

**QUARTERLY STATEMENT**

**OF THE**

**Ascot Specialty Insurance Company**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**FOR THE QUARTER ENDED  
JUNE 30, 2024**

**PROPERTY AND CASUALTY**

**2024**



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF JUNE 30, 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

### DIRECTORS OR TRUSTEES

Thomas Aleksander Kalvik Susan Jane Sutherland Matthew Conrad Kramer  
Mark Alexander Wilcox # Mary Chen Chen #

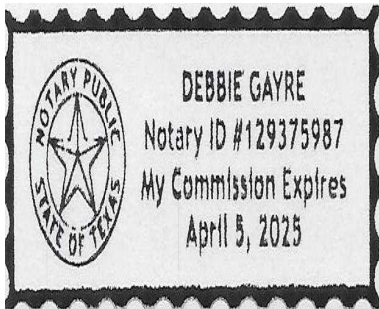
State of Texas SS:  
County of Wilson

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 Shanelle Lord Burke John Stanley Gill  
Chief Executive Officer Financial Controller Secretary

Subscribed and sworn to before me this August, 2024  
15th day of \_\_\_\_\_  
Debbie Gayre

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.....














# 2024Q2 Jurat Information\_ASIC

Final Audit Report

2024-08-15


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By:	Wendy Newlun (wendy.newlun@ascotgroup.com)
Status:	Signed
Transaction ID:	CBJCHBCAABAANdnzfYb0Q9-6CiAHG4OpGnWcNa7mbeN9

## "2024Q2 Jurat Information\_ASIC" History

-  Document created by Wendy Newlun (wendy.newlun@ascotgroup.com)  
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-  Document emailed to shanelle.burke@ascotgroup.com for signature  
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-  Signer shanelle.burke@ascotgroup.com entered name at signing as Shanelle L Burke  
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STATEMENT AS OF JUNE 30, 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 .....	1,057,107,741	0	1,057,107,741	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 (\$ .....7,516,565 ), cash equivalents (\$ .....35,194,740 ) and short-term investments (\$ .....0 ) .....	42,711,305	0	42,711,305	54,928,720
6. Contract loans (including \$ .....0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	3,000,000	0	3,000,000	0
9. Receivables for securities .....	0	0	0	0
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	1,102,819,045	0	1,102,819,045	985,203,315
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	9,718,807	0	9,718,807	7,597,147
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	62,601,354	4,939,927	57,661,427	53,055,955
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	1,607,134	34,634	1,572,500	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 .....	10,179,555	0	10,179,555	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 .....	17,567,054	0	17,567,054	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 .....	0	0	0	171
24. Health care (\$ .....0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	6,238,773	2,713,402	3,525,371	3,399,685
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	1,210,731,722	7,687,963	1,203,043,760	1,069,504,131
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	1,210,731,722	7,687,963	1,203,043,760	1,069,504,131
<b>DETAILS OF WRITE-INS</b>				
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 .....	3,525,371	0	3,525,371	3,399,685
2503. Prepaid .....	2,663,402	2,663,402	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)	6,238,773	2,713,402	3,525,371	3,399,685

STATEMENT AS OF JUNE 30, 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 \$ .....113,935,727 ) .....	334,525,532	257,456,634
2. Reinsurance payable on paid losses and loss adjustment expenses .....	0	0
3. Loss adjustment expenses .....	97,190,521	81,498,417
4. Commissions payable, contingent commissions and other similar charges .....	2,547,596	1,721,914
5. Other expenses (excluding taxes, licenses and fees) .....	458,963	336,035
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	435,521	408,551
7.1 Current federal and foreign income taxes (including \$ .....0 on realized capital gains (losses)) .....	2,597,669	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 \$ .....135,739,077 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) .....	202,364,334	208,893,260
10. Advance premium .....	247,228	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) .....	63,391,500	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 .....	16,814,388	8,204,024
20. Derivatives .....	0	0
21. Payable for securities .....	8,261,657	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 .....	6,093,771	7,099,300
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	735,750,582	624,760,769
27. Protected cell liabilities .....	0	0
28. Total liabilities (Lines 26 and 27) .....	735,750,582	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) .....	(4,514,307)	(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) .....	467,293,178	444,743,362
38. Totals (Page 2, Line 28, Col. 3)	1,203,043,760	1,069,504,131
<b>DETAILS OF WRITE-INS</b>		
2501. Claims Payable .....	37,531	11,587
2502. Deferred Ceding Commission .....	2,580,980	3,000,876
2503. Other Liabilities .....	2,964,257	2,481,714
2598. Summary of remaining write-ins for Line 25 from overflow page .....	511,003	1,605,123
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,093,771	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 JUNE 30, 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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 302,787,819 )	303,871,940	251,827,479	540,549,176
1.2 Assumed (written \$ 0 )	0	0	0
1.3 Ceded (written \$ 105,918,986 )	100,474,180	92,779,410	191,681,740
1.4 Net (written \$ 196,868,833 )	203,397,760	159,048,070	348,867,436
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 120,845,408 ):			
2.1 Direct	158,966,524	121,012,212	243,948,955
2.2 Assumed	0	0	0
2.3 Ceded	49,909,352	42,074,600	80,414,951
2.4 Net	109,057,172	78,937,612	163,534,004
3. Loss adjustment expenses incurred	25,017,176	21,991,662	47,320,165
4. Other underwriting expenses incurred	59,478,131	62,482,990	118,847,236
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	193,552,479	163,412,264	329,701,405
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	9,845,281	(4,364,194)	19,166,031
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	26,038,866	13,005,322	33,685,730
10. Net realized capital gains (losses) less capital gains tax of \$ 0	(5,801,028)	(5,298,424)	(6,949,871)
11. Net investment gain (loss) (Lines 9 + 10)	20,237,838	7,706,898	26,735,858
<b>OTHER INCOME</b>			
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	367,007	187,068	439,202
15. Total other income (Lines 12 through 14)	367,007	187,068	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)	30,450,126	3,529,772	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)	30,450,126	3,529,772	46,341,091
19. Federal and foreign income taxes incurred	8,715,935	3,658,222	15,193,140
20. Net income (Line 18 minus Line 19)(to Line 22)	21,734,191	(128,450)	31,147,951
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	444,743,362	279,896,387	279,896,387
22. Net income (from Line 20)	21,734,191	(128,450)	31,147,951
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	1,572,147	0	15,994,906
27. Change in nonadmitted assets	(756,522)	21,607	(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	65,000,000	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)	22,549,816	64,893,157	164,846,975
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	467,293,178	344,789,544	444,743,362
<b>DETAILS OF WRITE-INS</b>			
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	368,550	200,674	457,879
1402. Currency translation	(1,543)	(13,606)	(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)	367,007	187,068	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 JUNE 30, 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	201,010,319	193,413,461	386,619,888
2. Net investment income .....	21,856,993	10,031,512	26,287,139
3. Miscellaneous income .....	367,007	187,068	439,202
4. Total (Lines 1 to 3) .....	223,234,319	203,632,041	413,346,228
5. Benefit and loss related payments .....	36,653,456	13,903,863	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 .....	60,067,366	61,710,353	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) .....	13,204,464	(4,276)	9,048,914
10. Total (Lines 5 through 9) .....	109,925,286	75,609,940	162,458,977
11. Net cash from operations (Line 4 minus Line 10) .....	113,309,033	128,022,101	250,887,251
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	234,742,837	137,686,930	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	(8,607)	(8,607)
12.7 Miscellaneous proceeds .....	8,261,657	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	243,004,494	137,678,323	223,565,427
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	365,249,381	388,084,130	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 .....	3,000,000	0	0
13.6 Miscellaneous applications .....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	368,249,381	388,084,130	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) .....	(125,244,887)	(250,405,807)	(427,947,271)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	65,000,000	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) .....	(281,562)	722,410	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) .....	(281,562)	65,722,410	120,163,832
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(12,217,416)	(56,661,296)	(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) .....	42,711,305	55,163,612	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 #	06/30/2024	12/31/2023
<b>Net Income</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 21,734,191	\$ 31,147,951
(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	\$ 21,734,191	\$ 31,147,951
<b>Surplus</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 467,293,178	\$ 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	\$ 467,293,178	\$ 444,743,362

**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.

**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.

**Notes to the Financial Statements**

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.....	\$..... 1,637,567
2. 12 months or longer.....	8,666,461

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

1. Less than 12 months.....	\$..... 199,323,144
2. 12 months or longer.....	119,703,439

(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 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 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	386,034				386,034	386,077	(43)		386,034	0.032	0.032
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)	\$ 386,034	\$	\$	\$	\$ 386,034	\$ 386,077	\$ (43)	\$	\$ 386,034	0.032 %	0.032 %

(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	2	
(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.....	17.600 %
(2) Cash Equivalents.....	82.400 %
(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.....	\$ 9,718,807
2. Nonadmitted.....	\$
3. Admitted.....	\$ 9,718,807

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 June 30, 2024, interest earned on the loan was \$55,438.

At June 30, 2024, the Company reported \$16,814,388 due to 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, Commercial Property in 2022, and Property AOP in June 2024. 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 \$467,293,178 at June 30, 2024 and \$444,743,362 at December 31, 2023. The Company's net income was \$21,734,191 for the period ended June 30, 2024 and \$31,147,951 for the year ended December 31, 2023. The maximum dividend payout which may have been made without prior approval in 2024 was \$31,147,951. 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 has direct premium written produced by Managing General Agents/Third Party Administrators that was equal to or greater than 5% of policyholders' surplus for the period ended June 30, 2024.

Name and Address of Managing General Agent or Third Party Administration	FEIN Number	Exclusive Contract	Types of Business Written	Type of Authority Granted	Total Direct Premium Written / Produced By
Coalition Insurance Solutions, Inc. 1160 Battery Street Ste. 350 San Francisco, CA 94111	82-1489162	NO	Cybersecurity	U	\$ 35,358,619
<b>Total</b>					<b>\$ 35,358,619</b>

**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	\$ 1,046,635,354	\$ 1,057,107,741	\$ 147,445	\$ 1,046,487,909			
Cash Equivalents	35,194,740	35,194,740	35,194,740	-			
Cash	7,516,565	7,516,565	7,516,565	-			
Other Invested Assets							

**D. Not Practicable to Estimate Fair Value - Not Applicable**

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

**21. Other Items**

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

**Notes to the Financial Statements**

**22. Events Subsequent**

The Company has evaluated events through August 15, 2024 with the following disclosure noted. In the third quarter of 2024, the Company has identified potential exposure to the CrowdStrike cyber event and natural catastrophic storms. The Company has considered modeled losses, in force policy exposures, and actual claim notifications and expect the losses for these events to be within a reasonable range of our expected losses for the year. The Company will continue monitoring loss estimates as additional information becomes available.

**23. Reinsurance**

- A. Unsecured Reinsurance Recoverables - No Significant Changes
- B. Reinsurance Recoverable in Dispute - Not Applicable
- C. Reinsurance Assumed and Ceded

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

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....
b. All other .....			135,739,077	39,441,881	(135,739,077)	(39,441,881)
c. Total (a+b) .....	<u>\$ .....</u>	<u>\$ .....</u>	<u>\$ 135,739,077</u>	<u>\$ 39,441,881</u>	<u>\$ (135,739,077)</u>	<u>\$ (39,441,881)</u>
d. Direct unearned premium reserve .....			\$ 338,103,411			

(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 .....	\$ 1,075,934	\$ -	\$ 11	\$ 1,075,923
b. Sliding scale adjustments .....				
c. Other profit commission arrangements .....				
d. Total (a+b+c) .....	<u>\$ 1,075,934</u>	<u>\$ -</u>	<u>\$ 11</u>	<u>\$ 1,075,923</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 \$431,716,052 as of June 30, 2024, and \$32,352,750 was paid for incurred loss and loss adjustment expenses attributable to prior year insured events during the period ended June 30, 2024. The company experienced \$5.5M of prior year loss development related to loss and LAE. \$2.0M of prior year losses was attributed to changes to exposure estimates in the 2023 accident year in our Casualty line of businesses where additional premium was charged for these changes. The remaining \$3.5M was attributed to unfavorable development in Portfolio Solutions and Excess Casualty lines of business, due to changes in underlying actuarial assumptions

- 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**

**Notes to the Financial Statements**

**36. Financial Guaranty Insurance** - Not Applicable



# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

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

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

STATEMENT AS OF JUNE 30, 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 [ ] No [ X ]
- 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 \$386,034 of bonds deposited with domiciled 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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ ..... 0   | \$ ..... 0  |
| 14.22 Preferred Stock .....   | \$ ..... 0   | \$ ..... 0  |
| 14.23 Common Stock .....  | \$ ..... 0   | \$ ..... 0  |
| 14.24 Short-Term Investments .....  | \$ ..... 0   | \$ ..... 0  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ ..... 0   | \$ ..... 0  |
| 14.26 All Other .....   | \$ ..... 0   | \$ ..... 0  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ ..... 0   | \$ ..... 0  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ ..... 0   | \$ ..... 0  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [ X ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [ ]  
 If no, attach a description with this statement.  
 .....
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ ..... 0
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ ..... 0
- 16.3 Total payable for securities lending reported on the liability page. .... \$ ..... 0

STATEMENT AS OF JUNE 30, 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 ]

# 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 percent ..... 0.000 %

5.2 A&H cost containment percent ..... 0.000 %

5.3 A&H expense percent excluding cost containment expenses ..... 0.000 %

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

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

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

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

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

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



STATEMENT AS OF JUNE 30, 2024 OF THE Ascot Specialty Insurance Company  
**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

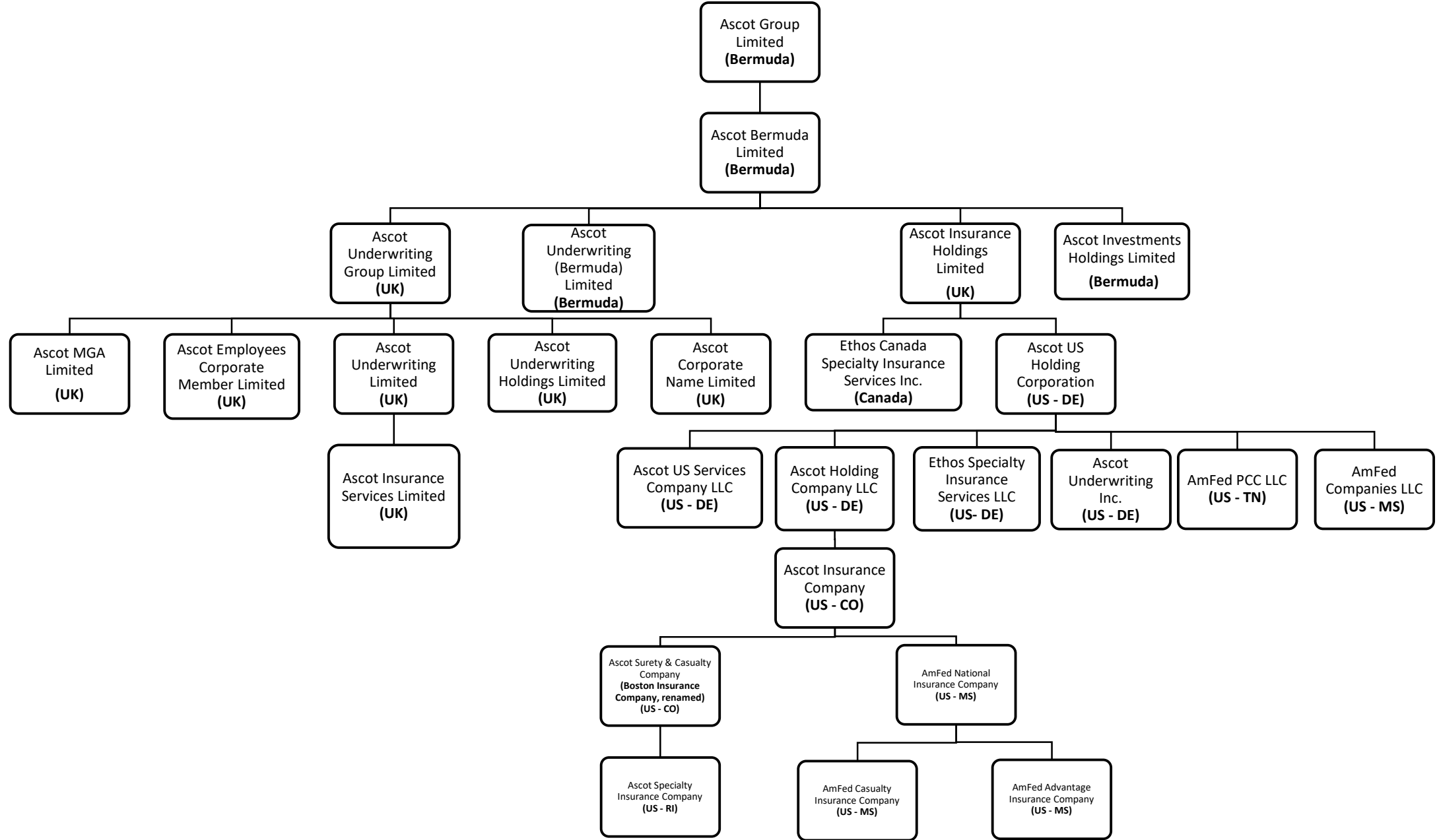
	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	E	4,017,806	3,251,866	163,610	(18,208)	5,073,011	3,589,171
2. Alaska	AK	E	483,594	806,070	68,980	0	961,650	684,914
3. Arizona	AZ	E	4,800,649	5,447,236	1,049,887	6,513,413	6,993,025	4,907,448
4. Arkansas	AR	E	1,254,025	722,506	100,375	125,619	3,083,032	1,987,293
5. California	CA	E	54,340,806	47,121,299	7,264,142	2,048,169	88,090,127	56,378,693
6. Colorado	CO	E	7,634,787	8,052,402	769,167	348,198	11,794,051	7,970,568
7. Connecticut	CT	E	3,607,791	3,872,784	125,977	789,705	6,492,522	4,414,889
8. Delaware	DE	E	819,278	1,006,024	223,482	181,020	2,113,683	1,238,083
9. District of Columbia	DC	E	1,333,344	1,385,897	62,500	21,513	1,821,814	1,296,764
10. Florida	FL	E	31,578,196	28,323,945	1,665,923	1,272,760	67,902,502	43,612,582
11. Georgia	GA	E	9,434,153	11,277,269	1,602,856	315,978	23,042,109	13,260,689
12. Hawaii	HI	E	1,536,026	442,591	123,214	0	923,611	576,545
13. Idaho	ID	E	607,857	685,858	12,645	800	1,170,379	921,613
14. Illinois	IL	E	10,183,584	9,759,461	650,206	789,904	15,988,171	10,560,462
15. Indiana	IN	E	4,452,870	3,244,238	472,895	92,051	6,765,307	4,916,938
16. Iowa	IA	E	2,236,308	1,875,160	222,297	757,812	2,608,783	1,865,795
17. Kansas	KS	E	1,375,762	1,717,203	9,195,948	0	3,355,569	2,385,436
18. Kentucky	KY	E	1,857,228	1,921,058	584,871	84,859	3,529,748	1,591,373
19. Louisiana	LA	E	8,434,097	5,516,984	111,333	170,241	8,652,305	5,455,095
20. Maine	ME	E	900,437	748,855	51,908	0	1,039,320	568,736
21. Maryland	MD	E	3,465,073	3,835,133	777,216	27,216	6,137,832	3,782,128
22. Massachusetts	MA	E	6,668,172	6,703,603	1,478,628	146,248	14,405,348	9,238,665
23. Michigan	MI	E	4,746,377	4,742,850	1,114,713	726,192	8,943,773	4,647,504
24. Minnesota	MN	E	3,915,810	3,987,999	118,296	218,707	7,173,921	5,141,757
25. Mississippi	MS	E	1,192,444	1,338,688	29,790	523,913	2,396,446	2,697,465
26. Missouri	MO	E	2,760,719	3,276,703	734,857	61,192	6,157,355	4,026,122
27. Montana	MT	E	1,544,596	772,365	195,508	190,202	2,201,607	2,188,967
28. Nebraska	NE	E	712,153	860,271	51,772	61,111	1,803,864	1,465,450
29. Nevada	NV	E	3,992,592	2,949,283	499,196	0	6,901,756	3,036,960
30. New Hampshire	NH	E	321,659	528,245	98,505	181,049	1,519,877	1,060,919
31. New Jersey	NJ	E	13,235,282	12,238,202	347,879	1,131,767	26,789,201	18,322,524
32. New Mexico	NM	E	590,303	772,746	69,324	132,702	883,064	551,891
33. New York	NY	E	18,217,694	18,679,378	2,122,830	1,316,218	33,878,575	24,131,432
34. North Carolina	NC	E	6,495,002	6,371,059	589,124	122,725	9,117,601	6,119,188
35. North Dakota	ND	E	619,226	721,261	0	0	605,931	240,368
36. Ohio	OH	E	5,731,302	7,553,469	353,606	277,226	14,503,175	9,379,104
37. Oklahoma	OK	E	2,047,149	2,040,223	261,267	58,162	4,381,842	3,257,034
38. Oregon	OR	E	2,791,749	2,540,033	321,861	297,210	3,291,384	1,974,003
39. Pennsylvania	PA	E	9,035,827	8,245,232	1,189,197	547,142	23,300,993	12,133,828
40. Rhode Island	RI	L	601,361	219,063	95,293	0	588,175	343,682
41. South Carolina	SC	E	3,512,210	3,467,781	734,242	39,734	5,859,777	3,197,556
42. South Dakota	SD	E	563,889	367,455	40,106	0	467,854	281,845
43. Tennessee	TN	E	4,227,532	5,244,678	5,764,299	175,931	7,662,785	6,331,871
44. Texas	TX	E	39,579,381	37,032,575	8,296,329	667,156	79,229,351	50,106,911
45. Utah	UT	E	1,976,246	1,996,994	160,359	176,435	4,786,010	2,379,231
46. Vermont	VT	E	505,588	523,995	590	0	917,865	547,032
47. Virginia	VA	E	4,055,718	5,739,264	332,300	249,057	7,564,569	5,491,290
48. Washington	WA	E	4,830,612	4,286,675	569,640	486,336	6,832,869	4,644,656
49. West Virginia	WV	E	804,807	800,975	6,143	0	875,430	541,239
50. Wisconsin	WI	E	2,792,456	3,643,793	419,842	0	4,453,794	3,057,371
51. Wyoming	WY	E	366,290	88,878	0	0	266,837	173,737
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	16,408	30,803
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Totals	XXX		302,787,821	288,747,574	51,294,928	21,307,461	555,315,985	358,705,621
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 (DSLII) - 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 DSLII)..... 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 JUNE 30, 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 JUNE 30, 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 .....	13,033,028	4,752,359	36.5	34.2
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) .....	20,702,081	15,314,336	74.0	66.4
5.2 Commercial multiple peril (liability portion) .....	0	0	0.0	0.0
6. Mortgage guaranty .....	3,431,319	397,888	11.6	7.6
8. Ocean marine .....	69,098	37,092	53.7	(26.7)
9.1 Inland marine .....	2,038,153	(203,354)	(10.0)	0.0
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 .....	904,980	454,525	50.2	50.0
12. Earthquake .....	5,639,456	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 .....	110,631,930	65,533,606	59.2	51.0
17.2 Other liability - claims-made .....	129,159,033	61,721,176	47.8	47.4
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) .....	125,089	96,838	77.4	47.3
19.4 Other commercial auto liability .....	16,967,205	9,720,306	57.3	54.7
21.1 Private passenger auto physical damage .....	0	0	0.0	0.0
21.2 Commercial auto physical damage .....	1,170,570	1,241,766	106.1	56.6
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	(100,014)	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	303,871,940	158,966,524	52.3	48.1
<b>DETAILS OF WRITE-INS</b>				
3401. ....				
3402. ....				
3403. ....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

STATEMENT AS OF JUNE 30, 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 .....	10,385,574	15,655,129	12,412,470
2.1	Allied Lines .....	0	0	0
2.2	Multiple peril crop .....	0	0	0
2.3	Federal flood .....	0	0	0
2.4	Private crop .....	0	0	0
2.5	Private flood .....	0	0	0
3.	Farmowners multiple peril .....	0	0	0
4.	Homeowners multiple peril .....	0	0	0
5.1	Commercial multiple peril (non-liability portion) .....	8,003,758	12,892,982	20,167,603
5.2	Commercial multiple peril (liability portion) .....	1,947,449	2,840,198	2,943,789
6.	Mortgage guaranty .....	0	0	0
8.	Ocean marine .....	157,352	162,214	93,141
9.1	Inland marine .....	2,618,200	3,403,194	3,907,533
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 .....	1,189,583	2,044,482	16,257
12.	Earthquake .....	(7,037)	2,709,192	8,351,764
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 .....	76,865,295	129,463,835	100,107,679
17.2	Other liability - claims-made .....	72,345,897	121,828,383	137,675,205
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) .....	(12,034)	(19,019)	1,587
19.4	Other commercial auto liability .....	5,590,749	10,548,340	2,767,776
21.1	Private passenger auto physical damage .....	0	0	0
21.2	Commercial auto physical damage .....	600,246	1,258,888	302,770
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	179,685,031	302,787,819	288,747,574
<b>DETAILS OF WRITE-INS</b>				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF JUNE 30, 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	2,998	22	3,020	6,597	176	29,984	36,757	4,009	(5,830)	(1,821)
2. 2022 .....	10,993	99,067	110,060	10,437	49	10,486	14,965	597	84,530	100,093	14,409	(13,890)	519
3. Subtotals 2022 + Prior .....	16,578	135,079	151,657	13,434	72	13,506	21,562	773	114,514	136,849	18,418	(19,720)	(1,302)
4. 2023 .....	15,596	171,701	187,298	15,743	3,103	18,847	21,091	4,744	149,450	175,285	21,238	(14,404)	6,834
5. Subtotals 2023 + Prior .....	32,174	306,781	338,955	29,178	3,175	32,353	42,653	5,517	263,965	312,135	39,656	(34,124)	5,532
6. 2024 .....	XXX	XXX	XXX	XXX	8,961	8,961	XXX	14,464	105,118	119,582	XXX	XXX	XXX
7. Totals .....	32,174	306,781	338,955	29,178	12,136	41,313	42,653	19,981	369,082	431,716	39,656	(34,124)	5,532
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. 123.3	2. (11.1)	3. 1.6
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 1.2

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

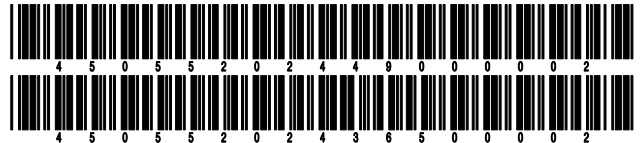
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	YES
3. Will the Medicare Part D Coverage Supplement be filed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

Explanations:

- 1.
- 3.

Bar Codes:

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



**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Unapplied Cash .....	511,003	1,605,123
2597. Summary of remaining write-ins for Line 25 from overflow page	511,003	1,605,123

STATEMENT AS OF JUNE 30, 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 .....	0	0
4. Accrual of discount .....	0	0
5. Unrealized valuation increase/(decrease) .....	0	0
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	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) .....	3,000,000	0
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	3,000,000	0

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	930,274,595	506,732,377
2. Cost of bonds and stocks acquired .....	365,249,381	651,512,698
3. Accrual of discount .....	2,437,251	3,114,953
4. Unrealized valuation increase/(decrease) .....	0	0
5. Total gain (loss) on disposals .....	(5,801,027)	(6,941,264)
6. Deduct consideration for bonds and stocks disposed of .....	234,742,837	223,574,034
7. Deduct amortization of premium .....	309,622	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) .....	1,057,107,741	930,274,595
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,057,107,741	930,274,595

STATEMENT AS OF JUNE 30, 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	881,276,586	77,356,787	32,789,172	(4,055,230)	881,276,586	921,788,971	0	913,140,708
2. NAIC 2 (a) .....	123,107,717	7,009,062	3,126	5,205,117	123,107,717	135,318,770	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	1,004,384,303	84,365,849	32,792,298	1,149,887	1,004,384,303	1,057,107,741	0	930,274,594
<b>PREFERRED STOCK</b>								
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	1,004,384,303	84,365,849	32,792,298	1,149,887	1,004,384,303	1,057,107,741	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

**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 JUNE 30, 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 .....	249,633,988	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 .....	260,106,986	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) .....	35,194,740	45,667,738
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	35,194,740	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**

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

**N O N E**

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

**N O N E**

STATEMENT AS OF JUNE 30, 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
3132DS-2A-9	UMBS - POOL SD5269		06/26/2024	BOK FINANCIAL SECURITIES INC.		2,903,285	2,985,383	10,781	1.A FE
3140QU-HT-6	UMBS - POOL CB8341		04/26/2024	GOLDMAN SACHS & CO. LLC		15,005,356	14,935,346	69,698	1.A FE
<b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>						17,908,641	17,920,729	80,479	XXX
00179C-AA-6	AMSR TRUST 24-SFR1 A		06/26/2024	NOMURA SECURITIES INTERNATIONAL INC.		1,182,791	1,250,000	0	1.A FE
00179C-AC-2	AMSR TRUST 24-SFR1 B		06/26/2024	NOMURA SECURITIES INTERNATIONAL INC.		1,403,866	1,500,000	0	1.D FE
01750C-AN-3	ALLEGRO CLO LTD 18-1A BR	C.	06/11/2024	BARCLAYS CAPITAL INC.		1,825,000	1,825,000	0	1.A FE
03494A-AA-6	ANGEL OAK MORTGAGE TRUST 24-6 A1		06/25/2024	GOLDMAN SACHS & CO. LLC		2,170,536	2,250,000	7,847	1.A FE
03764D-AP-6	APIDOS CLO LTD 13-12A BRR	D.	06/24/2024	BARCLAYS CAPITAL INC.		2,675,000	2,675,000	0	1.A FE
04020T-AE-4	ARES CLO LTD 24-ALF6A B	C.	05/24/2024	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	0	1.A FE
06051G-HZ-5	BANK OF AMERICA CORP		05/30/2024	MIZUHO SECURITIES USA LLC		854,450	1,000,000	7,488	1.E FE
08182R-AN-3	BENEFIT STREET PARTNERS CLO LT 19-19A BR	C.	05/09/2024	J.P. MORGAN SECURITIES LLC		2,850,000	2,850,000	0	1.C FE
12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1		06/04/2024	BARCLAYS CAPITAL INC.		970,941	1,000,000	0	1.A FE
12510H-AX-8	CAPITAL AUTOMOTIVE REIT 24-2A A2		06/04/2024	BARCLAYS CAPITAL INC.		1,930,412	2,000,000	0	1.E FE
16159N-AA-2	CHASE MORTGAGE FINANCE CORPORA 24-4 A2		04/18/2024	J.P. MORGAN SECURITIES LLC		2,460,547	2,500,000	10,417	1.A FE
16159N-AU-8	CHASE MORTGAGE FINANCE CORPORA 24-4 A9		04/18/2024	J.P. MORGAN SECURITIES LLC		977,344	1,000,000	4,167	1.A FE
16159Q-AA-5	CHASE MORTGAGE FINANCE CORPORA 24-5 A2		05/16/2024	J.P. MORGAN SECURITIES LLC		3,489,609	3,500,000	16,333	1.A FE
16159Q-AU-1	CHASE MORTGAGE FINANCE CORPORA 24-5 A9		05/16/2024	J.P. MORGAN SECURITIES LLC		1,238,477	1,250,000	5,833	1.A FE
22758D-AB-5	CROSS MORTGAGE TRUST 24-H3 A2		05/03/2024	GOLDMAN SACHS & CO. LLC		1,999,988	2,000,000	13,883	1.C FE
23284B-AH-7	CYRUS 2024-3A A2		05/01/2024	CITIGROUP GLOBAL MARKETS INC.		2,185,199	2,500,000	0	1.G FE
33851P-AB-1	FLAGSTAR MORTGAGE TRUST 21-5INV A2		05/16/2024	J.P. MORGAN SECURITIES LLC		759,119	951,268	1,255	1.A FE
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3		05/16/2024	J.P. MORGAN SECURITIES LLC		634,138	792,865	1,046	1.A
33853H-AB-7	FLAGSTAR MORTGAGE TRUST 21-131N A2		06/11/2024	J.P. MORGAN SECURITIES LLC		2,618,488	3,157,659	2,754	1.A
36267B-AB-3	GS MORTGAGE-BACKED SECURITIES 22-GR2 A2		06/07/2024	J.P. MORGAN SECURITIES LLC		2,888,940	3,496,448	2,622	1.A FE
36830R-AN-0	GCAT 22-INV3 1A13		04/19/2024	WELLS FARGO SECURITIES LLC		766,939	882,926	2,158	1.B FE
38139M-AE-5	GOLDENTREE LOAN MANAGEMENT US 24-20A B	C.	04/30/2024	BOFA SECURITIES INC.		5,000,000	5,000,000	0	1.C FE
46654T-CE-6	JP MORGAN MORTGAGE TRUST 21-15 B2		06/27/2024	WELLS FARGO SECURITIES LLC		766,564	946,512	2,212	1.F FE
58275A-AE-3	MFRA TRUST 20-NQM1 B1		06/03/2024	BOFA SECURITIES INC.		1,188,623	1,250,000	519	1.F FE
64952H-FG-3	NEW YORK LIFE GLOBAL FDG		06/03/2024	MORGAN STANLEY & CO. LLC		998,080	1,000,000	0	1.A FE
67109F-AU-9	OHA CREDIT PARTNERS LTD 15-11A A1R2	C.	05/06/2024	CIBC WORLD MARKETS CORP.		9,650,000	9,650,000	0	1.A FE
67116E-AA-7	ONSLOW BAY FINANCIAL LLC 22-INV3 A1		06/07/2024	J.P. MORGAN SECURITIES LLC		713,434	862,156	647	1.A FE
72703P-AF-0	PLANET FITNESS MASTER ISSUER L 24-1A A21		06/06/2024	GUGGENHEIM SECURITIES LLC		5,000,000	5,000,000	0	2.B FE
86212X-AM-2	STORE MASTER FUNDING LLC 24-1A A2		04/05/2024	CITIGROUP GLOBAL MARKETS INC.		1,249,938	1,250,000	0	1.A FE
86212X-AP-5	STORE MASTER FUNDING LLC 24-1A A4		04/05/2024	CITIGROUP GLOBAL MARKETS INC.		999,724	1,000,000	0	1.C FE
864300-AA-6	SUBWAY FUNDING LLC 24-1A A21		05/30/2024	MORGAN STANLEY & CO. LLC		1,000,000	1,000,000	0	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 21-1A A211		06/10/2024	BARCLAYS CAPITAL INC.		1,009,062	1,215,623	8,059	2.B FE
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						66,457,209	69,555,457	87,240	XXX
<b>2509999997. Total - Bonds - Part 3</b>						84,365,850	87,476,186	167,719	XXX
<b>2509999998. Total - Bonds - Part 5</b>						XXX	XXX	XXX	XXX
<b>2509999999. Total - Bonds</b>						84,365,850	87,476,186	167,719	XXX
<b>4509999997. Total - Preferred Stocks - Part 3</b>						0	XXX	0	XXX
<b>4509999998. Total - Preferred Stocks - Part 5</b>						XXX	XXX	XXX	XXX
<b>4509999999. Total - Preferred Stocks</b>						0	XXX	0	XXX
<b>5989999997. Total - Common Stocks - Part 3</b>						0	XXX	0	XXX
<b>5989999998. Total - Common Stocks - Part 5</b>						XXX	XXX	XXX	XXX
<b>5989999999. Total - Common Stocks</b>						0	XXX	0	XXX
<b>5999999999. Total - Preferred and Common Stocks</b>						0	XXX	0	XXX
<b>6009999999 - Totals</b>						84,365,850	XXX	167,719	XXX

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STATEMENT AS OF JUNE 30, 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
..3131XY-YM-5	UMBS - POOL ZM5216		06/01/2024	MBS PAYDOWN		13,459	13,459	13,612	13,461	0	(2)	0	(2)	0	13,459	0	0	0	189	12/01/2047	1.A FE
..31329Q-N6-4	UMBS - POOL ZA6713		06/01/2024	MBS PAYDOWN		7,329	7,329	7,593	7,331	0	(3)	0	(3)	0	7,329	0	0	0	122	04/01/2049	1.A FE
..3132CIV-5Y-6	UMBS - POOL SB0863		06/01/2024	MBS PAYDOWN		1,382,275	1,382,275	1,384,327	1,382,490	0	(215)	0	(215)	0	1,382,275	0	0	0	27,320	04/01/2038	1.A FE
..3132DV-7B-5	UMBS - POOL SD8090		06/01/2024	MBS PAYDOWN		4,792	4,792	5,021	4,795	0	(3)	0	(3)	0	4,792	0	0	0	41	09/01/2050	1.A FE
..3132EO-LZ-3	UMBS - POOL SD3944		06/01/2024	MBS PAYDOWN		370,622	370,622	355,334	370,274	0	348	0	348	0	370,622	0	0	0	7,324	05/01/2053	1.A FE
..3133A2-BS-8	UMBS - POOL QA7249		06/01/2024	MBS PAYDOWN		20,547	20,547	21,109	20,563	0	(16)	0	(16)	0	20,547	0	0	0	233	02/01/2050	1.A FE
..3140MM-ZS-0	UMBS - POOL BV7952		06/01/2024	MBS PAYDOWN		572,067	572,067	557,408	0	0	147	0	147	0	572,067	0	0	0	4,697	08/01/2052	1.A FE
..3140QB-JC-3	UMBS - POOL CA3858		06/01/2024	MBS PAYDOWN		23,510	23,510	24,495	23,542	0	(32)	0	(32)	0	23,510	0	0	0	362	07/01/2049	1.A FE
..3140QP-2F-3	UMBS - POOL CB4373		06/01/2024	MBS PAYDOWN		131,762	131,762	130,280	131,713	0	49	0	49	0	131,762	0	0	0	2,234	08/01/2052	1.A FE
..3140QU-HT-6	UMBS - POOL CB8341		06/01/2024	MBS PAYDOWN		36,977	36,977	37,150	0	0	36,977	0	36,977	0	36,977	0	0	0	283	04/01/2054	1.A FE
..3140X4-K7-0	UMBS - POOL FM1217		06/01/2024	MBS PAYDOWN		27,953	27,953	28,752	27,978	0	(25)	0	(25)	0	27,953	0	0	0	400	07/01/2049	1.A FE
..3140X8-KH-9	UMBS - POOL FM4795		06/01/2024	MBS PAYDOWN		18,337	18,337	18,974	18,353	0	(16)	0	(16)	0	18,337	0	0	0	143	11/01/2050	1.A FE
..3140XJ-JR-5	UMBS - POOL FS2971		06/01/2024	MBS PAYDOWN		49,991	49,991	48,241	49,941	0	50	0	50	0	49,991	0	0	0	991	10/01/2052	1.A FE
..3140XJ-VG-5	UMBS - POOL FS3314		06/01/2024	MBS PAYDOWN		454,445	454,445	447,345	454,044	0	401	0	401	0	454,445	0	0	0	7,591	11/01/2042	1.A FE
..3140XM-3Y-0	UMBS - POOL FS6214		06/01/2024	MBS PAYDOWN		268,464	268,464	268,799	0	0	0	0	(2)	0	268,464	0	0	0	2,097	11/01/2053	1.A FE
..3140XM-KE-5	UMBS - POOL FS5692		06/01/2024	MBS PAYDOWN		186,502	186,502	177,177	186,139	0	363	0	363	0	186,502	0	0	0	3,314	06/01/2053	1.A FE
..3140XN-BU-7	UMBS - POOL FS6350		06/01/2024	MBS PAYDOWN		326,420	326,420	311,476	325,856	0	564	0	564	0	326,420	0	0	0	6,804	10/01/2053	1.A FE
..3140XN-FF-6	UMBS - POOL FS6465		06/01/2024	MBS PAYDOWN		135,256	135,256	129,275	135,191	0	64	0	64	0	135,256	0	0	0	2,587	04/01/2053	1.A FE
..31418C-SC-9	UMBS - POOL MA3214		06/01/2024	MBS PAYDOWN		16,683	16,683	16,242	16,667	0	16	0	16	0	16,683	0	0	0	199	12/01/2037	1.A FE
..977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A		05/01/2024	SINKING FUND REDEMPTION		445,000	445,000	467,958	445,290	0	(290)	0	(290)	0	445,000	0	0	0	12,683	05/01/2026	1.C FE
<b>0909999999 Subtotal - Bonds - U.S. Special Revenues</b>						<b>4,492,391</b>	<b>4,492,391</b>	<b>4,450,568</b>	<b>3,613,628</b>	<b>0</b>	<b>1,398</b>	<b>0</b>	<b>1,398</b>	<b>0</b>	<b>4,492,391</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>79,614</b>	<b>XXX</b>	<b>XXX</b>
..03464B-AA-6	ANGEL OAK MORTGAGE TRUST 22-1 A1		06/01/2024	MBS PAYDOWN		84,085	84,085	84,086	84,085	0	0	0	0	0	84,085	0	0	0	992	12/25/2066	1.A
..03464T-AA-7	ANGEL OAK MORTGAGE TRUST 22-3 A1		06/01/2024	MBS PAYDOWN		33,666	33,666	33,305	33,667	0	(1)	0	(1)	0	33,666	0	0	0	579	01/25/2067	1.A FE
..03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1		06/01/2024	MBS PAYDOWN		175,371	175,371	165,864	174,852	0	519	0	519	0	175,371	0	0	0	3,196	10/25/2067	1.A FE
..03465G-AC-0	ANGEL OAK MORTGAGE TRUST 23-2 A3		06/01/2024	MBS PAYDOWN		31,741	31,741	29,245	31,620	0	121	0	121	0	31,741	0	0	0	579	10/25/2067	1.F FE
..03465H-AC-8	ANGEL OAK MORTGAGE TRUST 21-5 A3		06/01/2024	MBS PAYDOWN		34,879	34,879	28,886	34,490	0	389	0	389	0	34,879	0	0	0	204	07/25/2066	1.A
..03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1		06/01/2024	MBS PAYDOWN		90,267	90,267	86,002	89,978	0	289	0	289	0	90,267	0	0	0	1,855	09/25/2067	1.A FE
..03465V-AA-1	ANGEL OAK MORTGAGE TRUST 22-6 A1		06/01/2024	MBS PAYDOWN		65,281	65,281	63,157	65,187	0	94	0	94	0	65,281	0	0	0	1,151	07/25/2067	1.A FE
..03465W-AA-9	ANGEL OAK MORTGAGE TRUST 23-1 A1		06/01/2024	MBS PAYDOWN		182,876	182,876	177,823	182,668	0	209	0	209	0	182,876	0	0	0	3,540	09/26/2067	1.A FE
..03466D-AA-0	ANGEL OAK MORTGAGE TRUST 23-7 A1		06/01/2024	MBS PAYDOWN		155,837	155,837	149,407	155,552	0	285	0	285	0	155,837	0	0	0	3,018	11/25/2067	1.A FE
..03466H-AC-7	ANGEL OAK MORTGAGE TRUST 24-3 A3		06/01/2024	MBS PAYDOWN		80,874	80,874	77,243	0	0	124	0	124	0	80,874	0	0	0	793	11/26/2068	1.F FE
..034931-AA-3	ANGEL OAK MORTGAGE TRUST 23-3 A1		06/01/2024	MBS PAYDOWN		139,359	139,359	131,742	138,990	0	369	0	369	0	139,359	0	0	0	2,665	09/26/2067	1.A FE
..03767J-AF-2	APIDOS QLO 17-27A A1R		04/17/2024	MBS PAYDOWN		279,822	279,822	279,822	279,822	0	0	0	0	0	279,822	0	0	0	9,319	07/17/2030	1.A FE
..055983-AA-8	BSPT ISSUER LTD 22-FL8 A		06/15/2024	MBS PAYDOWN		108,189	108,189	108,189	108,189	0	0	0	0	0	108,189	0	0	0	3,142	02/15/2037	1.A FE
..06211F-AV-0	BANKS 23-5YR4 A3		06/01/2024	MBS PAYDOWN		1,343,864	1,343,864	1,384,136	1,346,573	0	(2,709)	0	(2,709)	0	1,343,864	0	0	0	48,478	12/15/2056	1.A FE
..07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4		06/01/2024	MBS PAYDOWN		20,008	20,008	20,301	0	0	(8)	0	(8)	0	20,008	0	0	0	211	10/25/2051	1.A
..07336G-BN-3	BAYVIEW OPPORTUNITY MASTER FUN 21-4 B2		06/01/2024	MBS PAYDOWN		10,888	10,888	9,075	0	0	27	0	27	0	10,888	0	0	0	95	10/25/2051	1.E FE
..07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20		06/01/2024	MBS PAYDOWN		8,572	8,572	8,728	8,577	0	(5)	0	(5)	0	8,572	0	0	0	86	06/25/2051	1.B
..07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1		06/01/2024	MBS PAYDOWN		28,293	28,293	28,479	28,293	0	(5)	0	(5)	0	28,293	0	0	0	353	12/25/2051	1.A
..08179H-AE-0	BENEFIT STREET PARTNERS QLO LT 17-12A A1		04/15/2024	MBS PAYDOWN		221,482	221,482	221,482	221,482	0	0	0	0	0	221,482	0	0	0	7,352	10/15/2030	1.A FE
..09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 16-1A A		06/15/2024	MBS PAYDOWN		21,230	21,230	20,925	0	0	50	0	50	0	21,230	0	0	0	175	12/16/2041	1.G FE
..10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NM1 A		06/01/2024	MBS PAYDOWN		166,306	166,306	166,306	166,306	0	0	0	0	0	166,306	0	0	0	3,634	01/25/2063	1.A FE
..10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS 24-NM3 A		06/01/2024	MBS PAYDOWN		121,254	121,254	121,252	0	0	2	0	2	0	121,254	0	0	0	1,511	03/25/2064	1.A FE
..10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 24-NM3 A		06/01/2024	MBS PAYDOWN		53,891	53,891	53,890	0	0	0	0	0	0	53,891	0	0	0	694	03/25/2064	1.C FE
..12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1		06/15/2024	MBS PAYDOWN		3,333	3,333	3,236	0	0	2	0	2	0	3,333	0	0	0	2	05/15/2054	1.A FE

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STATEMENT AS OF JUNE 30, 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
..12510H-AX-8	CAPITAL AUTOMOTIVE REIT 24-2A A2		06/15/2024	MBS PAYDOWN		2,083	2,083	2,011	0	0	1	0	1	0	2,083	0	0	0	2	05/15/2054	1.E FE
..12566P-BE-4	CIM TRUST 21-INV1 A29		06/01/2024	MBS PAYDOWN		5,264	5,264	5,340	5,266	0	(2)	0	(2)	0	5,264	0	0	0	54	07/01/2051	1.A
..12570D-AA-4	CIM TRUST 23-11 A1		06/01/2024	MBS PAYDOWN		43,822	43,822	43,821	43,822	0	0	0	0	0	43,822	0	0	0	1,077	04/25/2058	1.A FE
..12570H-AC-1	CIM TRUST 23-12 A3		06/01/2024	MBS PAYDOWN		74,379	74,379	73,312	74,309	0	70	0	70	0	74,379	0	0	0	2,079	12/25/2067	1.F FE
..12571Y-AA-7	CIM TRUST 22-R1 A1		06/01/2024	MBS PAYDOWN		73,315	73,315	72,867	73,294	0	21	0	21	0	73,315	0	0	0	951	01/25/2061	1.A
..12657L-AA-2	CREDIT SUISSE MORTGAGE TRUST 21-AFC1 A1		06/01/2024	MBS PAYDOWN		17,555	17,555	14,151	0	0	50	0	50	0	17,555	0	0	0	37	03/25/2056	1.A FE
..12659Y-AA-2	COLT FUNDING LLC 22-3 A1		06/01/2024	MBS PAYDOWN		25,028	25,028	22,936	24,952	0	76	0	76	0	25,028	0	0	0	414	02/25/2067	1.A FE
..14043K-AH-8	CAPITAL ONE PRIME AUTO RECEIVA 23-1 A3		04/30/2024	J.P. MORGAN SECURITIES LLC		3,959,531	4,000,000	3,999,232	3,999,466	0	96	0	96	0	3,999,562	0	(40,031)	(40,031)	73,591	02/15/2028	1.A FE
..14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R		05/14/2024	MBS PAYDOWN		459,630	459,630	459,630	459,630	0	0	0	0	0	459,630	0	0	0	15,230	08/14/2030	1.A FE
..161571-HS-6	CHASE ISSUANCE TRUST 22-A1 A		04/30/2024	BNP PARIBAS SECURITIES CORP.		1,715,000	1,750,000	1,749,708	1,749,829	0	32	0	32	0	1,749,862	0	(34,862)	(34,862)	26,246	09/15/2027	1.A FE
..16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA 24-3 A4		06/01/2024	MBS PAYDOWN		394,668	394,668	392,132	0	0	46	0	46	0	394,668	0	0	0	3,989	02/25/2055	1.A FE
..16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A		06/01/2024	MBS PAYDOWN		45,066	45,066	40,776	44,865	0	202	0	202	0	45,066	0	0	0	643	06/25/2062	1.A
..16159N-AA-2	CHASE MORTGAGE FINANCE CORPORA 24-4 A2		06/01/2024	MBS PAYDOWN		25,451	25,451	25,050	0	0	1	0	1	0	25,451	0	0	0	172	03/25/2055	1.A FE
..16159N-AU-8	CHASE MORTGAGE FINANCE CORPORA 24-4 A9		06/01/2024	MBS PAYDOWN		10,180	10,180	9,950	0	0	1	0	1	0	10,180	0	0	0	69	03/25/2055	1.A FE
..16159Q-AA-5	CHASE MORTGAGE FINANCE CORPORA 24-5 A2		06/01/2024	MBS PAYDOWN		34,412	34,412	34,310	0	0	1	0	1	0	34,412	0	0	0	172	04/25/2055	1.A FE
..16159Q-AU-1	CHASE MORTGAGE FINANCE CORPORA 24-5 A9		06/01/2024	MBS PAYDOWN		12,290	12,290	12,177	0	0	0	0	0	0	12,290	0	0	0	61	04/25/2055	1.A FE
..161927-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A		06/01/2024	MBS PAYDOWN		29,201	29,201	24,086	29,051	0	150	0	150	0	29,201	0	0	0	395	09/25/2063	1.A
..19685E-AA-9	COLT FUNDING LLC 22-2 A1		06/01/2024	MBS PAYDOWN		108,338	108,338	108,337	108,338	0	0	0	0	0	108,338	0	0	0	1,415	02/25/2067	1.A FE
..19685W-AA-9	COLT FUNDING LLC 21-2 A1		06/01/2024	MBS PAYDOWN		59,385	59,385	48,238	58,942	0	443	0	443	0	59,385	0	0	0	217	08/25/2066	1.A FE
..19688H-AA-9	COLT FUNDING LLC 22-1 A1		06/01/2024	MBS PAYDOWN		84,544	84,544	70,960	84,054	0	490	0	490	0	84,544	0	0	0	795	12/27/2066	1.A FE
..19688M-AA-8	COLT FUNDING LLC 22-8 A1		06/01/2024	MBS PAYDOWN		56,034	56,034	56,325	56,060	0	(26)	0	(26)	0	56,034	0	0	0	1,463	08/25/2067	1.A FE
..19688N-AA-6	COLT FUNDING LLC 23-1 A1		06/01/2024	MBS PAYDOWN		229,509	229,509	229,509	229,509	0	0	0	0	0	229,509	0	0	0	6,281	04/25/2068	1.A FE
..19688N-AC-2	COLT FUNDING LLC 23-1 A3		06/01/2024	MBS PAYDOWN		45,902	45,902	45,902	45,902	0	0	0	0	0	45,902	0	0	0	1,414	04/25/2068	1.F FE
..21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A		06/01/2024	MBS PAYDOWN		52,860	52,860	52,857	52,860	0	0	0	0	0	52,860	0	0	0	314	07/15/2054	1.A FE
..22758D-AB-5	CROSS MORTGAGE TRUST 24-H3 A2		06/01/2024	MBS PAYDOWN		21,414	21,414	21,414	0	0	0	0	0	0	21,414	0	0	0	202	06/25/2069	1.C FE
..24380X-AC-1	DEEPHAVEN RESIDENTIAL MORTGAGE 22-2 A3		06/01/2024	MBS PAYDOWN		76,419	76,419	71,583	76,123	0	296	0	296	0	76,419	0	0	0	1,501	03/25/2067	1.F FE
..24381V-AA-8	DEEPHAVEN RESIDENTIAL MORTGAGE 21-3 A1		06/01/2024	MBS PAYDOWN		55,489	55,489	44,301	54,843	0	646	0	646	0	55,489	0	0	0	270	08/25/2066	1.A FE
..25211A-AE-9	DEWOLF PARK CLO LTD 17-1A AR		04/15/2024	MBS PAYDOWN		56,063	56,063	56,063	56,063	0	0	0	0	0	56,063	0	0	0	1,852	10/15/2030	1.A FE
..33767M-AA-3	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A		06/01/2024	VARIOUS		10,231	10,231	10,231	10,231	0	0	0	0	0	10,231	0	0	0	51	08/17/2037	1.A FE
..33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		06/01/2024	MBS PAYDOWN		6,031	6,031	6,201	6,036	0	(5)	0	(5)	0	6,031	0	0	0	70	08/25/2050	1.A
..33851P-AB-1	FLAGSTAR MORTGAGE TRUST 21-S1N1 A2		06/01/2024	MBS PAYDOWN		3,626	3,626	2,893	0	0	0	0	0	0	3,626	0	0	0	8	07/25/2051	1.A FE
..33851R-BB-6	FLAGSTAR MORTGAGE TRUST 21-101N B2		06/01/2024	MBS PAYDOWN		5,276	5,276	4,291	0	0	11	0	11	0	5,276	0	0	0	46	10/25/2051	1.F FE
..33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-81N1 A3		06/01/2024	MBS PAYDOWN		104,869	104,869	105,255	98,622	0	(59)	0	(59)	0	104,869	0	0	0	1,048	09/25/2051	1.A
..36168Y-AA-5	GCAT 22-INV1 A1		06/01/2024	MBS PAYDOWN		146,311	146,311	119,432	145,729	0	582	0	582	0	146,311	0	0	0	1,890	12/25/2051	1.C
..36169D-AA-0	GCAT 23-NQM2 A1		06/01/2024	MBS PAYDOWN		40,124	40,124	40,123	40,124	0	0	0	0	0	40,124	0	0	0	927	11/25/2067	1.A
..36169K-AA-4	GCAT 22-NQM2 A1		06/01/2024	MBS PAYDOWN		51,798	51,798	51,557	51,786	0	11	0	11	0	51,798	0	0	0	909	02/25/2067	1.A FE
..36262P-BK-6	GS MORTGAGE-BACKED SECURITIES 21-PJ10 B2		06/01/2024	MBS PAYDOWN		8,306	8,306	6,661	0	0	30	0	30	0	8,306	0	0	0	60	03/25/2052	1.F FE
..36263V-BL-0	GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1		06/01/2024	MBS PAYDOWN		12,539	12,539	10,138	12,460	0	80	0	80	0	12,539	0	0	0	150	04/25/2052	1.F
..36265Q-AD-8	GM FINANCIAL SECURITIZED TERM 22-4 A3		04/30/2024	TD SECURITIES (USA) LLC		2,730,664	2,750,000	2,749,549	2,749,766	0	61	0	61	0	2,749,827	0	(19,163)	(19,163)	49,706	08/16/2027	1.A FE
..36267E-BJ-9	GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1		06/01/2024	MBS PAYDOWN		13,453	13,453	10,683	13,372	0	81	0	81	0	13,453	0	0	0	161	06/25/2052	1.E
..36830R-AN-0	GCAT 22-INV3 1A13		06/01/2024	MBS PAYDOWN		10,952	10,952	9,514	0	0	4	0	4	0	10,952	0	0	0	61	08/25/2052	1.B FE
..38136M-AU-2	GOLDENTREE LOAN MANAGEMENT US 17-2A AR		06/21/2024	VARIOUS		1,505,729	1,505,729	1,505,729	1,505,729	0	0	0	0	0	1,505,729	0	0	0	50,599	11/20/2030	1.A FE
..40390J-AA-0	HG1 CRE CLO LTD 21-FL2 A		06/19/2024	MBS PAYDOWN		20,816	20,816	20,816	20,816	0	0	0	0	0	20,816	0	0	0	514	09/17/2036	1.A FE
..403950-AA-6	HG1 CRE CLO LTD 22-FL3 A		06/17/2024	MBS PAYDOWN		74,866	74,866	74,866	74,866	0	0	0	0	0	74,866	0	0	0	2,869	04/19/2037	1.A FE

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STATEMENT AS OF JUNE 30, 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
..404280-CS-6	HSBC HOLDINGS PLC	D	05/24/2024	PREREFUNDED		1,750,000	1,750,000	1,623,790	1,719,109	0	30,891	0	30,891	0	1,750,000	0	0	0	8,540	05/24/2025	1.G FE
..437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		06/01/2024	MBS PAYDOWN		7,805	7,805	7,805	7,805	0	0	0	0	0	7,805	0	0	0	54	09/17/2041	1.A FE
..43761J-AA-5	HOMES TRUST 23-NQM1 A1		06/01/2024	MBS PAYDOWN		79,785	79,785	79,649	79,781	0	.5	0	.5	0	79,785	0	0	0	1,906	01/25/2068	1.A FE
..43815J-AC-7	HONDA AUTO RECEIVABLES OWNER T 23-1 A3		04/30/2024	TD SECURITIES (USA) LLC		2,883,801	2,900,000	2,899,461	2,899,648	0	.76	0	.76	0	2,899,724	0	(15,923)	(15,923)	52,780	04/21/2027	1.A FE
..445550-BZ-1	HUNDRED ACRE WOOD TRUST 21-INV3 B1		06/01/2024	MBS PAYDOWN		15,861	15,861	13,138	0	0	.59	0	.59	0	15,861	0	0	0	176	12/25/2051	1.B FE
..46593F-AD-4	JP MORGAN MORTGAGE TRUST 22-INV3 A3B		06/01/2024	MBS PAYDOWN		40,763	40,763	31,945	40,517	0	246	0	246	0	40,763	0	0	0	548	09/25/2052	1.A
..465970-AB-7	JP MORGAN MORTGAGE TRUST 24-VIS1 A2		06/01/2024	MBS PAYDOWN		80,727	80,727	80,726	0	0	0	0	0	0	80,727	0	0	0	1,017	09/01/2054	1.D FE
..46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2		06/01/2024	MBS PAYDOWN		26,557	26,557	22,769	0	0	.49	0	.49	0	26,557	0	0	0	193	12/25/2051	1.A FE
..46654R-AG-7	JP MORGAN MORTGAGE TRUST 21-INV8 A2		06/01/2024	MBS PAYDOWN		15,829	15,829	12,955	15,763	0	.66	0	.66	0	15,829	0	0	0	197	05/25/2052	1.A
..46656N-AQ-2	JP MORGAN MORTGAGE TRUST 23-DSC1 A3		06/01/2024	MBS PAYDOWN		38,884	38,884	35,895	0	0	.58	0	.58	0	38,884	0	0	0	485	07/25/2063	1.G FE
..53946P-AA-8	LOANCORE 2018-CRE1 ISSUER LTD 22-CRE7 A		06/15/2024	MBS PAYDOWN		27,459	27,459	27,459	0	0	0	0	0	0	27,459	0	0	0	650	01/17/2037	1.A FE
..55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A		06/16/2024	MBS PAYDOWN		176,272	176,272	176,272	176,272	0	0	0	0	0	176,272	0	0	0	4,323	10/16/2036	1.A FE
..55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A		04/17/2024	MBS PAYDOWN		3,929	3,929	3,929	3,929	0	0	0	0	0	3,929	0	0	0	89	02/19/2037	1.A FE
..55820T-AJ-7	MADISON PARK FUNDING LTD 17-23A AR		04/27/2024	MBS PAYDOWN		9,740	9,740	9,740	9,740	0	0	0	0	0	9,740	0	0	0	330	07/27/2031	1.A FE
..55821C-AA-2	ATRIUM CDO CORP -9A AR2		05/28/2024	MBS PAYDOWN		100,782	100,782	100,782	100,782	0	0	0	0	0	100,782	0	0	0	3,370	05/28/2030	1.A FE
..585495-EJ-9	MELLO MORTGAGE CAPITAL ACCEPTA 21-MTG1 B		06/01/2024	MBS PAYDOWN		6,470	6,470	5,084	0	0	.14	0	.14	0	6,470	0	0	0	29	04/25/2051	1.F FE
..59980D-AB-7	MILL CITY MORTGAGE TRUST 23-NQM1 A2		06/01/2024	MBS PAYDOWN		22,304	22,304	21,843	22,281	0	.23	0	.23	0	22,304	0	0	0	541	10/25/2067	1.C FE
..59980D-AC-5	MILL CITY MORTGAGE TRUST 23-NQM1 A3		06/01/2024	MBS PAYDOWN		17,843	17,843	17,385	17,820	0	.23	0	.23	0	17,843	0	0	0	432	10/25/2067	1.F FE
..61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		06/01/2024	MBS PAYDOWN		9,910	9,910	10,282	9,918	0	(.8)	0	(.8)	0	9,910	0	0	0	103	12/25/2050	1.A
..62847R-AB-3	MVN OWNER TRUST 24-1A B		06/20/2024	MBS PAYDOWN		62,071	62,071	62,057	0	0	.175	0	.175	0	62,071	0	0	0	647	02/20/2043	1.G FE
..63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A		06/15/2024	MBS PAYDOWN		43,918	43,918	43,852	43,888	0	.30	0	.30	0	43,918	0	0	0	288	04/15/2070	1.A FE
..63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A		06/15/2024	MBS PAYDOWN		42,895	42,895	42,894	42,860	0	.35	0	.35	0	42,895	0	0	0	401	07/15/2070	1.A FE
..64830P-AA-4	NEW RESIDENTIAL MORTGAGE LOAN 19-NQM5 A1		06/01/2024	MBS PAYDOWN		23,565	23,565	21,147	23,457	0	.108	0	.108	0	23,565	0	0	0	265	11/25/2059	1.A
..64831G-BB-0	NEW RESIDENTIAL MORTGAGE LOAN 21-INV2 B2		06/01/2024	MBS PAYDOWN		6,175	6,175	5,161	0	0	.18	0	.18	0	6,175	0	0	0	54	09/25/2051	1.D FE
..64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1		06/01/2024	MBS PAYDOWN		123,915	123,915	123,449	123,899	0	.16	0	.16	0	123,915	0	0	0	1,577	03/27/2062	1.A
..64831Q-AC-7	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM3 A3		06/01/2024	MBS PAYDOWN		19,059	19,059	17,406	0	0	.20	0	.20	0	19,059	0	0	0	152	04/25/2062	1.G FE
..65480J-AC-4	NISSAN AUTO RECEIVABLES OWNER 22-B A3		04/30/2024	TD SECURITIES (USA) LLC		3,212,930	3,250,000	3,249,328	3,249,844	0	.88	0	.88	0	3,249,733	0	(36,803)	(36,803)	54,759	05/17/2027	1.A FE
..67114V-AA-1	ONSLow BAY FINANCIAL LLC 22-NQM1 A1		06/01/2024	MBS PAYDOWN		43,033	43,033	36,935	42,801	0	.233	0	.233	0	43,033	0	0	0	422	11/25/2061	1.A FE
..67448L-AB-8	ONSLow BAY FINANCIAL LLC 24-NQM1 A2		06/01/2024	MBS PAYDOWN		55,843	55,843	55,843	0	0	0	0	0	55,843	0	0	0	1,557	11/25/2063	1.C FE	
..67448L-AC-6	ONSLow BAY FINANCIAL LLC 24-NQM1 A3		06/01/2024	MBS PAYDOWN		55,843	55,843	55,842	0	0	0	0	0	55,843	0	0	0	1,807	11/25/2063	1.F FE	
..67448M-AP-3	ONSLow BAY FINANCIAL LLC 20-EXPS 1A8		06/01/2024	MBS PAYDOWN		2,446	2,446	2,517	2,448	0	(.2)	0	(.2)	0	2,446	0	0	0	30	01/25/2060	1.A
..67647T-CE-2	BAYVIEW OPPORTUNITY MASTER FUN 21-1 B2		06/01/2024	MBS PAYDOWN		7,652	7,652	6,371	0	0	.13	0	.13	0	7,652	0	0	0	41	06/25/2051	1.G FE
..67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20		06/01/2024	MBS PAYDOWN		25,093	25,093	25,430	25,102	0	(.9)	0	(.9)	0	25,093	0	0	0	254	07/25/2051	1.A
..67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1		06/01/2024	MBS PAYDOWN		12,762	12,762	12,975	12,762	0	(.7)	0	(.7)	0	12,762	0	0	0	164	12/25/2051	1.A
..749350-BK-9	WOODWARD CAPITAL MANAGEMENT 21-1 B2A		06/01/2024	MBS PAYDOWN		7,463	7,463	6,098	0	0	.16	0	.16	0	7,463	0	0	0	34	03/25/2051	1.E FE
..75409X-DE-3	RATE MORTGAGE TRUST 21-HB1 B2		06/01/2024	MBS PAYDOWN		7,912	7,912	6,212	0	0	.16	0	.16	0	7,912	0	0	0	30	12/25/2051	1.G FE
..75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 22-FL8 A		06/25/2024	MBS PAYDOWN		3,314	3,314	3,314	3,314	0	0	0	0	0	3,314	0	0	0	87	01/25/2037	1.A FE
..78449A-AA-0	SLAM 2021-1 LLC 21-1A A		06/15/2024	MBS PAYDOWN		23,400	23,400	20,186	23,115	0	.285	0	.285	0	23,400	0	0	0	237	06/15/2046	1.F FE
..816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1		06/01/2024	MBS PAYDOWN		26,664	26,664	26,389	26,652	0	.12	0	.12	0	26,664	0	0	0	699	09/25/2053	1.A
..81743J-AU-4	SEQUOIA MORTGAGE TRUST 23-4 A19		06/01/2024	MBS PAYDOWN		54,298	54,298	51,278	54,117	0	.181	0	.181	0	54,298	0	0	0	1,353	11/25/2053	1.A
..81744K-AU-0	SEQUOIA MORTGAGE TRUST 23-2 A19		06/01/2024	MBS PAYDOWN		46,276	46,276	43,275	46,172	0	.103	0	.103	0	46,276	0	0	0	1,067	03/25/2053	1.A
..81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		06/01/2024	MBS PAYDOWN		50,764	50,764	51,287	50,779	0	(.16)	0	(.16)	0	50,764	0	0	0	506	07/25/2051	1.A
..81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19		06/01/2024	MBS PAYDOWN		7,810	7,810	7,837	7,811	0	(.1)	0	(.1)	0	7,810	0	0	0	78	07/25/2051	1.A
..81749B-AA-9	SEQUOIA MORTGAGE TRUST 23-1 A1		06/01/2024	MBS PAYDOWN		18,496	18,496	18,300	18,491	0	.5	0	.5	0	18,496	0	0	0	377	01/25/2053	1.A

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STATEMENT AS OF JUNE 30, 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		
..826935-AA-6	SIERRA RECEIVABLES FUNDING CO 24-1A A		06/20/2024	MBS PAYDOWN		139,646	139,646	139,608	0	0	357	0	357	0	139,646	0	0	0	1,179	01/20/2043	1.A FE		
..83438L-AA-9	SOLARR AIRCRAFT 2021-1 LIMITED 21-1 A		06/15/2024	MBS PAYDOWN		16,379	16,379	14,274	16,182	0	197	0	197	0	16,379	0	0	0	180	10/15/2046	1.E FE		
..85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1		06/01/2024	MBS PAYDOWN		4,597	4,597	4,596	4,597	0	0	0	0	0	4,597	0	0	0	27	04/25/2065	1.A FE		
..86212X-AM-2	STORE MASTER FUNDING LLC 24-1A A2		06/20/2024	MBS PAYDOWN		1,042	1,042	1,042	0	0	3	0	3	0	1,042	0	0	0	8	05/20/2054	1.A FE		
..86212X-AP-5	STORE MASTER FUNDING LLC 24-1A A4		06/20/2024	MBS PAYDOWN		833	833	833	0	0	3	0	3	0	833	0	0	0	6	05/20/2054	1.C FE		
..89173F-AB-6	TOWD POINT MORTGAGE TRUST 17-1 A2		06/01/2024	MBS PAYDOWN		140,898	140,898	134,866	140,289	0	610	0	610	0	140,898	0	0	0	2,176	10/25/2056	1.A		
..89180G-AW-9	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B		06/01/2024	MBS PAYDOWN		40,396	40,396	40,396	40,396	0	0	0	0	0	40,396	0	0	0	616	03/25/2062	1.A		
..89180L-AA-6	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A		06/01/2024	MBS PAYDOWN		19,215	19,215	19,327	19,226	0	(11)	0	(11)	0	19,215	0	0	0	179	12/25/2061	1.A FE		
..89181J-AA-0	TOWD POINT MORTGAGE TRUST 23-1 A1		06/01/2024	MBS PAYDOWN		117,610	117,610	112,122	117,270	0	339	0	339	0	117,610	0	0	0	1,830	01/25/2063	1.A		
..89181P-CL-0	TOWD POINT HE TRUST 23-1 A1A		06/01/2024	MBS PAYDOWN		89,243	89,243	89,317	89,249	0	(7)	0	(7)	0	89,243	0	0	0	2,534	02/25/2063	1.A FE		
..895978-AA-2	TRICON RESIDENTIAL 23-SFR2 A		06/01/2024	MBS PAYDOWN		5,424	5,424	5,383	0	0	1	0	1	0	5,424	0	0	0	45	12/17/2028	1.A FE		
..89613G-AA-4	TRICON AMERICAN HOMES 20-SFR1 A		05/01/2024	MBS PAYDOWN		1,499	1,499	1,499	1,499	0	0	0	0	0	1,499	0	0	0	9	07/17/2038	1.A FE		
..89688W-AA-9	TOORAK MORTGAGE CORP 21-INV1 A1		06/01/2024	MBS PAYDOWN		98,402	98,402	98,402	98,402	0	0	0	0	0	98,402	0	0	0	509	07/25/2056	1.A FE		
..92538H-AA-8	VERUS SECURITIZATION TRUST 21-4 A1		06/01/2024	MBS PAYDOWN		101,022	101,022	82,913	100,098	0	924	0	924	0	101,022	0	0	0	409	07/25/2066	1.A FE		
..92538K-AA-1	VERUS SECURITIZATION TRUST 21-5 A1		06/01/2024	MBS PAYDOWN		22,586	22,586	18,905	22,380	0	206	0	206	0	22,586	0	0	0	96	09/25/2066	1.A FE		
..92538N-AB-3	VERUS SECURITIZATION TRUST 22-4 A2		06/01/2024	MBS PAYDOWN		31,535	31,535	31,337	31,528	0	7	0	7	0	31,535	0	0	0	590	04/25/2067	1.C FE		
..92538W-AA-5	VERUS SECURITIZATION TRUST 22-1 A1		06/01/2024	MBS PAYDOWN		60,042	60,042	51,270	59,702	0	340	0	340	0	60,042	0	0	0	714	01/25/2067	1.A FE		
..92539B-AA-0	VERUS SECURITIZATION TRUST 23-1 A1		06/01/2024	MBS PAYDOWN		33,545	33,545	33,545	33,545	0	0	0	0	0	33,545	0	0	0	808	12/25/2067	1.A FE		
..92539F-AA-1	VERUS SECURITIZATION TRUST 23-INV1 A1		06/01/2024	MBS PAYDOWN		55,881	55,881	55,880	55,881	0	0	0	0	0	55,881	0	0	0	1,447	02/25/2068	1.A FE		
..92539G-AC-5	VERUS SECURITIZATION TRUST 23-3 A3		06/01/2024	MBS PAYDOWN		168,835	168,835	168,834	168,836	0	(1)	0	(1)	0	168,835	0	0	0	5,046	03/25/2068	1.F FE		
..92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2		06/01/2024	MBS PAYDOWN		59,810	59,810	59,810	59,810	0	0	0	0	0	59,810	0	0	0	1,479	05/25/2068	1.C FE		
..92540F-AC-7	VERUS SECURITIZATION TRUST 24-1 A3		06/01/2024	MBS PAYDOWN		64,502	64,502	64,502	0	0	0	0	0	0	64,502	0	0	0	1,355	01/25/2069	1.F FE		
..92540F-AC-4	VERUS SECURITIZATION TRUST 24-INV1 A3		06/01/2024	MBS PAYDOWN		37,651	37,651	37,650	0	0	0	0	0	0	37,651	0	0	0	439	03/25/2069	1.F FE		
..92837K-AA-9	VISIO 2020-1 TRUST 20-1 A1		06/01/2024	MBS PAYDOWN		23,322	23,322	23,322	23,322	0	0	0	0	0	23,322	0	0	0	162	08/25/2055	1.A FE		
..95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1		06/01/2024	MBS PAYDOWN		12,034	12,034	12,429	12,049	0	(15)	0	(15)	0	12,034	0	0	0	140	06/25/2050	1.A		
..95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3		06/01/2024	MBS PAYDOWN		29,956	29,956	26,008	29,764	0	191	0	191	0	29,956	0	0	0	328	12/25/2050	1.A		
..95058X-AL-2	WENDYS FUNDING LLC 21-1A A211		06/15/2024	MBS PAYDOWN		3,126	3,126	2,595	0	0	2	0	2	0	3,126	0	0	0	22	06/15/2051	2.B FE		
..97314C-AA-8	WIND RIVER CLO LTD 13-2A AR2		04/18/2024	MBS PAYDOWN		355,166	355,166	355,166	355,166	0	0	0	0	0	355,166	0	0	0	11,931	10/18/2030	1.A FE		
..98163V-AB-4	WORLD OMNI AUTO RECEIVABLES TR 22-D A2A		06/15/2024	MBS PAYDOWN		1,140,816	1,140,816	1,140,745	1,140,147	0	669	0	669	0	1,140,816	0	0	0	26,127	03/16/2026	1.A FE		
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						28,153,122	28,301,196	27,970,366	26,774,547	0	39,778	0	39,778	0	28,299,904	0	(146,782)	(146,782)	546,239	XXX	XXX		
2509999997. Total - Bonds - Part 4						32,645,513	32,793,587	32,420,934	30,388,175	0	41,176	0	41,176	0	32,792,295	0	(146,782)	(146,782)	625,853	XXX	XXX		
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2509999999. Total - Bonds						32,645,513	32,793,587	32,420,934	30,388,175	0	41,176	0	41,176	0	32,792,295	0	(146,782)	(146,782)	625,853	XXX	XXX		
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						32,645,513	XXX	32,420,934	30,388,175	0	41,176	0	41,176	0	32,792,295	0	(146,782)	(146,782)	625,853	XXX	XXX		

E05.3



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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**



STATEMENT AS OF JUNE 30, 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		06/14/2024	0.000		21,537	0	0
38141W-27-3	GOLDMAN SACHS FIN SQ GV-FST		06/24/2024	0.000		35,173,203	0	0
8309999999	Subtotal - All Other Money Market Mutual Funds					35,194,740	0	0
8609999999	Total Cash Equivalents					35,194,740	0	0

E14