	2,499,149	0	(25,124)	(25,124)	39,875	05/15/2026	1.F FE
..16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A		03/01/2024	MBS PAYDOWN		73,775	73,775	66,752	73,685	0	90	0	90	0	73,775	0	0	0	459	06/25/2062	1.A
..161927-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A		03/01/2024	MBS PAYDOWN		24,609	24,609	20,299	24,583	0	26	0	26	0	24,609	0	0	0	136	09/25/2063	1.A
..19685E-AA-9	COLT FUNDING LLC 22-2 A1		03/01/2024	MBS PAYDOWN		73,379	73,379	73,379	73,379	0	0	0	0	0	73,379	0	0	0	395	02/25/2067	1.A FE
..19685W-AA-9	COLT FUNDING LLC 21-2 A1		03/01/2024	MBS PAYDOWN		68,961	68,961	56,017	68,815	0	146	0	146	0	68,961	0	0	0	132	08/25/2066	1.A FE
..19688H-AA-9	COLT FUNDING LLC 22-1 A1		03/01/2024	MBS PAYDOWN		36,442	36,442	30,586	36,414	0	28	0	28	0	36,442	0	0	0	137	12/27/2066	1.A FE
..19688M-AA-8	COLT FUNDING LLC 22-8 A1		03/01/2024	MBS PAYDOWN		32,660	32,660	32,830	32,665	0	(5)	0	(5)	0	32,660	0	0	0	398	08/25/2067	1.A FE
..19688N-AA-6	COLT FUNDING LLC 23-1 A1		03/01/2024	MBS PAYDOWN		161,929	161,929	161,929	161,929	0	0	0	0	0	161,929	0	0	0	1,960	04/25/2068	1.A FE

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STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
19688N-AC-2	COLT FUNDING LLC 23-1 A3		03/01/2024	MBS PAYDOWN		32,386	32,386	32,386	32,386	0	0	0	0	0	32,386	0	0	0	441	04/25/2068	1.F FE
20030N-BS-9	COMCAST CORP		03/25/2024	MARKETAXESS		1,937,340	2,000,000	1,932,680	1,946,332	0	5,659	0	5,659	0	1,951,991	0	(14,651)	(14,651)	36,050	03/01/2026	1.G FE
20030N-ED-9	COMCAST CORP		03/25/2024	BOFA SECURITIES INC.		4,956,350	5,000,000	4,989,200	4,990,822	0	425	0	425	0	4,991,247	0	(34,897)	(34,897)	200,958	01/15/2029	1.G FE
21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A		03/01/2024	MBS PAYDOWN		21,001	21,001	21,000	21,001	0	0	0	0	0	21,001	0	0	0	52	07/15/2054	1.A FE
22546Q-AP-2	CREDIT SUISSE NEW YORK	D	02/28/2024	MARKETAXESS		741,788	750,000	786,293	755,127	0	(1,229)	0	(1,229)	0	753,899	0	(12,111)	(12,111)	12,990	09/09/2024	1.E FE
23385I-EB-6	DAIMLER FINANCE NA LLC		03/01/2024	MATURITY at 100.0000		1,000,000	1,000,000	952,720	995,074	0	4,926	0	4,926	0	1,000,000	0	0	0	3,750	03/01/2024	1.F FE
24380X-AC-1	DEEPAVEN RESIDENTIAL MORTGAGE 22-2 A3		03/01/2024	MBS PAYDOWN		74,009	74,009	69,326	73,927	0	82	0	82	0	74,009	0	0	0	624	03/25/2067	1.F FE
24381V-AA-8	DEEPAVEN RESIDENTIAL MORTGAGE 21-3 A1		03/01/2024	MBS PAYDOWN		51,548	51,548	41,154	51,351	0	197	0	197	0	51,548	0	0	0	122	08/25/2066	1.A FE
24422E-XB-0	JOHN DEERE CAPITAL CORP		03/11/2024			4,557,105	4,500,000	4,493,295	4,493,850	0	244	0	244	0	4,494,095	0	63,010	63,010	147,881	07/14/2028	1.E FE
25211A-AE-9	DEWOLF PARK CLO LTD 17-1A AR		01/15/2024	MBS PAYDOWN		236,636	236,636	236,636	236,636	0	0	0	0	0	236,636	0	0	0	3,976	10/15/2030	1.A FE
25601B-2D-6	DNB BANK ASA	D	03/28/2024	SECURITY CALLED AT 100.0000000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	37,100	03/28/2025	1.D FE
26442C-AS-3	DUKE ENERGY CAROLINAS		03/06/2024	CITIGROUP GLOBAL MARKETS INC.		1,671,915	1,750,000	1,906,660	1,829,444	0	(5,466)	0	(5,466)	0	1,823,979	0	(152,064)	(152,064)	13,910	12/01/2026	1.F FE
26444H-AC-5	DUKE ENERGY FLORIDA LLC		03/07/2024	MARKETAXESS		957,070	1,000,000	1,096,820	1,053,321	0	(3,661)	0	(3,661)	0	1,049,659	0	(92,589)	(92,589)	20,978	01/15/2027	1.F FE
29736R-AS-9	ESTEE LAUDER CO INC		03/25/2024	WELLS FARGO SECURITIES LLC		6,801,261	6,900,000	6,892,893	6,893,738	0	312	0	312	0	6,894,500	0	(92,789)	(92,789)	110,688	05/15/2028	1.F FE
33767M-AA-3	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A		03/01/2024	MBS PAYDOWN		17,539	17,539	17,539	17,539	0	0	0	0	0	17,539	0	0	0	44	08/17/2037	1.A FE
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		03/01/2024	MBS PAYDOWN		4,413	4,413	4,537	4,414	0	(1)	0	(1)	0	4,413	0	0	0	23	08/25/2050	1.A
33851R-BB-6	FLAGSTAR MORTGAGE TRUST 21-10IN B2		03/01/2024	MBS PAYDOWN		323	323	263	323	0	0	0	0	0	323	0	0	0	1	10/25/2051	1.F FE
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3		03/01/2024	MBS PAYDOWN		69,443	69,443	70,604	69,453	0	(10)	0	(10)	0	69,443	0	0	0	286	09/25/2051	1.A
341081-GR-2	FLORIDA POWER & LIGHT CO		03/07/2024	MORGAN STANLEY & CO. LLC		2,972,580	3,000,000	2,998,590	2,998,858	0	85	0	85	0	2,998,943	0	(26,363)	(26,363)	41,904	05/15/2026	1.E FE
36168Y-AA-5	GCAT 22-INV1 A1		03/01/2024	MBS PAYDOWN		138,104	138,104	112,733	137,968	0	135	0	135	0	138,104	0	0	0	710	12/25/2051	1.A
36169D-AA-0	GCAT 23-NQM2 A1		03/01/2024	MBS PAYDOWN		11,960	11,960	11,960	11,960	0	0	0	0	0	11,960	0	0	0	111	11/25/2067	1.A
36169K-AA-4	GCAT 22-NQM2 A1		03/01/2024	MBS PAYDOWN		34,275	34,275	34,115	34,273	0	2	0	2	0	34,275	0	0	0	261	02/25/2067	1.A FE
36262P-BK-6	GS MORTGAGE-BACKED SECURITIES 21-PJ10 B2		03/01/2024	MBS PAYDOWN		2,753	2,753	2,208	2,753	0	2	0	2	0	2,753	0	0	0	7	03/25/2052	1.F FE
36263V-BL-0	GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1		03/01/2024	MBS PAYDOWN		12,434	12,434	10,053	12,414	0	20	0	20	0	12,434	0	0	0	59	04/25/2052	1.F
36266F-AC-3	GM FINANCIAL AUTOMOBILE LEASIN 22-2 A3		03/26/2024	VARIOUS		1,283,577	1,286,100	1,285,966	1,286,078	0	15	0	15	0	1,286,093	0	(2,516)	(2,516)	9,943	06/20/2025	1.A FE
36267E-BJ-9	GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1		03/01/2024	MBS PAYDOWN		13,379	13,379	10,624	13,358	0	20	0	20	0	13,379	0	0	0	64	06/25/2052	1.E
38136M-AU-2	GOLDENTREE LOAN MANAGEMENT US 17-2A AR		01/20/2024	MBS PAYDOWN		632,662	632,662	632,662	632,662	0	0	0	0	0	632,662	0	0	0	10,882	11/20/2030	1.A FE
38141G-YE-8	GOLDMAN SACHS GROUP INC		02/28/2024	MIZUHO SECURITIES USA LLC		500,185	500,000	499,570	500,000	0	0	0	0	0	500,000	0	185	185	6,507	09/10/2024	1.F FE
404280-CS-6	HSBC HOLDINGS PLC	D	03/14/2024	MARKETAXESS		990,510	1,000,000	981,970	995,587	0	2,376	0	2,376	0	997,963	0	(7,453)	(7,453)	3,091	05/24/2025	1.G FE
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		02/01/2024	MBS PAYDOWN		2,822	2,822	2,822	2,822	0	0	0	0	0	2,822	0	0	0	4	09/17/2041	1.A FE
43761J-AA-5	HOMES TRUST 23-NQM1 A1		03/01/2024	MBS PAYDOWN		59,235	59,235	59,133	59,234	0	1	0	1	0	59,235	0	0	0	693	01/25/2068	1.A FE
438516-CL-8	HONEYWELL INTERNATIONAL		03/13/2024	GOLDMAN SACHS & CO. LLC		7,151,728	7,250,000	7,233,470	7,235,674	0	560	0	560	0	7,236,235	0	(84,507)	(84,507)	254,292	01/15/2029	1.F FE
440452-AH-3	HORMEL FOODS CORP		03/11/2024	J.P. MORGAN SECURITIES LLC		890,680	1,000,000	855,080	862,246	0	5,597	0	5,597	0	867,843	0	22,837	22,837	4,722	06/03/2028	1.G FE
44550Q-BZ-1	HUNDRED ACRE WOOD TRUST 21-INV3 B1		03/01/2024	MBS PAYDOWN		10,474	10,474	8,676	10,474	0	6	0	6	0	10,474	0	0	0	44	12/25/2051	1.B FE
448978-AD-8	HYUNDAI AUTO LEASE SECURITIZAT 22-C A3		03/26/2024	BNP PARIBAS SECURITIES CORP.		1,244,336	1,250,000	1,249,961	1,249,988	0	(27)	0	(27)	0	1,249,961	0	(5,625)	(5,625)	15,665	10/15/2025	1.A FE
458140-BY-5	INTEL CORP		03/25/2024	MARKETAXESS		2,177,078	2,250,000	2,227,028	2,232,896	0	1,065	0	1,065	0	2,233,961	0	(56,883)	(56,883)	54,375	08/05/2027	1.G FE
459200-KIM-2	IBM CORP		03/07/2024	U.S. BANCORP INVESTMENTS INC.		1,160,725	1,250,000	1,249,825	1,249,889	0	7	0	7	0	1,249,896	0	(89,171)	(89,171)	16,194	02/09/2027	1.G FE
46593F-AD-4	JP MORGAN MORTGAGE TRUST 22-INV3 A3B		03/01/2024	MBS PAYDOWN		34,000	34,000	26,645	33,954	0	46	0	46	0	34,000	0	0	0	161	09/25/2052	1.A
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2		03/01/2024	MBS PAYDOWN		6,182	6,182	5,301	6,182	0	1	0	1	0	6,182	0	0	0	15	12/25/2051	1.A FE

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..46654R-AG-7	JP MORGAN MORTGAGE TRUST 21-INV8 A2		03/01/2024	MBS PAYDOWN		10,809	10,809	8,847	10,800	0	9	0	9	0	10,809	0	0	0	47	05/25/2052	1.A
..46656N-AQ-2	JP MORGAN MORTGAGE TRUST 23-DSC1 A3		03/01/2024	MBS PAYDOWN		8,645	8,645	7,980	0	0	0	0	0	8,645	0	0	0	33	07/25/2063	1.6 FE	
..49177J-AF-9	KENVUE INC		03/25/2024	LLC		3,031,800	3,000,000	3,045,750	3,041,905	0	(2,188)	0	(2,188)	0	3,039,717	0	(7,917)	(7,917)	77,854	03/22/2028	1.F FE
..53946P-AA-8	LOANCORE 2018-CRE1 ISSUER LTD 22-CRE7 A		03/15/2024	MBS PAYDOWN		1,219	1,219	1,219	1,219	0	0	0	0	1,219	0	0	0	18	01/17/2037	1.A FE	
..539830-CA-5	LOCKHEED MARTIN CORP		03/25/2024	LLC		2,457,325	2,500,000	2,487,500	2,487,901	0	224	0	224	0	2,488,124	0	(30,799)	(30,799)	73,229	02/15/2034	1.6 FE
..55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A		03/16/2024	MBS PAYDOWN		73,077	73,077	73,077	73,077	0	0	0	0	0	73,077	0	0	0	579	10/16/2036	1.A FE
..55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A		03/17/2024	MBS PAYDOWN		35,242	35,242	35,242	35,242	0	0	0	0	0	35,242	0	0	0	596	02/19/2037	1.A FE
..55820T-AJ-7	MADISON PARK FUNDING LTD 17-23A AR		01/27/2024	MBS PAYDOWN		14,901	14,901	14,901	14,901	0	0	0	0	0	14,901	0	0	0	258	07/27/2031	1.A FE
..55821C-AA-2	ATRIUM CDO CORP -9A AR2		02/28/2024	MBS PAYDOWN		7,848	7,848	7,848	7,848	0	0	0	0	0	7,848	0	0	0	133	05/28/2030	1.A FE
..57629W-DB-3	MASSMUTUAL GLOBAL FUNDIN		02/28/2024	U.S. BANCORP INVESTMENTS INC.		1,491,000	1,500,000	1,498,305	1,499,840	0	92	0	92	0	1,499,932	0	(8,932)	(8,932)	3,425	04/12/2024	1.B FE
..58507L-BB-4	MEDTRONIC GLOBAL HLDINGS	D	03/25/2024	BARCLAYS CAPITAL INC.		3,685,087	3,750,000	3,738,488	3,740,070	0	509	0	509	0	3,740,580	0	(55,492)	(55,492)	78,359	03/30/2028	1.6 FE
..59217G-EJ-4	MET LIFE GLOB FUNDING I		03/06/2024	MARKETAXESS		236,555	250,000	249,563	249,866	0	16	0	16	0	249,883	0	(13,328)	(13,328)	1,623	07/02/2025	1.D FE
..59217G-EN-5	MET LIFE GLOB FUNDING I		02/28/2024	U.S. BANCORP INVESTMENTS INC.		1,726,217	1,750,000	1,748,180	1,749,735	0	99	0	99	0	1,749,833	0	(23,616)	(23,616)	2,192	06/07/2024	1.D FE
..59217G-ER-6	MET LIFE GLOB FUNDING I		03/06/2024	KEYBANC CAPITAL MARKETS INC.		1,606,482	1,750,000	1,748,005	1,748,770	0	74	0	74	0	1,748,843	0	(142,361)	(142,361)	21,602	01/11/2027	1.D FE
..59980D-AB-7	MILL CITY MORTGAGE TRUST 23-NQM1 A2		03/01/2024	MBS PAYDOWN		42,531	42,531	41,652	42,521	0	10	0	10	0	42,531	0	0	0	529	10/25/2067	1.C FE
..59980D-AC-5	MILL CITY MORTGAGE TRUST 23-NQM1 A3		03/01/2024	MBS PAYDOWN		34,025	34,025	33,151	34,015	0	10	0	10	0	34,025	0	0	0	423	10/25/2067	1.F FE
..61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		03/01/2024	MBS PAYDOWN		4,560	4,560	4,731	4,561	0	(1)	0	(1)	0	4,560	0	0	0	19	12/25/2050	1.A
..63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A		03/15/2024	MBS PAYDOWN		41,039	41,039	40,977	41,013	0	26	0	26	0	41,039	0	0	0	108	04/15/2070	1.A FE
..63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A		03/15/2024	MBS PAYDOWN		40,974	40,974	40,973	40,939	0	35	0	35	0	40,974	0	0	0	153	07/15/2070	1.A FE
..641062-BL-7	NESTLE HOLDINGS INC		02/27/2024	CITIGROUP GLOBAL MARKETS INC.		4,283,447	4,250,000	4,249,830	4,249,839	0	5	0	5	0	4,249,844	0	33,603	33,603	98,576	09/12/2028	1.D FE
..64830P-AA-4	NEW RESIDENTIAL MORTGAGE LOAN 19-NQM5 A1		03/01/2024	MBS PAYDOWN		12,691	12,691	11,388	12,680	0	10	0	10	0	12,691	0	0	0	67	11/25/2059	1.A
..64831G-BB-0	NEW RESIDENTIAL MORTGAGE LOAN 21-INV2 B2		03/01/2024	MBS PAYDOWN		2,042	2,042	1,706	0	0	1	0	1	0	2,042	0	0	0	6	09/25/2051	1.D FE
..64831W-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1		03/01/2024	MBS PAYDOWN		62,310	62,310	62,076	62,308	0	2	0	2	0	62,310	0	0	0	318	03/27/2062	1.A
..64831Q-AC-7	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM3 A3		03/01/2024	MBS PAYDOWN		5,950	5,950	5,434	0	0	0	0	0	5,950	0	0	0	20	04/25/2062	1.A FE	
..64952W-DW-0	NEW YORK LIFE GLOBAL FDG		03/06/2024	RBC CAPITAL MARKETS LLC		1,624,577	1,750,000	1,748,373	1,749,328	0	61	0	61	0	1,749,389	0	(124,811)	(124,811)	9,627	01/15/2026	1.A FE
..64952W-EB-5	NEW YORK LIFE GLOBAL FDG		02/28/2024	U.S. BANCORP INVESTMENTS INC.		743,993	750,000	749,558	749,953	0	24	0	24	0	749,976	0	(5,984)	(5,984)	1,409	04/26/2024	1.A FE
..64952W-EU-3	NEW YORK LIFE GLOBAL FDG		03/06/2024	MARKETAXESS		3,675,187	3,750,000	3,748,950	3,749,428	0	65	0	65	0	3,749,493	0	(74,306)	(74,306)	79,875	08/05/2025	1.A FE
..65480D-AD-5	NISSAN AUTO LEASE TRUST 21-A A4		01/15/2024	MBS PAYDOWN		221,498	221,498	211,176	221,082	0	416	0	416	0	221,498	0	0	0	120	07/15/2026	1.A FE
..65559C-AC-5	NORDEA BANK AB	D	02/28/2024	MARKETAXESS		989,680	1,000,000	999,880	999,984	0	6	0	6	0	999,990	0	(11,310)	(11,310)	1,649	05/24/2024	1.D FE
..67021C-AM-9	NSTAR ELECTRIC CO		03/11/2024	MORGAN STANLEY & CO. LLC		1,910,020	2,000,000	2,103,080	2,064,949	0	(4,033)	0	(4,033)	0	2,060,916	0	(150,896)	(150,896)	20,978	05/15/2027	1.F FE
..67114V-AA-1	ONSLow BAY FINANCIAL LLC 22-NQM1 A1		03/01/2024	MBS PAYDOWN		17,582	17,582	15,091	17,559	0	24	0	24	0	17,582	0	0	0	68	11/25/2061	1.A FE
..67448L-AB-8	ONSLow BAY FINANCIAL LLC 24-NQM1 A2		03/01/2024	MBS PAYDOWN		22,372	22,372	22,372	0	0	0	0	0	22,372	0	0	0	267	11/25/2063	1.C FE	
..67448L-AC-6	ONSLow BAY FINANCIAL LLC 24-NQM1 A3		03/01/2024	MBS PAYDOWN		22,372	22,372	22,371	0	0	0	0	0	22,372	0	0	0	276	11/25/2063	1.F FE	
..67448W-AP-3	ONSLow BAY FINANCIAL LLC 20-EXP3 1A8		03/01/2024	MBS PAYDOWN		4,045	4,045	4,162	4,046	0	(1)	0	(1)	0	4,045	0	0	0	24	01/25/2060	1.A
..67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20		03/01/2024	MBS PAYDOWN		16,436	16,436	16,657	16,437	0	(2)	0	(2)	0	16,436	0	0	0	67	07/25/2051	1.A
..67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1		03/01/2024	MBS PAYDOWN		17,142	17,142	17,429	17,145	0	(3)	0	(3)	0	17,142	0	0	0	89	12/25/2051	1.A
..68233J-CQ-5	ONCOR ELECTRIC DELIVERY		03/25/2024	U.S. BANCORP INVESTMENTS INC.		4,880,150	5,000,000	4,994,850	4,995,471	0	226	0	226	0	4,995,697	0	(115,547)	(115,547)	78,833	05/15/2028	1.F FE
..716973-AB-8	PFIZER INVESTMENT ENTER	D	03/25/2024	MARKETAXESS		7,426,425	7,500,000	7,491,225	7,492,937	0	675	0	675	0	7,493,613	0	(67,188)	(67,188)	118,667	05/19/2026	1.F FE

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STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..716973-AC-6	PFIZER INVESTMENT ENTER	D.....	03/25/2024	MARKETAXESS		2,465,950	2,500,000	2,497,000	2,497,336	0	132	0	132	0	2,497,468	0	(31,518)	(31,518)	39,556	05/19/2028	1.F FE
..74153W-CL-1	PRICOA GLOBAL FUNDING 1		03/06/2024	WELLS FARGO SECURITIES LLC		491,415	500,000	499,955	499,993	0	2	0	2	0	499,995	0	(8,580)	(8,580)	5,500	09/23/2024	1.D FE
..74153W-CM-9	PRICOA GLOBAL FUNDING 1		03/06/2024	KEYBANC CAPITAL MARKETS INC.		1,172,937	1,250,000	1,247,225	1,249,030	0	107	0	107	0	1,249,138	0	(76,200)	(76,200)	5,194	09/01/2025	1.D FE
..75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 22-FL8 A		03/25/2024	MBS PAYDOWN		46,190	46,190	46,190	46,190	0	0	0	0	0	46,190	0	0	0	391	01/25/2037	1.A FE
..75625Q-AE-9	RECKITT BENCKISER TSY	D.....	03/07/2024	WELLS FARGO SECURITIES LLC		4,711,600	5,000,000	5,195,000	5,124,389	0	(7,244)	0	(7,244)	0	5,117,145	0	(405,545)	(405,545)	31,250	06/26/2027	1.G FE
..771196-BS-0	ROCHE HOLDINGS INC		03/25/2024	BOFA SECURITIES INC.		2,088,697	2,250,000	2,025,833	2,091,601	0	16,612	0	16,612	0	2,108,213	0	(19,515)	(19,515)	12,511	03/05/2026	1.C FE
..78449A-AA-0	SLAM 2021-1 LLC 21-1A A		03/15/2024	MBS PAYDOWN		23,400	23,400	20,186	23,288	0	112	0	112	0	23,400	0	0	0	95	06/15/2046	1.F FE
..816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1		03/01/2024	MBS PAYDOWN		41,132	41,132	40,708	41,128	0	4	0	4	0	41,132	0	0	0	500	09/25/2053	1.A
..81743J-AU-4	SEQUOIA MORTGAGE TRUST 23-4 A19		03/01/2024	MBS PAYDOWN		58,388	58,388	55,140	58,341	0	47	0	47	0	58,388	0	0	0	650	11/25/2053	1.A
..81744K-AU-0	SEQUOIA MORTGAGE TRUST 23-2 A19		03/01/2024	MBS PAYDOWN		50,869	50,869	47,571	50,844	0	25	0	25	0	50,869	0	0	0	465	03/25/2053	1.A
..81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		03/01/2024	MBS PAYDOWN		41,476	41,476	41,904	41,480	0	(4)	0	(4)	0	41,476	0	0	0	179	07/25/2051	1.A
..81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19		03/01/2024	MBS PAYDOWN		6,381	6,381	6,403	6,381	0	0	0	0	0	6,381	0	0	0	27	07/25/2051	1.A
..81749B-AA-9	SEQUOIA MORTGAGE TRUST 23-1 A1		03/01/2024	MBS PAYDOWN		14,692	14,692	14,536	14,691	0	1	0	1	0	14,692	0	0	0	155	01/25/2053	1.A
..83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 21-1 A		03/15/2024	MBS PAYDOWN		16,268	16,268	14,177	16,190	0	78	0	78	0	16,268	0	0	0	72	10/15/2046	1.E FE
..85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1		03/01/2024	MBS PAYDOWN		2,744	2,744	2,744	2,744	0	0	0	0	0	2,744	0	0	0	8	04/25/2065	1.A FE
..86959L-AG-8	SVENSKA HANDELSBANKEN AB	D.....	02/28/2024	MARKETAXESS		2,464,750	2,500,000	2,498,075	2,499,713	0	104	0	104	0	2,499,817	0	(35,067)	(35,067)	2,979	06/11/2024	1.C FE
..89180G-AW-9	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B		03/01/2024	MBS PAYDOWN		39,220	39,220	39,219	39,220	0	0	0	0	0	39,220	0	0	0	236	03/25/2062	1.A
..89180L-AA-6	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A		03/01/2024	MBS PAYDOWN		17,757	17,757	17,860	17,760	0	(3)	0	(3)	0	17,757	0	0	0	64	12/25/2061	1.A FE
..89181J-AA-0	TOWD POINT MORTGAGE TRUST 23-1 A1		03/01/2024	MBS PAYDOWN		128,930	128,930	122,914	128,835	0	95	0	95	0	128,930	0	0	0	767	01/25/2063	1.A
..89181P-CL-0	TOWD POINT HE TRUST 23-1 A1A		03/01/2024	MBS PAYDOWN		68,698	68,698	68,755	68,699	0	(1)	0	(1)	0	68,698	0	0	0	795	02/25/2063	1.A FE
..89237J-AA-4	TOYOTA AUTO LOAN EXTENDED NOTE 20-1A A		01/17/2024	TD SECURITIES (USA) LLC		475,312	500,000	499,971	499,988	0	0	0	0	0	499,989	0	(24,676)	(24,676)	450	05/25/2033	1.A FE
..89613G-AA-4	TRICON AMERICAN HOMES 20-SFR1 A		02/01/2024	MBS PAYDOWN		417	417	417	417	0	0	0	0	0	417	0	0	0	1	07/17/2038	1.A FE
..89689W-AA-9	TOORAK MORTGAGE CORP 21-INV1 A1		03/01/2024	MBS PAYDOWN		77,908	77,908	77,907	77,908	0	0	0	0	0	77,908	0	0	0	165	07/25/2056	1.A FE
..902674-YB-0	UBS AG LONDON	D.....	02/09/2024	MATURITY at 100.0000		1,500,000	1,500,000	1,498,845	1,499,959	0	41	0	41	0	1,500,000	0	0	0	3,375	02/09/2024	1.E FE
..91324P-EU-2	UNITEDHEALTH GROUP INC		03/13/2024	GOLDMAN SACHS & CO. LLC		1,958,920	2,000,000	1,996,240	1,996,586	0	126	0	126	0	1,996,712	0	(37,792)	(37,792)	56,667	01/15/2029	1.F FE
..92538H-AA-8	VERUS SECURITIZATION TRUST 21-4 A1		03/01/2024	MBS PAYDOWN		48,551	48,551	39,848	48,458	0	92	0	92	0	48,551	0	0	0	68	07/25/2066	1.A FE
..92538K-AA-1	VERUS SECURITIZATION TRUST 21-5 A1		03/01/2024	MBS PAYDOWN		23,510	23,510	19,678	23,451	0	59	0	59	0	23,510	0	0	0	41	09/25/2066	1.A FE
..92538N-AB-3	VERUS SECURITIZATION TRUST 22-4 A2		03/01/2024	MBS PAYDOWN		25,196	25,196	25,038	25,194	0	2	0	2	0	25,196	0	0	0	212	04/25/2067	1.C FE
..92538W-AA-5	VERUS SECURITIZATION TRUST 22-1 A1		03/01/2024	MBS PAYDOWN		38,698	38,698	33,044	38,637	0	61	0	61	0	38,698	0	0	0	189	01/25/2067	1.A FE
..92539B-AA-0	VERUS SECURITIZATION TRUST 23-1 A1		03/01/2024	MBS PAYDOWN		44,624	44,624	44,624	44,624	0	0	0	0	0	44,624	0	0	0	548	12/25/2067	1.A FE
..92539F-AA-1	VERUS SECURITIZATION TRUST 23-INV1 A1		03/01/2024	MBS PAYDOWN		49,102	49,102	49,101	49,102	0	0	0	0	0	49,102	0	0	0	420	02/25/2068	1.A FE
..92539G-AC-5	VERUS SECURITIZATION TRUST 23-3 A3		03/01/2024	MBS PAYDOWN		115,607	115,607	115,606	115,607	0	0	0	0	0	115,607	0	0	0	1,446	03/25/2068	1.F FE
..92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2		03/01/2024	MBS PAYDOWN		52,076	52,076	52,076	52,076	0	0	0	0	0	52,076	0	0	0	508	05/25/2068	1.C FE
..92540E-AC-7	VERUS SECURITIZATION TRUST 24-1 A3		03/01/2024	MBS PAYDOWN		21,996	21,996	21,996	21,996	0	0	0	0	0	21,996	0	0	0	171	01/25/2069	1.F FE
..92837K-AA-9	VISIO 2020-1 TRUST 20-1 A1		03/01/2024	MBS PAYDOWN		13,747	13,747	13,746	13,747	0	0	0	0	0	13,747	0	0	0	35	08/25/2055	1.A FE
..95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1		03/01/2024	MBS PAYDOWN		8,111	8,111	8,377	8,113	0	(2)	0	(2)	0	8,111	0	0	0	38	06/25/2050	1.A
..95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3		03/01/2024	MBS PAYDOWN		9,342	9,342	8,111	9,332	0	10	0	10	0	9,342	0	0	0	33	12/25/2050	1.A
..97314C-AA-8	WIND RIVER CLO LTD 13-2A AR2		01/18/2024	MBS PAYDOWN		148,463	148,463	148,463	148,463	0	0	0	0	0	148,463	0	0	0	2,526	10/18/2030	1.A FE
..98163V-AB-4	WORLD OMNI AUTO RECEIVABLES TR 22-D A2A		03/15/2024	MBS PAYDOWN		1,149,457	1,149,457	1,149,385	1,147,375	0	2,082	0	2,082	0	1,149,457	0	0	0	10,568	03/16/2026	1.A FE
..98163W-AC-0	WORLD OMNI AUTO RECEIVABLES TR 20-B A3		01/15/2024	MBS PAYDOWN		11,791	11,791	11,790	11,791	0	0	0	0	0	11,791	0	0	0	6	05/15/2025	1.A FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					136,437,340	139,034,953	138,744,807	138,748,979	0	36,301	0	36,301	0	138,893,420	0	(2,456,075)	(2,456,075)	2,220,618	XXX	XXX
2509999997	Total - Bonds - Part 4					202,097,321	209,189,823	207,179,020	205,853,972	0	80,235	0	80,235	0	207,751,573	0	(5,654,245)	(5,654,245)	2,960,131	XXX	XXX

E05.5

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						202,097,321	209,189,823	207,179,020	205,853,972	0	80,235	0	80,235	0	207,751,573	0	(5,654,245)	(5,654,245)	2,960,131	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
6009999999 - Totals						202,097,321	XXX	207,179,020	205,853,972	0	80,235	0	80,235	0	207,751,573	0	(5,654,245)	(5,654,245)	2,960,131	XXX	XXX	

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

STATEMENT AS OF MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999	Total - U.S. Government Bonds					0	0	0
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					0	0	0
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					0	0	0
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET		03/25/2024	0.000		18,077	0	0
38141W-27-3	GOLDMAN SACHS FIN SQ GV-FST		03/19/2024	0.000		59,341,126	0	0
8309999999	Subtotal - All Other Money Market Mutual Funds					59,359,203	0	0
8609999999	Total Cash Equivalents					59,359,203	0	0



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. Alabama .....AL								
2. Alaska .....AK								
3. Arizona .....AZ								
4. Arkansas .....AR								
5. California .....CA								
6. Colorado .....CO								
7. Connecticut .....CT								
8. Delaware .....DE								
9. District of Columbia .....DC								
10. Florida .....FL								
11. Georgia .....GA								
12. Hawaii .....HI								
13. Idaho .....ID								
14. Illinois .....IL								
15. Indiana .....IN								
16. Iowa .....IA								
17. Kansas .....KS								
18. Kentucky .....KY								
19. Louisiana .....LA								
20. Maine .....ME								
21. Maryland .....MD								
22. Massachusetts .....MA								
23. Michigan .....MI								
24. Minnesota .....MN								
25. Mississippi .....MS								
26. Missouri .....MO								
27. Montana .....MT								
28. Nebraska .....NE								
29. Nevada .....NV								
30. New Hampshire .....NH								
31. New Jersey .....NJ								
32. New Mexico .....NM								
33. New York .....NY								
34. North Carolina .....NC								
35. North Dakota .....ND								
36. Ohio .....OH								
37. Oklahoma .....OK								
38. Oregon .....OR								
39. Pennsylvania .....PA								
40. Rhode Island .....RI								
41. South Carolina .....SC								
42. South Dakota .....SD								
43. Tennessee .....TN								
44. Texas .....TX								
45. Utah .....UT								
46. Vermont .....VT								
47. Virginia .....VA								
48. Washington .....WA								
49. West Virginia .....WV								
50. Wisconsin .....WI								
51. Wyoming .....WY								
52. American Samoa .....AS								
53. Guam .....GU								
54. Puerto Rico .....PR								
55. U.S. Virgin Islands .....VI								
56. Northern Mariana Islands .....MP								
57. Canada .....CAN								
58. Aggregate Other Aliens .....OT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. Alabama .....AL								
2. Alaska .....AK								
3. Arizona .....AZ								
4. Arkansas .....AR								
5. California .....CA								
6. Colorado .....CO								
7. Connecticut .....CT								
8. Delaware .....DE								
9. District of Columbia .....DC								
10. Florida .....FL								
11. Georgia .....GA								
12. Hawaii .....HI								
13. Idaho .....ID								
14. Illinois .....IL								
15. Indiana .....IN								
16. Iowa .....IA								
17. Kansas .....KS								
18. Kentucky .....KY								
19. Louisiana .....LA								
20. Maine .....ME								
21. Maryland .....MD								
22. Massachusetts .....MA								
23. Michigan .....MI								
24. Minnesota .....MN								
25. Mississippi .....MS								
26. Missouri .....MO								
27. Montana .....MT								
28. Nebraska .....NE								
29. Nevada .....NV								
30. New Hampshire .....NH								
31. New Jersey .....NJ								
32. New Mexico .....NM								
33. New York .....NY								
34. North Carolina .....NC								
35. North Dakota .....ND								
36. Ohio .....OH								
37. Oklahoma .....OK								
38. Oregon .....OR								
39. Pennsylvania .....PA								
40. Rhode Island .....RI								
41. South Carolina .....SC								
42. South Dakota .....SD								
43. Tennessee .....TN								
44. Texas .....TX								
45. Utah .....UT								
46. Vermont .....VT								
47. Virginia .....VA								
48. Washington .....WA								
49. West Virginia .....WV								
50. Wisconsin .....WI								
51. Wyoming .....WY								
52. American Samoa .....AS								
53. Guam .....GU								
54. Puerto Rico .....PR								
55. U.S. Virgin Islands .....VI								
56. Northern Mariana Islands .....MP								
57. Canada .....CAN								
58. Aggregate Other Aliens .....OT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. Alabama .....AL								
2. Alaska .....AK								
3. Arizona .....AZ								
4. Arkansas .....AR								
5. California .....CA								
6. Colorado .....CO								
7. Connecticut .....CT								
8. Delaware .....DE								
9. District of Columbia .....DC								
10. Florida .....FL								
11. Georgia .....GA								
12. Hawaii .....HI								
13. Idaho .....ID								
14. Illinois .....IL								
15. Indiana .....IN								
16. Iowa .....IA								
17. Kansas .....KS								
18. Kentucky .....KY								
19. Louisiana .....LA								
20. Maine .....ME								
21. Maryland .....MD								
22. Massachusetts .....MA								
23. Michigan .....MI								
24. Minnesota .....MN								
25. Mississippi .....MS								
26. Missouri .....MO								
27. Montana .....MT								
28. Nebraska .....NE								
29. Nevada .....NV								
30. New Hampshire .....NH								
31. New Jersey .....NJ								
32. New Mexico .....NM								
33. New York .....NY								
34. North Carolina .....NC								
35. North Dakota .....ND								
36. Ohio .....OH								
37. Oklahoma .....OK								
38. Oregon .....OR								
39. Pennsylvania .....PA								
40. Rhode Island .....RI								
41. South Carolina .....SC								
42. South Dakota .....SD								
43. Tennessee .....TN								
44. Texas .....TX								
45. Utah .....UT								
46. Vermont .....VT								
47. Virginia .....VA								
48. Washington .....WA								
49. West Virginia .....WV								
50. Wisconsin .....WI								
51. Wyoming .....WY								
52. American Samoa .....AS								
53. Guam .....GU								
54. Puerto Rico .....PR								
55. U.S. Virgin Islands .....VI								
56. Northern Mariana Islands .....MP								
57. Canada .....CAN								
58. Aggregate Other Aliens .....OT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2024 OF THE Ascot Specialty Insurance Company

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

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

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 No. of Claims		6 Amount Reported	7 No. of Claims	
1. Alabama	10,000	2,437	0	0	1,260	0	0	1,274
2. Alaska	0	704	0	0	377	0	0	768
3. Arizona	25,840	9,149	0	0	4,848	0	0	8,341
4. Arkansas	11,299	4,263	0	0	2,244	0	0	3,447
5. California	192,565	70,627	0	0	37,285	0	0	60,230
6. Colorado	18,286	9,248	0	0	4,868	0	0	7,444
7. Connecticut	4,372	1,063	0	0	556	0	0	736
8. Delaware	0	0	0	0	0	0	0	0
9. District of Columbia	0	466	0	0	254	0	0	643
10. Florida	19,895	47,093	0	0	25,307	0	0	53,778
11. Georgia	1,382	3,001	0	0	1,613	2	4	3,471
12. Hawaii	0	303	0	0	158	0	0	205
13. Idaho	25,012	(17,261)	0	0	950	0	0	950
14. Illinois	9,872	3,212	0	0	1,693	0	0	2,655
15. Indiana	5,175	539	0	0	284	0	0	444
16. Iowa	0	746	0	0	401	0	0	856
17. Kansas	14,486	3,558	0	0	1,858	0	0	2,418
18. Kentucky	81,176	21,502	0	0	11,130	0	0	11,594
19. Louisiana	31,599	9,400	0	0	4,928	0	0	6,974
20. Maine	3,196	219	0	0	113	0	0	113
21. Maryland	1,729	430	0	0	222	0	0	222
22. Massachusetts	6,914	3,827	0	0	1,995	0	0	2,506
23. Michigan	3,690	3,434	0	0	1,851	0	0	4,100
24. Minnesota	18,547	2,550	0	0	1,374	0	0	3,028
25. Mississippi	3,456	387	0	0	200	0	0	200
26. Missouri	8,972	2,955	0	0	1,572	0	0	2,871
27. Montana	0	0	0	0	0	0	0	0
28. Nebraska	3,456	1,372	0	0	715	0	0	900
29. Nevada	350	4,741	0	0	2,530	0	0	4,858
30. New Hampshire	0	0	0	0	0	0	0	0
31. New Jersey	750	10,001	0	0	5,408	0	0	12,451
32. New Mexico	0	860	0	0	449	0	0	601
33. New York	121,037	47,789	0	0	25,023	0	0	34,489
34. North Carolina	4,472	5,765	0	0	3,092	0	0	6,414
35. North Dakota	0	0	0	0	0	0	0	0
36. Ohio	385	385	0	0	199	0	0	199
37. Oklahoma	2,311	442	0	0	228	0	0	228
38. Oregon	21,220	3,812	0	0	1,996	0	0	2,742
39. Pennsylvania	0	2,299	0	0	1,237	0	0	2,656
40. Rhode Island	0	0	0	0	0	0	0	0
41. South Carolina	537	2,826	0	0	1,518	0	0	3,208
42. South Dakota	0	0	0	0	0	0	0	0
43. Tennessee	1,728	1,792	0	0	946	0	0	1,507
44. Texas	62,528	30,044	0	0	15,947	0	0	28,265
45. Utah	4,787	3,157	0	0	1,640	0	0	1,877
46. Vermont	0	0	0	0	0	0	0	0
47. Virginia	0	0	0	0	0	0	0	0
48. Washington	133,875	10,623	0	0	5,506	0	0	5,941
49. West Virginia	0	0	0	0	0	0	0	0
50. Wisconsin	0	6,132	0	0	3,274	0	0	6,355
51. Wyoming	0	0	0	0	0	0	0	0
52. American Samoa	0	0	0	0	0	0	0	0
53. Guam	0	0	0	0	0	0	0	0
54. Puerto Rico	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands	0	0	0	0	0	0	0	0
56. Northern Mariana Islands	0	0	0	0	0	0	0	0
57. Canada	0	0	0	0	0	0	0	0
58. Aggregate Other Aliens	0	0	0	0	0	0	0	0
59. Totals	854,899	315,892	0	0	177,051	2	4	291,958
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2024 OF THE Ascot Specialty Insurance Company
DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT
 Year To Date For The Period Ended MARCH 31, 2024

NAIC Group Code 4908

NAIC Company Code 45055

Company Name Ascot Specialty Insurance Company

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$ 2,211,183	\$ 3,572,026	\$ 877,671

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies
- 2.31 Amount quantified:.....\$ 0
- 2.32 Amount estimated using reasonable assumptions:.....\$ 0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies.\$ 0