



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020  
OF THE CONDITION AND AFFAIRS OF THE

## Ascot Specialty Insurance Company

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

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

Incorporated/Organized 05/14/1974 Commenced Business 03/08/2019

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

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

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

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

Internet Website Address www.ascotgroup.com

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

### OFFICERS

President & Chief Executive Officer Jonathan Martin Zaffino # Treasurer Peter Michael Grayston  
Chief Financial Officer Joseph William Roberts Secretary Yvonne Mary Costello #

### OTHER

Emily Charlotte Gilde, Chief Risk Officer Shanelle Lord Burke #, U.S. Controller Katy Marie Wilson #, General Counsel  
Elizabeth Kirwan Johnson #, Chief Underwriting Officer

### DIRECTORS OR TRUSTEES

Thomas Aleksander Kalvik # Joseph William Roberts Susan Jane Sutherland  
Jonathan Martin Zaffino #

State of New York SS:  
County of New York

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.

Jonathan Martin Zaffino  
Jonathan Martin Zaffino  
President & Chief Executive Officer

Shanelle Lord Burke  
Shanelle Lord Burke  
US Controller

Yvonne Mary Costello  
Yvonne Mary Costello  
Secretary

Subscribed and sworn to before me this \_\_\_\_\_ 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.....

ANNUAL STATEMENT FOR THE YEAR 2020 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 .....	17,573,216	14.486	17,573,216	0	17,573,216	14.486
1.02 All other governments .....	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed .....	2,442,186	2.013	2,442,186	0	2,442,186	2.013
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....	5,440,267	4.484	5,440,267	0	5,440,267	4.484
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	25,211,842	20.782	25,211,842	0	25,211,842	20.782
1.06 Industrial and miscellaneous .....	46,159,360	38.049	46,159,360	0	46,159,360	38.049
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 Total long-term bonds .....	96,826,871	79.815	96,826,871	0	96,826,871	79.815
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 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) .....	537,555	0.443	537,555	0	537,555	0.443
6.02 Cash equivalents (Schedule E, Part 2) .....	23,950,284	19.742	23,950,284	0	23,950,284	19.742
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 .....	24,487,839	20.185	24,487,839	0	24,487,839	20.185
7. Contract loans .....	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB) .....	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA) .....	0	0.000	0	0	0	0.000
10. Receivables for securities .....	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11) .....	0	0.000	0	0	0	0.000
13. Total invested assets	121,314,710	100.000	121,314,710	0	121,314,710	100.000

Schedule A - Verification - Real Estate

**N O N E**

Schedule B - Verification - Mortgage Loans

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Ascot Specialty Insurance Company  
**SCHEDULE BA - VERIFICATION BETWEEN YEARS**  
 Other Long-Term Invested Assets

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

NONE

**SCHEDULE D - VERIFICATION BETWEEN YEARS**  
 Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year .....	74,296,624
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	58,916,444
3.	Accrual of discount .....	225,987
4.	Unrealized valuation increase (decrease):	
4.1.	Part 1, Column 12 .....	0
4.2.	Part 2, Section 1, Column 15 .....	0
4.3.	Part 2, Section 2, Column 13 .....	0
4.4.	Part 4, Column 11 .....	0
5.	Total gain (loss) on disposals, Part 4, Column 19 .....	791,649
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	37,203,702
7.	Deduct amortization of premium .....	221,106
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1.	Part 1, Column 15 .....	0
8.2.	Part 2, Section 1, Column 19 .....	0
8.3.	Part 2, Section 2, Column 16 .....	0
8.4.	Part 4, Column 15 .....	0
9.	Deduct current year's other than temporary impairment recognized:	
9.1.	Part 1, Column 14 .....	0
9.2.	Part 2, Section 1, Column 17 .....	0
9.3.	Part 2, Section 2, Column 14 .....	0
9.4.	Part 4, Column 13 .....	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 .....	20,975
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	96,826,871
12.	Deduct total nonadmitted amounts .....	0
13.	Statement value at end of current period (Line 11 minus Line 12) .....	96,826,871

ANNUAL STATEMENT FOR THE YEAR 2020 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 .....	17,573,216	17,575,000	17,575,742	17,500,000
	2. Canada .....	0	0	0	0
	3. Other Countries .....	0	0	0	0
	4. Totals	17,573,216	17,575,000	17,575,742	17,500,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,442,186	2,573,400	2,476,188	2,250,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,440,267	5,593,451	5,430,693	5,460,000
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	25,211,842	26,323,162	25,154,861	25,089,772
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States .....	44,355,896	45,165,845	44,185,958	44,099,965
	9. Canada .....	0	0	0	0
	10. Other Countries .....	1,803,464	1,879,794	1,819,665	1,750,000
	11. Totals	46,159,360	47,045,639	46,005,623	45,849,965
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	96,826,871	99,110,652	96,643,107	96,149,737
<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)	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	96,826,871	99,110,652	96,643,107	

ANNUAL STATEMENT FOR THE YEAR 2020 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 11.7	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	28,673,952	12,497,571	0	0	0	XXX	41,171,523	34.2	0	0.0	41,171,523	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	28,673,952	12,497,571	0	0	0	XXX	41,171,523	34.2	0	0.0	41,171,523	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	0	592,778	1,849,408	0	0	XXX	2,442,186	2.0	1,103,941	1.5	2,442,186	0
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	0	592,778	1,849,408	0	0	XXX	2,442,186	2.0	1,103,941	1.5	2,442,186	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1	0	2,436,422	2,738,845	265,000	0	XXX	5,440,267	4.5	4,349,038	5.9	5,440,267	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	2,436,422	2,738,845	265,000	0	XXX	5,440,267	4.5	4,349,038	5.9	5,440,267	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	3,466,485	11,706,431	9,340,018	587,283	111,625	XXX	25,211,842	20.9	30,859,186	41.5	25,211,842	0
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	3,466,485	11,706,431	9,340,018	587,283	111,625	XXX	25,211,842	20.9	30,859,186	41.5	25,211,842	0

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ANNUAL STATEMENT FOR THE YEAR 2020 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 11.7	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	10,505,397	29,778,032	4,824,411	258,395	57,522	XXX	45,423,757	37.7	37,984,460	51.1	34,139,031	11,284,726
6.2 NAIC 2	0	735,603	0	0	0	XXX	735,603	0.6	0	0.0	735,603	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>6.7 Totals</b>	<b>10,505,397</b>	<b>30,513,635</b>	<b>4,824,411</b>	<b>258,395</b>	<b>57,522</b>	<b>XXX</b>	<b>46,159,360</b>	<b>38.3</b>	<b>37,984,460</b>	<b>51.1</b>	<b>34,874,634</b>	<b>11,284,726</b>
<b>7. Hybrid Securities</b>												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>7.7 Totals</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8.7 Totals</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>9.7 Totals</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>10.7 Totals</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>

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ANNUAL STATEMENT FOR THE YEAR 2020 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1	(d) 42,645,834	57,011,234	18,752,682	1,110,678	169,147	0	119,689,575	99.4	XXX	XXX	108,404,849	11,284,726
11.2 NAIC 2	(d) 0	735,603	0	0	0	0	735,603	0.6	XXX	XXX	735,603	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	42,645,834	57,746,837	18,752,682	1,110,678	169,147	0	(b) 120,425,178	100.0	XXX	XXX	109,140,452	11,284,726
11.8 Line 11.7 as a % of Col. 7	35.4	48.0	15.6	0.9	0.1	0.0	100.0	XXX	XXX	XXX	90.6	9.4
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1	13,075,274	48,747,280	10,293,440	1,930,125	250,506	0	XXX	XXX	74,296,625	100.0	72,057,425	2,239,200
12.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	13,075,274	48,747,280	10,293,440	1,930,125	250,506	0	XXX	XXX	(b) 74,296,625	100.0	72,057,425	2,239,200
12.8 Line 12.7 as a % of Col. 9	17.6	65.6	13.9	2.6	0.3	0.0	XXX	XXX	100.0	XXX	97.0	3.0
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1	40,471,629	49,803,054	17,166,256	852,283	111,625	0	108,404,847	90.0	72,057,425	97.0	108,404,847	XXX
13.2 NAIC 2	0	735,603	0	0	0	0	735,603	0.6	0	0.0	735,603	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	40,471,629	50,538,657	17,166,256	852,283	111,625	0	109,140,450	90.6	72,057,425	97.0	109,140,450	XXX
13.8 Line 13.7 as a % of Col. 7	37.1	46.3	15.7	0.8	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	33.6	42.0	14.3	0.7	0.1	0.0	90.6	XXX	XXX	XXX	90.6	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1	2,174,205	7,208,180	1,586,426	258,395	57,522	0	11,284,728	9.4	2,239,200	3.0	XXX	11,284,728
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	2,174,205	7,208,180	1,586,426	258,395	57,522	0	11,284,728	9.4	2,239,200	3.0	XXX	11,284,728
14.8 Line 14.7 as a % of Col. 7	19.3	63.9	14.1	2.3	0.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.8	6.0	1.3	0.2	0.0	0.0	9.4	XXX	XXX	XXX	XXX	9.4

(a) Includes \$ 11,284,726 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 \$ 23,598,307 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0



ANNUAL STATEMENT FOR THE YEAR 2020 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 11.08	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	28,673,952	12,497,571	0	0	0	XXX	41,171,523	34.2	0	0.0	41,171,523	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	28,673,952	12,497,571	0	0	0	XXX	41,171,523	34.2	0	0.0	41,171,523	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	0	592,778	1,849,408	0	0	XXX	2,442,186	2.0	1,103,941	1.5	2,442,186	0
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	0	592,778	1,849,408	0	0	XXX	2,442,186	2.0	1,103,941	1.5	2,442,186	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations	0	2,436,422	2,738,845	265,000	0	XXX	5,440,267	4.5	4,349,038	5.9	5,440,267	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	2,436,422	2,738,845	265,000	0	XXX	5,440,267	4.5	4,349,038	5.9	5,440,267	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b>												
5.01 Issuer Obligations	998,589	7,385,936	8,080,859	0	0	XXX	16,465,384	13.7	18,205,938	24.5	16,465,385	(1)
5.02 Residential Mortgage-Backed Securities	2,467,897	4,320,494	1,259,158	587,283	111,625	XXX	8,746,457	7.3	12,653,249	17.0	8,746,458	(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	3,466,486	11,706,430	9,340,017	587,283	111,625	XXX	25,211,841	20.9	30,859,187	41.5	25,211,843	(2)
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations	7,336,704	24,547,167	3,237,986	0	0	XXX	35,121,857	29.2	34,984,852	47.1	30,624,915	4,496,942
6.02 Residential Mortgage-Backed Securities	1,025,087	2,164,030	532,826	258,395	57,522	XXX	4,037,860	3.4	0	0.0	0	4,037,860
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	2,143,607	3,802,438	1,053,599	0	0	XXX	6,999,644	5.8	2,999,608	4.0	4,249,719	2,749,925
6.05 Totals	10,505,398	30,513,635	4,824,411	258,395	57,522	XXX	46,159,361	38.3	37,984,460	51.1	34,874,634	11,284,727
<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 2020 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 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Unaffiliated Bank Loans</b>												
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
<b>11. Total Bonds Current Year</b>												
11.01 Issuer Obligations	37,009,245	47,459,874	15,907,098	265,000	0	XXX	100,641,217	83.6	XXX	XXX	96,144,276	4,496,941
11.02 Residential Mortgage-Backed Securities	3,492,984	6,484,524	1,791,984	845,678	169,147	XXX	12,784,317	10.6	XXX	XXX	8,746,458	4,037,859
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	2,143,607	3,802,438	1,053,599	0	0	XXX	6,999,644	5.8	XXX	XXX	4,249,719	2,749,925
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	42,645,836	57,746,836	18,752,681	1,110,678	169,147	0	120,425,178	100.0	XXX	XXX	109,140,453	11,284,725
11.09 Line 11.08 as a % of Col. 7	35.4	48.0	15.6	0.9	0.1	0.0	100.0	XXX	XXX	XXX	90.6	9.4
<b>12. Total Bonds Prior Year</b>												
12.01 Issuer Obligations	10,958,480	40,394,806	7,290,483	0	0	XXX	XXX	XXX	58,643,769	78.9	56,404,568	2,239,201
12.02 Residential Mortgage-Backed Securities	2,110,739	5,358,921	3,002,958	1,930,125	250,506	XXX	XXX	XXX	12,653,249	17.0	12,653,249	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	6,055	2,993,553	0	0	0	XXX	XXX	XXX	2,999,608	4.0	2,999,608	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	13,075,274	48,747,280	10,293,441	1,930,125	250,506	0	XXX	XXX	74,296,626	100.0	72,057,425	2,239,201
12.09 Line 12.08 as a % of Col. 9	17.6	65.6	13.9	2.6	0.3	0.0	XXX	XXX	100.0	XXX	97.0	3.0
<b>13. Total Publicly Traded Bonds</b>												
13.01 Issuer Obligations	36,259,397	43,712,780	15,907,098	265,000	0	XXX	96,144,275	79.8	56,404,568	75.9	96,144,275	XXX
13.02 Residential Mortgage-Backed Securities	2,467,897	4,320,494	1,259,158	587,283	111,625	XXX	8,746,457	7.3	12,653,249	17.0	8,746,457	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	1,744,336	2,505,383	0	0	0	XXX	4,249,719	3.5	2,999,608	4.0	4,249,719	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	40,471,630	50,538,657	17,166,256	852,283	111,625	0	109,140,451	90.6	72,057,425	97.0	109,140,451	XXX
13.09 Line 13.08 as a % of Col. 7	37.1	46.3	15.7	0.8	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	33.6	42.0	14.3	0.7	0.1	0.0	90.6	XXX	XXX	XXX	90.6	XXX
<b>14. Total Privately Placed Bonds</b>												
14.01 Issuer Obligations	749,848	3,747,094	0	0	0	XXX	4,496,942	3.7	2,239,201	3.0	XXX	4,496,942
14.02 Residential Mortgage-Backed Securities	1,025,087	2,164,030	532,826	258,395	57,522	XXX	4,037,860	3.4	0	0.0	XXX	4,037,860
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	399,271	1,297,055	1,053,599	0	0	XXX	2,749,925	2.3	0	0.0	XXX	2,749,925
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	2,174,206	7,208,179	1,586,425	258,395	57,522	0	11,284,727	9.4	2,239,201	3.0	XXX	11,284,727
14.09 Line 14.08 as a % of Col. 7	19.3	63.9	14.1	2.3	0.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.8	6.0	1.3	0.2	0.0	0.0	9.4	XXX	XXX	XXX	XXX	9.4

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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 2020 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 .....	1,643,187	0	1,643,187	0
2. Cost of cash equivalents acquired .....	122,202,445	23,598,266	98,604,179	0
3. Accrual of discount .....	41	41	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 .....	99,895,389	0	99,895,389	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- 7+8-9) .....	23,950,284	23,598,307	351,977	0
11. Deduct total nonadmitted amounts .....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	23,950,284	23,598,307	351,977	0

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

Schedule A - Part 1 - Real Estate Owned

**NONE**

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

**NONE**

Schedule A - Part 3 - Real Estate Disposed

**NONE**

Schedule B - Part 1 - Mortgage Loans Owned

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**









ANNUAL STATEMENT FOR THE YEAR 2020 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 C o d e	4 F o r e	5 B o n d C h a r			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) 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
3599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					6,999,270	XXX	7,102,878	7,000,000	6,999,643	0	268	0	0	XXX	XXX	XXX	5,871	91,493	XXX	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					46,005,623	XXX	47,045,639	45,849,965	46,159,360	0	47,674	0	0	XXX	XXX	XXX	194,659	671,771	XXX	XXX
4899999	Total - Hybrid Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999	Subtotal - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999	Subtotal - Unaffiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999	Total - Issuer Obligations					76,852,704	XXX	78,869,541	76,625,000	77,042,910	0	72,887	0	0	XXX	XXX	XXX	333,793	968,459	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities					12,791,133	XXX	13,138,233	12,524,737	12,784,318	0	(68,327)	0	0	XXX	XXX	XXX	30,964	269,351	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities					6,999,270	XXX	7,102,878	7,000,000	6,999,643	0	268	0	0	XXX	XXX	XXX	5,871	91,493	XXX	XXX
8099999	Total - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999	Total - Affiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999	Total - Unaffiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999	Total Bonds					96,643,107	XXX	99,110,652	96,149,737	96,826,871	0	4,828	0	0	XXX	XXX	XXX	370,628	1,329,303	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$ .....37,775,965 1B ..\$ .....7,188,961 1C ..\$ .....4,089,329 1D ..\$ .....15,896,799 1E ..\$ .....8,501,887 1F ..\$ .....13,487,879 1G ..\$ .....9,150,448  
 2A ..\$ .....735,603 2B ..\$ .....0 2C ..\$ .....0  
 3A ..\$ .....0 3B ..\$ .....0 3C ..\$ .....0  
 4A ..\$ .....0 4B ..\$ .....0 4C ..\$ .....0  
 5A ..\$ .....0 5B ..\$ .....0 5C ..\$ .....0  
 6 ..\$ .....0

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

**N O N E**

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

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2020 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
912828-YZ-7	UNITED STATES TREASURY NOTE		12/17/2020	NOMURA SECURITIES INTERNATIONAL INC.		5,078,532	5,000,000	37,755
91282C-AG-6	UNITED STATES TREASURY NOTE		09/24/2020	BARCLAYS CAPITAL INC.		7,498,560	7,500,000	647
91282C-AN-1	UNITED STATES TREASURY NOTE		10/05/2020	NOMURA SECURITIES INTERNATIONAL INC.		4,998,650	5,000,000	103
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						<b>17,575,742</b>	<b>17,500,000</b>	<b>38,505</b>
574193-TS-7	MARYLAND ST		11/30/2020	BARCLAYS CAPITAL INC.		761,273	750,000	2,316
882830-AD-4	TEXAS ST TRANSPRTN COMMISSION		11/24/2020	BARCLAYS CAPITAL INC.		594,815	500,000	3,889
<b>1799999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						<b>1,356,088</b>	<b>1,250,000</b>	<b>6,205</b>
099032-G0-1	BOONE MCHENRY & DEKALB CNTYS I		06/02/2020	STIFEL NICOLAUS & COMPANY INCORPORATED		250,000	250,000	0
170016-F7-9	CHIPPEWA VLY MI SCHS		08/26/2020	HUNTINGTON SECURITIES INC.		265,000	265,000	0
243859-NK-8	DEER LAKES PA SCH DIST		07/17/2020	JANNEY MONTGOMERY SCOTT LLC		250,000	250,000	0
418780-QJ-4	HATBORO-HORSHAM PA SCH DIST		11/13/2020	RBC CAPITAL MARKETS LLC		250,000	250,000	0
425200-7C-0	HENDERSON NV		06/03/2020	J.P. MORGAN SECURITIES LLC		250,000	250,000	0
537292-LK-8	LITTLE MIAMI OH LOCAL SCH DIST		06/10/2020	PIPER SANDLER & CO.		221,778	250,000	0
549188-Y8-7	LUBBOCK TX		11/20/2020	RAYMOND JAMES & ASSOCIATES INC.		295,000	295,000	0
549188-Z2-9	LUBBOCK TX		11/20/2020	RAYMOND JAMES & ASSOCIATES INC.		250,000	250,000	0
659666-T6-8	NORTH HEMPSTEAD NY		11/25/2020	ROBERT W. BAIRD & CO. INCORPORATED		264,890	250,000	0
698873-G3-4	PAPILLION-LA VISTA NE SCH DIST		11/18/2020	PIPER SANDLER & CO.		300,000	300,000	0
720424-ZT-0	PIERCE CNTY WA SCH DIST #10 TA		07/09/2020	RBC CAPITAL MARKETS LLC		250,000	250,000	0
720424-ZU-7	PIERCE CNTY WA SCH DIST #10 TA		07/09/2020	RBC CAPITAL MARKETS LLC		250,000	250,000	0
79623P-ES-0	SAN ANTONIO TX		07/01/2020	STEBERT WILLIAMS SHANK & CO. LLC		250,000	250,000	0
803770-UR-5	SARPY CNTY NE SCH DIST #37		06/25/2020	D.A. DAVIDSON & CO.		250,000	250,000	0
879743-PB-2	TEMPE AZ UNION HIGH SCH DIST #		08/14/2020	PIPER SANDLER & CO.		250,000	250,000	0
<b>2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						<b>3,846,668</b>	<b>3,860,000</b>	<b>0</b>
047870-SJ-0	ATLANTA GA WTR & WSTWTR REVENUE		10/15/2020	BARCLAYS CAPITAL INC.		250,000	250,000	0
059231-V6-4	BALTIMORE MD REVENUE		11/19/2020	UBS SECURITIES LLC		250,000	250,000	0
13032U-XN-3	CALIFORNIA ST HLTH FACS FING A		10/28/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
172311-PX-4	CINCINNATI OH WTR SYS REVENUE		07/31/2020	UBS SECURITIES LLC		255,730	250,000	400
194522-DY-1	CLG WILLIAM & MARY VA CLG REVE		10/21/2020	BOFA SECURITIES INC.		390,000	390,000	0
220245-K5-2	CORPUS CHRISTI TX UTILITY SYSR		07/01/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
23542J-QR-9	DALLAS TX WTRHKS & SWR SYS REV		06/10/2020	J.P. MORGAN SECURITIES LLC		250,000	250,000	0
25477G-TP-0	DIST OF COLUMBIA INCOME TAX SE		07/10/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
3132DV-7B-5	UMBS - POOL SDB090		09/10/2020	NOMURA SECURITIES INTERNATIONAL INC.		462,796	448,568	324
313342-BS-8	UMBS - POOL QA7249		02/13/2020	SUNTRUST CAPITAL MARKETS		1,686,754	1,641,860	1,505
3140X8-KH-9	UMBS - POOL FIM4795		11/09/2020	TRUIST SECURITIES INC.		982,953	950,000	633
385630-AG-3	GRAND ISLAND NE COMBINED UTILS		11/12/2020	D.A. DAVIDSON & CO.		250,000	250,000	0
44244C-XU-6	HOUSTON TX UTILITY SYS REVENUE		07/10/2020	KEYBANC CAPITAL MARKETS INC.		263,303	250,000	965
47770V-AY-6	JOBSCHIO BEVERAGE SYS STWD LIQ		10/15/2020	MORGAN STANLEY & CO. LLC		288,073	250,000	2,989
64988Y-GV-3	NEW YORK ST MTGE AGY HOMEOWNER		09/02/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
64988Y-GW-1	NEW YORK ST MTGE AGY HOMEOWNER		09/02/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
717893-RA-5	PHILADELPHIA PA WTR & WSTWTR R		07/23/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
717893-RS-2	PHILADELPHIA PA WTR & WSTWTR R		07/23/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
797412-DN-0	SAN DIEGO CNTY CA WTR AUTH		11/25/2020	STIFEL NICOLAUS & COMPANY INCORPORATED		506,390	500,000	391
875291-AW-6	TAMPA FL WTR & WSTWTR SYS REVE		07/17/2020	BOFA SECURITIES INC.		425,000	425,000	0
88675A-BS-4	TIGARD WTR SYS REVENUE		10/21/2020	LOOP CAPITAL MARKETS LLC		261,553	250,000	0
928075-JC-5	VIRGINIA ST PORT AUTH CMWLTH P		07/22/2020	J.P. MORGAN SECURITIES LLC		250,000	250,000	0
928075-JD-3	VIRGINIA ST PORT AUTH CMWLTH P		07/22/2020	J.P. MORGAN SECURITIES LLC		250,000	250,000	0
928181-HY-5	VIRGINIA ST RESOURCES AUTH WTR		07/15/2020	MORGAN STANLEY & CO. LLC		250,000	250,000	0
954507-FG-9	W MIFFLIN PA SAN SWR MUNI AUTH		11/13/2020	PIPER SANDLER & CO.		250,000	250,000	0
954507-FH-7	W MIFFLIN PA SAN SWR MUNI AUTH		11/13/2020	PIPER SANDLER & CO.		250,000	250,000	0
977123-X8-6	WISCONSIN ST TRANSPRTN REVENUE		07/10/2020	WELLS FARGO SECURITIES LLC		250,000	250,000	0
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>9,772,552</b>	<b>9,605,428</b>	<b>7,207</b>
02665W-DK-4	AMERICAN HONDA FINANCE		07/06/2020	BNP PARIBAS SECURITIES CORP.		249,920	250,000	0
06051G-JK-6	BANK OF AMERICA CORP		10/16/2020	BOFA SECURITIES INC.		250,000	250,000	0
110122-DT-2	BRISTOL-MYERS SQUIBB CO		11/09/2020	CITIGROUP GLOBAL MARKETS INC.		1,250,000	1,250,000	0
14913R-2F-3	CATERPILLAR FINL SERVICE		09/09/2020	CITIGROUP GLOBAL MARKETS INC.		1,249,150	1,250,000	0
172967-MQ-1	CITIGROUP INC		07/21/2020	J.P. MORGAN SECURITIES LLC		271,410	250,000	2,285
20030N-BN-0	COMCAST CORP		07/23/2020	U.S. BANCORP INVESTMENTS INC.		898,264	800,000	12,150
210518-DM-5	CONSUMERS ENERGY CO		12/02/2020	SCOTIA CAPITAL (USA) INC.		749,745	750,000	0
24422E-VJ-5	JOHN DEERE CAPITAL CORP		10/06/2020	MJFG SECURITIES AMERICAS INC.		499,420	500,000	0
24703N-AB-5	DELL EQUIPMENT FINANCE TRUST 20-1 A2		04/21/2020	BARCLAYS CAPITAL INC.		499,941	500,000	0
33767M-AA-3	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A		07/31/2020	MORGAN STANLEY & CO. LLC		999,979	1,000,000	0
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		08/13/2020	GOLDMAN SACHS & CO. LLC		925,313	900,000	1,500
34528G-AK-2	FORD CREDIT AUTO OWNER TRUST 20-A A3		05/07/2020	J.P. MORGAN SECURITIES LLC		249,956	250,000	0
38141G-XJ-8	GOLDMAN SACHS GROUP INC		09/17/2020	BNP PARIBAS SECURITIES CORP.		554,460	500,000	8,313

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ANNUAL STATEMENT FOR THE YEAR 2020 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
38141G-XM-1	GOLDMAN SACHS GROUP INC		12/04/2020	GOLDMAN SACHS & CO. LLC		500,000	500,000	0
43813D-AC-2	HONDA AUTO RECEIVABLES OWNER T 20-2 A3		05/16/2020	BOFA SECURITIES INC.		499,961	500,000	0
46647P-BH-8	JPMORGAN CHASE & CO		07/22/2020	WELLS FARGO SECURITIES LLC		261,133	250,000	1,824
46647P-BT-2	JPMORGAN CHASE & CO		11/12/2020	J.P. MORGAN SECURITIES LLC		250,000	250,000	0
57629W-CV-0	MASSMUTUAL GLOBAL FUNDIN		09/16/2020	U.S. BANCORP INVESTMENTS INC.		1,001,930	1,000,000	280
58217G-EJ-4	MET LIFE GLOB FUNDING I		06/29/2020	HSBC SECURITIES (USA) INC.		249,563	250,000	0
617446-80-5	MORGAN STANLEY		08/17/2020	MORGAN STANLEY & CO. LLC		526,800	500,000	3,373
617446-8V-4	MORGAN STANLEY		12/07/2020	MORGAN STANLEY & CO. LLC		750,000	750,000	0
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		12/11/2020	MORGAN STANLEY & CO. LLC		518,750	500,000	938
641062-AQ-7	NESTLE HOLDINGS INC		09/08/2020	CITIGROUP GLOBAL MARKETS INC.		1,246,987	1,250,000	0
67448W-AP-3	ONSLOW BAY FINANCIAL LLC 20-EXP3 1A8		09/18/2020	CITIGROUP GLOBAL MARKETS INC.		771,697	750,000	1,438
713448-FB-9	PEPSICO INC		10/05/2020	CITIGROUP GLOBAL MARKETS INC.		1,249,287	1,250,000	0
74153W-CM-9	PRICOA GLOBAL FUNDING 1		08/25/2020	U.S. BANCORP INVESTMENTS INC.		748,425	750,000	0
744560-BL-9	PUBLIC SERVICE ELECTRIC		06/25/2020	KEYBANC CAPITAL MARKETS INC.		546,205	500,000	1,833
756109-AZ-7	REALTY INCOME CORP		12/09/2020	WELLS FARGO SECURITIES LLC		1,487,880	1,500,000	0
85440K-AC-8	STANFORD UNIVERSITY		05/28/2020	GOLDMAN SACHS & CO. LLC		250,000	250,000	0
85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1		08/05/2020	CREDIT SUISSE SECURITIES (USA) LLC		249,997	250,000	413
89236T-HM-0	TOYOTA MOTOR CREDIT CORP		10/13/2020	BOFA SECURITIES INC.		249,778	250,000	0
89237J-AA-4	TOYOTA AUTO LOAN EXTENDED NOTE 20-1A A		06/01/2020	CITIGROUP GLOBAL MARKETS INC.		499,971	500,000	0
89613G-AA-4	TRICON AMERICAN HOMES 20-SFR1 A		07/08/2020	DEUTSCHE BANK SECURITIES INC.		749,999	750,000	0
904764-BJ-5	UNILEVER CAPITAL CORP		09/08/2020	BOFA SECURITIES INC.		1,248,400	1,250,000	0
92837K-AA-9	VISIO 2020-1 TRUST 20-1 A1		07/24/2020	NOMURA SECURITIES INTERNATIONAL INC.		999,985	1,000,000	1,245
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1		07/15/2020	WELLS FARGO SECURITIES LLC		1,032,812	1,000,000	2,333
976656-CL-0	WISCONSIN ELECTRIC POWER		06/25/2020	MITZUHO SECURITIES USA LLC		1,054,160	1,000,000	797
98163W-AC-0	WORLD OMNI AUTO RECEIVABLES TR 20-B A3		06/16/2020	WELLS FARGO SECURITIES LLC		499,961	500,000	0
22550L-2C-4	CREDIT SUISSE NEW YORK	D.	09/15/2020	CREDIT SUISSE SECURITIES (USA) LLC		274,155	250,000	3,237
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					26,365,394	25,950,000	41,939
8399997	Total - Bonds - Part 3					58,916,444	58,165,428	93,856
8399998	Total - Bonds - Part 5					0	0	0
8399999	Total - Bonds					58,916,444	58,165,428	93,856
8999997	Total - Preferred Stocks - Part 3					0	XXX	0
8999998	Total - Preferred Stocks - Part 5					0	XXX	0
8999999	Total - Preferred Stocks					0	XXX	0
9799997	Total - Common Stocks - Part 3					0	XXX	0
9799998	Total - Common Stocks - Part 5					0	XXX	0
9799999	Total - Common Stocks					0	XXX	0
9899999	Total - Preferred and Common Stocks					0	XXX	0
9999999	Totals					58,916,444	XXX	93,856

ANNUAL STATEMENT FOR THE YEAR 2020 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

Table with 21 columns: 1 CUSIP Identification, 2 Description, 3 Foreign, 4 Disposal Date, 5 Name of Purchaser, 6 Number of Shares of Stock, 7 Consideration, 8 Par Value, 9 Actual Cost, 10 Prior Year Book/ Adjusted Carrying Value, 11-15 Change In 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), 16 Book/ Adjusted Carrying Value at Disposal Date, 17 Foreign Exchange Gain (Loss) on Disposal, 18 Realized Gain (Loss) on Disposal, 19 Total Gain (Loss) on Disposal, 20 Bond Interest/ Stock Dividends Received During Year, 21 Stated Contractual Maturity Date.

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ANNUAL STATEMENT FOR THE YEAR 2020 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	
828807-CU-9	SIMON PROPERTY GROUP LP		07/22/2020	SECURITY CALLED BY ISSUER at 100.000		1,250,000	1,250,000	1,231,713	1,242,885	0	5,954	0	5,954	0	1,248,839	0	1,161	1,161	27,865	09/01/2020	
85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1		12/01/2020	PAYDOWN		28,350	28,350	28,350	0	0	0	0	0	0	28,350	0	0	0	120	04/25/2065	
89236T-EU-5	TOYOTA MOTOR CREDIT CORP		06/26/2020	MORGAN STANLEY & CO. LLC		509,475	500,000	507,068	506,877	0	(2,643)	0	(2,643)	0	504,233	0	5,242	5,242	10,530	04/13/2021	
91324P-DC-3	UNITEDHEALTH GROUP INC		10/15/2020	MATURITY		750,000	750,000	731,692	742,118	0	7,882	0	7,882	0	750,000	0	0	0	14,625	10/15/2020	
92826C-AC-6	VISA INC		06/25/2020	U.S. BANCORP INVESTMENTS INC.		526,875	500,000	513,251	513,085	0	(2,272)	0	(2,272)	0	510,813	0	16,062	16,062	7,583	12/14/2022	
92837K-AA-9	VISTO 2020-1 TRUST 20-1 A1		12/01/2020	PAYDOWN		68,148	68,148	68,147	0	0	0	0	0	0	68,148	0	0	0	301	08/25/2055	
94988J-5P-8	WELLS FARGO BANK NA		07/23/2020	VARIOUS		750,420	750,000	746,790	748,885	0	1,073	0	1,073	0	749,958	0	462	462	24,406	07/23/2021	
95000U-2B-8	WELLS FARGO & COMPANY		06/29/2020	MARKETAXESS		260,193	250,000	253,355	253,310	0	(632)	0	(632)	0	252,678	0	7,514	7,514	6,180	07/22/2022	
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1		12/01/2020	PAYDOWN		137,915	137,915	142,440	0	0	(256)	0	(256)	0	137,915	0	0	0	1,094	06/25/2050	
8399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					18,452,346	18,200,035	18,177,125	17,787,564	0	23,826	0	23,826	0	18,261,994	0	169,379	169,379	423,132	XXX	
8399997	Total - Bonds - Part 4					37,203,702	36,262,787	36,376,047	35,632,349	0	54	0	54	0	36,391,079	0	791,649	791,649	792,158	XXX	
8399998	Total - Bonds - Part 5					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8399999	Total - Bonds					37,203,702	36,262,787	36,376,047	35,632,349	0	54	0	54	0	36,391,079	0	791,649	791,649	792,158	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998	Total - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998	Total - Common Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999	Totals					37,203,702	XXX	36,376,047	35,632,349	0	54	0	54	0	36,391,079	0	791,649	791,649	792,158	XXX	

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

**N O N E**

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 2020 OF THE Ascot Specialty Insurance Company

**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Wells Fargo Bank, N.A. .... New York, NY .....		0.000	8,835	0	482,450	XXX
Wells Fargo Bank, N.A. .... New York, NY .....		0.000	0	0	55,095	XXX
Bank Of New York ..... New York, NY .....		0.000	0	0	10	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	8,835	0	537,555	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	8,835	0	537,555	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	8,835	0	537,555	XXX

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

1. January.....	6,872,994	4. April.....	1,890,597	7. July.....	13,567,365	10. October.....	3,739,200
2. February.....	6,603,574	5. May.....	6,837,876	8. August.....	14,086,347	11. November.....	5,532,867
3. March.....	3,487,021	6. June.....	7,782,749	9. September.....	3,773,320	12. December.....	537,555

ANNUAL STATEMENT FOR THE YEAR 2020 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
	TREASURY BILL		12/30/2020	0.063	02/11/2021	23,598,307	0	41
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					23,598,307	0	41
0599999	Total - U.S. Government Bonds					23,598,307	0	41
1099999	Total - All Other Government Bonds					0	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999	Total - U.S. Political Subdivisions Bonds					0	0	0
3199999	Total - U.S. Special Revenues Bonds					0	0	0
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999	Total - Hybrid Securities					0	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999	Subtotal - SVO Identified Funds					0	0	0
6599999	Subtotal - Unaffiliated Bank Loans					0	0	0
7699999	Total - Issuer Obligations					23,598,307	0	41
7799999	Total - Residential Mortgage-Backed Securities					0	0	0
7899999	Total - Commercial Mortgage-Backed Securities					0	0	0
7999999	Total - Other Loan-Backed and Structured Securities					0	0	0
8099999	Total - SVO Identified Funds					0	0	0
8199999	Total - Affiliated Bank Loans					0	0	0
8299999	Total - Unaffiliated Bank Loans					0	0	0
8399999	Total Bonds					23,598,307	0	41
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET		07/01/2019	0.000		0	0	0
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET	SD	07/01/2019	0.000		300,000	0	1,563
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT-FS		12/23/2020	0.000		51,977	0	0
8699999	Subtotal - All Other Money Market Mutual Funds					351,977	0	1,563
8899999	Total Cash Equivalents					23,950,284	0	1,604

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	\$ 23,598,307	1B	\$ 0	1C	\$ 0	1D	\$ 0	1E	\$ 0	1F	\$ 0	1G	\$ 0
2A	\$ 0	2B	\$ 0	2C	\$ 0								
3A	\$ 0	3B	\$ 0	3C	\$ 0								
4A	\$ 0	4B	\$ 0	4C	\$ 0								
5A	\$ 0	5B	\$ 0	5C	\$ 0								
6	\$ 0												

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ANNUAL STATEMENT FOR THE YEAR 2020 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	ST SD	300,000	300,000	0	0
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	300,000	300,000	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0