



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024  
OF THE CONDITION AND AFFAIRS OF THE

## ASCOT SPECIALTY INSURANCE COMPANY

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

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI  
Country of Domicile United States of America

Incorporated/Organized 05/14/1974 Commenced Business \_\_\_\_\_

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

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

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

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

Internet Website Address www.ascotgroup.com

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

### OFFICERS

President & Chief Executive Officer Matthew Conrad Kramer Chief Financial Officer Lung-Lien William Chen  
Treasurer Peter Michael Grayston General Counsel & Secretary John Stanley Gill

### OTHER

Jesse Richard Paulson, Chief Underwriting Officer Stephen Crescenio Guijarro, Chief Risk Officer Shanelle Lord Burke, Financial Controller  
Matthew Alan Roy #, 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 February, 2025  
February, 2025 day of

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














# 2024Q4 Jurat Information\_ASIC


Final Audit Report

2025-02-25


Created:	2025-02-21
By:	Wendy Newlun (wendy.newlun@ascotgroup.com)
Status:	Signed
Transaction ID:	CBJCHBCAABAAAdRD8z-gKbmUstqb7QFM5FFhHrghr-CbV

## "2024Q4 Jurat Information\_ASIC" History

-  Document created by Wendy Newlun (wendy.newlun@ascotgroup.com)  
2025-02-21 - 1:44:06 PM GMT
-  Document emailed to shanelle.burke@ascotgroup.com for signature  
2025-02-21 - 1:46:19 PM GMT
-  Email viewed by shanelle.burke@ascotgroup.com  
2025-02-21 - 1:46:42 PM GMT
-  Signer shanelle.burke@ascotgroup.com entered name at signing as Shanelle L Burke  
2025-02-23 - 9:04:10 PM GMT
-  Document e-signed by Shanelle L Burke (shanelle.burke@ascotgroup.com)  
Signature Date: 2025-02-23 - 9:04:12 PM GMT - Time Source: server
-  Document emailed to John Gill (John.Gill@ascotgroup.com) for signature  
2025-02-23 - 9:04:14 PM GMT
-  Email viewed by John Gill (John.Gill@ascotgroup.com)  
2025-02-24 - 2:10:18 PM GMT
-  Document e-signed by John Gill (John.Gill@ascotgroup.com)  
Signature Date: 2025-02-24 - 2:10:25 PM GMT - Time Source: server
-  Document emailed to Matthew Kramer (matthew.kramer@ascotgroup.com) for signature  
2025-02-24 - 2:10:31 PM GMT
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2025-02-25 - 1:29:20 AM GMT
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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments .....	148,274	0.012	148,274	0	148,274	0.012
1.02 All other governments .....	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed .....	1,120,369	0.089	1,120,369	0	1,120,369	0.089
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....	3,198,959	0.253	3,198,959	0	3,198,959	0.253
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	253,986,114	20.117	253,986,114	0	253,986,114	20.117
1.06 Industrial and miscellaneous .....	939,067,693	74.379	939,067,693	0	939,067,693	74.379
1.07 Hybrid securities .....	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates .....	0	0.000	0	0	0	0.000
1.09 SVO identified funds .....	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans .....	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit .....	0	0.000	0	0	0	0.000
1.12 Total long-term bonds .....	1,197,521,409	94.850	1,197,521,409	0	1,197,521,409	94.850
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated) .....	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates .....	0	0.000	0	0	0	0.000
2.03 Total preferred stocks .....	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated) .....	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded .....	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other .....	0	0.000	0	0	0	0.000
3.05 Mutual funds .....	0	0.000	0	0	0	0.000
3.06 Unit investment trusts .....	0	0.000	0	0	0	0.000
3.07 Closed-end funds .....	0	0.000	0	0	0	0.000
3.08 Exchange traded funds .....	0	0.000	0	0	0	0.000
3.09 Total common stocks .....	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages .....	0	0.000	0	0	0	0.000
4.02 Residential mortgages .....	0	0.000	0	0	0	0.000
4.03 Commercial mortgages .....	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans .....	0	0.000	0	0	0	0.000
4.05 Total valuation allowance .....	0	0.000	0	0	0	0.000
4.06 Total mortgage loans .....	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company .....	0	0.000	0	0	0	0.000
5.02 Properties held for production of income .....	0	0.000	0	0	0	0.000
5.03 Properties held for sale .....	0	0.000	0	0	0	0.000
5.04 Total real estate .....	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1) .....	6,091,539	0.482	6,091,539	0	6,091,539	0.482
6.02 Cash equivalents (Schedule E, Part 2) .....	55,928,603	4.430	55,928,603	0	55,928,603	4.430
6.03 Short-term investments (Schedule DA) .....	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments .....	62,020,142	4.912	62,020,142	0	62,020,142	4.912
7. Contract loans .....	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB) .....	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA) .....	3,000,000	0.238	3,000,000	0	3,000,000	0.238
10. Receivables for securities .....	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11) .....	0	0.000	0	0	0	0.000
13. Total invested assets	1,262,541,551	100.000	1,262,541,551	0	1,262,541,551	100.000

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

**NONE**

## SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....
2. Cost of acquired:
  - 2.1 Actual cost at time of acquisition (Part 2, Column 7) .....
  - 2.2 Additional investment made after acquisition (Part 2, Column 8) .....
3. Capitalized deferred interest and other:
  - 3.1 Totals, Part 1, Column 12 .....
  - 3.2 Totals, Part 3, Column 11 .....
4. Accrual of discount .....
5. Unrealized valuation increase/(decrease):
  - 5.1 Totals, Part 1, Column 9 .....
  - 5.2 Totals, Part 3, Column 8 .....
6. Total gain (loss) on disposals, Part 3, Column 18 .....
7. Deduct amounts received on disposals, Part 3, Column 15 .....
8. Deduct amortization of premium and mortgage interest points and commitment fees .....
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:
  - 9.1 Totals, Part 1, Column 13 .....
  - 9.2 Totals, Part 3, Column 13 .....
10. Deduct current year's other-than-temporary impairment recognized:
  - 10.1 Totals, Part 1, Column 11 .....
  - 10.2 Totals, Part 3, Column 10 .....
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....
12. Total valuation allowance .....
13. Subtotal (Line 11 plus Line 12) .....
14. Deduct total nonadmitted amounts .....
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....	0
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8) .....	3,000,000
	2.2 Additional investment made after acquisition (Part 2, Column 9) .....	0
		3,000,000
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16 .....	0
	3.2 Totals, Part 3, Column 12 .....	0
		0
4.	Accrual of discount .....	0
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 13 .....	0
	5.2 Totals, Part 3, Column 9 .....	0
		0
6.	Total gain (loss) on disposals, Part 3, Column 19 .....	0
7.	Deduct amounts received on disposals, Part 3, Column 16 .....	0
8.	Deduct amortization of premium and depreciation .....	0
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17 .....	0
	9.2 Totals, Part 3, Column 14 .....	0
		0
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15 .....	0
	10.2 Totals, Part 3, Column 11 .....	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
12.	Deduct total nonadmitted amounts .....	0
13.	Statement value at end of current period (Line 11 minus Line 12) .....	3,000,000

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year .....	930,274,595
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	661,606,249
3.	Accrual of discount .....	5,487,084
4.	Unrealized valuation increase/(decrease):	
	4.1. Part 1, Column 12 .....	(15,848)
	4.2. Part 2, Section 1, Column 15 .....	0
	4.3. Part 2, Section 2, Column 13 .....	0
	4.4. Part 4, Column 11 .....	0
		(15,848)
5.	Total gain (loss) on disposals, Part 4, Column 19 .....	(6,865,488)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	392,421,877
7.	Deduct amortization of premium .....	543,306
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15 .....	0
	8.2. Part 2, Section 1, Column 19 .....	0
	8.3. Part 2, Section 2, Column 16 .....	0
	8.4. Part 4, Column 15 .....	0
		0
9.	Deduct current year's other-than-temporary impairment recognized:	
	9.1. Part 1, Column 14 .....	0
	9.2. Part 2, Section 1, Column 17 .....	0
	9.3. Part 2, Section 2, Column 14 .....	0
	9.4. Part 4, Column 13 .....	0
		0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 .....	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	1,197,521,409
12.	Deduct total nonadmitted amounts .....	0
13.	Statement value at end of current period (Line 11 minus Line 12) .....	1,197,521,409

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - SUMMARY BY COUNTRY**

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	148,274	147,516	147,610	150,000
	2. Canada .....	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	148,274	147,516	147,610	150,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,120,369	1,100,397	1,129,990	1,107,529
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,198,959	3,246,860	3,127,698	4,000,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	253,986,114	249,987,754	253,885,481	256,714,275
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States .....	872,624,078	869,983,750	868,037,370	897,709,510
	9. Canada .....	3,963,480	4,012,773	3,960,770	4,000,000
	10. Other Countries	62,480,135	63,010,151	62,371,346	62,933,572
	11. Totals	939,067,693	937,006,674	934,369,486	964,643,082
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,197,521,409	1,191,489,201	1,192,660,265	1,226,614,886
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	0	0	0	
	15. Canada .....	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States .....	0	0	0	
	21. Canada .....	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	1,197,521,409	1,191,489,201	1,192,660,265	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	0	148,274	0	0	0	XXX	148,274	0.0	147,959	0.0	148,274	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	0	148,274	0	0	0	XXX	148,274	0.0	147,959	0.0	148,274	0
<b>2. All Other Governments</b>												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>3. U.S. States, Territories and Possessions etc., Guaranteed</b>												
3.1 NAIC 1	287,093	833,275	0	0	0	XXX	1,120,368	0.1	7,436,419	0.8	1,120,369	(1)
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	287,093	833,275	0	0	0	XXX	1,120,368	0.1	7,436,419	0.8	1,120,369	(1)
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1	0	0	2,453,026	745,933	0	XXX	3,198,959	0.3	17,522,287	1.9	3,198,959	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	2,453,026	745,933	0	XXX	3,198,959	0.3	17,522,287	1.9	3,198,959	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	22,460,357	73,148,167	64,756,578	70,080,932	23,540,081	XXX	253,986,115	21.2	189,192,708	20.3	253,986,114	1
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	22,460,357	73,148,167	64,756,578	70,080,932	23,540,081	XXX	253,986,115	21.2	189,192,708	20.3	253,986,114	1

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (Unaffiliated)</b>												
6.1 NAIC 1	116,990,164	470,059,670	175,221,519	37,561,887	3,547,915	XXX	803,381,155	67.1	698,841,335	75.1	311,206,160	492,174,995
6.2 NAIC 2	9,352,283	71,409,509	51,335,910	0	0	XXX	132,097,702	11.0	17,133,886	1.8	107,637,125	24,460,577
6.3 NAIC 3	268,557	3,320,280	0	0	0	XXX	3,588,837	0.3	0	0.0	0	3,588,837
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	126,611,004	544,789,459	226,557,429	37,561,887	3,547,915	XXX	939,067,694	78.4	715,975,221	77.0	418,843,285	520,224,409
<b>7. Hybrid Securities</b>												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>11. Unaffiliated Certificates of Deposit</b>												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>12. Total Bonds Current Year</b>												
12.1 NAIC 1	(d) 139,737,614	544,189,386	242,431,123	108,388,752	27,087,996	0	1,061,834,871	88.7	XXX	XXX	569,659,876	492,174,995
12.2 NAIC 2	(d) 9,352,283	71,409,509	51,335,910	0	0	0	132,097,702	11.0	XXX	XXX	107,637,125	24,460,577
12.3 NAIC 3	(d) 268,557	3,320,280	0	0	0	0	3,588,837	0.3	XXX	XXX	0	3,588,837
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.7 Totals	149,358,454	618,919,175	293,767,033	108,388,752	27,087,996	0	(b) 1,197,521,410	100.0	XXX	XXX	677,297,001	520,224,409
12.8 Line 12.7 as a % of Col. 7	12.5	51.7	24.5	9.1	2.3	0.0	100.0	XXX	XXX	XXX	56.6	43.4
<b>13. Total Bonds Prior Year</b>												
13.1 NAIC 1	107,085,699	540,993,383	182,542,109	71,747,957	10,771,560	0	XXX	XXX	913,140,708	98.2	588,985,936	324,154,772
13.2 NAIC 2	3,211,348	13,922,538	0	0	0	0	XXX	XXX	17,133,886	1.8	17,133,886	0
13.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	110,297,047	554,915,921	182,542,109	71,747,957	10,771,560	0	XXX	XXX	(b) 930,274,594	100.0	606,119,822	324,154,772
13.8 Line 13.7 as a % of Col. 9	11.9	59.7	19.6	7.7	1.2	0.0	XXX	XXX	100.0	XXX	65.2	34.8
<b>14. Total Publicly Traded Bonds</b>												
14.1 NAIC 1	58,155,493	288,656,908	128,480,530	70,826,864	23,540,081	0	569,659,876	47.6	588,985,936	63.3	569,659,876	XXX
14.2 NAIC 2	5,993,865	57,214,159	44,429,101	0	0	0	107,637,125	9.0	17,133,886	1.8	107,637,125	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	64,149,358	345,871,067	172,909,631	70,826,864	23,540,081	0	677,297,001	56.6	606,119,822	65.2	677,297,001	XXX
14.8 Line 14.7 as a % of Col. 7	9.5	51.1	25.5	10.5	3.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	5.4	28.9	14.4	5.9	2.0	0.0	56.6	XXX	XXX	XXX	56.6	XXX
<b>15. Total Privately Placed Bonds</b>												
15.1 NAIC 1	81,582,121	255,532,478	113,950,593	37,561,888	3,547,915	0	492,174,995	41.1	324,154,772	34.8	XXX	492,174,995
15.2 NAIC 2	3,358,418	14,195,350	6,906,809	0	0	0	24,460,577	2.0	0	0.0	XXX	24,460,577
15.3 NAIC 3	268,557	3,320,280	0	0	0	0	3,588,837	0.3	0	0.0	XXX	3,588,837
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	85,209,096	273,048,108	120,857,402	37,561,888	3,547,915	0	520,224,409	43.4	324,154,772	34.8	XXX	520,224,409
15.8 Line 15.7 as a % of Col. 7	16.4	52.5	23.2	7.2	0.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	7.1	22.8	10.1	3.1	0.3	0.0	43.4	XXX	XXX	XXX	XXX	43.4

(a) Includes \$ 520,224,408 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$ 0 current year of bonds with Z designations and \$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
 (c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations	0	148,274	0	0	0	XXX	148,274	0.0	147,959	0.0	148,274	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	0	148,274	0	0	0	XXX	148,274	0.0	147,959	0.0	148,274	0
<b>2. All Other Governments</b>												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations	287,093	833,275	0	0	0	XXX	1,120,368	0.1	7,436,419	0.8	1,120,369	(1)
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	287,093	833,275	0	0	0	XXX	1,120,368	0.1	7,436,419	0.8	1,120,369	(1)
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations	0	0	2,453,026	745,933	0	XXX	3,198,959	0.3	17,522,287	1.9	3,198,959	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	2,453,026	745,933	0	XXX	3,198,959	0.3	17,522,287	1.9	3,198,959	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b>												
5.01 Issuer Obligations	2,162,292	6,653,907	4,873,688	5,451,473	0	XXX	19,141,360	1.6	35,202,107	3.8	19,141,360	0
5.02 Residential Mortgage-Backed Securities	20,298,064	66,494,260	59,882,890	64,629,458	23,540,081	XXX	234,844,753	19.6	153,990,600	16.6	234,844,754	(1)
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	22,460,356	73,148,167	64,756,578	70,080,931	23,540,081	XXX	253,986,113	21.2	189,192,707	20.3	253,986,114	(1)
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations	55,722,013	298,685,597	103,215,256	0	0	XXX	457,622,866	38.2	436,065,293	46.9	367,360,386	90,262,480
6.02 Residential Mortgage-Backed Securities	35,588,830	90,379,490	65,619,270	37,255,374	3,547,915	XXX	232,390,879	19.4	146,597,055	15.8	0	232,390,879
6.03 Commercial Mortgage-Backed Securities	24,579,610	58,241,929	8,484,771	0	0	XXX	91,306,310	7.6	51,498,638	5.5	49,732,926	41,573,384
6.04 Other Loan-Backed and Structured Securities	10,720,550	97,482,443	49,238,131	306,513	0	XXX	157,747,637	13.2	81,814,236	8.8	1,749,973	155,997,664
6.05 Totals	126,611,003	544,789,459	226,557,428	37,561,887	3,547,915	XXX	939,067,692	78.4	715,975,222	77.0	418,843,285	520,224,407
<b>7. Hybrid Securities</b>												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	58,171,398	306,321,053	110,541,970	6,197,406	0	XXX	481,231,827	40.2	XXX	XXX	390,969,348	90,262,479
12.02 Residential Mortgage-Backed Securities	55,886,894	156,873,750	125,502,160	101,884,832	27,087,996	XXX	467,235,632	39.0	XXX	XXX	234,844,754	232,390,878
12.03 Commercial Mortgage-Backed Securities	24,579,610	58,241,929	8,484,771	0	0	XXX	91,306,310	7.6	XXX	XXX	49,732,926	41,573,384
12.04 Other Loan-Backed and Structured Securities	10,720,550	97,482,443	49,238,131	306,513	0	XXX	157,747,637	13.2	XXX	XXX	1,749,973	155,997,664
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	149,358,452	618,919,175	293,767,032	108,388,751	27,087,996	0	1,197,521,406	100.0	XXX	XXX	677,297,001	520,224,405
12.10 Line 12.09 as a % of Col. 7	12.5	51.7	24.5	9.1	2.3	0.0	100.0	XXX	XXX	XXX	56.6	43.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	38,096,374	360,687,719	84,811,885	12,778,087	0	XXX	XXX	XXX	496,374,065	53.4	393,956,112	102,417,953
13.02 Residential Mortgage-Backed Securities	32,240,116	106,728,171	92,086,625	58,761,183	10,771,560	XXX	XXX	XXX	300,587,655	32.3	153,990,600	146,597,055
13.03 Commercial Mortgage-Backed Securities	21,406,614	27,002,221	3,089,803	0	0	XXX	XXX	XXX	51,498,638	5.5	18,515,839	32,982,799
13.04 Other Loan-Backed and Structured Securities	18,553,944	60,497,810	2,553,796	208,686	0	XXX	XXX	XXX	81,814,236	8.8	39,657,271	42,156,965
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	110,297,048	554,915,921	182,542,109	71,747,956	10,771,560	0	XXX	XXX	930,274,594	100.0	606,119,822	324,154,772
13.10 Line 13.09 as a % of Col. 9	11.9	59.7	19.6	7.7	1.2	0.0	XXX	XXX	100.0	XXX	65.2	34.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	42,927,949	237,302,024	104,541,970	6,197,406	0	XXX	390,969,349	32.6	393,956,112	42.3	390,969,349	XXX
14.02 Residential Mortgage-Backed Securities	20,298,064	66,494,260	59,882,890	64,629,458	23,540,081	XXX	234,844,753	19.6	153,990,600	16.6	234,844,753	XXX
14.03 Commercial Mortgage-Backed Securities	0	41,248,155	8,484,771	0	0	XXX	49,732,926	4.2	18,515,839	2.0	49,732,926	XXX
14.04 Other Loan-Backed and Structured Securities	923,345	826,628	0	0	0	XXX	1,749,973	0.1	39,657,271	4.3	1,749,973	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	64,149,358	345,871,067	172,909,631	70,826,864	23,540,081	0	677,297,001	56.6	606,119,822	65.2	677,297,001	XXX
14.10 Line 14.09 as a % of Col. 7	9.5	51.1	25.5	10.5	3.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.4	28.9	14.4	5.9	2.0	0.0	56.6	XXX	XXX	XXX	56.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	15,243,449	69,019,029	6,000,000	0	0	XXX	90,262,478	7.5	102,417,953	11.0	XXX	90,262,478
15.02 Residential Mortgage-Backed Securities	35,588,830	90,379,490	65,619,270	37,255,374	3,547,915	XXX	232,390,879	19.4	146,597,055	15.8	XXX	232,390,879
15.03 Commercial Mortgage-Backed Securities	24,579,610	16,993,774	0	0	0	XXX	41,573,384	3.5	32,982,799	3.5	XXX	41,573,384
15.04 Other Loan-Backed and Structured Securities	9,797,205	96,655,815	49,238,131	306,513	0	XXX	155,997,664	13.0	42,156,965	4.5	XXX	155,997,664
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	85,209,094	273,048,108	120,857,401	37,561,887	3,547,915	0	520,224,405	43.4	324,154,772	34.8	XXX	520,224,405
15.10 Line 15.09 as a % of Col. 7	16.4	52.5	23.2	7.2	0.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	7.1	22.8	10.1	3.1	0.3	0.0	43.4	XXX	XXX	XXX	XXX	43.4

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Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company  
**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	45,667,738	0	45,667,738	0
2. Cost of cash equivalents acquired .....	506,461,689	0	506,461,689	0
3. Accrual of discount .....	0	0	0	0
4. Unrealized valuation increase/(decrease) .....	0	0	0	0
5. Total gain (loss) on disposals .....	0	0	0	0
6. Deduct consideration received on disposals .....	496,200,824	0	496,200,824	0
7. Deduct amortization of premium .....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized .....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	55,928,603	0	55,928,603	0
11. Deduct total nonadmitted amounts .....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	55,928,603	0	55,928,603	0

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

Schedule A - Part 1 - Real Estate Owned

**NONE**

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

**NONE**

Schedule A - Part 3 - Real Estate Disposed

**NONE**

Schedule B - Part 1 - Mortgage Loans Owned

**NONE**

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

**NONE**

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

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
000000-00-0	Ascot US Services Company LLC		Wilmington	DE	Internal Transfer		03/27/2024		3,000,000	3,000,000	3,000,000	0	0	0	0	0	160,390	0	0.000
3299999. Non-collateral Loans - Affiliated									3,000,000	3,000,000	3,000,000	0	0	0	0	0	160,390	0	XXX
6099999. Total - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
6199999. Total - Affiliated									3,000,000	3,000,000	3,000,000	0	0	0	0	0	160,390	0	XXX
6299999 - Totals									3,000,000	3,000,000	3,000,000	0	0	0	0	0	160,390	0	XXX

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

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

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

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE BA - PART 3**

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

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

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-FT-3	UNITED STATES TREASURY NOTE	..SD.			..1.A	147,610	..98.3440	147,516	150,000	148,274	0	316	0	0	4.000	4.266	AO	1,028	6,000	11/04/2022	10/31/2029
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					147,610	XXX	147,516	150,000	148,274	0	316	0	0	XXX	XXX	XXX	1,028	6,000	XXX	XXX
0109999999	Total - U.S. Government Bonds					147,610	XXX	147,516	150,000	148,274	0	316	0	0	XXX	XXX	XXX	1,028	6,000	XXX	XXX
0309999999	Total - All Other Government Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
686053-GG-8	OREGON ST SCH BRDS ASSN SHORT-			1	..1.C FE	1,129,990	..99.3560	1,100,397	1,107,529	1,120,369	0	(7,356)	0	0	4.759	4.098	JD	146	79,061	08/10/2022	06/30/2028
0419999999	Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations					1,129,990	XXX	1,100,397	1,107,529	1,120,369	0	(7,356)	0	0	XXX	XXX	XXX	146	79,061	XXX	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds					1,129,990	XXX	1,100,397	1,107,529	1,120,369	0	(7,356)	0	0	XXX	XXX	XXX	146	79,061	XXX	XXX
180848-05-5	CLARK CNTY NV			2	..1.B FE	729,350	..79.0260	790,260	1,000,000	745,933	0	14,739	0	0	2.700	5.678	MN	4,500	27,000	11/13/2023	11/01/2036
68587F-BC-7	OREGON EDU DIST S FULL FAITH &			2	..1.C FE	1,359,898	..82.2160	1,438,780	1,750,000	1,400,933	0	37,056	0	0	2.037	5.295	JD	99	53,471	11/17/2023	06/30/2032
68587F-BE-3	OREGON EDU DIST S FULL FAITH &			2	..1.C FE	788,510	..80.4650	804,650	1,000,000	802,093	0	13,583	0	0	2.357	5.000	JD	65	23,570	02/22/2024	06/30/2034
879743-PB-2	TEMPE AZ UNION HIGH SCH DIST #			1	..1.C FE	250,000	..85.2680	213,170	250,000	250,000	0	0	0	0	1.594	1.594	JJ	1,993	3,985	08/14/2020	07/01/2030
0619999999	Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					3,127,698	XXX	3,246,860	4,000,000	3,198,959	0	65,378	0	0	XXX	XXX	XXX	6,657	108,026	XXX	XXX
0709999999	Total - U.S. Political Subdivisions Bonds					3,127,698	XXX	3,246,860	4,000,000	3,198,959	0	65,378	0	0	XXX	XXX	XXX	6,657	108,026	XXX	XXX
20281P-KV-3	CMWLTH FING AUTH PA			1	..1.D FE	1,214,610	..86.3480	1,295,220	1,500,000	1,232,314	0	15,445	0	0	3.657	5.759	JD	4,571	54,855	11/06/2023	06/01/2038
212474-JB-7	RHODE ISLAND ST CONVENTION CTR			1	..1.D FE	1,129,990	..96.8750	967,490	1,000,000	967,833	0	4,028	0	0	3.265	3.717	MN	4,172	32,650	12/05/2018	05/15/2027
45505T-V6-5	INDIANA ST HSG & CNTY DEV AUT			2	..1.B FE	1,289,825	..101.1790	1,264,737	1,250,000	1,284,325	0	(5,500)	0	0	6.000	5.254	JJ	37,500	27,083	01/31/2024	07/01/2049
59335K-FN-2	MIAMI-DADE CNTY FL SEAPORT REV			2	..1.G FE	1,055,640	..102.9100	1,029,100	1,000,000	1,051,239	0	(4,401)	0	0	5.883	5.154	MN	9,805	51,640	01/08/2024	11/01/2035
594615-HU-3	MICHIGAN ST BLDG AUTH REVENUE			1	..1.C FE	767,160	..82.9320	829,320	1,000,000	795,148	0	24,352	0	0	1.812	5.465	AO	3,825	18,120	11/02/2023	10/15/2031
63968M-3P-2	NEBRASKA ST INVESTMENT FIN AUT			2	..1.A FE	1,756,681	..102.6130	1,739,290	1,695,000	1,748,234	0	(8,613)	0	0	6.250	5.389	MS	35,313	54,146	01/26/2024	09/01/2049
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH			1	..1.E FE	4,364,227	..115.9990	4,059,965	3,500,000	4,321,568	0	(41,495)	0	0	7.414	5.008	JJ	129,745	259,490	12/20/2023	01/01/2040
64972H-6N-7	NEW YORK CITY NY TRANSITIONAL			1	..1.C FE	1,250,313	..99.5300	1,244,125	1,250,000	1,250,057	0	(103)	0	0	3.550	3.541	JJ	20,462	44,375	07/22/2022	07/15/2025
64988Y-GV-3	NEW YORK ST MTGE AGY HOMEOWNER			1	..1.B FE	250,000	..89.8450	224,613	250,000	250,000	0	0	0	0	2.080	2.080	AO	1,300	5,200	09/02/2020	10/01/2028
64988Y-GW-1	NEW YORK ST MTGE AGY HOMEOWNER			1	..1.B FE	250,000	..86.8490	217,123	250,000	250,000	0	0	0	0	2.180	2.180	AO	1,363	5,450	09/02/2020	10/01/2029
717893-R4-5	PHILADELPHIA PA WTR & WSTWTR R			1	..1.E FE	250,000	..92.5530	231,383	250,000	250,000	0	0	0	0	1.586	1.586	MN	661	3,965	07/23/2020	11/01/2027
717893-R5-2	PHILADELPHIA PA WTR & WSTWTR R			1	..1.E FE	250,000	..90.6410	226,603	250,000	250,000	0	0	0	0	1.734	1.734	MN	723	4,335	07/23/2020	11/01/2028
76221R-BB-2	RHODE ISLAND ST HSG & MTGE FIN			2	..1.B FE	2,014,720	..102.9560	2,059,120	2,000,000	2,011,925	0	(2,500)	0	0	6.500	6.324	AO	32,500	109,417	11/01/2023	10/01/2052
898735-UT-0	TUCSON AZ COPS			1	..1.D FE	913,150	..78.1110	976,387	1,250,000	940,365	0	24,068	0	0	2.232	5.635	JJ	13,950	27,900	11/09/2023	07/01/2034
92812V-D4-5	VIRGINIA ST HSG DEV AUTH			1	..1.B FE	905,730	..92.2020	922,020	1,000,000	923,928	0	18,198	0	0	2.529	4.796	JD	2,108	25,290	01/03/2024	06/01/2030
928181-HY-5	VIRGINIA ST RESOURCES AUTH WTR			1	..1.C FE	250,000	..86.3820	215,955	250,000	250,000	0	0	0	0	1.612	1.612	MN	672	4,030	07/15/2020	11/01/2029
954507-FH-7	W MIFFLIN PA SAN SWR MUNI AUTH			1	..1.C FE	250,000	..92.0830	230,207	250,000	250,000	0	0	0	0	1.872	1.872	FA	1,950	4,680	11/13/2020	08/01/2027
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A			1	..1.C FE	1,125,201	..101.0870	1,081,631	1,070,000	1,092,424	0	(25,485)	0	0	5.700	3.547	MN	10,165	60,990	07/22/2022	05/01/2026
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					19,124,747	XXX	18,815,549	19,015,000	19,141,360	0	(2,006)	0	0	XXX	XXX	XXX	310,785	793,616	XXX	XXX
3131XY-YM-5	UMBS - POOL ZM5216			4	..1.A FE	397,791	..92.9380	393,323	393,323	397,791	0	(370)	0	0	4.000	3.560	MON	1,311	15,733	12/05/2018	12/01/2047
31329Q-N6-4	UMBS - POOL ZA6713			4	..1.A FE	305,834	..89.9330	265,463	295,180	305,834	0	(615)	0	0	3.500	2.182	MON	861	10,331	08/08/2019	04/01/2049
3132DS-2A-9	UMBS - POOL SD5269			4	..1.A FE	2,801,080	..96.9170	2,791,486	2,880,287	2,801,080	0	2,854	0	0	5.000	5.331	MON	12,001	72,007	06/26/2024	04/01/2054
3132DV-7B-5	UMBS - POOL SD8090			4	..1.A FE	84,869	..78.5010	61,123	80,308	80,308	0	(185)	0	0	2.000	1.552	MON	130	1,593	09/10/2020	09/01/2050
3132DV-7B-5	UMBS - POOL SD8090			4	..1.A FE	208,863	..78.5010	158,920	202,442	208,800	0	(480)	0	0	2.000	1.552	MON	337	4,049	09/10/2020	09/01/2050
3132EO-LZ-3	UMBS - POOL SD3944			4	..1.A FE	21,596,918	..95.0050	21,401,032	22,526,120	21,612,607	0	94,231	0	0	4.500	5.064	MON	84,473	1,013,675	12/07/2023	05/01/2053
313342-B5-8	UMBS - POOL QA7249			4	..1.A FE	598,842	..86.0160	501,389	582,904	598,842	0	(1,544)	0	0	3.000	2.375	MON	1,457	17,467	02/13/2020	02/01/2050
3140MM-ZS-0	UMBS - POOL BV7952			4	..1.A FE	17,083,857	..96.4520	16,911,129	17,533,144	17,083,857	0	42,141	0	0	5.000	5.431	MON	73,055	657,493	02/28/2024	08/01/2052
3140OB-JC-3	UMBS - POOL CA3858			4	..1.A FE	475,697	..89.6780	409,448	456,577	475,697	0	(2,389)	0	0	3.500	2.294	MON	1,332	15,980	12/09/2019	07/01/2049
3140OP-2F-3	UMBS - POOL CB4373			4	..1.A FE	8,407,952	..91.3260	7,766,039	8,503,618	8,414,272	0	9,852	0	0	4.000	4.124	MON	28,345	340,145	08/25/2022	08/01/2052
3140QS-P2-1	UMBS - POOL CB6740			4	..1.A FE	27,967,989	..99.7820	27,898,230	27,959,252	27,967,989	0	0	0	0	5.500	5.439	MON	128,147	1,400	12/30/2024	07/01/2053

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4		2,4		1.A	1,354,135	.79	2660	1,057,827	1,334,534	1,352,831		(2,083)	.0	2.500	2.294	MON	2,780	33,363	09/24/2021	10/25/2051
07336G-BN-3	BAYVIEW OPPORTUNITY MASTER FUN 21-4 B2		2		1.A	1,345,707	.82	3250	1,329,132	1,614,495	1,357,699			.0	3.501	5.900	MON	4,710	47,115	02/20/2024	10/25/2051
07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20		2,4		1.B	378,288	.78	3910	291,263	291,553	377,884		(734)	.0	2.500	2.247	MON	774	9,289	07/26/2021	06/25/2051
07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1		2,4		1.A	2,249,196	.82	3440	1,839,998	2,234,532	2,246,561		(1,835)	.0	3.000	2.874	MON	5,586	67,036	01/24/2022	12/25/2051
10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A		2		1.A	3,278,032	.99	4480	3,259,943	3,278,032	3,278,032		.0	.0	5.757	5.659	MON	15,726	188,716	01/20/2023	01/25/2063
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A		2		1.A FE	1,879,463	.99	8710	1,877,075	1,879,493	1,879,493		33	.0	6.191	6.050	MON	9,697	87,270	03/15/2024	03/25/2064
10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A		2		1.C FE	835,323	101	5790	848,522	835,330	835,330		.8	.0	6.394	6.293	MON	4,451	40,058	03/15/2024	03/25/2064
12566P-BE-4	CIM TRUST 21-INV1 A29		2,4		1.A	391,054	.78	0160	300,754	385,505	390,495		(357)	.0	2.500	2.297	MON	803	9,638	08/11/2021	07/01/2051
12570D-AA-4	CIM TRUST 23-11 A1		2		1.A	970,900	100	0160	971,070	970,917	970,900		.3	.0	6.031	5.926	MON	4,880	58,556	04/04/2023	04/25/2058
12570H-AC-1	CIM TRUST 23-12 A3		2		1.A	2,117,062	102	2800	2,196,872	2,147,901	2,117,597			.0	6.850	7.104	MON	12,261	147,131	06/27/2023	12/25/2067
12571Y-AA-7	CIM TRUST 22-R1 A1		2,4		1.A	2,569,304	.95	1280	2,459,143	2,585,095	2,571,395		2,639	.0	3.000	3.093	MON	6,463	77,553	02/25/2022	01/25/2061
12657L-AA-2	CREDIT SUISSE MORTGAGE TRUST 21-AFC1 A1		2		1.A FE	488,183	.78	5470	475,694	488,183	488,183		12,679	.0	0.830	6.449	MON	4,419	4,189	02/01/2024	03/25/2056
12659Y-AA-2	COLT FUNDING LLC 22-3 A1		2,4		1.A FE	688,720	.94	0890	707,117	751,544	698,531		10,454	.0	3.901	5.705	MON	2,443	29,318	11/16/2022	02/25/2067
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA 24-3 A4		2		1.A	6,269,813	100	1030	6,316,849	6,310,373	6,269,813		7,035	.0	6.000	6.059	MON	31,552	283,967	03/20/2024	02/25/2055
16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A		2		1.A	1,938,097	.90	4330	1,937,065	1,954,016	1,954,016		28,062	.0	3.500	5.261	MON	6,248	74,970	05/02/2023	06/25/2062
16159N-AA-2	CHASE MORTGAGE FINANCE CORPORA 24-4 A2		2		1.A	2,209,792	.98	5990	2,213,761	2,245,224	2,209,792		3,842	.0	6.000	6.202	MON	11,226	89,809	04/18/2024	03/25/2055
16159N-AU-8	CHASE MORTGAGE FINANCE CORPORA 24-4 A9		2		1.A	877,742	.98	0380	880,470	898,090	877,742		2,206	.0	6.000	6.322	MON	4,490	35,924	04/18/2024	03/25/2055
16159Q-AA-5	CHASE MORTGAGE FINANCE CORPORA 24-5 A2		2		1.A	3,266,257	.99	2190	3,250,389	3,275,982	3,266,519		901	.0	6.000	5.982	MON	16,380	114,659	05/16/2024	04/25/2055
16159Q-AU-1	CHASE MORTGAGE FINANCE CORPORA 24-5 A9		2		1.A	1,159,208	.98	4690	1,152,078	1,169,994	1,159,208		718	.0	6.000	6.091	MON	5,850	40,950	05/16/2024	04/25/2055
161919-AA-3	CHASE MORTGAGE FINANCE CORPORA 24-11 A2		2		1.A	2,005,625	.99	7190	1,994,375	2,000,000	2,005,625		.0	.0	6.000	5.784	MON	10,000	.0	12/13/2024	11/25/2055
161927-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A		2		1.A	1,131,831	.88	2550	1,211,031	1,372,189	1,141,667		28,267	.0	3.250	6.463	MON	3,716	44,596	10/20/2023	09/25/2063
161929-AB-0	CHASE MORTGAGE FINANCE CORPORA 24-2 A3		2		1.A	861,276	.99	2190	845,955	852,616	861,276		(663)	.0	6.000	5.451	MON	4,263	12,789	09/25/2024	02/25/2055
19685E-AA-9	COLT FUNDING LLC 22-2 A1		2,4		1.A FE	2,426,613	.92	9830	2,256,351	2,426,623	2,426,613		.1	.0	2.994	2.954	MON	6,054	72,653	02/18/2022	02/25/2067
19685W-AA-9	COLT FUNDING LLC 21-2 A1		2		1.A FE	1,962,462	81	0700	1,958,593	2,415,919	2,041,756		82,511	.0	0.924	4.966	MON	1,860	22,323	01/11/2023	08/25/2066
19688H-AA-9	COLT FUNDING LLC 22-1 A1		2,4		1.A FE	1,451,771	.90	4190	1,563,958	1,729,684	1,503,519		74,826	.0	2.284	7.647	MON	3,292	39,506	10/04/2023	12/27/2066
19688M-AA-8	COLT FUNDING LLC 22-8 A1		2,4		1.A FE	1,345,871	.98	1990	1,314,801	1,338,914	1,344,128		(1,259)	.0	6.467	6.230	MON	7,216	86,588	03/14/2023	08/25/2067
19688N-AA-6	COLT FUNDING LLC 23-1 A1		2		1.A FE	3,366,455	100	6230	3,387,433	3,366,457	3,366,455		.0	.0	6.048	5.904	MON	16,967	203,603	04/18/2023	04/25/2068
19688N-AC-2	COLT FUNDING LLC 23-1 A3		2		1.F FE	673,290	101	1170	680,814	673,291	673,290		(1)	.0	6.807	6.641	MON	3,819	45,831	04/18/2023	04/25/2068
19688X-AA-4	COLT FUNDING LLC 24-6 A1		2		1.A FE	1,484,867	.99	3800	1,475,689	1,484,892	1,484,867		.0	.0	5.390	5.212	MON	6,670	13,339	10/11/2024	11/25/2069
22757G-AC-7	CROSS MORTGAGE TRUST 24-H8 A1		2		1.A FE	2,249,966	.99	9460	2,248,785	2,250,000	2,250,000		34	.0	5.549	5.368	MON	10,404	.0	12/13/2024	12/25/2069
22757G-AD-5	CROSS MORTGAGE TRUST 24-H8 A2		2		1.C FE	2,249,964	.99	9470	2,248,799	2,250,000	2,250,000		36	.0	5.853	5.661	MON	10,974	.0	12/13/2024	12/25/2069
22758D-AB-5	CROSS MORTGAGE TRUST 24-H3 A2		2		1.A	1,768,401	100	7400	1,781,505	1,768,412	1,768,412		12	.0	6.576	6.509	MON	9,691	77,527	05/03/2024	06/25/2069
24380X-AC-1	DEEPHAVEN RESIDENTIAL MORTGAGE 22-2 A3		2		1.D	1,519,678	.94	9530	1,540,461	1,622,342	1,531,217		19,385	.0	4.300	5.779	MON	69,761	69,761	02/08/2023	06/25/2067
24381V-AA-8	DEEPHAVEN RESIDENTIAL MORTGAGE 21-3 A1		2,4		1.A FE	1,351,103	86	1800	1,458,462	1,692,349	1,387,288		78,830	.0	1.194	7.230	MON	1,684	20,207	10/04/2023	08/25/2066
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		2,4		1.A	209,899	.82	7190	168,877	204,157	209,899		(501)	.0	3.000	2.013	MON	510	6,125	08/13/2020	08/25/2050
33851P-AB-1	FLAGSTAR MORTGAGE TRUST 21-51INV A2		2		1.A	731,010	.79	2660	726,108	734,067	734,067		10,044	.0	2.500	1,908	MON	1,908	13,359	06/11/2024	07/25/2051
33851R-BB-6	FLAGSTAR MORTGAGE TRUST 21-101N B2		2		1.A	761,224	80	7860	756,040	935,856	768,012		9,749	.0	3.503	6.057	MON	2,732	27,343	02/20/2024	10/25/2051
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-81NV A3		2,4		1.A	4,586,422	.78	8910	3,685,583	4,671,763	4,582,152		1,535	.0	2.500	2.735	MON	9,733	108,945	05/16/2024	09/25/2051
33853H-AB-7	FLAGSTAR MORTGAGE TRUST 21-131N A2		2,4		1.A	2,549,834	.82	3440	2,531,962	2,549,834	2,549,834		13,980	.0	3.000	5.886	MON	7,687	46,123	06/11/2024	12/30/2051
36167C-AD-8	GCAT 19-RPL1 M3		2		1.F	1,063,388	.88	7970	1,141,041	1,285,000	1,087,177		20,865	.0	3.700	6.404	MON	3,962	47,545	11/20/2023	10/25/2068
36168Y-AA-5	GCAT 22-INV1 A1		2		1.A	8,196,578	.82	8440	8,318,564	10,041,269	8,273,158		191,783	.0	3.000	5.966	MON	25,103	301,238	11/30/2023	12/25/2051
36169Q-AA-0	GCAT 23-NQM2 A1		2		1.A	757,868	101	0840	757,868	757,868	757,868		.1	.0	5.837	5.738	MON	3,686	44,237	01/30/2023	11/25/2067
36169K-AA-4	GCAT 22-NQM2 A1		2,4		1.A	1,071,387	.97	5880	1,050,428	1,076,395	1,071,388		539	.0	4.210	4.248	MON	3,776	45,306	04/28/2022	02/25/2067
36262P-BK-6	GS MORTGAGE-BACKED SECURITIES 21-PJ10 B2		2		1.A	919,574	81	0810	929,637	1,146,556	933,118		18,850	.0	2.909	5.898	MON	2,779	27,793	02/05/2024	03/25/2052
36263V-BL-0	GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1		2		1.F	1,243,638	81	0060	1,246,006	1,538,175	1,281,653		29,934	.0	2.863	5.783	MON	3,670	44,005	02/09/2023	04/25/2052





ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3 Code	4 Design	5 Bond Char			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/(Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date	
75409U-AV-4	RATE MORTGAGE TRUST 24-J3 A20	2	2	1.A	1,658,684	97.1960	1,615,198	1,661,800	1,658,684	0	162	0	0	5.500	5.431	MON	7,617	22,850	09/27/2024	10/25/2054		
75409X-DE-3	RATE MORTGAGE TRUST 21-HB1 B2	2	2	1.C	907,179	77.0530	890,283	1,155,412	919,104	0	16,889	0	0	2.702	5.822	MON	2,601	23,422	03/07/2024	12/25/2051		
75410P-AA-8	RATE MORTGAGE TRUST 24-J1 A1	2	2	1.A	2,595,977	99.0940	2,558,062	2,581,457	2,595,977	0	(259)	0	0	6.000	5.552	MON	12,907	25,815	10/10/2024	07/25/2054		
816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1	2	2	1.A	1,022,374	97.5760	1,007,989	1,033,027	1,022,374	0	1,498	0	0	6.000	6.122	MON	5,165	61,982	08/08/2023	09/25/2053		
81743J-AU-4	SEQUOIA MORTGAGE TRUST 23-4 A19	2	2	1.A	994,746	98.7190	1,039,842	1,053,338	994,746	0	13,547	0	0	6.000	7.240	MON	5,267	63,200	10/17/2023	11/25/2053		
81744K-AU-0	SEQUOIA MORTGAGE TRUST 23-2 A19	2	2	1.A	1,955,049	94.1250	1,967,788	2,090,612	1,957,384	0	14,208	0	0	5.000	6.065	MON	8,711	104,531	03/09/2023	03/25/2053		
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1	4	4	1.A	2,492,011	79.2660	1,955,146	2,466,575	2,489,719	0	(2,641)	0	0	2.500	2.347	MON	5,139	61,664	06/21/2021	07/25/2051		
81748Y-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19	4	4	1.A	380,777	78.3910	297,471	379,473	380,629	0	(147)	0	0	2.500	2.434	MON	791	9,487	06/21/2021	07/25/2051		
81749B-AA-9	SEQUOIA MORTGAGE TRUST 23-1 A1	2	2	1.A	1,074,338	94.8130	1,029,546	1,085,875	1,074,927	0	1,196	0	0	5.000	5.112	MON	4,524	54,294	01/18/2023	01/25/2053		
81749B-AD-3	SEQUOIA MORTGAGE TRUST 23-1 A4	2	2	1.A	811,432	97.7830	806,646	824,934	811,432	0	241	0	0	5.000	5.146	MON	3,568	3,437	11/08/2024	01/25/2053		
81749P-AB-6	SEQUOIA MORTGAGE TRUST 24-9 A2	2	2	1.A FE	1,351,715	97.7190	1,316,969	1,347,714	1,351,715	0	(436)	0	0	5.500	5.247	MON	6,177	18,531	09/05/2024	10/25/2054		
85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1	2,4	2,4	1.A FE	31,001	96.0190	29,768	31,002	31,001	0	0	0	0	1.486	1.429	MON	38	461	08/05/2020	04/25/2065		
89177J-AB-6	TOWD POINT MORTGAGE TRUST 17-1 A2	2,4	2,4	1.A	750,149	98.5420	772,276	783,701	773,520	0	13,765	0	0	3.500	5.404	MON	2,286	27,430	12/02/2022	10/25/2056		
89177J-AB-4	TOWD POINT MORTGAGE TRUST 19-2 A2	2	2	1.A	4,634,395	87.1180	4,791,502	5,500,000	4,710,131	0	66,319	0	0	3.750	5.863	MON	17,188	204,867	11/20/2023	12/25/2058		
89177L-AD-5	TOWD POINT MORTGAGE TRUST 19-3 A2	2	2	1.A	870,469	90.6360	906,362	1,000,000	882,592	0	10,459	0	0	4.000	5.796	MON	3,333	39,329	11/20/2023	02/25/2059		
89178U-AF-9	TOWD POINT MORTGAGE TRUST 20-3 B1	2	2	1.A	3,155,250	90.2910	3,385,915	3,750,000	3,197,916	0	36,260	0	0	4.935	6.955	MON	15,423	191,382	10/30/2023	02/25/2063		
89180G-AW-9	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B	2,4	2,4	1.A	361,081	97.1820	350,907	361,081	361,081	0	0	0	0	3.612	3.493	MON	1,087	13,042	03/22/2022	03/25/2062		
89180L-AA-6	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A	2,4	2,4	1.A	170,762	96.0150	163,011	169,776	170,165	0	(483)	0	0	2.250	1.887	MON	318	3,820	12/15/2021	01/25/2061		
89181J-AA-0	TOWD POINT MORTGAGE TRUST 23-1 A1	2	2	1.A	3,129,830	94.5070	3,102,685	3,283,019	3,145,808	0	29,781	0	0	3.750	4.779	MON	10,259	123,113	01/24/2023	01/25/2063		
89181P-CL-0	TOWD POINT HE TRUST 23-1 A1A	2	2	1.A	834,043	97.4350	811,975	833,353	833,353	0	(910)	0	0	6.875	6.638	MON	4,774	57,293	02/24/2023	02/25/2063		
89183F-AP-3	TOWD POINT MORTGAGE TRUST 24-3 A1A	2	2	1.A	1,134,578	99.4480	1,137,712	1,144,029	1,134,578	0	845	0	0	5.132	5.320	MON	4,913	24,518	07/17/2024	07/25/2065		
89688W-AA-9	TOORAK MORTGAGE CORP 21-INV1 A1	2,4	2,4	1.A	1,802,924	90.0720	1,623,950	1,802,936	1,802,936	0	0	0	0	1.153	1.135	MON	1,732	20,762	07/20/2021	07/25/2056		
92538H-AA-8	VERUS SECURITIZATION TRUST 21-4 A1	2	2	1.A	1,373,388	83.9160	1,404,203	1,673,349	1,410,549	0	52,314	0	0	0.938	4.790	MON	1,308	15,696	01/11/2023	07/25/2066		
92538K-AA-1	VERUS SECURITIZATION TRUST 21-5 A1	2	2	1.A	615,262	82.9960	610,063	735,052	628,955	0	21,153	0	0	1.013	4.741	MON	621	7,446	01/24/2023	09/25/2066		
92538N-AB-3	VERUS SECURITIZATION TRUST 22-4 A2	2,4	2,4	1.A	873,085	94.3860	829,269	878,598	873,473	0	806	0	0	4.740	4.811	MON	3,470	41,646	04/22/2022	04/25/2067		
92538W-AA-5	VERUS SECURITIZATION TRUST 22-1 A1	2,4	2,4	1.A	1,962,479	88.9380	2,043,999	2,298,237	1,991,032	0	54,149	0	0	2.724	5.839	MON	5,217	62,604	10/10/2023	01/25/2067		
92539B-AA-0	VERUS SECURITIZATION TRUST 23-1 A1	2	2	1.A	726,853	99.9150	726,239	726,857	726,853	0	1	0	0	5.850	5.738	MON	3,543	42,521	01/11/2023	12/25/2067		
92539F-AA-1	VERUS SECURITIZATION TRUST 23-INV1 A1	2	2	1.A	910,461	101.2610	921,952	910,473	910,461	0	2	0	0	5.999	5.861	MON	4,552	54,619	02/13/2023	02/25/2068		
92539G-AC-5	VERUS SECURITIZATION TRUST 23-3 A3	2	2	1.A	1,677,675	101.0770	1,695,755	1,677,687	1,677,675	0	(8)	0	0	6.743	6.588	MON	9,427	113,126	04/14/2023	03/25/2068		
92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2	2	2	1.A	659,427	100.4340	662,297	659,433	659,433	0	0	0	0	6.116	6.014	MON	0	40,331	05/15/2023	05/25/2068		
92540E-AC-7	VERUS SECURITIZATION TRUST 24-1 A3	2	2	1.A	996,425	100.1960	998,385	996,430	996,430	0	6	0	0	6.118	5.998	MON	5,080	55,881	01/12/2024	01/25/2069		
92540F-AC-4	VERUS SECURITIZATION TRUST 24-INV1 A3	2	2	1.A	1,244,575	101.6200	1,264,749	1,244,585	1,244,575	0	0	0	0	6.470	6.322	MON	6,710	60,393	03/15/2024	03/25/2069		
92540P-AA-6	VERUS SECURITIZATION TRUST 24-8 A1	2	2	1.A	976,923	99.7440	974,436	976,937	976,923	0	0	0	0	5.364	5.182	MON	4,367	8,734	10/09/2024	09/25/2069		
92837K-AA-9	VISIO 2020-1 TRUST 20-1 A1	2,4	2,4	1.A	99,750	97.6810	97,438	99,752	99,750	0	1	0	0	1.545	1.385	MON	128	1,541	07/24/2020	08/25/2055		
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1	2,4	2,4	1.A	299,845	82.7190	240,148	290,319	299,845	0	(1,086)	0	0	3.000	2.095	MON	726	8,710	07/15/2020	06/25/2050		
95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3	2,4	2,4	1.A	509,079	86.7810	508,850	586,359	523,978	0	13,726	0	0	2.500	5.521	MON	1,222	14,650	12/06/2022	02/15/2050		
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							231,414,605	XXX	228,320,062	246,348,954	232,390,880	0	1,600,082	0	0	XXX	XXX	XXX	905,816	7,861,015	XXX	XXX
03880X-AA-4	ARBOR REALTY COLLATERALIZED LO 22-FL1 A	2,4	2,4	1.A FE	6,321,749	99.8750	6,313,855	6,321,749	6,321,749	0	0	0	0	5.857	6.211	MON	16,992	432,607	01/26/2022	01/15/2037		
04021E-AA-4	ARES COMMERCIAL MORTGAGE TRUST 24-IND2 A	2	2	1.A FE	2,743,125	100.1830	2,755,028	2,750,000	2,743,223	0	98	0	0	5.749	5.894	MON	7,584	28,663	09/30/2024	10/15/2034		
05555M-AA-7	BDS LTD 24-FL13 A	2	2	1.A FE	2,244,375	100.1250	2,252,809	2,250,000	2,244,520	0	145	0	0	5.875	6.043	MON	4,828	33,895	09/05/2024	09/19/2039		
05555P-AC-6	BARCLAYS COMMERCIAL MORTGAGE S 24-5C29 A	2	2	1.A	2,317,418	100.3560	2,258,010	2,250,000	2,314,011	0	(3,407)	0	0	5.208	4.484	MON	9,765	29,295	09/16/2024	09/15/2057		
05592V-AA-2	BPR TRUST 24-PMDW A	2	2	1.A	1,999,972	99.8250	1,996,497	2,000,000	1,999,972	0	0	0	0	5.358	5.345	MON	8,930	8,930	10/28/2024	11/05/2041		
05593Q-AC-8	BMO MORTGAGE TRUST 24-506 A3	2	2	1.A	1,287,496	100.3180	1,253,973	1,250,000	1,285,558	0	(1,938)	0	0	5.316	4.581	MON	5,538	16,613	09/10/2024	09/15/2056		
055983-AA-8	BSPRT ISSUER LTD 22-FL8 A	2,4	2,4	1.A FE	2,100,069	100.1460	2,103,143	2,100,069	2,100,069	0	0	0	0	5.907	6.261	MON	5,691	144,781	01/28/2022	02/15/2037		





ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
895975-AB-6	TRICON RESIDENTIAL 24-SFR4 B	2			1.D FE	965,868	96.3070	963,074	1,000,000	966,628	0	760	0	0	4.650	5.381	MON	3,875	2,454	10/30/2024	11/17/2029
895975-AC-4	TRICON RESIDENTIAL 24-SFR4 C	2			1.G FE	1,202,348	95.7170	1,196,458	1,250,000	1,203,407	0	1,059	0	0	4.800	5.626	MON	5,000	3,167	10/30/2024	11/17/2029
895978-AA-2	TRICON RESIDENTIAL 23-SFR2 A	2			1.A FE	1,959,042	99.0850	1,955,872	1,973,924	1,960,544	0	1,688	0	0	5.000	5.128	MON	8,225	74,022	03/13/2024	12/17/2028
89613G-AA-4	TRICON AMERICAN HOMES 20-SFR1 A	4			1.A FE	744,519	95.5140	711,121	744,520	744,519	0	0	0	0	1.499	1.487	MON	930	11,160	07/08/2020	07/17/2038
89616U-AC-6	TRICON RESIDENTIAL 24-SFR1 C	2			1.G FE	1,915,323	96.4440	1,928,884	2,000,000	1,925,341	0	10,018	0	0	4.850	5.777	MON	8,083	60,625	03/27/2024	04/17/2029
89616Y-AA-2	TRICON RESIDENTIAL 24-SFR3 A	2			1.A FE	1,446,006	96.8530	1,452,802	1,500,000	1,449,563	0	3,557	0	0	4.500	5.272	MON	5,625	21,188	07/26/2024	08/17/2041
92348K-AZ-6	VERIZON MASTER TRUST 22-6 A	2,4			1.A FE	1,749,909	99.5830	1,742,705	1,750,000	1,749,973	0	26	0	0	3.670	3.672	MON	1,962	64,225	08/02/2022	01/22/2029
92918H-AX-8	VOYA CLO LTD 20-2A BRR	2			1.D FE	2,500,000	100.0180	2,500,438	2,500,000	2,500,000	0	0	0	0	5.930	5.995	JAJO	0	0	12/12/2024	01/20/2038
95058X-AL-2	WENDYS FUNDING LLC 21-1A A211	2,4			2.B FE	1,001,277	84.9150	1,024,286	1,206,245	1,013,726	0	13,983	0	0	2.775	5.854	MJSD	1,488	25,105	06/10/2024	06/15/2051
96328G-CC-9	WHEELS FLEET LEASE FUNDING LLC 24-3A C	2			1.F FE	1,399,623	99.2420	1,389,393	1,400,000	1,399,644	0	21	0	0	5.210	5.218	MON	2,634	8,510	10/29/2024	09/19/2039
97314C-AA-8	WIND RIVER CLO LTD 13-2A AR2	2,4			1.A FE	354,505	100.0910	354,826	354,505	354,505	0	0	0	0	5.555	5.672	JAJO	4,353	23,738	07/20/2021	10/18/2030
98979C-AA-1	ZIPLY FIBER ISSUER LLC 24-1A A2	2			1.G FE	3,748,955	102.3820	3,839,338	3,750,000	3,749,237	0	282	0	0	6.640	6.650	MON	7,608	177,758	03/20/2024	04/20/2054
1049999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					157,265,421	XXX	157,056,661	161,158,382	157,747,637	(15,848)	419,665	0	0	XXX	XXX	XXX	833,086	3,299,463	XXX	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					934,369,487	XXX	937,006,674	964,643,081	939,067,693	(15,848)	4,285,461	0	0	XXX	XXX	XXX	8,794,021	32,120,188	XXX	XXX
1309999999	Total - Hybrid Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999	Total - Issuer Obligations					477,819,168	XXX	483,584,272	491,172,529	481,231,828	0	2,424,906	0	0	XXX	XXX	XXX	7,026,891	18,509,226	XXX	XXX
2429999999	Total - Residential Mortgage-Backed Securities					466,175,339	XXX	459,492,267	484,048,229	467,235,634	0	1,926,392	0	0	XXX	XXX	XXX	1,903,019	13,980,512	XXX	XXX
2439999999	Total - Commercial Mortgage-Backed Securities					91,400,338	XXX	91,356,001	90,235,745	91,306,310	0	(102,860)	0	0	XXX	XXX	XXX	346,844	3,437,187	XXX	XXX
2449999999	Total - Other Loan-Backed and Structured Securities					157,265,421	XXX	157,056,661	161,158,382	157,747,637	(15,848)	419,665	0	0	XXX	XXX	XXX	833,086	3,299,463	XXX	XXX
2459999999	Total - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999	Total - Affiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999	Total - Unaffiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999	Total - Unaffiliated Certificates of Deposit					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999	Total Bonds					1,192,660,266	XXX	1,191,489,201	1,226,614,885	1,197,521,409	(15,848)	4,668,103	0	0	XXX	XXX	XXX	10,109,840	39,226,388	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ .....587,932,343 1B ..\$ ..... 19,916,654 1C ..\$ .....40,232,426 1D ..\$ .....75,811,488 1E ..\$ ..... 78,389,147 1F ..\$ ..... 123,889,052 1G ..\$ ..... 135,663,762  
 1B 2A ..\$ .....53,534,670 2B ..\$ ..... 74,051,476 2C ..\$ .....4,511,554  
 1C 3A ..\$ ..... 1,710,742 3B ..\$ ..... 1,878,095 3C ..\$ .....0  
 1D 4A ..\$ .....0 4B ..\$ .....0 4C ..\$ .....0  
 1E 5A ..\$ .....0 5B ..\$ .....0 5C ..\$ .....0  
 1F 6 ..\$ .....0

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

**N O N E**

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

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
68587F-BE-3	OREGON EDU DIST S FULL FA1TH &		02/22/2024	TRUIST SECURITIES INC.		788,510	1,000,000	3,666
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					788,510	1,000,000	3,666
3132DS-2A-9	UMBS - POOL SD5269		06/26/2024	BOK FINANCIAL SECURITIES INC.		2,903,285	2,985,383	10,781
3140MM-ZS-0	UMBS - POOL BV7952		02/28/2024	BOK FINANCIAL SECURITIES INC.		18,755,222	19,248,464	32,081
3140GS-P2-1	UMBS - POOL CB6740		12/30/2024	WELLS FARGO SECURITIES LLC		27,967,989	27,959,252	128,147
3140GS-U3-3	UMBS - POOL CB6901		10/22/2024	J.P. MORGAN SECURITIES LLC		3,709,374	3,748,026	11,452
3140QU-6X-9	UMBS - POOL CB8985		10/24/2024	GOLDMAN SACHS & CO. LLC		25,017,619	24,731,659	90,683
3140QU-HT-6	UMBS - POOL CB8341		04/26/2024	GOLDMAN SACHS & CO. LLC		15,005,356	14,935,346	69,698
3140QV-LC-6	UMBS - POOL CB9322		10/24/2024	WELLS FARGO SECURITIES LLC		25,011,359	24,854,079	91,132
3140XM-3Y-0	UMBS - POOL FS6214		02/27/2024	WELLS FARGO SECURITIES LLC		14,660,032	14,641,730	26,843
3140XQ-QF-7	UMBS - POOL FS8553		11/27/2024	BOK FINANCIAL SECURITIES INC.		2,136,427	2,110,539	322
3140XR-4M-4	UMBS - POOL FS9827		11/27/2024	BOK FINANCIAL SECURITIES INC.		3,683,513	3,745,549	520
3140XR-SU-0	UMBS - POOL FS9530		12/20/2024	MIZUHO SECURITIES USA LLC		4,928,494	4,946,269	16,625
3140XR-WE-1	UMBS - POOL FS9644		11/08/2024	BOK FINANCIAL SECURITIES INC.		4,038,190	4,003,783	6,729
3142GT-BK-1	UMBS - POOL RJ2741		11/13/2024	WELLS FARGO SECURITIES LLC		2,004,063	2,000,000	3,972
3142GT-ML-7	UMBS - POOL RJ3062		12/27/2024	NOMURA SECURITIES INTERNATIONAL INC.		4,982,031	5,000,000	22,153
4550ST-V6-5	INDIANA ST HSG & CNTY DEV AUT		01/31/2024	RBC CAPITAL MARKETS LLC		1,289,825	1,250,000	0
5933SK-FN-2	MIAMI-DADE CNTY FL SEAPORT REV		01/08/2024	STIFEL NICOLAUS & COMPANY INCORPORATED		1,055,640	1,000,000	4,085
63968M-3P-2	NEBRASKA ST INVESTMENT FIN AUT		01/26/2024	J.P. MORGAN SECURITIES LLC		1,761,863	1,700,000	0
92812V-D4-5	VIRGINIA ST HSG DEV AUTH		01/03/2024	HILLTOP SECURITIES INC.		905,730	1,000,000	2,389
0909999999	Subtotal - Bonds - U.S. Special Revenues					159,816,012	159,860,079	517,612
00179C-AA-6	AMSR TRUST 24-SFR1 A		06/26/2024	NOMURA SECURITIES INTERNATIONAL INC.		1,182,791	1,250,000	0
00179C-AC-2	AMSR TRUST 24-SFR1 B		06/26/2024	NOMURA SECURITIES INTERNATIONAL INC.		1,403,866	1,500,000	0
015271-AJ-8	ALEXANDRIA REAL ESTATE E		03/21/2024	BARCLAYS CAPITAL INC.		3,382,505	3,500,000	26,882
01750C-AN-3	ALLEGRO CLO LTD 18-1A BR		06/11/2024	BARCLAYS CAPITAL INC.		1,825,000	1,825,000	0
023608-AQ-5	AMEREN CORP		03/26/2024	BARCLAYS CAPITAL INC.		5,466,230	5,500,000	74,097
03027X-CE-8	AMERICAN TOWER CORP		02/22/2024	MIZUHO SECURITIES USA LLC		5,618,800	5,500,000	142,664
034650-AB-0	ANGEL OAK MORTGAGE TRUST 24-8 A2		08/30/2024	GOLDMAN SACHS & CO. LLC		1,249,990	1,250,000	6,920
03466H-AC-7	ANGEL OAK MORTGAGE TRUST 24-3 A3		03/07/2024	MORGAN STANLEY & CO. LLC		1,842,387	1,929,000	10,545
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 24-9 A1		09/17/2024	J.P. MORGAN SECURITIES LLC		2,499,970	2,500,000	8,563
034944-AA-6	ANGEL OAK MORTGAGE TRUST 24-6 A1		06/25/2024	GOLDMAN SACHS & CO. LLC		2,170,536	2,250,000	7,847
03764D-AP-6	APIDOS CLO LTD 13-12A BRR	D.	06/24/2024	BARCLAYS CAPITAL INC.		2,675,000	2,675,000	0
04019L-AY-0	ARES CLO LTD 19-51A BR2		11/01/2024	MORGAN STANLEY & CO. LLC		2,500,000	2,500,000	0
04020T-AE-4	ARES CLO LTD 24-ALF6A B		05/24/2024	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	0
04021E-AA-4	ARES COMMERCIAL MORTGAGE TRUST 24-IND2 A		09/30/2024	J.P. MORGAN SECURITIES LLC		2,743,125	2,750,000	0
05555M-AA-7	BDS LTD 24-FL13 A		09/05/2024	WELLS FARGO SECURITIES LLC		2,244,375	2,250,000	0
05555P-AC-6	BARCLAYS COMMERCIAL MORTGAGE S 24-5C29 A		09/16/2024	BARCLAYS CAPITAL INC.		2,317,418	2,250,000	8,463
05565E-CR-4	BMW US CAPITAL LLC		08/07/2024	BARCLAYS CAPITAL INC.		1,747,218	1,750,000	0
05592V-AA-2	BPR TRUST 24-PMDW A		10/28/2024	MORGAN STANLEY & CO. LLC		1,999,972	2,000,000	3,572
05593Q-AC-8	BMO MORTGAGE TRUST 24-5C6 A3		09/10/2024	BMO CAPITAL MARKETS CORP.		1,287,496	1,250,000	4,615
06051G-HV-4	BANK OF AMERICA CORP		07/23/2024	MIZUHO SECURITIES USA LLC		919,130	1,000,000	89
06051G-HX-0	BANK OF AMERICA CORP		01/05/2024	MARKETAXESS		1,541,260	1,750,000	10,795
06051G-HZ-5	BANK OF AMERICA CORP		05/30/2024	MIZUHO SECURITIES USA LLC		854,450	1,000,000	7,488
06604A-AF-1	BANK5 24-5YR10 A3		10/02/2024	WELLS FARGO SECURITIES LLC		1,802,446	1,750,000	3,866
07336G-BN-3	BAYVIEW OPPORTUNITY MASTER FUN 21-4 B2		02/20/2024	WELLS FARGO SECURITIES LLC		1,376,181	1,651,057	3,373
07336W-BA-6	BARCLAYS COMMERCIAL MORTGAGE S 24-C28 A5		08/08/2024	BARCLAYS CAPITAL INC.		1,544,936	1,500,000	6,304
07336Y-AC-9	BARCLAYS COMMERCIAL MORTGAGE S 24-5C31 A		12/04/2024	BARCLAYS CAPITAL INC.		4,634,822	4,500,000	12,620
0778FP-AM-1	BELL CANADA	A.	02/26/2024	CITIGROUP GLOBAL MARKETS INC.		5,914,200	6,000,000	11,267
08182R-AN-3	BENEFIT STREET PARTNERS CLO LT 19-19A BR		05/09/2024	J.P. MORGAN SECURITIES LLC		2,850,000	2,850,000	0
08182T-AA-7	BENEFIT STREET PARTNERS CLO LT 24-37A A		11/01/2024	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	0
08182T-AC-3	BENEFIT STREET PARTNERS CLO LT 24-37A B		11/01/2024	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
081915-AB-6	BENCHMARK MORTGAGE TRUST 24-V12 A3		12/17/2024	GOLDMAN SACHS & CO. LLC		2,317,500	2,250,000	10,760
081921-AZ-1	BENCHMARK MORTGAGE TRUST 24-V11 A3		11/01/2024	DEUTSCHE BANK SECURITIES INC.		10,042,437	9,750,000	30,407
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 16-1A A		10/02/2024	VARIOUS		797,452	804,398	1,445
102104-AA-4	CLOUD CAPITAL 24-1A A2		11/22/2024	GUGGENHEIM SECURITIES LLC		8,000,000	8,000,000	0

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A		03/15/2024	GOLDMAN SACHS & CO. LLC		2,249,965	2,250,000	10,447
10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A		03/15/2024	GOLDMAN SACHS & CO. LLC		999,991	1,000,000	4,796
124166-AN-9	BUTTERMILK PARK CLO LTD 18-1A B2R		11/19/2024	CITIGROUP GLOBAL MARKETS INC.		1,910,000	2,000,000	4,239
12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1		06/04/2024	BARCLAYS CAPITAL INC.		970,941	1,000,000	0
12510H-AX-8	CAPITAL AUTOMOTIVE REIT 24-2A A2		06/04/2024	BARCLAYS CAPITAL INC.		1,930,412	2,000,000	0
12510H-AZ-3	CAPITAL AUTOMOTIVE REIT 24-3A A1		09/27/2024	MORGAN STANLEY & CO. LLC		1,474,813	1,500,000	0
12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2		09/27/2024	MORGAN STANLEY & CO. LLC		1,689,032	1,750,000	0
125523-CL-2	CIGNA CORP		02/21/2024	J.P. MORGAN SECURITIES LLC		6,011,110	7,000,000	73,733
12569E-AU-1	CIFC FUNDING LTD 22-7A BR		10/31/2024	BARCLAYS CAPITAL INC.		2,250,000	2,250,000	0
12657L-AA-2	CREDIT SUISSE MORTGAGE TRUST 21-AFC1 A1		02/01/2024	BOFA SECURITIES INC.		543,757	674,558	62
126650-DU-1	CVS HEALTH CORP		03/06/2024	CITIGROUP GLOBAL MARKETS INC.		4,006,960	4,000,000	9,917
134429-BN-8	CAMPBELL SOUP CO		03/19/2024	CITIGROUP GLOBAL MARKETS INC.		999,830	1,000,000	0
14040H-CV-5	CAPITAL ONE FINANCIAL CO		03/19/2024	BOFA SECURITIES INC.		7,340,250	7,500,000	60,122
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA 24-3 A4		03/20/2024	J.P. MORGAN SECURITIES LLC		7,451,794	7,500,000	32,500
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
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
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
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
161919-AA-3	CHASE MORTGAGE FINANCE CORPORA 24-11 A2		12/13/2024	J.P. MORGAN SECURITIES LLC		2,005,625	2,000,000	6,333
161929-AB-0	CHASE MORTGAGE FINANCE CORPORA 24-2 A3		09/25/2024	J.P. MORGAN SECURITIES LLC		928,884	919,545	3,831
172967-MS-7	CITIGROUP INC		02/01/2024	CITIGROUP GLOBAL MARKETS INC.		2,162,725	2,500,000	11,074
172967-PF-2	CITIGROUP INC		02/06/2024	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	0
17308C-CS-3	CITIGROUP INC		03/26/2024	MARKETAXESS		2,218,425	2,500,000	29,553
17325F-BK-3	CITIBANK NA		07/30/2024	CITIGROUP GLOBAL MARKETS INC.		1,250,000	1,250,000	0
19688X-AA-4	COLT FUNDING LLC 24-6 A1		10/11/2024	BARCLAYS CAPITAL INC.		1,499,975	1,500,000	3,593
210518-DV-5	CONSUMERS ENERGY CO		08/01/2024	U.S. BANCORP INVESTMENTS INC.		2,033,540	2,000,000	45,461
21688A-BA-9	COOPERATIVE RABOBANK UA	D.	01/02/2024	J.P. MORGAN SECURITIES LLC		2,499,050	2,500,000	0
21688A-BC-5	COOPERATIVE RABOBANK UA	D.	01/02/2024	MORGAN STANLEY & CO. LLC		7,744,188	7,750,000	0
224044-CR-6	COX COMMUNICATIONS INC		02/26/2024	BARCLAYS CAPITAL INC.		7,066,220	7,000,000	172,735
22757G-AC-7	CROSS MORTGAGE TRUST 24-HB A1		12/13/2024	GOLDMAN SACHS & CO. LLC		2,249,966	2,250,000	6,243
22757G-AD-5	CROSS MORTGAGE TRUST 24-HB A2		12/13/2024	J.P. MORGAN SECURITIES LLC		2,249,964	2,250,000	6,585
22758D-AB-5	CROSS MORTGAGE TRUST 24-H3 A2		05/03/2024	GOLDMAN SACHS & CO. LLC		1,999,988	2,000,000	13,883
23284B-AF-1	CYRUSONE DATA CENTERS ISSUER I 24-1A A2		03/08/2024	CITIGROUP GLOBAL MARKETS INC.		941,030	1,000,000	0
23284B-AH-7	CYRUS 2024-3A A2		11/07/2024	VARIOUS		3,125,511	3,500,000	2,325
25179M-BF-9	DEVON ENERGY CORPORATION		03/20/2024	J.P. MORGAN SECURITIES LLC		6,233,760	6,500,000	54,438
25243Y-BB-4	DIAGEO CAPITAL PLC	D.	07/10/2024	GOLDMAN SACHS & CO. LLC		2,227,475	2,500,000	12,700
25470D-BJ-7	DISCOVERY COMMUNICATIONS		03/06/2024	CITIGROUP GLOBAL MARKETS INC.		4,449,300	5,000,000	56,892
25746U-DG-1	DOMINION ENERGY INC		02/21/2024	J.P. MORGAN SECURITIES LLC		6,315,820	7,000,000	93,188
25755T-AE-0	DOMINOS PIZZA MASTER ISSUER LL 15-1A A21		11/05/2024	GUGGENHEIM SECURITIES LLC		1,223,189	1,228,938	1,680
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL 18-1A A21		10/29/2024	VARIOUS		1,996,198	2,012,490	7,117
26442U-AH-7	DUKE ENERGY PROGRESS LLC		07/10/2024	KEYBANC CAPITAL MARKETS INC.		1,645,893	1,750,000	19,454
29273V-AT-7	ENERGY TRANSFER LP		03/28/2024	MORGAN STANLEY & CO. LLC		4,225,840	4,000,000	86,044
29278N-AG-8	ENERGY TRANSFER LP		03/13/2024	MORGAN STANLEY & CO. LLC		1,003,360	1,000,000	21,875
30161N-BM-2	EXELON CORP		03/05/2024	VARIOUS		4,003,840	4,000,000	4,292
30332Y-AE-1	FIP MASTER FUNDING LLC 24-1A A3		10/01/2024	BOFA SECURITIES INC.		999,933	1,000,000	0
316773-DG-2	FIFTH THIRD BANCORP		03/20/2024	KEYBANC CAPITAL MARKETS INC.		2,400,125	2,500,000	17,895
316773-DL-1	FIFTH THIRD BANCORP		02/22/2024	KEYBANC CAPITAL MARKETS INC.		4,968,400	5,000,000	21,116
33851P-AB-1	FLAGSTAR MORTGAGE TRUST 21-5INV A2		05/16/2024	J.P. MORGAN SECURITIES LLC		759,119	951,268	1,255
33851R-BB-6	FLAGSTAR MORTGAGE TRUST 21-10IN B2		02/20/2024	J.P. MORGAN SECURITIES LLC		774,509	952,188	1,950
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3		05/16/2024	J.P. MORGAN SECURITIES LLC		634,138	792,865	1,046
33853H-AB-7	FLAGSTAR MORTGAGE TRUST 21-13IN A2		06/11/2024	J.P. MORGAN SECURITIES LLC		2,618,488	3,157,659	2,754
36262P-BK-6	GS MORTGAGE-BACKED SECURITIES 21-PJ10 B2		02/05/2024	J.P. MORGAN SECURITIES LLC		941,909	1,174,404	569
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
36830R-AN-0	GCAT 22-INV3 1A13		04/19/2024	WELLS FARGO SECURITIES LLC		766,939	882,926	2,158
379925-AA-8	GM FINANCIAL REVOLVING RECEIVA 24-2 A		08/23/2024	J.P. MORGAN SECURITIES LLC		2,498,981	2,500,000	0



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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38139M-AE-5	GOLDENTREE LOAN MANAGEMENT US 24-20A B		04/30/2024	BOFA SECURITIES INC.		5,000,000	5,000,000	0
38141G-B2-9	GOLDMAN SACHS GROUP INC		07/16/2024	GOLDMAN SACHS & CO. LLC		1,250,000	1,250,000	0
38141G-XR-0	GOLDMAN SACHS GROUP INC		03/21/2024	MORGAN STANLEY & CO. LLC		3,639,780	4,500,000	14,442
403945-AC-2	HOMES TRUST 24-AFC1 A1		09/18/2024	NOMURA SECURITIES INTERNATIONAL INC.		2,749,990	2,750,000	9,976
404280-ED-7	HSBC HOLDINGS PLC		08/16/2024	HSBC SECURITIES (USA) INC.		4,055,260	4,000,000	50,838
404280-EG-0	HSBC HOLDINGS PLC		07/10/2024	MIZUHO SECURITIES USA LLC		1,524,570	1,500,000	12,899
42824C-BP-3	HP ENTERPRISE CO		02/27/2024	CITIGROUP GLOBAL MARKETS INC.		6,510,205	6,500,000	54,979
43283N-AA-5	HILTON GRAND VACATIONS TRUST 24-3A A		10/29/2024	BOFA SECURITIES INC.		2,499,619	2,500,000	0
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		09/23/2024	J.P. MORGAN SECURITIES LLC		1,255,072	1,424,258	1,545
43730X-AB-0	HOME PARTNERS OF AMERICA TRUST 21-3 B		09/23/2024	J.P. MORGAN SECURITIES LLC		1,257,204	1,365,830	2,312
437920-AC-5	HOMES TRUST 24-AFC2 A1		10/29/2024	NOMURA SECURITIES INTERNATIONAL INC.		999,982	1,000,000	5,266
43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A		10/03/2024	VARIOUS		3,497,175	3,500,000	2,538
445550-BZ-1	HUNDRED ACRE WOOD TRUST 21-INV3 B1		01/18/2024	BOFA SECURITIES INC.		1,756,671	2,120,763	4,109
46593F-AD-4	JP MORGAN MORTGAGE TRUST 22-INV3 A3B		07/03/2024	WELLS FARGO SECURITIES LLC		682,098	823,510	275
465970-AB-7	JP MORGAN MORTGAGE TRUST 24-VIS1 A2		03/26/2024	J.P. MORGAN SECURITIES LLC		4,440,985	4,441,000	20,624
46647P-BE-5	JPMORGAN CHASE & CO		03/27/2024	MARKETAXESS		2,657,220	3,000,000	37,890
46647P-EB-8	JPMORGAN CHASE & CO		01/16/2024	J.P. MORGAN SECURITIES LLC		1,250,000	1,250,000	0
46647P-EJ-1	JPMORGAN CHASE & CO		07/15/2024	J.P. MORGAN SECURITIES LLC		1,250,000	1,250,000	0
46649T-AA-4	JP MORGAN MORTGAGE TRUST 18-3 A1		09/03/2024	J.P. MORGAN SECURITIES LLC		444,676	484,660	141
46651N-AB-0	JOL AIR 19-1 B		12/10/2024	GUGGENHEIM SECURITIES LLC		1,783,068	1,819,458	6,502
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2		01/31/2024	GOLDMAN SACHS & CO. LLC		1,228,095	1,432,377	119
46654K-BY-2	JP MORGAN MORTGAGE TRUST 21-11 B1		09/05/2024	J.P. MORGAN SECURITIES LLC		1,273,834	1,515,906	636
46654T-CE-6	JP MORGAN MORTGAGE TRUST 21-15 B2		06/27/2024	WELLS FARGO SECURITIES LLC		766,564	946,512	2,212
46656N-AQ-2	JP MORGAN MORTGAGE TRUST 23-DSC1 A3		02/16/2024	J.P. MORGAN SECURITIES LLC		1,289,624	1,397,020	3,590
46658D-AA-7	JP MORGAN MORTGAGE TRUST 24-VIS2 A1		07/23/2024	J.P. MORGAN SECURITIES LLC		1,249,985	1,250,000	6,097
476681-AD-3	JERSEY MIKES FUNDING LLC 24-1A A2		12/11/2024	GUGGENHEIM SECURITIES LLC		3,250,000	3,250,000	0
49326E-EG-4	KEYCORP		03/20/2024	MARKETAXESS		1,882,900	2,000,000	32,344
49447B-AA-1	KIMCO REALTY OP LLC		03/05/2024	U.S. BANCORP INVESTMENTS INC.		4,238,120	4,000,000	4,267
52109X-AA-6	LBA TRUST 24-71ND A		09/20/2024	J.P. MORGAN SECURITIES LLC		3,241,875	3,250,000	0
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A B		12/11/2024	VARIOUS		1,899,676	1,956,898	2,323
552754-AE-3	MFRA TRUST 20-NQM1 B1		06/03/2024	BOFA SECURITIES INC.		1,188,623	1,250,000	519
55287G-AA-0	MFRA TRUST 24-NQM3 A1		12/13/2024	GOLDMAN SACHS & CO. LLC		1,999,993	2,000,000	5,404
55389Q-AA-5	MVW OWNER TRUST 24-2A A		09/24/2024	WELLS FARGO SECURITIES LLC		1,749,771	1,750,000	0
55389Q-AB-3	MVW OWNER TRUST 24-2A B		09/24/2024	WELLS FARGO SECURITIES LLC		999,958	1,000,000	0
57629W-5B-2	MASSMUTUAL GLOBAL FUNDIN		02/27/2024	VARIOUS		6,203,187	6,250,000	28,292
585495-EJ-9	MELLO MORTGAGE CAPITAL ACCEPTA 21-MTG1 B		03/07/2024	WELLS FARGO SECURITIES LLC		727,861	926,198	681
59170J-AA-6	METRONET INFRASTRUCTURE ISSUER 22-1A A2		09/13/2024	ROBERT W. BAIRD & CO. INCORPORATED		1,030,859	1,000,000	4,586
59170J-AG-3	METRONET INFRASTRUCTURE ISSUER 24-1A A2		03/06/2024	GOLDMAN SACHS & CO. LLC		999,855	1,000,000	0
59217G-FR-5	MET LIFE GLOB FUNDING I		01/02/2024	J.P. MORGAN SECURITIES LLC		4,999,550	5,000,000	0
617446-8L-6	MORGAN STANLEY		03/26/2024	U.S. BANCORP INVESTMENTS INC.		2,618,460	3,000,000	14,845
61747Y-FS-9	MORGAN STANLEY		07/17/2024	MORGAN STANLEY & CO. LLC		1,500,000	1,500,000	0
62847R-AB-3	MVW OWNER TRUST 24-1A B		03/04/2024	BOFA SECURITIES INC.		1,249,713	1,250,000	0
64831G-BB-0	NEW RESIDENTIAL MORTGAGE LOAN 21-INV2 B2		02/05/2024	WELLS FARGO SECURITIES LLC		791,899	947,496	550
64831Q-AC-7	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM3 A3		02/02/2024	WELLS FARGO SECURITIES LLC		998,418	1,093,288	608
64952W-FG-3	NEW YORK LIFE GLOBAL FDG		06/03/2024	MORGAN STANLEY & CO. LLC		998,080	1,000,000	0
65558R-AJ-8	NORDEA BANK ABP		09/03/2024	BNP PARIBAS SECURITIES CORP.		999,240	1,000,000	0
67109F-AU-9	CHA CREDIT PARTNERS LTD 15-11A A1R2		05/06/2024	CIBC WORLD MARKETS CORP.		9,650,000	9,650,000	0
67115Q-BD-4	ONSLOW BAY FINANCIAL LLC 22-J2 B1A		07/23/2024	BOFA SECURITIES INC.		791,846	946,415	2,080
67116E-AA-7	ONSLOW BAY FINANCIAL LLC 22-INV3 A1		06/07/2024	J.P. MORGAN SECURITIES LLC		713,434	862,156	647
67116M-AN-1	ONSLOW BAY FINANCIAL LLC 23-J1 A13		07/23/2024	J.P. MORGAN SECURITIES LLC		1,437,084	1,568,842	4,510
67448L-AB-8	ONSLOW BAY FINANCIAL LLC 24-NQM1 A2		01/04/2024	BOFA SECURITIES INC.		999,996	1,000,000	7,121
67448L-AC-6	ONSLOW BAY FINANCIAL LLC 24-NQM1 A3		01/04/2024	BOFA SECURITIES INC.		999,983	1,000,000	7,352
67647T-CE-2	BAYVIEW OPPORTUNITY MASTER FUN 21-1 B2		03/07/2024	GOLDMAN SACHS & CO. LLC		974,708	1,170,600	1,054
693475-BR-5	PNC FINANCIAL SERVICES		02/21/2024	U.S. BANCORP INVESTMENTS INC.		7,569,150	7,500,000	82,567
72703P-AF-0	PLANET FITNESS MASTER ISSUER L 24-1A A21		06/06/2024	GUGGENHEIM SECURITIES LLC		5,000,000	5,000,000	0
73015B-AB-1	PMT LOAN TRUST 24-INV1 A2		11/01/2024	BOFA SECURITIES INC.		998,750	1,000,000	5,833

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
73015C-AA-1	PMT LOAN TRUST 24-INV2 A1		12/16/2024	BOFA SECURITIES INC.		5,025,781	5,000,000	18,333
73015C-BD-4	PMT LOAN TRUST 24-INV2 A28		12/16/2024	BOFA SECURITIES INC.		3,755,274	3,750,000	13,750
74290X-AC-5	PROGRESS RESIDENTIAL TRUST 24-SFR2 B		03/28/2024	BARCLAYS CAPITAL INC.		6,996,569	7,750,000	0
74290X-AE-1	PROGRESS RESIDENTIAL TRUST 24-SFR2 C		03/28/2024	BARCLAYS CAPITAL INC.		3,555,104	4,000,000	0
74332H-AC-0	PROGRESS RESIDENTIAL TRUST 24-SFR5 B		07/24/2024	GOLDMAN SACHS & CO. LLC		893,760	1,000,000	0
749350-BK-9	WOODWARD CAPITAL MANAGEMENT 21-1 B2A		03/07/2024	BOFA SECURITIES INC.		748,472	916,000	692
753917-AB-9	RATE MORTGAGE TRUST 24-J2 A2		08/07/2024	J.P. MORGAN SECURITIES LLC		1,235,938	1,250,000	8,212
753917-AV-5	RATE MORTGAGE TRUST 24-J2 A10		08/07/2024	J.P. MORGAN SECURITIES LLC		1,717,188	1,750,000	11,497
75408T-AA-4	RATE MORTGAGE TRUST 24-J4 A1		11/14/2024	GOLDMAN SACHS & CO. LLC		1,245,898	1,250,000	4,167
75409U-AB-8	RATE MORTGAGE TRUST 24-J3 A2		09/27/2024	BOFA SECURITIES INC.		2,507,813	2,500,000	12,604
75409U-AV-4	RATE MORTGAGE TRUST 24-J3 A20		09/27/2024	BOFA SECURITIES INC.		1,746,719	1,750,000	8,823
75409X-DE-3	RATE MORTGAGE TRUST 21-HB1 B2		03/07/2024	PERFORMANCE TRUST CAPITAL PARTNERS LLC		925,951	1,179,321	885
75410P-AA-8	RATE MORTGAGE TRUST 24-J1 A1		10/10/2024	J.P. MORGAN SECURITIES LLC		2,642,521	2,627,740	4,380
756109-CF-9	REALTY INCOME CORP		01/08/2024	WELLS FARGO SECURITIES LLC		2,976,750	3,000,000	0
81749B-AD-3	SEQUOIA MORTGAGE TRUST 23-1 A4		11/08/2024	J.P. MORGAN SECURITIES LLC		826,042	839,787	1,283
81749P-AB-6	SEQUOIA MORTGAGE TRUST 24-9 A2		09/05/2024	WELLS FARGO SECURITIES LLC		1,504,453	1,500,000	4,354
826935-AA-6	SIERRA RECEIVABLES FUNDING CO 24-1A A		03/08/2024	BOFA SECURITIES INC.		999,726	1,000,000	0
83100A-AA-0	SLAM LLC 24-1A A		09/17/2024	MUFG SECURITIES AMERICAS INC.		1,999,948	2,000,000	0
85520A-AC-3	STAR 2024-SFR4 TRUST 24-SFR4 B		09/18/2024	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	0
857477-BN-2	STATE STREET CORP		03/27/2024	J.P. MORGAN SECURITIES LLC		4,486,300	5,000,000	438
86212X-AM-2	STORE MASTER FUNDING LLC 24-1A A2		04/05/2024	CITIGROUP GLOBAL MARKETS INC.		1,249,938	1,250,000	0
86212X-AP-5	STORE MASTER FUNDING LLC 24-1A A4		04/05/2024	CITIGROUP GLOBAL MARKETS INC.		999,724	1,000,000	0
864300-AA-6	SUBWAY FUNDING LLC 24-1A A21		05/30/2024	MORGAN STANLEY & CO. LLC		1,000,000	1,000,000	0
864300-AJ-7	SUBWAY FUNDING LLC 24-3A A211		09/06/2024	BARCLAYS CAPITAL INC.		3,000,000	3,000,000	0
87231E-AA-5	TAUBMAN CENTERS COMMERCIAL MOR 24-DPM A		12/06/2024	WELLS FARGO SECURITIES LLC		4,239,375	4,250,000	0
87264A-DE-2	T-MOBILE USA INC		03/06/2024	MORGAN STANLEY & CO. LLC		3,979,600	4,000,000	30,178
87342R-AE-4	TACO BELL FUNDING LLC 18-1 A211		03/19/2024	BARCLAYS CAPITAL INC.		926,604	952,500	3,398
88164A-AC-8	TESLA SUSTAINABLE ENERGY TRUST 24-1A A3		11/01/2024	DEUTSCHE BANK SECURITIES INC.		999,515	1,000,000	0
89183F-AP-3	TOWN POINT MORTGAGE TRUST 24-3 A1A		07/17/2024	J.P. MORGAN SECURITIES LLC		1,239,673	1,250,000	5,135
89236T-MK-8	TOYOTA MOTOR CREDIT CORP		08/06/2024	MIZUHO SECURITIES USA LLC		1,247,462	1,250,000	0
895975-AA-8	TRICON RESIDENTIAL 24-SFR4 A		10/30/2024	WELLS FARGO SECURITIES LLC		2,639,760	2,750,000	0
895975-AB-6	TRICON RESIDENTIAL 24-SFR4 B		10/30/2024	WELLS FARGO SECURITIES LLC		965,868	1,000,000	0
895975-AC-4	TRICON RESIDENTIAL 24-SFR4 C		10/30/2024	WELLS FARGO SECURITIES LLC		1,202,348	1,250,000	0
895978-AA-2	TRICON RESIDENTIAL 23-SFR2 A		03/13/2024	WELLS FARGO SECURITIES LLC		1,984,922	2,000,000	3,889
89616U-AC-6	TRICON RESIDENTIAL 24-SFR1 C		03/27/2024	MORGAN STANLEY & CO. LLC		1,915,323	2,000,000	0
89616Y-AA-2	TRICON RESIDENTIAL 24-SFR3 A		07/26/2024	BOFA SECURITIES INC.		1,446,006	1,500,000	0
89788M-AR-3	TRUIST FINANCIAL CORP		02/27/2024	J.P. MORGAN SECURITIES LLC		5,942,280	6,000,000	31,704
91159H-JQ-4	US BANCORP		03/19/2024	U.S. BANCORP INVESTMENTS INC.		1,999,680	2,000,000	17,348
91324P-FG-2	UNITEDHEALTH GROUP INC		07/23/2024	WELLS FARGO SECURITIES LLC		6,745,950	6,750,000	0
92540E-AC-7	VERUS SECURITIZATION TRUST 24-1 A3		01/12/2024	MORGAN STANLEY & CO. LLC		1,249,993	1,250,000	4,673
92540F-AC-4	VERUS SECURITIZATION TRUST 24-INV1 A3		03/15/2024	J.P. MORGAN SECURITIES LLC		1,343,989	1,344,000	4,831
92540P-AA-6	VERUS SECURITIZATION TRUST 24-8 A1		10/09/2024	BARCLAYS CAPITAL INC.		999,985	1,000,000	2,533
928668-CG-5	VOLKSWAGEN GROUP AMERICA		03/20/2024	VARIOUS		6,231,950	6,250,000	0
92918H-AX-8	VOYA GLO LTD 20-2A BRR		12/12/2024	SCOTIA CAPITAL (USA) INC.		2,500,000	2,500,000	0
92943P-AA-9	WB COMMERCIAL MORTGAGE TRUST 24-HQ A		03/01/2024	WELLS FARGO SECURITIES LLC		992,170	1,000,000	3,408
94990F-AE-1	WELLS FARGO COMMERCIAL MORTGAG 24-C63 A5		08/16/2024	WELLS FARGO SECURITIES LLC		3,962,346	3,750,000	15,485
95000U-2G-7	WELLS FARGO & COMPANY		03/21/2024	BARCLAYS CAPITAL INC.		2,659,170	3,000,000	34,788
95002D-BG-3	WELLS FARGO COMMERCIAL MORTGAG 18-C47 A4		03/19/2024	WELLS FARGO SECURITIES LLC		4,850,000	5,000,000	12,339
95058X-AL-2	WENDYS FUNDING LLC 21-1A A211		06/10/2024	BARCLAYS CAPITAL INC.		1,009,062	1,215,623	8,059
96328G-CC-9	WHEELS FLEET LEASE FUNDING LLC 24-3A C		10/29/2024	MIZUHO SECURITIES USA LLC		1,399,623	1,400,000	0
976826-BS-5	WISCONSIN POWER & LIGHT		03/04/2024	MIZUHO SECURITIES USA LLC		1,247,625	1,250,000	0
98979Q-AA-1	ZIPLY FIBER ISSUER LLC 24-1A A2		03/20/2024	GOLDMAN SACHS & CO. LLC		3,748,954	3,750,000	0
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>485,171,340</b>	<b>499,595,882</b>	<b>2,045,568</b>
<b>2509999997. Total - Bonds - Part 3</b>						<b>645,775,882</b>	<b>660,455,961</b>	<b>2,566,846</b>
<b>2509999998. Total - Bonds - Part 5</b>						<b>15,830,387</b>	<b>15,575,000</b>	<b>72,908</b>

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
2509999999. Total - Bonds						661,606,249	676,030,961	2,639,754
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						661,606,249	XXX	2,639,754

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
207726-F4-5	CONNECTICUT ST		02/20/2024	TRUIST SECURITIES INC.		1,056,370	1,000,000	1,067,730	1,067,460	0	(1,146)	0	(1,146)	0	1,066,315	0	(9,945)	(9,945)	25,513	03/15/2032
20772K-AF-6	CONNECTICUT ST		01/15/2024	MATURITY 100.0000		1,000,000	1,000,000	996,580	999,913	0	87	0	87	0	1,000,000	0	0	0	15,650	01/15/2024
20772K-EZ-8	CONNECTICUT ST		03/22/2024	TRUIST SECURITIES INC.		980,120	1,000,000	1,081,290	1,059,540	0	(2,781)	0	(2,781)	0	1,056,758	0	(76,638)	(76,638)	20,583	09/15/2028
419791-YT-9	HAWAII ST		02/20/2024	TRUIST SECURITIES INC. TD SECURITIES (USA) LLC		1,006,290	1,000,000	1,120,100	1,038,029	0	(2,500)	0	(2,500)	0	1,035,530	0	(29,240)	(29,240)	29,759	02/01/2026
68583R-DB-5	OREGON ST CMNTY CLG DIST		02/26/2024			447,640	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(52,360)	(52,360)	4,529	06/30/2027
686053-GG-8	OREGON ST SCH BRDS ASSN SHORT		06/30/2024	VARIOUS		1,614,342	1,623,423	1,656,346	1,643,751	0	(224)	0	(224)	0	1,643,527	0	(29,185)	(29,185)	60,471	06/30/2028
<b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						<b>6,104,762</b>	<b>6,123,423</b>	<b>6,422,046</b>	<b>6,308,693</b>	<b>0</b>	<b>(6,564)</b>	<b>0</b>	<b>(6,564)</b>	<b>0</b>	<b>6,302,130</b>	<b>0</b>	<b>(197,368)</b>	<b>(197,368)</b>	<b>156,505</b>	<b>XXX</b>
099032-GQ-1	BOONE MOHENRY & DEKALB CNTYS I		02/20/2024	WELLS FARGO SECURITIES LLC		238,247	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(11,753)	(11,753)	3,693	01/01/2026
170016-F7-9	CHIPPENVA VLY MI SCHS		09/18/2024	J.P. MORGAN SECURITIES LLC		231,583	265,000	265,000	265,000	0	0	0	0	0	265,000	0	(33,417)	(33,417)	4,164	05/01/2031
182252-XG-6	CLARKSTON MI CMNTY SCHS		02/20/2024	HILLTOP SECURITIES INC.		907,900	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(92,100)	(92,100)	6,654	05/01/2028
182252-XH-4	CLARKSTON MI CMNTY SCHS		03/22/2024	HILLTOP SECURITIES INC.		1,479,102	1,645,000	1,645,000	1,645,000	0	0	0	0	0	1,645,000	0	(165,898)	(165,898)	15,055	05/01/2029
243859-MK-8	DEER LAKES PA SCH DIST		02/20/2024	HILLTOP SECURITIES INC.		224,735	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(25,265)	(25,265)	1,544	10/01/2027
418780-QJ-4	HATBORO-HORSHAM PA SCH DIST		02/20/2024	PIPER SANDLER & CO. HILLTOP SECURITIES INC.		229,087	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(20,913)	(20,913)	1,412	09/15/2026
425200-7C-0	HENDERSON NV		02/20/2024	HILLTOP SECURITIES INC.		234,795	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(15,205)	(15,205)	1,078	06/01/2026
537292-LK-8	LITTLE MIAMI OH LOCAL SCH DIST		02/20/2024	MARKETAXESS HILLTOP SECURITIES INC.		218,573	250,000	221,778	236,857	0	622	0	622	0	237,479	0	(18,907)	(18,907)	0	12/01/2026
549188-ZZ-9	LUBBOCK TX		02/20/2024	HILLTOP SECURITIES INC.		226,490	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,510)	(23,510)	1,628	02/15/2027
625506-HW-3	MULTNOMAH CNTY OR		02/23/2024	WELLS FARGO SECURITIES LLC		6,517,200	8,000,000	6,140,005	6,465,496	0	48,677	0	48,677	0	6,514,173	0	3,027	3,027	0	06/01/2028
663532-KK-4	NORTHAMPTON CNTY PA		02/23/2024	J.P. MORGAN SECURITIES LLC		981,040	1,000,000	971,040	990,224	0	2,005	0	2,005	0	992,229	0	(11,189)	(11,189)	8,565	10/01/2024
720424-ZU-7	PIERCE CNTY WA SCH DIST #10 TA		02/20/2024	MARKETAXESS		226,273	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,727)	(23,727)	586	12/01/2026
736679-LD-1	PORTLAND OR		02/23/2024	MARKETAXESS HILLTOP SECURITIES INC.		638,700	750,000	691,440	714,311	0	1,587	0	1,587	0	715,899	0	(77,199)	(77,199)	0	06/01/2027
79623P-ES-0	SAN ANTONIO TX		02/20/2024	HILLTOP SECURITIES INC.		226,823	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,177)	(23,177)	1,710	02/01/2027
803770-UR-5	SARPY CNTY NE SCH DIST #37		03/22/2024	HILLTOP SECURITIES INC.		213,785	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(36,215)	(36,215)	1,224	12/15/2029
969268-DK-4	WILLIAM S HART CA UNION HIGH S		02/20/2024	PIPER SANDLER & CO. WELLS FARGO SECURITIES LLC		874,860	1,000,000	831,600	860,328	0	3,867	0	3,867	0	864,196	0	10,664	10,664	7,979	08/01/2028
987388-GX-7	YOSEMITE CA CMNTY CLG DIST		02/20/2024	WELLS FARGO SECURITIES LLC		921,690	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(78,310)	(78,310)	11,625	08/01/2027
<b>0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						<b>14,590,883</b>	<b>16,910,000</b>	<b>14,765,863</b>	<b>15,177,216</b>	<b>0</b>	<b>56,758</b>	<b>0</b>	<b>56,758</b>	<b>0</b>	<b>15,233,976</b>	<b>0</b>	<b>(643,094)</b>	<b>(643,094)</b>	<b>66,917</b>	<b>XXX</b>
047870-SJ-0	ATLANTA GA WTR & WSTWTR REVENUE		02/20/2024	HILLTOP SECURITIES INC.		226,962	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(23,038)	(23,038)	798	11/01/2026
059231-V6-4	BALTIMORE MD REVENUE		02/20/2024	HILLTOP SECURITIES INC.		224,262	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(25,738)	(25,738)	2,146	07/01/2027
172311-PX-4	CINCINNATI OH WTR SYS REVENUE		09/19/2024	PIPER SANDLER & CO.		218,977	250,000	255,730	253,932	0	(391)	0	(391)	0	253,541	0	(34,564)	(34,564)	3,398	12/01/2030
20281P-KP-6	CMWLTH FINNG AUTH PA		03/22/2024	TRUIST SECURITIES INC.		961,010	1,000,000	977,260	988,402	0	567	0	567	0	988,969	0	(27,959)	(27,959)	11,182	06/01/2028
236036-6Q-8	DALLAS-FORT WORTH TX INTERNATI		03/22/2024	MARKETAXESS FHN FINANCIAL SECURITIES CORP.		894,950	1,000,000	955,100	1,503	0	1,503	0	1,503	0	966,844	0	(73,397)	(73,397)	7,784	11/01/2028
23542J-OR-9	DALLAS TX WTRIKS & SWIR SYS REV		02/20/2024	SECURITIES CORP.		224,610	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(25,390)	(25,390)	1,466	10/01/2027
25477G-TP-0	DIST OF COLUMBIA INCOME TAX SE		09/19/2024	PIPER SANDLER & CO.		229,920	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(20,080)	(20,080)	2,226	12/01/2027
3131XY-YM-5	UMBS - POOL ZM5216		12/01/2024	MBS PAYDOWN 100.0000		33,590	33,590	33,972	33,602	0	(11)	0	(11)	0	33,590	0	0	0	696	12/01/2047
31329Q-N6-4	UMBS - POOL ZA6713		12/01/2024	MBS PAYDOWN 100.0000		17,440	17,440	18,070	17,454	0	(14)	0	(14)	0	17,440	0	0	0	342	04/01/2049
3132CW-5Y-6	UMBS - POOL SB0863		12/30/2024	VARIOUS		35,972,574	36,091,100	36,144,673	36,140,942	0	(11,316)	0	(11,316)	0	36,129,626	0	(157,053)	(157,053)	1,824,031	04/01/2038

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
313206-EA-4	UMBS - POOL SB8229		.03/18/2024	VARIOUS		8,723,773	8,926,166	8,867,588	8,867,710	0	2,480	0	2,480	0	8,870,190	0	(146,417)	(146,417)	119,989	.05/01/2038
31320S-2A-9	UMBS - POOL SD5269		.12/01/2024	MBS PAYDOWN 100.0000		105,096	105,096	102,206	0	0	36	0	36	0	105,096	0	0	0	1,587	.04/01/2054
31320V-7B-5	UMBS - POOL SD8090		.12/01/2024	MBS PAYDOWN 100.0000		18,774	18,774	19,673	18,792	0	(18)	0	(18)	0	18,774	0	0	0	212	.09/01/2050
3132EO-LZ-3	UMBS - POOL SD3944		.12/01/2024	MBS PAYDOWN 100.0000		1,990,232	1,990,232	1,908,134	1,986,677	0	3,555	0	3,555	0	1,990,232	0	0	0	53,348	.05/01/2053
3133A2-B5-8	UMBS - POOL QA7249		.12/01/2024	MBS PAYDOWN 100.0000		58,764	58,764	60,370	58,826	0	(62)	0	(62)	0	58,764	0	0	0	955	.02/01/2050
3133L8-FU-4	UMBS - POOL RC1979		.03/18/2024	VARIOUS		2,795,392	3,081,817	3,234,463	3,225,851	0	(7,442)	0	(7,442)	0	3,218,409	0	(423,017)	(423,017)	23,070	.03/01/2036
3140MM-ZS-0	UMBS - POOL BV7952		.12/01/2024	MBS PAYDOWN 100.0000		1,715,320	1,715,320	1,671,365	0	0	1,814	0	1,814	0	1,715,320	0	0	0	35,871	.08/01/2052
3140QB-JC-3	UMBS - POOL CA3858		.12/01/2024	MBS PAYDOWN 100.0000		60,111	60,111	62,628	60,239	0	(128)	0	(128)	0	60,111	0	0	0	1,126	.07/01/2049
3140QP-2F-3	UMBS - POOL CB4373		.12/01/2024	MBS PAYDOWN 100.0000		720,939	720,939	712,829	720,576	0	363	0	363	0	720,939	0	0	0	15,902	.08/01/2052
3140QS-U3-3	UMBS - POOL CB6901		.12/01/2024	MBS PAYDOWN 100.0000		44,201	44,201	43,746	0	0	1	0	1	0	44,201	0	0	0	216	.08/01/2053
3140QU-6X-9	UMBS - POOL CB8985		.12/01/2024	MBS PAYDOWN 100.0000		327,910	327,910	331,702	0	0	(11)	0	(11)	0	327,910	0	0	0	2,496	.08/01/2054
3140QU-HT-6	UMBS - POOL CB8341		.12/01/2024	MBS PAYDOWN 100.0000		642,968	642,968	645,982	0	0	(78)	0	(78)	0	642,968	0	0	0	20,711	.04/01/2054
3140QV-LC-6	UMBS - POOL CB9322		.12/01/2024	MBS PAYDOWN 100.0000		296,153	296,153	298,027	0	0	(4)	0	(4)	0	296,153	0	0	0	2,350	.10/01/2054
3140X4-K7-0	UMBS - POOL FM1217		.12/01/2024	MBS PAYDOWN 100.0000		43,971	43,971	45,229	44,044	0	(73)	0	(73)	0	43,971	0	0	0	756	.07/01/2049
3140X8-KH-9	UMBS - POOL FM4795		.12/01/2024	MBS PAYDOWN 100.0000		48,379	48,379	50,057	48,437	0	(58)	0	(58)	0	48,379	0	0	0	489	.11/01/2050
3140X9-EK-7	UMBS - POOL FM5537		.03/18/2024	VARIOUS		3,569,295	4,030,149	4,213,395	4,186,812	0	(7,659)	0	(7,659)	0	4,179,153	0	(609,858)	(609,858)	24,066	.01/01/2036
3140XJ-JR-5	UMBS - POOL FS2971		.12/01/2024	MBS PAYDOWN 100.0000		352,497	352,497	340,159	351,930	0	567	0	567	0	352,497	0	0	0	9,696	.10/01/2052
3140XJ-VG-5	UMBS - POOL FS3314		.12/01/2024	MBS PAYDOWN 100.0000		2,586,793	2,586,793	2,546,374	2,583,691	0	3,102	0	3,102	0	2,586,793	0	0	0	57,635	.11/01/2042
3140XM-3Y-0	UMBS - POOL FS6214		.12/01/2024	MBS PAYDOWN 100.0000		1,322,515	1,322,515	1,324,168	0	0	(67)	0	(67)	0	1,322,515	0	0	0	34,159	.11/01/2053
3140XM-KE-5	UMBS - POOL FS5692		.12/01/2024	MBS PAYDOWN 100.0000		580,084	580,084	551,080	578,883	0	1,201	0	1,201	0	580,084	0	0	0	11,989	.06/01/2053
3140XN-BU-7	UMBS - POOL FS6350		.12/01/2024	MBS PAYDOWN 100.0000		870,910	870,910	831,039	868,736	0	2,175	0	2,175	0	870,910	0	0	0	22,119	.10/01/2053
3140XN-FF-6	UMBS - POOL FS6465		.12/01/2024	MBS PAYDOWN 100.0000		726,249	726,249	694,135	725,405	0	844	0	844	0	726,249	0	0	0	20,240	.04/01/2053
3140XR-WE-1	UMBS - POOL FS9644		.12/01/2024	MBS PAYDOWN 100.0000		39,071	39,071	39,406	0	0	0	0	0	39,071	0	0	0	0	179	.11/01/2053
31418C-SC-9	UMBS - POOL MA3214		.09/19/2024	VARIOUS		505,598	530,871	516,851	516,851	0	1,231	0	1,231	0	518,082	0	(12,483)	(12,483)	12,264	.12/01/2037
31418E-RL-6	UMBS - POOL MA4990		.03/18/2024	VARIOUS		8,584,732	8,781,045	8,738,512	8,738,512	0	2,253	0	2,253	0	8,740,941	0	(156,209)	(156,209)	117,080	.04/01/2038
3142GT-BK-1	UMBS - POOL RJ2741		.12/01/2024	MBS PAYDOWN 100.0000		9,422	9,422	9,441	0	0	0	0	0	9,422	0	0	0	0	43	.11/01/2054
385630-AG-3	GRAND ISLAND NE COMBINED UTILS		.02/20/2024	SECURITIES CORP.		225,805	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(24,195)	(24,195)	2,199	.08/15/2027
432308-S9-6	HILLSBOROUGH CNTY FL AVIATION		.02/20/2024	BOK FINANCIAL SECURITIES INC.		1,915,580	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(84,420)	(84,420)	17,531	.10/01/2025
44244C-XU-6	HOUSTON TX UTILITY SYS REVENUE		.09/18/2024	JANNEY MONTGOMERY SCOTT LLC		227,672	250,000	263,303	258,617	0	(1,006)	0	(1,006)	0	257,611	0	(29,939)	(29,939)	4,972	.11/15/2030
47770V-AY-6	JOBSOHIO BEVERAGE SYS STWD LIQ		.09/19/2024	VARIOUS		250,206	250,000	288,073	270,483	0	(6,099)	0	(6,099)	0	264,384	0	(14,178)	(14,178)	11,002	.01/01/2029
57584Y-S9-1	MASSACHUSETTS ST DEV FIN AGY R		.02/23/2024	WELLS FARGO SECURITIES LLC		635,706	710,000	710,000	710,000	0	0	0	0	0	710,000	0	(74,294)	(74,294)	7,447	.07/01/2027
58335K-CQ-8	MIAMI-DADE CNTY FL SEAPORT REV		.03/22/2024	RAYMOND JAMES & ASSOCIATES INC.		438,455	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(61,545)	(61,545)	4,089	.10/01/2028
631663-RJ-2	NASSAU CNTY NY INTERIM FIN AUT		.09/18/2024	JANNEY MONTGOMERY SCOTT LLC		904,880	1,000,000	1,000,540	1,000,376	0	(54)	0	(54)	0	1,000,323	0	(95,443)	(95,443)	10,792	.11/15/2028
63968M-3P-2	NEBRASKA ST INVESTMENT FIN AUT		.09/01/2024	SINKING FUND REDEMPTION 100.0000		5,000	5,000	5,182	0	0	(16)	0	(16)	0	5,000	0	0	0	160	.09/01/2049
646140-DR-1	NEW JERSEY ST TURNPIKE AUTH TU		.02/20/2024	SAMUEL A RAMIREZ & CO. INC.		444,955	500,000	503,690	502,364	0	(82)	0	(82)	0	502,282	0	(57,327)	(57,327)	4,758	.01/01/2028
646140-DS-9	NEW JERSEY ST TURNPIKE AUTH TU		.02/20/2024	J.P. MORGAN SECURITIES LLC		1,750,960	2,000,000	1,922,560	1,942,806	0	1,538	0	1,538	0	1,944,344	0	(193,384)	(193,384)	21,984	.01/01/2029
64971X-3D-8	NEW YORK CITY NY TRANSITIONAL		.03/18/2024	RAYMOND JAMES & ASSOCIATES INC.		1,005,950	1,000,000	1,012,330	1,009,916	0	(521)	0	(521)	0	1,009,396	0	(3,446)	(3,446)	19,306	.11/01/2027
64986D-EN-1	NEW YORK ST ENVRNMNTL FACS COR		.03/18/2024	J.P. MORGAN SECURITIES LLC		468,060	500,000	535,980	523,527	0	(1,447)	0	(1,447)	0	522,080	0	(54,020)	(54,020)	4,639	.06/15/2030
65887P-XS-9	NORTH DAKOTA ST PUBLIC FIN AUT		.02/20/2024	HILLTOP SECURITIES INC.		3,454,605	3,500,000	3,511,725	3,504,609	0	(706)	0	(706)	0	3,503,903	0	(49,298)	(49,298)	27,563	.12/01/2024
68607D-VB-8	OREGON ST DEPT OF TRANSPRTN HI		.02/20/2024	MARKETAXESS		931,520	1,000,000	913,800	950,404	0	3,651	0	3,651	0	954,055	0	(22,535)	(22,535)	1,848	.11/15/2025

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
686070-VE-2	OREGON ST DEPT OF TRANSPRTN HI		03/18/2024	TRUIST SECURITIES INC.		864,410	1,000,000	998,275	998,822	0	51	0	51	0	998,873	0	(134,463)	(134,463)	4,618	11/15/2028
735389-W5-3	PORT OF SEATTLE WA REVENUE		02/23/2024	TRUIST SECURITIES INC.		1,740,135	1,755,000	1,755,000	1,755,000	0	0	0	0	0	1,755,000	0	(14,865)	(14,865)	34,898	08/01/2024
914126-22-7	UNIV OF CALIFORNIA CA REVENUES		02/20/2024	WELLS FARGO SECURITIES LLC		471,085	500,000	471,220	485,392	0	437	0	437	0	485,829	0	(14,744)	(14,744)	4,202	05/15/2028
928075-JC-5	VIRGINIA ST PORT AUTH CMLTH P		02/23/2024	MARKETAXESS		218,028	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(31,972)	(31,972)	2,306	07/01/2028
928075-JD-3	VIRGINIA ST PORT AUTH CMLTH P		03/22/2024	WELLS FARGO SECURITIES LLC		214,503	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(35,497)	(35,497)	2,855	07/01/2029
954507-FG-9	W MIFFLIN PA SAN SWR MUNI AUTH		02/20/2024	PIPER SANDLER & CO.		231,647	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(18,353)	(18,353)	2,404	08/01/2026
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A		05/01/2024	SINKING FUND REDEMPTION 100.0000		445,000	445,000	467,958	445,290	0	(290)	0	(290)	0	445,000	0	0	0	12,683	05/01/2026
090999999. Subtotal - Bonds - U.S. Special Revenues						92,587,606	95,217,537	95,103,000	90,840,930	0	(10,184)	0	(10,184)	0	95,336,727	0	(2,749,121)	(2,749,121)	2,644,863	XXX
00190Y-BD-6	ARES CLO LTD 13-2A A2R2		11/26/2024	SECURITY CALLED AT 100.00000000 100.0000		2,550,000	2,550,000	2,550,000	2,550,000	0	0	0	0	0	2,550,000	0	0	0	186,620	10/28/2034
02361D-BA-7	AMEREN ILLINOIS CO		10/24/2024	KEYBANC CAPITAL MARKETS INC.		5,514,960	5,500,000	5,458,090	5,460,023	0	2,773	0	2,773	0	5,462,797	0	52,163	52,163	245,025	06/01/2033
02582J-JV-3	AMERICAN EXPRESS CREDIT ACCOUN 22-3 A		03/26/2024	J.P. MORGAN SECURITIES LLC		11,765,156	12,000,000	11,739,844	11,849,598	0	21,709	0	21,709	0	11,871,308	0	(106,151)	(106,151)	128,750	08/16/2027
02665W-EF-4	AMERICAN HONDA FINANCE		10/15/2024	MARKETAXESS		1,999,540	2,000,000	1,999,320	1,999,553	0	270	0	270	0	1,999,823	0	(283)	(283)	91,744	04/17/2025
03464B-AA-6	ANGEL OAK MORTGAGE TRUST 22-1 A1		12/01/2024	MBS PAYDOWN 100.0000		225,361	225,361	225,364	225,361	0	0	0	0	0	225,361	0	0	0	3,530	12/25/2066
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 22-3 A1		12/01/2024	MBS PAYDOWN 100.0000		155,257	155,257	153,595	155,107	0	150	0	150	0	155,257	0	0	0	3,299	01/25/2067
03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1		12/01/2024	MBS PAYDOWN 100.0000		628,099	628,099	594,047	625,719	0	2,380	0	2,380	0	628,099	0	0	0	14,994	10/25/2067
03465G-AC-0	ANGEL OAK MORTGAGE TRUST 23-2 A3		12/01/2024	MBS PAYDOWN 100.0000		113,683	113,683	104,741	113,094	0	589	0	589	0	113,683	0	0	0	2,714	10/25/2067
03465H-AC-8	ANGEL OAK MORTGAGE TRUST 21-5 A3		12/01/2024	MBS PAYDOWN 100.0000		116,361	116,361	96,366	114,748	0	1,613	0	1,613	0	116,361	0	0	0	775	07/25/2066
03465O-AB-0	ANGEL OAK MORTGAGE TRUST 24-8 A2		12/01/2024	MBS PAYDOWN 100.0000		62,766	62,766	62,765	62,765	0	63	0	63	0	62,766	0	0	0	670	05/27/2069
03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1		12/01/2024	MBS PAYDOWN 100.0000		308,677	308,677	294,094	307,351	0	1,326	0	1,326	0	308,677	0	0	0	7,894	09/25/2067
03465V-AA-1	ANGEL OAK MORTGAGE TRUST 22-6 A1		12/01/2024	MBS PAYDOWN 100.0000		235,968	235,968	228,290	235,424	0	544	0	544	0	235,968	0	0	0	5,970	07/25/2067
03465W-AA-9	ANGEL OAK MORTGAGE TRUST 23-1 A1		12/01/2024	MBS PAYDOWN 100.0000		638,858	638,858	621,204	637,694	0	1,164	0	1,164	0	638,858	0	0	0	17,988	09/26/2067
03466D-AA-0	ANGEL OAK MORTGAGE TRUST 23-7 A1		12/01/2024	MBS PAYDOWN 100.0000		852,419	852,419	817,249	850,700	0	1,720	0	1,720	0	852,419	0	0	0	18,627	11/25/2067
03466H-AC-7	ANGEL OAK MORTGAGE TRUST 24-3 A3		12/01/2024	MBS PAYDOWN 100.0000		188,623	188,623	180,154	188,623	0	702	0	702	0	188,623	0	0	0	4,073	11/26/2068
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 24-9 A1		12/01/2024	MBS PAYDOWN 100.0000		61,892	61,892	61,892	61,892	0	1	0	1	0	61,892	0	0	0	540	09/25/2069
034931-AA-3	ANGEL OAK MORTGAGE TRUST 23-3 A1		12/01/2024	MBS PAYDOWN 100.0000		558,336	558,336	527,820	556,132	0	2,204	0	2,204	0	558,336	0	0	0	15,255	09/26/2067
034944-AA-6	ANGEL OAK MORTGAGE TRUST 24-6 A1		12/01/2024	MBS PAYDOWN 100.0000		92,776	92,776	89,499	92,776	0	119	0	119	0	92,776	0	0	0	1,128	11/25/2067
03767J-AF-2	APIDOS CLO 17-27A A1R		10/17/2024	MBS PAYDOWN 100.0000		1,710,103	1,710,103	1,710,103	1,710,103	0	0	0	0	0	1,710,103	0	0	0	79,674	07/17/2030
03880X-AA-4	ARBOR REALTY COLLATERALIZED LO 22-FL1 A		12/15/2024	MBS PAYDOWN 100.0000		2,428,251	2,428,251	2,428,251	2,428,251	0	0	0	0	0	2,428,251	0	0	0	144,062	01/15/2037
05565E-BU-8	BMW US CAPITAL LLC		02/28/2024	MORGAN STANLEY & CO. LLC		831,053	850,000	849,924	849,984	0	4	0	4	0	849,988	0	(18,935)	(18,935)	3,489	08/12/2024
055983-AA-8	BSPRT ISSUER LTD 22-FL8 A		12/15/2024	MBS PAYDOWN 100.0000		649,931	649,931	649,931	649,931	0	0	0	0	0	649,931	0	0	0	36,618	02/15/2037
06051G-KJ-7	BANK OF AMERICA CORP		10/24/2024	WELLS FARGO SECURITIES LLC		2,861,010	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(138,990)	(138,990)	93,749	02/04/2028
06211F-AV-0	BANK5 23-5VR4 A3		06/01/2024	MBS PAYDOWN 100.0000		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
07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4		12/01/2024	MBS PAYDOWN 100.0000		87,854	87,854	89,144	87,908	0	(54)	0	(54)	0	87,854	0	0	0	1,290	10/25/2051
07336G-BN-3	BAYVIEW OPPORTUNITY MASTER FUN 21-4 B2		12/01/2024	MBS PAYDOWN 100.0000		36,561	36,561	30,474	36,561	0	198	0	198	0	36,561	0	0	0	589	10/25/2051
07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20		12/01/2024	MBS PAYDOWN 100.0000		26,863	26,863	27,350	26,884	0	(21)	0	(21)	0	26,863	0	0	0	360	06/25/2051
07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1		12/01/2024	MBS PAYDOWN 100.0000		148,493	148,493	149,468	148,529	0	(36)	0	(36)	0	148,493	0	0	0	2,557	12/25/2051
0778FP-AM-1	BELL CANADA		10/24/2024	MARKETAXESS		3,511,935	3,500,000	3,449,950	3,449,950	0	2,635	0	2,635	0	3,452,585	0	59,350	59,350	126,389	02/15/2034
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT 17-12A A1		08/22/2024	VARIOUS		1,391,346	1,391,346	1,391,346	1,391,346	0	0	0	0	0	1,391,346	0	0	0	63,693	10/15/2030
08228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 16-1A A		12/15/2024	MBS PAYDOWN 100.0000		156,631	156,631	155,500	156,631	0	1,288	0	1,288	0	156,631	0	0	0	2,649	12/16/2041
10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A		12/01/2024	MBS PAYDOWN 100.0000		469,711	469,711	469,710	469,711	0	0	0	0	0	469,711	0	0	0	13,664	01/25/2063
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A		12/01/2024	MBS PAYDOWN 100.0000		370,507	370,507	370,502	370,502	0	2	0	2	0	370,507	0	0	0	10,275	03/25/2064
10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A		12/01/2024	MBS PAYDOWN 100.0000		164,670	164,670	164,668	164,668	0	0	0	0	0	164,670	0	0	0	4,717	03/25/2064

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
111013-AL-2	BRITISH SKY BROADCASTING	D	02/28/2024	RBC CAPITAL MARKETS LLC		989,050	1,000,000	1,099,090	1,020,745	0	(4,867)	0	(4,867)	0	1,015,877	0	(26,827)	(26,827)	17,188	09/16/2024
115637-AS-9	BROWN-FORMAN CORP		03/06/2024	J.P. MORGAN SECURITIES LLC		979,760	1,000,000	1,014,810	1,005,952	0	(968)	0	(968)	0	1,004,984	0	(25,224)	(25,224)	13,903	04/15/2025
115637-AU-4	BROWN-FORMAN CORP		03/25/2024	GOLDMAN SACHS & CO. LLC		4,934,450	5,000,000	5,041,950	5,040,434	0	(857)	0	(857)	0	5,039,578	0	(105,128)	(105,128)	106,875	04/15/2033
12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1		12/15/2024	MBS PAYDOWN 100.0000		23,333	23,333	22,655	0	0	72	0	72	0	23,333	0	0	0	297	05/15/2054
12510H-AX-8	CAPITAL AUTOMOTIVE REIT 24-2A A2		12/15/2024	MBS PAYDOWN 100.0000		14,583	14,583	14,076	0	0	50	0	50	0	14,583	0	0	0	199	05/15/2054
12510H-AZ-3	CAPITAL AUTOMOTIVE REIT 24-3A A1		12/15/2024	MBS PAYDOWN 100.0000		15,000	15,000	14,748	0	0	29	0	29	0	15,000	0	0	0	78	10/15/2054
12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2		12/15/2024	MBS PAYDOWN 100.0000		5,469	5,469	5,278	0	0	13	0	13	0	5,469	0	0	0	29	10/15/2054
12566P-BE-4	CIM TRUST 21-INV1 A29		12/01/2024	MBS PAYDOWN 100.0000		24,029	24,029	24,374	24,039	0	(10)	0	(10)	0	24,029	0	0	0	327	07/01/2051
12570D-AA-4	CIM TRUST 23-11 A1		12/01/2024	MBS PAYDOWN 100.0000		176,258	176,258	176,254	176,257	0	0	0	0	0	176,258	0	0	0	6,105	04/25/2058
12570H-AC-1	CIM TRUST 23-12 A3		12/01/2024	MBS PAYDOWN 100.0000		413,958	413,958	408,014	413,408	0	550	0	550	0	413,958	0	0	0	16,179	12/25/2067
12571Y-AA-7	CIM TRUST 22-R1 A1		12/01/2024	MBS PAYDOWN 100.0000		304,139	304,139	302,282	304,011	0	128	0	128	0	304,139	0	0	0	5,130	01/25/2061
12657L-AA-2	CREDIT SUISSE MORTGAGE TRUST 21-AFC1 A1		12/01/2024	MBS PAYDOWN 100.0000		68,943	68,943	55,574	0	0	689	0	689	0	68,943	0	0	0	301	03/25/2056
12659Y-AA-2	COLT FUNDING LLC 22-3 A1		12/01/2024	MBS PAYDOWN 100.0000		94,158	94,158	86,287	93,709	0	449	0	449	0	94,158	0	0	0	1,928	02/25/2067
14043K-AH-8	CAPITAL ONE PRIME AUTO RECEIVA 23-1 A3		04/30/2024	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
14043Q-AC-6	CAPITAL ONE PRIME AUTO RECEIVA 22-1 A3		01/17/2024	SG AMERICAS SECURITIES LLC		3,422,070	3,500,000	3,499,235	3,499,704	0	14	0	14	0	3,499,719	0	(77,648)	(77,648)	10,479	04/15/2027
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R		11/14/2024	MBS PAYDOWN 100.0000		1,280,153	1,280,153	1,280,153	1,280,153	0	0	0	0	0	1,280,153	0	0	0	47,045	08/14/2030
14317H-AC-5	CARNIX AUTO OWNER TRUST 22-2 A3		01/17/2024	VARIOUS		3,143,060	3,190,892	3,190,407	3,190,721	0	13	0	13	0	3,190,734	0	(47,674)	(47,674)	10,456	02/16/2027
14913U-AA-8	CATERPILLAR FINL SERVICE		03/25/2024	MORGAN STANLEY & CO. LLC		2,474,025	2,500,000	2,498,825	2,499,059	0	91	0	91	0	2,499,149	0	(25,124)	(25,124)	39,875	05/15/2026
161571-HS-6	CHASE ISSUANCE TRUST 22-A1 A		04/30/2024	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
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA 24-3 A4		12/01/2024	MBS PAYDOWN 100.0000		1,189,627	1,189,627	1,181,981	0	0	611	0	611	0	1,189,627	0	0	0	32,800	02/25/2055
16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A		12/01/2024	MBS PAYDOWN 100.0000		207,668	207,668	187,899	206,672	0	996	0	996	0	207,668	0	0	0	3,554	06/25/2062
16159N-AA-2	CHASE MORTGAGE FINANCE CORPORA 24-4 A2		12/01/2024	MBS PAYDOWN 100.0000		254,776	254,776	250,755	0	0	178	0	178	0	254,776	0	0	0	6,813	03/25/2055
16159N-AU-8	CHASE MORTGAGE FINANCE CORPORA 24-4 A9		12/01/2024	MBS PAYDOWN 100.0000		101,910	101,910	99,601	0	0	102	0	102	0	101,910	0	0	0	2,725	03/25/2055
16159Q-AA-5	CHASE MORTGAGE FINANCE CORPORA 24-5 A2		12/01/2024	MBS PAYDOWN 100.0000		224,018	224,018	223,353	0	0	27	0	27	0	224,018	0	0	0	4,748	04/25/2055
16159Q-AU-1	CHASE MORTGAGE FINANCE CORPORA 24-5 A9		12/01/2024	MBS PAYDOWN 100.0000		80,006	80,006	79,269	0	0	20	0	20	0	80,006	0	0	0	1,696	04/25/2055
161927-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A		12/01/2024	MBS PAYDOWN 100.0000		110,229	110,229	90,921	109,351	0	878	0	878	0	110,229	0	0	0	1,952	09/25/2063
161929-AB-0	CHASE MORTGAGE FINANCE CORPORA 24-2 A3		12/01/2024	MBS PAYDOWN 100.0000		66,929	66,929	67,609	0	0	(16)	0	(16)	0	66,929	0	0	0	585	02/25/2055
17275R-BC-5	CISCO SYSTEMS INC		10/24/2024	LLC		982,900	1,000,000	949,510	963,113	0	13,526	0	13,526	0	976,639	0	6,261	6,261	34,171	02/28/2026
19685E-AA-9	COLT FUNDING LLC 22-2 A1		12/01/2024	MBS PAYDOWN 100.0000		348,044	348,044	348,042	348,044	0	0	0	0	0	348,044	0	0	0	5,644	02/25/2067
19685W-AA-9	COLT FUNDING LLC 21-2 A1		12/01/2024	MBS PAYDOWN 100.0000		318,359	318,359	258,604	314,514	0	3,845	0	3,845	0	318,359	0	0	0	1,820	08/25/2066
19688H-AA-9	COLT FUNDING LLC 22-1 A1		12/01/2024	MBS PAYDOWN 100.0000		245,542	245,542	206,090	242,493	0	3,049	0	3,049	0	245,542	0	0	0	3,131	12/27/2066
19688M-AA-8	COLT FUNDING LLC 22-8 A1		12/01/2024	MBS PAYDOWN 100.0000		175,351	175,351	176,262	175,463	0	(112)	0	(112)	0	175,351	0	0	0	6,446	08/25/2067
19688N-AA-6	COLT FUNDING LLC 23-1 A1		12/01/2024	MBS PAYDOWN 100.0000		950,896	950,896	950,896	950,896	0	0	0	0	0	950,896	0	0	0	34,327	04/25/2068
19688N-AC-2	COLT FUNDING LLC 23-1 A3		12/01/2024	MBS PAYDOWN 100.0000		190,179	190,179	190,179	190,180	0	0	0	0	0	190,179	0	0	0	7,727	04/25/2068
19688X-AA-4	COLT FUNDING LLC 24-6 A1		12/01/2024	MBS PAYDOWN 100.0000		15,108	15,108	15,108	0	0	0	0	0	0	15,108	0	0	0	118	11/25/2069
20030N-BS-9	COMCAST CORP		03/25/2024	MARKETAXESS		1,937,340	2,000,000	1,932,680	1,946,332	0	5,659	0	5,659	0	1,951,991	0	(14,651)	(14,651)	36,500	03/01/2026
20030N-DK-4	COMCAST CORP		11/08/2024	BARCLAYS CAPITAL INC.		1,949,860	2,000,000	1,937,540	1,954,591	0	11,498	0	11,498	0	1,966,089	0	(16,229)	(16,229)	73,517	04/01/2027
20030N-ED-9	COMCAST CORP		03/25/2024	BOFA SECURITIES INC.		4,956,350	5,000,000	4,989,200	4,990,822	0	425	0	425	0	4,991,247	0	(34,897)	(34,897)	200,958	01/15/2029
21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A		12/01/2024	MBS PAYDOWN 100.0000		300,800	300,800	300,786	300,799	0	1	0	1	0	300,800	0	0	0	2,678	07/15/2054
22546Q-AP-2	CREDIT SUISSE NEW YORK	D	02/28/2024	MARKETAXESS		741,787	750,000	786,293	755,127	0	(1,229)	0	(1,229)	0	753,899	0	(12,112)	(12,112)	12,990	09/09/2024
22758D-AB-5	CROSS MORTGAGE TRUST 24-H3 A2		12/01/2024	MBS PAYDOWN 100.0000		231,588	231,588	231,587	0	0	1	0	1	0	231,588	0	0	0	7,365	06/25/2069
233851-EB-6	DAIMLER FINANCE NA LLC		03/01/2024	MATURITY 100.0000		1,000,000	1,000,000	952,720	995,074	0	4,926	0	4,926	0	1,000,000	0	0	0	3,750	03/01/2024
24380X-AC-1	DEEPAVEN RESIDENTIAL MORTGAGE 22-2 A3		12/01/2024	MBS PAYDOWN 100.0000		268,144	268,144	251,175	266,833	0	1,311	0	1,311	0	268,144	0	0	0	6,173	03/25/2067

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
24381V-AA-8	DEEPAVEN RESIDENTIAL MORTGAGE 21-3 A1		12/01/2024	MBS PAYDOWN 100.0000 GOLDMAN SACHS & CO. LLC		288,143	288,143	230,041	282,389	0	5,754	0	5,754	0	288,143	0	0	0	2,038	08/25/2066
24422E-XB-0	JOHN DEERE CAPITAL CORP		03/11/2024			4,557,105	4,500,000	4,493,295	4,493,850	0	244	0	244	0	4,494,095	0	63,010	63,010	147,881	07/14/2028
25211A-AE-9	DEWOLF PARK CLO LTD 17-1A AR		10/15/2024	MBS PAYDOWN 100.0000 SECURITY CALLED AT		1,011,908	1,011,908	1,011,908	1,011,908	0	0	0	0	0	1,011,908	0	0	0	44,541	10/15/2030
25601B-2D-6	DNB BANK ASA	D	03/28/2024	100.00000000 100.0000 CITIGROUP GLOBAL		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	37,100	03/28/2025
26442C-AS-3	DUKE ENERGY CAROLINAS		03/06/2024	MARKETS INC. MIZUHO SECURITIES USA		1,671,915	1,750,000	1,906,660	1,829,444	0	(5,466)	0	(5,466)	0	1,823,979	0	(152,064)	(152,064)	13,910	12/01/2026
26442C-BJ-2	DUKE ENERGY CAROLINAS		10/24/2024	LLC		5,522,165	5,500,000	5,440,270	5,443,205	0	4,143	0	4,143	0	5,447,348	0	74,817	74,817	347,875	01/15/2033
26444H-AC-5	DUKE ENERGY FLORIDA LLC		03/07/2024	MARKETAXESS WELLS FARGO SECURITIES		957,070	1,000,000	1,096,820	1,053,321	0	(3,661)	0	(3,661)	0	1,049,659	0	(92,589)	(92,589)	20,978	01/15/2027
29736R-AS-9	ESTEE LAUDER CO INC		03/25/2024	SECURITY CALLED AT 100.00000000 100.0000		6,801,261	6,900,000	6,892,893	6,893,738	0	312	0	312	0	6,894,050	0	(92,789)	(92,789)	110,688	05/15/2028
316770-BT-5	FIFTH THIRD BANK		10/28/2024	100.00000000 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	234,080	10/27/2025
33767M-AA-3	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A		09/01/2024	VARIOUS		38,130	38,130	38,129	38,130	0	0	0	0	0	38,130	0	0	0	193	08/17/2037
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		12/01/2024	MBS PAYDOWN 100.0000		18,530	18,530	19,052	18,550	0	(20)	0	(20)	0	18,530	0	0	0	276	08/25/2050
33851P-AB-1	FLAGSTAR MORTGAGE TRUST 21-51N A2		12/01/2024	MBS PAYDOWN 100.0000		35,224	35,224	28,109	28,109	0	129	0	129	0	35,224	0	0	0	293	07/25/2051
33851R-BB-6	FLAGSTAR MORTGAGE TRUST 21-101N B2		12/01/2024	MBS PAYDOWN 100.0000		16,333	16,333	13,285	13,285	0	88	0	88	0	16,333	0	0	0	283	10/25/2051
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-81N A3		12/01/2024	MBS PAYDOWN 100.0000		379,220	379,220	377,023	340,159	0	(122)	0	(122)	0	379,220	0	0	0	4,999	09/25/2051
33853H-AB-7	FLAGSTAR MORTGAGE TRUST 21-131N A2		12/01/2024	MBS PAYDOWN 100.0000		82,791	82,791	68,654	68,654	0	156	0	156	0	82,791	0	0	0	813	12/30/2051
341081-GQ-4	FLORIDA POWER & LIGHT CO		10/24/2024	KEYBANC CAPITAL MARKETS INC. MORGAN STANLEY & CO.		4,965,250	5,000,000	5,002,650	5,002,602	0	(184)	0	(184)	0	5,002,419	0	(37,169)	(37,169)	226,667	05/15/2033
341081-GR-2	FLORIDA POWER & LIGHT CO		03/07/2024	LLC		2,972,580	3,000,000	2,998,590	2,998,858	0	85	0	85	0	2,998,943	0	(26,363)	(26,363)	41,904	05/15/2026
36168Y-AA-5	GCAT 22-INV1 A1		12/01/2024	MBS PAYDOWN 100.0000		652,412	652,412	532,557	647,993	0	4,420	0	4,420	0	652,412	0	0	0	11,325	12/25/2051
36169D-AA-0	GCAT 23-NQM2 A1		12/01/2024	MBS PAYDOWN 100.0000		109,217	109,217	109,217	109,217	0	0	0	0	0	109,217	0	0	0	3,724	11/25/2067
36169K-AA-4	GCAT 22-NQM2 A1		12/01/2024	MBS PAYDOWN 100.0000		160,870	160,870	160,121	160,824	0	46	0	46	0	160,870	0	0	0	3,725	02/25/2067
36262P-BK-6	GS MORTGAGE-BACKED SECURITIES 21-PJ10 B2		12/01/2024	MBS PAYDOWN 100.0000		27,847	27,847	22,335	22,335	0	207	0	207	0	27,847	0	0	0	373	03/25/2052
36263V-BL-0	GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1		12/01/2024	MBS PAYDOWN 100.0000 TD SECURITIES (USA) LLC		50,378	50,378	40,731	49,932	0	445	0	445	0	50,378	0	0	0	785	04/25/2052
362650-AD-8	GM FINANCIAL SECURITIZED TERM 22-4 A3		04/30/2024			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
36266F-AC-3	GM FINANCIAL AUTOMOBILE LEASIN 22-2 A3		03/26/2024	VARIOUS		1,283,577	1,286,100	1,285,966	1,286,078	0	15	0	15	0	1,286,093	0	(2,516)	(2,516)	9,943	06/20/2025
36267B-AB-3	GS MORTGAGE-BACKED SECURITIES 22-GR2 A2		12/01/2024	MBS PAYDOWN 100.0000		137,794	137,794	113,852	113,852	0	468	0	468	0	137,794	0	0	0	1,205	08/26/2052
36267E-BJ-9	GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1		12/01/2024	MBS PAYDOWN 100.0000		54,069	54,069	42,936	42,936	0	456	0	456	0	54,069	0	0	0	847	06/25/2052
36830R-AN-0	GCAT 22-INV3 1A13		12/01/2024	MBS PAYDOWN 100.0000		45,675	45,675	39,675	39,675	0	141	0	141	0	45,675	0	0	0	667	08/25/2052
38136M-AU-2	GOLDENTREE LOAN MANAGEMENT US 17-2A AR		06/21/2024	VARIOUS		2,138,391	2,138,391	2,138,391	2,138,391	0	0	0	0	0	2,138,391	0	0	0	73,843	11/20/2030
38141G-WQ-3	GOLDMAN SACHS GROUP INC		09/30/2024	SECURITY CALLED AT 100.00000000 100.0000 MIZUHO SECURITIES USA		3,250,000	3,250,000	3,147,268	3,211,348	0	38,652	0	38,652	0	3,250,000	0	0	0	106,340	09/29/2025
38141G-YE-8	GOLDMAN SACHS GROUP INC		02/28/2024	LLC		500,184	500,000	499,570	500,000	0	0	0	0	0	500,000	0	185	185	6,507	09/10/2024
38141G-ZK-3	GOLDMAN SACHS GROUP INC		10/24/2024	BOFA SECURITIES INC.		477,390	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(22,610)	(22,610)	15,437	02/24/2028
40390J-AA-0	HGI CRE CLO LTD 21-FL2 A		12/19/2024	MBS PAYDOWN 100.0000		336,066	336,066	336,066	336,066	0	0	0	0	0	336,066	0	0	0	17,298	09/17/2036
40394S-AC-2	HOMES TRUST 24-AFC1 A1		12/01/2024	MBS PAYDOWN 100.0000		55,476	55,476	55,476	55,476	0	0	0	0	0	55,476	0	0	0	483	08/25/2059
403950-AA-6	HGI CRE CLO LTD 22-FL3 A		12/17/2024	MBS PAYDOWN 100.0000		1,249,672	1,249,672	1,249,672	1,249,672	0	0	0	0	0	1,249,672	0	0	0	71,573	04/19/2037
404280-CS-6	HSBC HOLDINGS PLC	D	05/24/2024	VARIOUS		2,740,510	2,750,000	2,605,760	2,714,696	0	33,267	0	33,267	0	2,747,963	0	(7,453)	(7,453)	11,631	05/24/2025
43283N-AA-5	HILTON GRAND VACATIONS TRUST 24-3A A		12/25/2024	MBS PAYDOWN 100.0000		91,667	91,667	91,653	91,653	0	300	0	300	0	91,667	0	0	0	609	08/27/2040
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		12/01/2024	MBS PAYDOWN 100.0000		39,006	39,006	37,748	37,748	0	23	0	23	0	39,006	0	0	0	328	09/17/2041
43730X-AB-0	HOME PARTNERS OF AMERICA TRUST 21-3 B		12/01/2024	MBS PAYDOWN 100.0000		4,184	4,184	3,851	3,851	0	4	0	4	0	4,184	0	0	0	19	01/17/2041
43761J-AA-5	HOMES TRUST 23-NQM1 A1		12/01/2024	MBS PAYDOWN 100.0000		320,500	320,500	319,951	320,466	0	33	0	33	0	320,500	0	0	0	11,888	01/25/2068
437920-AC-5	HOMES TRUST 24-AFC2 A1		12/31/2024	MBS PAYDOWN 100.0000		26,257	26,257	26,257	26,257	0	89	0	89	0	26,257	0	0	0	242	10/25/2059



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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
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
438516-CL-8	HONEYWELL INTERNATIONAL		03/13/2024	GOLDMAN SACHS & CO. LLC		7,151,727	7,250,000	7,233,470	7,235,674	0	560	0	560	0	7,236,235	0	(84,507)	(84,507)	254,292	01/15/2029
43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A		12/15/2024	MBS PAYDOWN 100.0000		43,750	43,750	43,715	0	0	88	0	88	0	43,750	0	0	0	379	09/15/2049
440452-AH-3	HORMEL FOODS CORP		03/11/2024	J.P. MORGAN SECURITIES LLC		890,680	1,000,000	855,080	862,246	0	5,597	0	5,597	0	867,843	0	22,837	22,837	4,722	06/03/2028
445550-BZ-1	HUNDRED ACRE WOOD TRUST 21-INV3 B1		12/01/2024	MBS PAYDOWN 100.0000		58,589	58,589	48,531	0	0	370	0	370	0	58,589	0	0	0	979	12/25/2051
448978-AD-8	HYUNDAI AUTO LEASE SECURITIZAT 22-C A3		03/26/2024	BNP PARIBAS SECURITIES CORP.		1,244,336	1,250,000	1,249,961	1,249,988	0	(27)	0	(27)	0	1,249,961	0	(5,625)	(5,625)	15,665	10/15/2025
458140-AS-9	INTEL CORP		11/08/2024	GOLDMAN SACHS & CO. LLC		5,951,520	6,000,000	5,874,960	5,919,746	0	43,284	0	43,284	0	5,963,030	0	(11,510)	(11,510)	285,517	07/29/2025
458140-BY-5	INTEL CORP		03/25/2024	MARKETAXESS GOLDMAN SACHS & CO. LLC		2,177,077	2,250,000	2,227,028	2,232,896	0	1,065	0	1,065	0	2,233,961	0	(56,883)	(56,883)	54,375	08/05/2027
458140-CD-0	INTEL CORP		11/08/2024	GOLDMAN SACHS & CO. LLC		1,001,540	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,540	1,540	61,208	02/10/2026
459200-KM-2	IBM CORP		03/07/2024	U.S. BANCORP INVESTMENTS INC.		1,160,725	1,250,000	1,249,825	1,249,889	0	7	0	7	0	1,249,896	0	(89,171)	(89,171)	16,194	02/09/2027
459200-KS-9	IBM CORP		10/23/2024	KEYBANC CAPITAL MARKETS INC.		497,660	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(2,340)	(2,340)	24,778	07/27/2025
46593F-AD-4	JP MORGAN MORTGAGE TRUST 22-INV3 A3B		12/01/2024	MBS PAYDOWN 100.0000		146,988	146,988	115,977	128,201	0	1,193	0	1,193	0	146,988	0	0	0	2,067	09/25/2052
465970-AB-7	JP MORGAN MORTGAGE TRUST 24-VIS1 A2		12/01/2024	MBS PAYDOWN 100.0000		444,770	444,770	444,768	0	0	0	0	0	444,770	0	0	0	13,704	09/01/2054	
46647P-BR-6	JPMORGAN CHASE & CO		10/24/2024	BOFA SECURITIES INC.		2,349,650	2,500,000	2,463,125	2,475,977	0	5,561	0	5,561	0	2,481,538	0	(131,888)	(131,888)	49,095	06/01/2028
46649T-AA-4	JP MORGAN MORTGAGE TRUST 18-3 A1		12/01/2024	MBS PAYDOWN 100.0000		12,751	12,751	11,699	0	0	8	0	8	0	12,751	0	0	0	89	09/25/2048
46651N-AB-0	JOL AIR 19-1 B		12/15/2024	MBS PAYDOWN 100.0000		60,885	60,885	59,668	0	0	45	0	45	0	60,885	0	0	0	251	04/15/2044
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2		12/01/2024	MBS PAYDOWN 100.0000		73,922	73,922	63,379	0	0	318	0	318	0	73,922	0	0	0	977	12/25/2051
46654K-BY-2	JP MORGAN MORTGAGE TRUST 21-11 B1		12/01/2024	MBS PAYDOWN 100.0000		9,395	9,395	7,895	0	0	13	0	13	0	9,395	0	0	0	47	01/25/2052
46654R-AG-7	JP MORGAN MORTGAGE TRUST 21-INV8 A2		12/01/2024	MBS PAYDOWN 100.0000		55,374	55,374	45,320	334	0	334	0	334	0	55,374	0	0	0	945	05/25/2052
46654T-CE-6	JP MORGAN MORTGAGE TRUST 21-15 B2		12/01/2024	MBS PAYDOWN 100.0000		12,381	12,381	10,027	0	0	34	0	34	0	12,381	0	0	0	113	06/25/2052
46656N-AQ-2	JP MORGAN MORTGAGE TRUST 23-DSC1 A3		12/01/2024	MBS PAYDOWN 100.0000		124,032	124,032	114,497	0	0	425	0	425	0	124,032	0	0	0	2,843	07/25/2063
46658D-AA-7	JP MORGAN MORTGAGE TRUST 24-VIS2 A1		12/01/2024	MBS PAYDOWN 100.0000		38,551	38,551	38,550	0	0	0	0	0	38,551	0	0	0	591	11/25/2064	
49177J-AF-9	KENVUE INC		03/25/2024	J.P. MORGAN SECURITIES LLC		3,031,800	3,000,000	3,045,750	3,041,905	0	(2,188)	0	(2,188)	0	3,039,717	0	(7,917)	(7,917)	77,854	03/22/2028
53946P-AA-8	LOANCOPE 2018-CRE1 ISSUER LTD 22-CRE7 A		12/17/2024	MBS PAYDOWN 100.0000		1,101,745	1,101,745	1,101,745	1,101,745	0	0	0	0	0	1,101,745	0	0	0	64,811	01/17/2037
539830-CA-5	LOCKHEED MARTIN CORP		10/24/2024	VARIOUS		6,441,605	6,500,000	6,498,375	6,498,374	0	(481)	0	(481)	0	6,497,893	0	(56,288)	(56,288)	300,174	02/15/2034
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LIMITED 20-1A B		12/15/2024	MBS PAYDOWN 100.0000		21,042	21,042	20,427	0	0	43	0	43	0	21,042	0	0	0	76	02/15/2045
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A		12/16/2024	MBS PAYDOWN 100.0000		412,433	412,433	412,433	412,433	0	0	0	0	0	412,433	0	0	0	13,973	10/16/2036
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A		12/17/2024	MBS PAYDOWN 100.0000		100,168	100,168	100,168	100,168	0	0	0	0	0	100,168	0	0	0	4,736	02/19/2037
55389Q-AA-5	MWV OWNER TRUST 24-2A A		12/20/2024	MBS PAYDOWN 100.0000		70,783	70,783	70,774	0	0	162	0	162	0	70,783	0	0	0	551	03/20/2042
55389Q-AB-3	MWV OWNER TRUST 24-2A B		12/20/2024	MBS PAYDOWN 100.0000		40,447	40,447	40,446	0	0	95	0	95	0	40,447	0	0	0	326	03/20/2042
55820T-AJ-7	MADISON PARK FUNDING LTD 17-23A AR		10/27/2024	MBS PAYDOWN 100.0000		405,518	405,518	405,518	405,518	0	0	0	0	0	405,518	0	0	0	21,069	07/27/2031
55821C-AA-2	ATRIUM CDO CORP -9A AR2		11/28/2024	MBS PAYDOWN 100.0000		363,924	363,924	363,924	363,924	0	0	0	0	0	363,924	0	0	0	17,831	05/28/2030
57629W-DB-3	MASSMUTUAL GLOBAL FUNDIN		02/28/2024	U.S. BANCORP INVESTMENTS INC.		1,491,000	1,500,000	1,498,305	1,499,840	0	92	0	92	0	1,499,932	0	(8,932)	(8,932)	3,425	04/12/2024
58507L-BB-4	MEDTRONIC GLOBAL HLDINGS		03/25/2024	BARCLAYS CAPITAL INC.		3,685,087	3,750,000	3,738,488	3,740,070	0	509	0	509	0	3,740,580	0	(55,492)	(55,492)	78,359	03/30/2028
585495-EJ-9	MELLO MORTGAGE CAPITAL ACCEPTA 21-MTG1 B		12/01/2024	MBS PAYDOWN 100.0000		19,556	19,556	15,369	0	0	135	0	135	0	19,556	0	0	0	216	04/25/2051
59217G-EJ-4	MET LIFE GLOB FUNDING I		03/06/2024	MARKETAXESS U.S. BANCORP INVESTMENTS INC.		236,555	250,000	249,563	249,866	0	16	0	16	0	249,883	0	(13,328)	(13,328)	1,623	07/02/2025
59217G-EN-5	MET LIFE GLOB FUNDING I		02/28/2024	KEYBANC CAPITAL MARKETS INC.		1,726,218	1,750,000	1,748,180	1,749,735	0	99	0	99	0	1,749,833	0	(23,615)	(23,615)	2,192	06/07/2024
59217G-ER-6	MET LIFE GLOB FUNDING I		03/06/2024	INC.		1,606,483	1,750,000	1,748,005	1,748,770	0	74	0	74	0	1,748,843	0	(142,360)	(142,360)	21,602	01/11/2027
59890D-AB-7	MILL CITY MORTGAGE TRUST 23-NQM1 A2		12/01/2024	MBS PAYDOWN 100.0000		160,050	160,050	156,742	159,805	0	244	0	244	0	160,050	0	0	0	5,373	10/25/2067
59890D-AC-5	MILL CITY MORTGAGE TRUST 23-NQM1 A3		12/01/2024	MBS PAYDOWN 100.0000		128,040	128,040	124,750	127,795	0	245	0	245	0	128,040	0	0	0	4,298	10/25/2067

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61747Y-EK-7	MORGAN STANLEY		10/24/2024	BOFA SECURITIES INC.		2,383,250	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(116,750)	(116,750)	78,031	01/21/2028
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		12/01/2024	MBS PAYDOWN 100.0000		23,162	23,162	24,030	23,189	0	(28)	0	(28)	0	23,162	0	0	0	304	12/25/2050
62847R-AB-3	MIVW OWNER TRUST 24-1A B		12/20/2024	MBS PAYDOWN 100.0000		227,504	227,504	227,452	0	0	600	0	600	0	227,504	0	0	0	5,832	02/20/2043
63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A		12/15/2024	MBS PAYDOWN 100.0000		166,292	166,292	166,041	166,173	0	118	0	118	0	166,292	0	0	0	1,409	04/15/2070
63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A		12/15/2024	MBS PAYDOWN 100.0000 CITIGROUP GLOBAL		163,150	163,150	163,147	163,020	0	130	0	130	0	163,150	0	0	0	1,952	07/15/2070
641062-BL-7	NESTLE HOLDINGS INC		02/27/2024	MARKETS INC.		4,283,448	4,250,000	4,249,830	4,249,839	0	5	0	5	0	4,249,844	0	33,603	33,603	98,576	09/12/2028
64830P-AA-4	NEW RESIDENTIAL MORTGAGE LOAN 19-NQM5 A1		12/01/2024	MBS PAYDOWN 100.0000		130,211	130,211	116,849	128,682	0	1,529	0	1,529	0	130,211	0	0	0	2,323	11/25/2059
64831G-BB-0	NEW RESIDENTIAL MORTGAGE LOAN 21-INV2 B2		12/01/2024	MBS PAYDOWN 100.0000		20,780	20,780	17,368	131	0	131	0	131	0	20,780	0	0	0	333	09/25/2051
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1		12/01/2024	MBS PAYDOWN 100.0000		427,753	427,753	426,146	427,660	0	93	0	93	0	427,753	0	0	0	7,470	03/27/2062
64831Q-AC-7	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM3 A3		12/01/2024	MBS PAYDOWN 100.0000 RBC CAPITAL MARKETS LLC		78,687	78,687	71,860	0	0	246	0	246	0	78,687	0	0	0	1,537	04/25/2062
64952W-DW-0	NEW YORK LIFE GLOBAL FDG		03/06/2024	U.S. BANCORP INVESTMENTS INC.		1,624,578	1,750,000	1,748,373	1,749,328	0	61	0	61	0	1,749,389	0	(124,811)	(124,811)	9,627	01/15/2026
64952W-EB-5	NEW YORK LIFE GLOBAL FDG		02/28/2024	MARKETAXESS SECURITY CALLED AT		743,993	750,000	749,558	749,953	0	24	0	24	0	749,976	0	(5,983)	(5,983)	1,409	04/26/2024
64952W-EU-3	NEW YORK LIFE GLOBAL FDG		03/06/2024	MARKETAXESS SECURITY CALLED AT		3,675,188	3,750,000	3,748,950	3,749,428	0	65	0	65	0	3,749,493	0	(74,305)	(74,305)	79,875	08/05/2025
65357L-AJ-4	NIAGARA PARK CLO LTD 19-1A AR		11/19/2024	100.00000000 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	144,875	07/17/2032
65480D-AD-5	NISSAN AUTO LEASE TRUST 21-A A4		01/15/2024	MBS PAYDOWN 100.0000 TD SECURITIES (USA) LLC		221,498	221,498	211,176	221,082	0	416	0	416	0	221,498	0	0	0	120	07/15/2026
65480J-AC-4	NISSAN AUTO RECEIVABLES OWNER 22-B A3		04/30/2024	GOLDMAN SACHS & CO. LLC		3,212,930	3,250,000	3,249,328	3,249,644	0	88	0	88	0	3,249,733	0	(36,803)	(36,803)	54,759	05/17/2027
65558R-AJ-8	NORDEA BANK ABP	D	10/24/2024	MARKETAXESS		494,105	500,000	499,620	0	0	9	0	9	0	499,629	0	(5,524)	(5,524)	2,734	09/10/2029
65558C-AC-5	NORDEA BANK AB	D	02/28/2024	MARKETAXESS MORGAN STANLEY & CO.		988,680	1,000,000	999,880	999,984	0	6	0	6	0	999,990	0	(11,310)	(11,310)	1,649	05/24/2024
67021C-AM-9	NSTAR ELECTRIC CO		03/11/2024	LLC		1,910,020	2,000,000	2,103,080	2,064,949	0	(4,033)	0	(4,033)	0	2,060,916	0	(150,896)	(150,896)	20,978	05/15/2027
67114V-AA-1	ONSLow BAY FINANCIAL LLC 22-NQM1 A1		12/01/2024	MBS PAYDOWN 100.0000		148,702	148,702	127,628	147,399	0	1,302	0	1,302	0	148,702	0	0	0	2,006	11/25/2061
671150-BD-4	ONSLow BAY FINANCIAL LLC 22-J2 B1A		12/01/2024	VARIOUS		11,700	11,700	9,789	0	0	28	0	28	0	11,700	0	0	0	101	08/25/2052
67116E-AA-7	ONSLow BAY FINANCIAL LLC 22-INV3 A1		12/01/2024	MBS PAYDOWN 100.0000		37,561	37,561	31,082	0	0	126	0	126	0	37,561	0	0	0	327	02/25/2052
67116M-AN-1	ONSLow BAY FINANCIAL LLC 23-J1 A13		12/01/2024	MBS PAYDOWN 100.0000		58,477	58,477	53,566	0	0	67	0	67	0	58,477	0	0	0	658	01/25/2053
67448L-AB-8	ONSLow BAY FINANCIAL LLC 24-NQM1 A2		12/01/2024	MBS PAYDOWN 100.0000		171,556	171,556	171,556	0	0	0	0	0	0	171,556	0	0	0	6,448	11/25/2063
67448L-AC-6	ONSLow BAY FINANCIAL LLC 24-NQM1 A3		12/01/2024	MBS PAYDOWN 100.0000		171,556	171,556	171,553	0	0	1	0	1	0	171,556	0	0	0	6,656	11/25/2063
67448W-AP-3	ONSLow BAY FINANCIAL LLC 20-EXP3 1A8		12/01/2024	MBS PAYDOWN 100.0000		27,406	27,406	28,199	27,454	0	(48)	0	(48)	0	27,406	0	0	0	502	01/25/2060
67647T-CE-2	BAYVIEW OPPORTUNITY MASTER FUN 21-1 B2		12/01/2024	MBS PAYDOWN 100.0000		23,136	23,136	19,264	0	0	127	0	127	0	23,136	0	0	0	313	06/25/2051
67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20		12/01/2024	MBS PAYDOWN 100.0000		75,617	75,617	76,633	75,654	0	(36)	0	(36)	0	75,617	0	0	0	975	07/25/2051
67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1		12/01/2024	MBS PAYDOWN 100.0000 U.S. BANCORP INVESTMENTS INC.		59,765	59,765	60,764	59,807	0	(42)	0	(42)	0	59,765	0	0	0	944	12/25/2051
68233J-CQ-5	ONCOR ELECTRIC DELIVERY		03/25/2024	SECURITY CALLED AT		4,880,150	5,000,000	4,994,850	4,995,471	0	226	0	226	0	4,995,697	0	(115,547)	(115,547)	78,833	05/15/2028
693475-BH-7	PNC FINANCIAL SERVICES		10/28/2024	100.00000000 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	141,775	10/28/2025
716973-AB-8	PFIZER INVESTMENT ENTER	D	03/25/2024	MARKETAXESS		7,426,425	7,500,000	7,491,225	7,492,937	0	675	0	675	0	7,493,613	0	(67,188)	(67,188)	118,667	05/19/2026
716973-AC-6	PFIZER INVESTMENT ENTER	D	03/25/2024	MARKETAXESS		2,465,950	2,500,000	2,497,000	2,497,336	0	132	0	132	0	2,497,468	0	(31,518)	(31,518)	39,556	05/19/2026
72703P-AF-0	PLANET FITNESS MASTER ISSUER L 24-1A A21		12/05/2024	MBS PAYDOWN 100.0000		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	346	06/05/2054
73015B-AB-1	PMT LOAN TRUST 24-INV1 A2		12/01/2024	MBS PAYDOWN 100.0000 WELLS FARGO SECURITIES LLC		14,175	14,175	14,157	0	0	0	0	0	0	14,175	0	0	0	92	10/25/2059
74153W-CL-1	PRICOA GLOBAL FUNDING 1		03/06/2024	KEYBANC CAPITAL MARKETS INC.		491,415	500,000	499,955	499,993	0	2	0	2	0	499,995	0	(8,580)	(8,580)	5,500	09/23/2024
74153W-CM-9	PRICOA GLOBAL FUNDING 1		03/06/2024	INC.		1,172,938	1,250,000	1,247,225	1,249,030	0	107	0	107	0	1,249,138	0	(76,200)	(76,200)	5,194	09/01/2025
74333Q-AA-3	PROGRESS RESIDENTIAL TRUST 21-SFR9 A		12/01/2024	MBS PAYDOWN 100.0000		2,789	2,789	2,789	2,789	0	0	0	0	0	2,789	0	0	0	56	11/17/2040
74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A		12/01/2024	MBS PAYDOWN 100.0000		22,348	22,348	22,347	22,348	0	0	0	0	0	22,348	0	0	0	284	10/17/2038
749350-BK-9	WOODWARD CAPITAL MANAGEMENT 21-1 B2A		12/01/2024	MBS PAYDOWN 100.0000		22,606	22,606	18,472	0	0	159	0	159	0	22,606	0	0	0	257	03/25/2051
753917-AB-9	RATE MORTGAGE TRUST 24-J2 A2		12/01/2024	MBS PAYDOWN 100.0000		119,629	119,629	118,283	0	0	67	0	67	0	119,629	0	0	0	1,913	07/25/2054



ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
92538W-AA-5	VERUS SECURITIZATION TRUST 22-1 A1		12/01/2024	MBS PAYDOWN 100.0000		225,928	225,928	192,921	223,802	0	2,126	0	2,126	0	225,928	0	0	0	3,675	01/25/2067	
92539B-AA-0	VERUS SECURITIZATION TRUST 23-1 A1		12/01/2024	MBS PAYDOWN 100.0000		145,731	145,731	145,730	145,731	0	0	0	0	0	145,731	0	0	0	4,535	12/25/2067	
92539F-AA-1	VERUS SECURITIZATION TRUST 23-INV1 A1		12/01/2024	MBS PAYDOWN 100.0000		181,607	181,607	181,604	181,607	0	0	0	0	0	181,607	0	0	0	5,484	02/25/2068	
92539G-AC-5	VERUS SECURITIZATION TRUST 23-3 A3		12/01/2024	MBS PAYDOWN 100.0000		534,580	534,580	534,577	534,583	0	(3)	0	(3)	0	534,580	0	0	0	20,026	03/25/2068	
92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2		12/01/2024	MBS PAYDOWN 100.0000		225,959	225,959	225,957	225,959	0	0	0	0	0	225,959	0	0	0	7,630	05/25/2068	
92540E-AC-7	VERUS SECURITIZATION TRUST 24-1 A3		12/01/2024	MBS PAYDOWN 100.0000		253,570	253,570	253,569	0	0	0	0	0	253,570	0	0	0	8,776	01/25/2069		
92540F-AC-4	VERUS SECURITIZATION TRUST 24-INV1 A3		12/01/2024	MBS PAYDOWN 100.0000		99,415	99,415	99,414	0	0	0	0	0	99,415	0	0	0	2,599	03/25/2069		
92540P-AA-6	VERUS SECURITIZATION TRUST 24-8 A1		12/01/2024	MBS PAYDOWN 100.0000		23,063	23,063	23,062	0	0	0	0	0	23,063	0	0	0	135	10/25/2069		
92837K-AA-9	VISIO 2020-1 TRUST 20-1 A1		12/01/2024	MBS PAYDOWN 100.0000		99,994	99,994	99,993	99,994	0	0	0	0	99,994	0	0	0	969	08/25/2055		
95000U-2A-0	WELLS FARGO & COMPANY		10/24/2024	BOFA SECURITIES INC		1,214,288	1,250,000	1,325,725	1,299,047	0	(11,454)	0	(11,454)	0	1,287,594	0	(73,306)	(73,306)	41,440	05/22/2028	
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1		12/01/2024	MBS PAYDOWN 100.0000		34,825	34,825	35,967	34,882	0	(57)	0	(57)	0	34,825	0	0	0	543	06/25/2050	
95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3		12/01/2024	MBS PAYDOWN 100.0000		67,385	67,385	58,504	66,773	0	612	0	612	0	67,385	0	0	0	891	12/25/2050	
95058X-AL-2	WENDYS FUNDING LLC 21-1A A211		12/15/2024	MBS PAYDOWN 100.0000		9,378	9,378	7,785	0	0	59	0	59	0	9,378	0	0	0	130	06/15/2051	
97314C-AA-8	WIND RIVER CLO LTD 13-2A AR2		10/18/2024	MBS PAYDOWN 100.0000		893,524	893,524	893,524	893,524	0	0	0	0	0	893,524	0	0	0	36,883	10/18/2030	
98163V-AB-4	WORLD OMNI AUTO RECEIVABLES TR 22-D A2A		09/15/2024	MBS PAYDOWN 100.0000		3,200,055	3,200,055	3,199,855	3,199,995	0	59	0	59	0	3,200,055	0	0	0	69,714	03/16/2026	
98163W-AC-0	WORLD OMNI AUTO RECEIVABLES TR 20-B A3		01/15/2024	MBS PAYDOWN 100.0000		11,791	11,791	11,790	11,791	0	0	0	0	0	11,791	0	0	0	6	05/15/2025	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					263,301,791	266,992,506	265,277,110	254,826,514	0	242,367	0	242,367	0	266,590,851	0	(3,289,055)	(3,289,055)	7,178,021	XXX	
2509999997	Total - Bonds - Part 4					376,585,042	385,243,466	381,568,019	367,153,353	0	282,377	0	282,377	0	383,463,684	0	(6,878,638)	(6,878,638)	10,046,306	XXX	
2509999998	Total - Bonds - Part 5					15,836,835	15,575,000	15,830,387	0	0	(6,702)	0	(6,702)	0	15,823,685	0	13,150	13,150	341,363	XXX	
2509999999	Total - Bonds					392,421,877	400,818,466	397,398,406	367,153,353	0	275,675	0	275,675	0	399,287,369	0	(6,865,488)	(6,865,488)	10,387,669	XXX	
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998	Total - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998	Total - Common Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999	Totals					392,421,877	XXX	397,398,406	367,153,353	0	275,675	0	275,675	0	399,287,369	0	(6,865,488)	(6,865,488)	10,387,669	XXX	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE D - PART 5**

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
13063D-3R-7	CALIFORNIA ST		01/10/2024	TRUIST SECURITIES INC	02/20/2024	TRUIST SECURITIES INC	1,575,000	1,709,222	1,702,260	1,708,006	0	(1,216)	0	(1,216)	0	0	(5,746)	(5,746)	44,888	34,388	
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							1,575,000	1,709,222	1,702,260	1,708,006	0	(1,216)	0	(1,216)	0	0	(5,746)	(5,746)	44,888	34,388	
038222-AS-4	APPLIED MATERIALS INC		07/17/2024	MIZUHO SECURITIES USA LLC	10/24/2024	J.P. MORGAN SECURITIES LLC	1,000,000	1,010,180	1,017,110	1,009,699	0	(481)	0	(481)	0	0	7,411	7,411	17,867	4,933	
00206R-MT-6	AT&T INC		03/05/2024	MIZUHO SECURITIES USA LLC	10/24/2024	BARCLAYS CAPITAL INC	5,000,000	5,056,850	5,113,400	5,054,134	0	(2,716)	0	(2,716)	0	0	59,266	59,266	187,500	16,500	
532457-CQ-9	ELI LILLY & CO		08/12/2024	MORGAN STANLEY & CO LLC	10/24/2024	BOFA SECURITIES INC	2,500,000	2,494,525	2,479,600	2,494,721	0	196	0	196	0	0	(15,121)	(15,121)	20,708	0	
437076-DC-3	HOME DEPOT INC		08/01/2024	BOFA SECURITIES INC	10/24/2024	MORGAN STANLEY & CO. LLC	3,500,000	3,558,660	3,540,985	3,556,194	0	(2,466)	0	(2,466)	0	0	(15,209)	(15,209)	55,417	17,087	
74153W-CV-9	PRICOA GLOBAL FUNDING 1		08/21/2024	VARIOUS	10/24/2024	MARKETAXESS	2,000,000	2,000,950	1,983,480	2,000,931	0	(19)	0	(19)	0	0	(17,451)	(17,451)	14,983	0	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							14,000,000	14,121,165	14,134,575	14,115,679	0	(5,486)	0	(5,486)	0	0	18,896	18,896	296,475	38,520	
2509999998. Total - Bonds							15,575,000	15,830,387	15,836,835	15,823,685	0	(6,702)	0	(6,702)	0	0	13,150	13,150	341,363	72,908	
4509999998. Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								15,830,387	15,836,835	15,823,685	0	(6,702)	0	(6,702)	0	0	13,150	13,150	341,363	72,908	

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

**N O N E**

Schedule D - Part 6 - Section 2

**N O N E**

Schedule DA - Part 1 - Short-Term Investments Owned

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of  
Current Year

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

**SCHEDULE E - PART 1 - CASH**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Wells Fargo Bank, N.A. .... San Francisco, CA .....		0.000	787,091	0	5,916,122	XXX
Wells Fargo Bank, N.A. .... San Francisco, CA .....		0.000	8,794	0	175,418	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	795,885	0	6,091,539	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	795,885	0	6,091,539	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	795,885	0	6,091,539	XXX

**TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR**

1. January.....	23,410,704	4. April.....	15,946,833	7. July.....	7,558,685	10. October.....	14,183,703
2. February....	9,448,713	5. May.....	14,728,575	8. August.....	12,528,381	11. November...	10,778,750
3. March.....	7,343,375	6. June.....	7,516,565	9. September.....	11,405,000	12. December.....	6,091,539

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

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

Show Investments Owned December 31 of Current Year

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
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		12/24/2024	0.000		55,899,777	0	0
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET	SD	12/26/2024	0.000		28,826	0	0
8309999999	Subtotal - All Other Money Market Mutual Funds					55,928,603	0	0
8609999999	Total Cash Equivalents					55,928,603	0	0

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

Line Number	1A	1B	1C	1D	1E	1F	1G
1A	1A ..\$ .....	1B ..\$ .....	1C ..\$ .....	1D ..\$ .....	1E ..\$ .....	1F ..\$ .....	1G ..\$ .....
1B	2A ..\$ .....	2B ..\$ .....	2C ..\$ .....				
1C	3A ..\$ .....	3B ..\$ .....	3C ..\$ .....				
1D	4A ..\$ .....	4B ..\$ .....	4C ..\$ .....				
1E	5A ..\$ .....	5B ..\$ .....	5C ..\$ .....				
1F	6 ..\$ .....						

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Ascot Specialty Insurance Company

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR		0	0	0	0
5. California	CA		0	0	0	0
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE		0	0	0	0
9. District of Columbia	DC		0	0	0	0
10. Florida	FL		0	0	0	0
11. Georgia	GA		0	0	0	0
12. Hawaii	HI		0	0	0	0
13. Idaho	ID		0	0	0	0
14. Illinois	IL		0	0	0	0
15. Indiana	IN		0	0	0	0
16. Iowa	IA		0	0	0	0
17. Kansas	KS		0	0	0	0
18. Kentucky	KY		0	0	0	0
19. Louisiana	LA		0	0	0	0
20. Maine	ME		0	0	0	0
21. Maryland	MD		0	0	0	0
22. Massachusetts	MA		0	0	0	0
23. Michigan	MI		0	0	0	0
24. Minnesota	MN		0	0	0	0
25. Mississippi	MS		0	0	0	0
26. Missouri	MO		0	0	0	0
27. Montana	MT		0	0	0	0
28. Nebraska	NE		0	0	0	0
29. Nevada	NV		0	0	0	0
30. New Hampshire	NH		0	0	0	0
31. New Jersey	NJ		0	0	0	0
32. New Mexico	NM		0	0	0	0
33. New York	NY		0	0	0	0
34. North Carolina	NC		0	0	0	0
35. North Dakota	ND		0	0	0	0
36. Ohio	OH		0	0	0	0
37. Oklahoma	OK		0	0	0	0
38. Oregon	OR		0	0	0	0
39. Pennsylvania	PA		0	0	0	0
40. Rhode Island	RI	0 SD	357,074	306,435	28,825	28,825
41. South Carolina	SC		0	0	0	0
42. South Dakota	SD		0	0	0	0
43. Tennessee	TN		0	0	0	0
44. Texas	TX		0	0	0	0
45. Utah	UT		0	0	0	0
46. Vermont	VT		0	0	0	0
47. Virginia	VA		0	0	0	0
48. Washington	WA		0	0	0	0
49. West Virginia	WV		0	0	0	0
50. Wisconsin	WI		0	0	0	0
51. Wyoming	WY		0	0	0	0
52. American Samoa	AS		0	0	0	0
53. Guam	GU		0	0	0	0
54. Puerto Rico	PR		0	0	0	0
55. U.S. Virgin Islands	VI		0	0	0	0
56. Northern Mariana Islands	MP		0	0	0	0
57. Canada	CAN		0	0	0	0
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	357,074	306,435	28,825	28,825
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0