



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
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

Chief Executive Officer Matthew Conrad Kramer Treasurer Peter Michael Grayston
Chief Financial Officer Lung-Lien William Chen # General Counsel and Secretary Jeffrey Adam Sipos

OTHER

Stephen Crescenio Guijarro, Chief Risk Officer Shanelle Lord Burke, Financial Controller Elizabeth Kirwan Johnson, Chief Underwriting Officer
Marina Svetlov Barg, Chief Claims Officer Michael Francis Kerrigan, Chief Information Officer

DIRECTORS OR TRUSTEES

Thomas Aleksander Kalvik Joseph William Roberts Susan Jane Sutherland
Matthew Conrad Kramer Jonathan Martin Zaffino

State of New Jersey SS
County of Essex

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Matthew Conrad Kramer
Matthew Conrad Kramer
Chief Executive Officer

Shanelle Lord Burke
Shanelle Lord Burke
Financial Controller

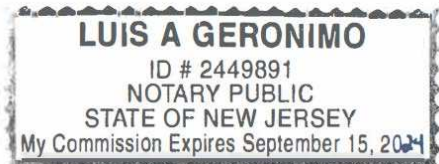
Jeffrey Adam Sipos
Jeffrey Adam Sipos
General Counsel and Secretary

Subscribed and sworn to before me this 28th day of February, 2022

Luis Geronimo

- 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.....

*Notarial act was performed using communication technology



ANNUAL STATEMENT FOR THE YEAR 2021 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	12,499,000	3.387	12,499,000	0	12,499,000	3.387
1.02 All other governments	18,571,436	5.032	18,571,436	0	18,571,436	5.032
1.03 U.S. states, territories and possessions, etc. guaranteed	8,399,348	2.276	8,399,348	0	8,399,348	2.276
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	7,139,518	1.935	7,139,518	0	7,139,518	1.935
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	36,937,810	10.009	36,937,810	0	36,937,810	10.009
1.06 Industrial and miscellaneous	137,466,673	37.250	137,466,673	0	137,466,673	37.250
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	221,013,785	59.889	221,013,785	0	221,013,785	59.889
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)	3,841,808	1.041	3,841,808	0	3,841,808	1.041
6.02 Cash equivalents (Schedule E, Part 2)	144,184,482	39.070	144,184,482	0	144,184,482	39.070
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	148,026,290	40.111	148,026,290	0	148,026,290	40.111
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	369,040,075	100.000	369,040,075	0	369,040,075	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

ANNUAL STATEMENT FOR THE YEAR 2021 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	96,826,871
2.	Cost of bonds and stocks acquired, Part 3, Column 7	148,412,079
3.	Accrual of discount	131,863
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	15,583
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	23,810,597
7.	Deduct amortization of premium	588,174
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	26,160
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	221,013,785
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	221,013,785

ANNUAL STATEMENT FOR THE YEAR 2021 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
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	12,499,000	12,486,719	12,497,210	12,500,000
	2. Canada	0	0	0	0
	3. Other Countries	18,571,436	18,433,735	18,562,583	18,600,000
	4. Totals	31,070,436	30,920,454	31,059,793	31,100,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	8,399,348	8,373,620	8,472,873	8,250,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,139,518	7,115,531	7,122,133	7,210,000
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	36,937,810	37,131,663	36,886,876	36,407,929
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	123,077,216	121,969,940	123,227,734	122,025,586
	9. Canada	0	0	0	0
	10. Other Countries	14,389,457	14,263,532	14,446,290	14,250,000
	11. Totals	137,466,673	136,233,472	137,674,024	136,275,586
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	221,013,785	219,774,740	221,215,699	219,243,515
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	0
	15. Canada	0	0	0	0
	16. Other Countries	0	0	0	0
	17. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	0
	19. Total Preferred Stocks	0	0	0	0
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	0	0	0	0
	21. Canada	0	0	0	0
	22. Other Countries	0	0	0	0
	23. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	0
	25. Total Common Stocks	0	0	0	0
	26. Total Stocks	0	0	0	0
	27. Total Bonds and Stocks	221,013,785	219,774,740	221,215,699	

ANNUAL STATEMENT FOR THE YEAR 2021 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)
1. U.S. Governments												
1.1 NAIC 1	135,495,195	0	0	0	0	XXX	135,495,195	39.4	41,171,523	34.2	135,495,195	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	135,495,195	0	0	0	0	XXX	135,495,195	39.4	41,171,523	34.2	135,495,195	0
2. All Other Governments												
2.1 NAIC 1	0	18,571,436	0	0	0	XXX	18,571,436	5.4	0	0.0	15,080,288	3,491,148
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	18,571,436	0	0	0	XXX	18,571,436	5.4	0	0.0	15,080,288	3,491,148
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	7,899,348	500,000	0	0	XXX	8,399,348	2.4	2,442,186	2.0	8,399,348	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	7,899,348	500,000	0	0	XXX	8,399,348	2.4	2,442,186	2.0	8,399,348	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	600,000	4,330,304	2,209,214	0	0	XXX	7,139,518	2.1	5,440,267	4.5	7,139,518	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	600,000	4,330,304	2,209,214	0	0	XXX	7,139,518	2.1	5,440,267	4.5	7,139,518	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,322,447	16,728,547	14,237,694	1,552,453	96,670	XXX	36,937,811	10.7	25,211,842	20.9	36,937,810	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	4,322,447	16,728,547	14,237,694	1,552,453	96,670	XXX	36,937,811	10.7	25,211,842	20.9	36,937,810	1

ANNUAL STATEMENT FOR THE YEAR 2021 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)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	13,280,196	107,590,834	12,226,311	2,356,896	463,638	XXX	135,917,875	39.5	45,423,757	37.7	60,279,106	75,638,769
6.2 NAIC 2	0	1,548,798	0	0	0	XXX	1,548,798	0.5	735,603	0.6	1,548,798	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
6.7 Totals	13,280,196	109,139,632	12,226,311	2,356,896	463,638	XXX	137,466,673	40.0	46,159,360	38.3	61,827,904	75,638,769
7. Hybrid Securities												
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
8. Parent, Subsidiaries and Affiliates												
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
9. SVO Identified Funds												
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
10. Unaffiliated Bank Loans												
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

ANNUAL STATEMENT FOR THE YEAR 2021 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)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 153,697,838	155,120,469	29,173,219	3,909,349	560,308	0	342,461,183	99.5	XXX	XXX	263,331,265	79,129,918
11.2 NAIC 2	(d) 0	1,548,798	0	0	0	0	1,548,798	0.5	XXX	XXX	1,548,798	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	0	0.0	XXX	XXX	0	0
11.7 Totals	153,697,838	156,669,267	29,173,219	3,909,349	560,308	0	(b) 344,009,981	100.0	XXX	XXX	264,880,063	79,129,918
11.8 Line 11.7 as a % of Col. 7	44.7	45.5	8.5	1.1	0.2	0.0	100.0	XXX	XXX	XXX	77.0	23.0
12. Total Bonds Prior Year												
12.1 NAIC 1	42,645,834	57,011,234	18,752,682	1,110,678	169,147	0	XXX	XXX	119,689,575	99.4	108,404,847	11,284,728
12.2 NAIC 2	0	735,603	0	0	0	0	XXX	XXX	735,603	0.6	735,603	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	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	42,645,834	57,746,837	18,752,682	1,110,678	169,147	0	XXX	XXX	(b) 120,425,178	100.0	109,140,450	11,284,728
12.8 Line 12.7 as a % of Col. 9	35.4	48.0	15.6	0.9	0.1	0.0	XXX	XXX	100.0	XXX	90.6	9.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	148,827,873	95,657,363	17,196,907	1,552,453	96,670	0	263,331,266	76.5	108,404,847	90.0	263,331,266	XXX
13.2 NAIC 2	0	1,548,798	0	0	0	0	1,548,798	0.5	735,603	0.6	1,548,798	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	148,827,873	97,206,161	17,196,907	1,552,453	96,670	0	264,880,064	77.0	109,140,450	90.6	264,880,064	XXX
13.8 Line 13.7 as a % of Col. 7	56.2	36.7	6.5	0.6	0.0	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	43.3	28.3	5.0	0.5	0.0	0.0	77.0	XXX	XXX	XXX	77.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	4,869,965	59,463,106	11,976,312	2,356,896	463,638	0	79,129,917	23.0	11,284,728	9.4	XXX	79,129,917
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	4,869,965	59,463,106	11,976,312	2,356,896	463,638	0	79,129,917	23.0	11,284,728	9.4	XXX	79,129,917
14.8 Line 14.7 as a % of Col. 7	6.2	75.1	15.1	3.0	0.6	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	1.4	17.3	3.5	0.7	0.1	0.0	23.0	XXX	XXX	XXX	XXX	23.0

(a) Includes \$ 79,129,917 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 \$ 122,996,195 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2021 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
1. U.S. Governments												
1.01 Issuer Obligations	135,495,195	0	0	0	0	XXX	135,495,195	39.4	41,171,523	34.2	135,495,195	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	135,495,195	0	0	0	0	XXX	135,495,195	39.4	41,171,523	34.2	135,495,195	0
2. All Other Governments												
2.01 Issuer Obligations	0	18,571,436	0	0	0	XXX	18,571,436	5.4	0	0.0	15,080,288	3,491,148
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	18,571,436	0	0	0	XXX	18,571,436	5.4	0	0.0	15,080,288	3,491,148
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	7,899,348	500,000	0	0	XXX	8,399,348	2.4	2,442,186	2.0	8,399,348	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	7,899,348	500,000	0	0	XXX	8,399,348	2.4	2,442,186	2.0	8,399,348	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	600,000	4,330,304	2,209,214	0	0	XXX	7,139,518	2.1	5,440,267	4.5	7,139,518	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	600,000	4,330,304	2,209,214	0	0	XXX	7,139,518	2.1	5,440,267	4.5	7,139,518	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,249,147	9,725,487	10,568,531	0	0	XXX	21,543,165	6.3	16,465,384	13.7	21,543,164	1
5.02 Residential Mortgage-Backed Securities	3,073,301	7,003,060	3,669,163	1,552,453	96,670	XXX	15,394,647	4.5	8,746,457	7.3	15,394,646	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	4,322,448	16,728,547	14,237,694	1,552,453	96,670	XXX	36,937,812	10.7	25,211,841	20.9	36,937,810	2
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	6,482,848	70,582,815	2,247,856	0	0	XXX	79,313,519	23.1	35,121,857	29.2	57,894,379	21,419,140
6.02 Residential Mortgage-Backed Securities	3,519,694	8,804,745	4,260,383	2,356,896	463,638	XXX	19,405,356	5.6	4,037,860	3.4	0	19,405,356
6.03 Commercial Mortgage-Backed Securities	0	3,750,000	0	0	0	XXX	3,750,000	1.1	0	0.0	0	3,750,000
6.04 Other Loan-Backed and Structured Securities	3,277,655	26,002,072	5,718,071	0	0	XXX	34,997,798	10.2	6,999,644	5.8	3,933,525	31,064,273
6.05 Totals	13,280,197	109,139,632	12,226,310	2,356,896	463,638	XXX	137,466,673	40.0	46,159,361	38.3	61,827,904	75,638,769
7. Hybrid Securities												
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
8. Parent, Subsidiaries and Affiliates												
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

ANNUAL STATEMENT FOR THE YEAR 2021 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
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. Total Bonds Current Year												
11.01 Issuer Obligations	143,827,190	111,109,390	15,525,601	0	0	XXX	270,462,181	78.6	XXX	XXX	245,551,892	24,910,289
11.02 Residential Mortgage-Backed Securities	6,592,995	15,807,805	7,929,546	3,909,349	560,308	XXX	34,800,003	10.1	XXX	XXX	15,394,646	19,405,357
11.03 Commercial Mortgage-Backed Securities	0	3,750,000	0	0	0	XXX	3,750,000	1.1	XXX	XXX	0	3,750,000
11.04 Other Loan-Backed and Structured Securities	3,277,655	26,002,072	5,718,071	0	0	XXX	34,997,798	10.2	XXX	XXX	3,933,525	31,064,273
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	153,697,840	156,669,267	29,173,218	3,909,349	560,308	0	344,009,982	100.0	XXX	XXX	264,880,063	79,129,919
11.09 Line 11.08 as a % of Col. 7	44.7	45.5	8.5	1.1	0.2	0.0	100.0	XXX	XXX	XXX	77.0	23.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	37,009,245	47,459,874	15,907,098	265,000	0	XXX	XXX	XXX	100,641,217	83.6	96,144,275	4,496,942
12.02 Residential Mortgage-Backed Securities	3,492,984	6,484,524	1,791,984	845,678	169,147	XXX	XXX	XXX	12,784,317	10.6	8,746,457	4,037,860
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	2,143,607	3,802,438	1,053,599	0	0	XXX	XXX	XXX	6,999,644	5.8	4,249,719	2,749,925
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	42,645,836	57,746,836	18,752,681	1,110,678	169,147	0	XXX	XXX	120,425,178	100.0	109,140,451	11,284,727
12.09 Line 12.08 as a % of Col. 9	35.4	48.0	15.6	0.9	0.1	0.0	XXX	XXX	100.0	XXX	90.6	9.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	143,827,189	88,196,959	13,527,744	0	0	XXX	245,551,892	71.4	96,144,275	79.8	245,551,892	XXX
13.02 Residential Mortgage-Backed Securities	3,073,301	7,003,060	3,669,163	1,552,453	96,670	XXX	15,394,647	4.5	8,746,457	7.3	15,394,647	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	1,927,383	2,006,142	0	0	0	XXX	3,933,525	1.1	4,249,719	3.5	3,933,525	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	148,827,873	97,206,161	17,196,907	1,552,453	96,670	0	264,880,064	77.0	109,140,451	90.6	264,880,064	XXX
13.09 Line 13.08 as a % of Col. 7	56.2	36.7	6.5	0.6	0.0	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	43.3	28.3	5.0	0.5	0.0	0.0	77.0	XXX	XXX	XXX	77.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1	22,912,431	1,997,857	0	0	XXX	24,910,289	7.2	4,496,942	3.7	XXX	24,910,289
14.02 Residential Mortgage-Backed Securities	3,519,694	8,804,745	4,260,383	2,356,896	463,638	XXX	19,405,356	5.6	4,037,860	3.4	XXX	19,405,356
14.03 Commercial Mortgage-Backed Securities	0	3,750,000	0	0	0	XXX	3,750,000	1.1	0	0.0	XXX	3,750,000
14.04 Other Loan-Backed and Structured Securities	1,350,272	23,995,930	5,718,071	0	0	XXX	31,064,273	9.0	2,749,925	2.3	XXX	31,064,273
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	4,869,967	59,463,106	11,976,311	2,356,896	463,638	0	79,129,918	23.0	11,284,727	9.4	XXX	79,129,918
14.09 Line 14.08 as a % of Col. 7	6.2	75.1	15.1	3.0	0.6	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	1.4	17.3	3.5	0.7	0.1	0.0	23.0	XXX	XXX	XXX	XXX	23.0

6015

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 2021 OF THE Ascot Specialty Insurance Company
SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	23,950,284	23,598,307	351,977	0
2. Cost of cash equivalents acquired	395,706,584	122,994,053	272,712,531	0
3. Accrual of discount	3,732	3,732	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	10	10	0	0
6. Deduct consideration received on disposals	275,476,128	23,599,907	251,876,221	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)	144,184,482	122,996,195	21,188,287	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	144,184,482	122,996,195	21,188,287	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 2021 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	
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						19,405,366	XXX	19,105,676	19,175,112	19,405,356	0	(36,066)	0	0	XXX	XXX	XXX		35,651	191,412	XXX	XXX
40390J-AA-0	HGI CRE CLO LTD 21-FL2 A			2,4	.1A FE	2,250,000	99.6910	2,243,037	2,250,000	2,250,000	0	0	0	0	1.108	1.122	MON	831	5,436	09/17/2021	09/17/2036	
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A			2,4	.1A FE	1,500,000	99.6290	1,494,430	1,500,000	1,500,000	0	0	0	0	1.188	1.203	MON	594	4,220	09/10/2021	10/16/2036	
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,750,000	XXX	3,737,467	3,750,000	3,750,000	0	0	0	0	XXX	XXX	XXX		1,425	9,656	XXX	XXX
00190Y-BD-6	ARES CLO LTD 13-2A A2R2			2,4	.1A FE	2,550,000	100.1760	2,554,493	2,550,000	2,550,000	0	0	0	0	1.305	1.322	JAJO	6,746	0	09/23/2021	10/28/2034	
03767J-AF-2	APIDOS CLO 17-27A A1R			2,4	.1A FE	2,000,000	99.7500	1,995,000	2,000,000	2,000,000	0	0	0	0	1.171	1.067	JAJO	4,384	7,280	06/07/2021	07/17/2030	
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT 17-12A A1			2,4	.1A FE	1,775,000	99.8310	1,772,004	1,775,000	1,775,000	0	0	0	0	1.191	1.089	JAJO	4,129	0	10/04/2021	10/15/2030	
14042W-AC-4	CAPITAL ONE PRIME AUTO RECEIVA 19-1 A3			2,4	.1A FE	163,539	100.6350	163,612	163,573	163,568	0	(169)	0	0	2.510	2.519	MON	182	4,106	05/21/2019	11/15/2023	
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R			2,4	.1A FE	2,250,000	99.8000	2,245,500	2,250,000	2,250,000	0	0	0	0	1.105	1.116	FMAN	3,177	9,163	06/25/2021	08/14/2030	
14315P-AD-7	CARMAX AUTO OWNER TRUST 19-3 A3			2,4	.1A FE	482,964	100.9030	487,392	483,029	483,013	0	(159)	0	0	2.180	2.185	MON	468	10,530	07/24/2019	08/15/2024	
21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A			2,4	.1A FE	1,986,158	96.9910	1,926,486	1,986,252	1,986,158	0	1	0	0	1.408	1.398	MON	2,331	11,653	07/21/2021	07/15/2034	
24703N-AB-5	DELL EQUIPMENT FINANCE TRUST 20-1 A2			2,4	.1A FE	78,924	100.1000	79,012	78,933	78,932	0	(202)	0	0	2.260	2.270	MON	45	1,784	04/21/2020	06/22/2022	
25211A-AE-9	DEWOLF PARK CLO LTD 17-1A AR			2,4	.1A FE	2,650,000	99.8620	2,646,330	2,650,000	2,650,000	0	0	0	0	1.161	1.059	JAJO	5,993	0	10/08/2021	10/15/2030	
33767M-AA-3	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A			4	.1A FE	998,311	97.9580	977,946	998,332	998,311	0	0	0	0	1.339	1.327	MON	1,114	13,368	07/31/2020	08/17/2037	
34528G-AK-2	FORD CREDIT AUTO OWNER TRUST 20-A A3			2,4	.1A FE	194,563	100.3280	195,235	194,586	194,586	0	(4)	0	0	1.040	1.048	MON	90	2,024	05/07/2020	08/15/2024	
34532D-AD-9	FORD CREDIT AUTO OWNER TRUST 19-B A3			2,4	.1A FE	501,236	100.4910	503,797	501,334	501,320	0	(450)	0	0	2.230	2.239	MON	497	11,180	06/18/2019	10/15/2023	
34532N-AD-7	FORD CREDIT AUTO OWNER TRUST 21-A A4			2,4	.1A FE	1,499,922	98.1760	1,472,636	1,500,000	1,499,942	0	18	0	0	0.490	0.491	MON	327	5,982	02/17/2021	09/15/2026	
38136M-AU-2	GOLDENTREE LOAN MANAGEMENT US 17-2A AR			2,4	.1A FE	2,500,000	99.8000	2,495,000	2,500,000	2,500,000	0	0	0	0	1.042	1.056	JAJO	5,242	0	10/07/2021	11/20/2030	
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A			4	.1A FE	1,429,541	97.1730	1,389,141	1,429,553	1,429,541	0	(27)	0	0	1.698	1.688	MON	2,023	8,863	07/09/2021	09/19/2029	
43813D-AC-2	HONDA AUTO RECEIVABLES OWNER T 20-2 A3			2,4	.1A FE	473,805	100.1900	474,742	473,842	473,830	0	8	0	0	0.820	0.824	MON	173	3,886	05/18/2020	07/15/2024	
55820T-AJ-7	MADISON PARK FUNDING LTD 17-23A AR			2,4	.1A FE	2,000,000	99.9800	1,999,605	2,000,000	2,000,000	0	0	0	0	1.105	1.117	JAJO	4,050	8,071	06/04/2021	07/27/2031	
55821C-AA-2	ATRIUM CDO CORP -9A AR2			2,4	.1A FE	1,000,000	99.9350	999,351	1,000,000	1,000,000	0	0	0	0	1.166	1.175	FMAN	1,068	8,840	02/12/2021	05/28/2030	
63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A			2,4	.1A FE	1,497,737	99.6530	1,494,797	1,500,000	1,497,737	0	0	0	0	1.580	1.643	MON	2,502	0	11/17/2021	04/15/2070	
65357L-AJ-4	NIAGARA PARK CLO LTD 19-1A AR			2,4	.1A FE	2,000,000	99.8080	1,996,159	2,000,000	2,000,000	0	0	0	0	1.241	1.138	JAJO	4,676	5,732	06/11/2021	07/17/2032	
74333Q-AA-3	PROGRESS RESIDENTIAL TRUST 21-SFR9 A			4	.1A FE	849,986	98.4140	836,519	850,000	849,986	0	0	0	0	2.013	2.000	MON	1,426	1,568	10/14/2021	11/17/2040	
74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A			4	.1A FE	2,499,881	97.4230	2,435,575	2,500,000	2,499,881	0	0	0	0	1.510	1.497	MON	3,146	8,599	08/18/2021	10/17/2038	
89237J-AA-4	TOYOTA AUTO LOAN EXTENDED NOTE 20-1A A			2,4	.1A FE	499,971	99.5850	497,926	500,000	499,980	0	6	0	0	1.350	1.351	MON	113	6,750	06/01/2020	05/25/2033	
89238U-AD-2	TOYOTA AUTO RECEIVABLES OWNER 19-C A3			2,4	.1A FE	117,281	100.4860	117,852	117,282	117,282	0	(68)	0	0	1.910	1.910	MON	100	2,240	08/06/2019	09/15/2023	
89613G-AA-4	TRICON AMERICAN HOMES 20-SFR1 A			4	.1A FE	748,746	97.9680	748,533	748,746	748,746	0	0	0	0	1.499	1.487	MON	935	11,224	07/08/2020	07/17/2038	
97314C-AA-8	WIND RIVER CLO LTD 13-2A AR2			2,4	.1A FE	1,750,000	99.8350	1,747,108	1,750,000	1,750,000	0	0	0	0	1.122	1.138	JAJO	4,092	4,792	07/20/2021	10/18/2030	
98163W-AC-0	WORLD OMNI AUTO RECEIVABLES TR 20-B A3			2,4	.1A FE	499,961	100.0640	500,319	500,000	499,985	0	16	0	0	0.630	0.633	MON	140	3,150	06/16/2020	05/15/2025	
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						34,997,526	XXX	34,738,070	35,000,475	34,997,798	0	(1,030)	0	0	XXX	XXX	XXX		59,169	150,785	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						137,674,024	XXX	136,233,471	136,275,587	137,466,673	0	(267,921)	0	0	XXX	XXX	XXX		372,764	1,183,527	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
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						147,642,082	XXX	146,835,594	146,480,000	147,465,985	0	(233,391)	0	0	XXX	XXX	XXX		469,061	1,422,253	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						34,826,092	XXX	34,463,608	34,013,041	34,800,002	0	(146,222)	0	0	XXX	XXX	XXX		66,612	507,344	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						3,750,000	XXX	3,737,467	3,750,000	3,750,000	0	0	0	0	XXX	XXX	XXX		1,425	9,656	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						34,997,526	XXX	34,738,070	35,000,475	34,997,798	0	(1,030)	0	0	XXX	XXX	XXX		59,169	150,785	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						221,215,700	XXX	219,774,739	219,243,516	221,013,785	0	(380,643)	0	0	XXX	XXX	XXX		596,267	2,090,038	XXX	XXX

E104

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Ascot Specialty Insurance Company

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

Line Number	1A	1A ..\$	108,842,709	1B ..\$	16,050,992	1C ..\$	14,496,037	1D ..\$	19,796,684	1E ..\$	18,912,907	1F ..\$	26,973,162	1G ..\$	14,392,496
1B	2A	2A ..\$	1,548,798	2B ..\$	0	2C ..\$	0								
1C	3A	3A ..\$	0	3B ..\$	0	3C ..\$	0								
1D	4A	4A ..\$	0	4B ..\$	0	4C ..\$	0								
1E	5A	5A ..\$	0	5B ..\$	0	5C ..\$	0								
1F	6	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 2021 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
045167-FG-3	ASIAN DEVELOPMENT BANK	D.	09/28/2021	NOMURA SECURITIES INTERNATIONAL INC.		2,248,785	2,250,000	0
12802D-2E-5	CAISSE D'AMORT DETTE SOC	D.	05/18/2021	J.P. MORGAN SECURITIES LLC LONDON		3,488,975	3,500,000	0
298785-JM-9	EUROPEAN INVESTMENT BANK	D.	04/20/2021	RBC CAPITAL MARKETS LLC		4,334,471	4,350,000	0
459058-JV-6	INTL BK RECON & DEVELOP	D.	04/13/2021	TD SECURITIES (USA) LLC		4,241,203	4,250,000	0
500769-JN-5	KFII	D.	04/08/2021	TD SECURITIES (USA) LLC		4,249,150	4,250,000	0
1099999. Subtotal - Bonds - All Other Governments						18,562,584	18,600,000	0
68583R-CZ-3	OREGON ST CNTY CLG DIST		08/12/2021	PIPER SANDLER & CO.		500,000	500,000	0
68583R-DB-5	OREGON ST CNTY CLG DIST		08/12/2021	PIPER SANDLER & CO.		500,000	500,000	0
97705M-LK-9	WISCONSIN ST		09/22/2021	MORGAN STANLEY & CO. LLC		4,996,685	5,000,000	16,801
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,996,685	6,000,000	16,801
352802-HC-9	FRANKLIN CNTY KS UNIV SCH DIST		02/02/2021	RAYMOND JAMES & ASSOCIATES INC.		500,000	500,000	0
611322-HZ-4	MONROE TWP NJ BRD OF EDU GLOUC		09/10/2021	STIFEL NICOLAUS & COMPANY INCORPORATED		500,000	500,000	0
736679-LD-1	PORTLAND OR		09/16/2021	BARCLAYS CAPITAL INC.		691,440	750,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,691,440	1,750,000	0
3133L8-FU-4	UMBS - POOL RC1979		04/12/2021	CREDIT SUISSE SECURITIES (USA) LLC		5,193,677	4,948,568	6,186
3140X9-EK-7	UMBS - POOL FM5537		01/22/2021	BMO CAPITAL MARKETS CORP.		6,202,454	5,932,701	4,944
491552-S8-9	KENTUCKY ST TURNPIKE AUTH ECON		09/22/2021	J.P. MORGAN SECURITIES LLC		750,000	750,000	0
54651R-DB-2	LOUISIANA ST UNCLAIMED PROPERTY		02/04/2021	TD SECURITIES (USA) LLC		595,000	595,000	0
56041M-UX-0	MAINE ST GOVTL FACS AUTH		01/21/2021	RAYMOND JAMES & ASSOCIATES INC.		500,000	500,000	0
57584Y-S9-1	MASSACHUSETTS ST DEV FIN AGY R		08/25/2021	GOLDMAN SACHS & CO. LLC		710,000	710,000	0
59335K-CQ-8	MIAMI-DADE CNTY FL SEAPORT REV		08/19/2021	WELLS FARGO SECURITIES LLC		500,000	500,000	0
631663-RD-5	NASSAU CNTY NY INTERIM FIN AUT		02/05/2021	GOLDMAN SACHS & CO. LLC		500,000	500,000	0
631663-RJ-2	NASSAU CNTY NY INTERIM FIN AUT		09/22/2021	GOLDMAN SACHS & CO. LLC		1,000,540	1,000,000	4,580
646140-DR-1	NEW JERSEY ST TURNPIKE AUTH TU		08/24/2021	RBC CAPITAL MARKETS LLC		503,690	500,000	1,133
68607D-VE-2	OREGON ST DEPT OF TRANSPRTN HI		08/24/2021	GOLDMAN SACHS & CO. LLC		998,275	1,000,000	3,694
3199999. Subtotal - Bonds - U.S. Special Revenues						17,453,636	16,936,269	20,537
00190Y-BD-6	ARES CLO LTD 13-2A A2R2		09/23/2021	BOFA SECURITIES INC.		2,550,000	2,550,000	0
025816-CC-1	AMERICAN EXPRESS CO		05/20/2021	KEYBANC CAPITAL MARKETS INC.		1,077,140	1,000,000	8,689
03767J-AF-2	APIDOS CLO 17-27A A1R		06/07/2021	J.P. MORGAN SECURITIES LLC		2,000,000	2,000,000	0
037833-CU-2	APPLE INC		04/09/2021	U.S. BANCORP INVESTMENTS INC.		1,068,160	1,000,000	12,033
05531F-BH-5	TRUIST FINANCIAL CORP		05/25/2021	VARIOUS		2,115,630	2,000,000	14,583
05565E-BU-8	BMW US CAPITAL LLC		08/09/2021	GOLDMAN SACHS & CO. LLC		849,924	850,000	0
06051G-JD-2	BANK OF AMERICA CORP		01/07/2021	CREDIT SUISSE SECURITIES (USA) LLC		507,780	500,000	403
06051G-JR-1	BANK OF AMERICA CORP		04/16/2021	BOFA SECURITIES INC.		1,500,000	1,500,000	0
06406R-AQ-0	BANK OF NY MELLON CORP		01/21/2021	GOLDMAN SACHS & CO. LLC		1,446,883	1,450,000	0
06406R-AS-6	BANK OF NY MELLON CORP		04/19/2021	J.P. MORGAN SECURITIES LLC		998,930	1,000,000	0
07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4		09/24/2021	BOFA SECURITIES INC.		1,775,703	1,750,000	3,403
07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20		07/26/2021	BOFA SECURITIES INC.		509,063	500,000	1,007
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT 17-12A A1		10/04/2021	SG AMERICAS SECURITIES LLC		1,775,000	1,775,000	0
12566P-BE-4	CIM TRUST 21-INV1 A29		08/11/2021	BOFA SECURITIES INC.		507,188	500,000	1,458
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R		06/25/2021	RBC CAPITAL MARKETS LLC		2,250,000	2,250,000	4,122
14913R-2J-5	CATERPILLAR FINL SERVICE		02/22/2021	CITIGROUP GLOBAL MARKETS INC.		499,570	500,000	0
14913R-2L-0	CATERPILLAR FINL SERVICE		05/10/2021	J.P. MORGAN SECURITIES LLC		748,995	750,000	0
172967-LZ-2	CITIGROUP INC		04/29/2021	VARIOUS		1,071,310	1,000,000	17,075
172967-MQ-1	CITIGROUP INC		02/19/2021	GOLDMAN SACHS & CO. LLC		542,465	500,000	5,824
17327C-AM-5	CITIGROUP INC		01/21/2021	CITIGROUP GLOBAL MARKETS INC.		750,000	750,000	0
191216-CL-2	COCA-COLA CO/THE		04/21/2021	CITIGROUP GLOBAL MARKETS INC.		2,599,650	2,500,000	5,712
21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A		07/21/2021	MORGAN STANLEY & CO. LLC		1,999,906	2,000,000	2,190
24422E-VN-6	JOHN DEERE CAPITAL CORP		03/01/2021	GOLDMAN SACHS & CO. LLC		749,468	750,000	0
25211A-AE-9	DEWOLF PARK CLO LTD 17-1A AR		10/08/2021	BNP PARIBAS SECURITIES CORP.		2,650,000	2,650,000	0
26442C-AS-3	DUKE ENERGY CAROLINAS		04/23/2021	J.P. MORGAN SECURITIES LLC		1,906,660	1,750,000	20,937
26444H-AC-5	DUKE ENERGY FLORIDA LLC		08/23/2021	KEYBANC CAPITAL MARKETS INC.		1,096,820	1,000,000	3,556
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-BINV A3		08/20/2021	BOFA SECURITIES INC.		5,286,938	5,200,000	9,389
34532N-AD-7	FORD CREDIT AUTO OWNER TRUST 21-A A4		02/17/2021	SG AMERICAS SECURITIES LLC		1,499,922	1,500,000	0
37428B-AB-4	J PAUL GETTY TRUST		01/22/2021	UBS FINANCIAL SERVICES INC.		500,000	500,000	0
38136M-AU-2	GOLDENTREE LOAN MANAGEMENT US 17-2A AR		10/07/2021	WELLS FARGO SECURITIES LLC		2,500,000	2,500,000	0
38141G-XS-8	GOLDMAN SACHS GROUP INC		02/10/2021	GOLDMAN SACHS & CO. LLC		750,000	750,000	0
38141G-XZ-2	GOLDMAN SACHS GROUP INC		05/05/2021	CREDIT SUISSE SECURITIES (USA) LLC		751,590	750,000	827
38141G-YE-8	GOLDMAN SACHS GROUP INC		08/16/2021	GOLDMAN SACHS & CO. LLC		499,570	500,000	621
40390J-AA-0	HGI CRE CLO LTD 21-FL2 A		09/17/2021	GOLDMAN SACHS & CO. LLC		2,250,000	2,250,000	0
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		07/09/2021	CITIGROUP GLOBAL MARKETS INC.		1,499,987	1,500,000	0
46647P-CM-6	JPMORGAN CHASE & CO		08/03/2021	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000	0
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A		09/10/2021	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000	0
55820T-AJ-7	MADISON PARK FUNDING LTD 17-23A AR		06/04/2021	MORGAN STANLEY & CO. LLC		2,000,000	2,000,000	0

ANNUAL STATEMENT FOR THE YEAR 2021 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
55821C-AA-2	ATRIUM CDO CORP -9A AR2		02/12/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,000,000	1,000,000	0
57629H-DB-3	MASSMUTUAL GLOBAL FUNDIN		04/06/2021	J.P. MORGAN SECURITIES LLC		1,498,305	1,500,000	0
59217G-EN-5	MET LIFE GLOB FUNDING 1		06/01/2021	J.P. MORGAN SECURITIES LLC		1,748,180	1,750,000	0
61747Y-EB-7	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & CO. LLC		500,000	500,000	0
61772B-AA-1	MORGAN STANLEY		04/19/2021	MORGAN STANLEY & CO. LLC		1,000,000	1,000,000	0
63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A		11/17/2021	RBC CAPITAL MARKETS LLC		1,497,737	1,500,000	0
641062-AV-6	NESTLE HOLDINGS INC		09/07/2021	J.P. MORGAN SECURITIES LLC		1,997,740	2,000,000	0
64952H-DW-0	NEW YORK LIFE GLOBAL FDG		01/11/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,748,372	1,750,000	0
64952H-EB-5	NEW YORK LIFE GLOBAL FDG		04/20/2021	CITIGROUP GLOBAL MARKETS INC.		749,558	750,000	0
65357L-AJ-4	NIAGARA PARK CLO LTD 19-1A AR		06/11/2021	BNP PARIBAS SECURITIES CORP.		2,000,000	2,000,000	0
67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20		08/20/2021	GOLDMAN SACHS & CO. LLC		1,773,516	1,750,000	3,160
74153H-CM-9	PRICOA GLOBAL FUNDING 1		01/13/2021	MIZUHO SECURITIES USA LLC		498,800	500,000	1,489
74333Q-AA-3	PROGRESS RESIDENTIAL TRUST 21-SFR9 A		10/14/2021	RBC CAPITAL MARKETS LLC		849,986	850,000	0
74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A		08/18/2021	GOLDMAN SACHS & CO. LLC		2,499,881	2,500,000	0
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		06/21/2021	WELLS FARGO SECURITIES LLC		3,283,516	3,250,000	6,319
81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19		06/21/2021	WELLS FARGO SECURITIES LLC		501,719	500,000	972
88250B-BK-9	TEXAS INSTRUMENTS INC		09/07/2021	MUFG SECURITIES AMERICAS INC.		750,000	750,000	0
89180L-AA-6	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A		12/15/2021	CITIGROUP GLOBAL MARKETS INC.		502,904	500,000	813
89236T-HU-2	TOYOTA MOTOR CREDIT CORP		01/06/2021	CITIGROUP GLOBAL MARKETS INC.		499,970	500,000	0
89236T-JD-8	TOYOTA MOTOR CREDIT CORP		04/06/2021	MIZUHO SECURITIES USA LLC		749,393	750,000	0
89688H-AA-9	TOORAK MORTGAGE CORP 21-INV1 A1		07/20/2021	MORGAN STANLEY & CO. LLC		3,999,973	4,000,000	3,459
91324P-DR-0	UNITEDHEALTH GROUP INC		04/09/2021	U.S. BANCORP INVESTMENTS INC.		792,458	750,000	2,870
93114Z-ER-0	WALMART INC		09/08/2021	MIZUHO SECURITIES USA LLC		1,247,637	1,250,000	0
95000U-2R-3	WELLS FARGO & COMPANY		04/29/2021	VARIOUS		2,557,212	2,500,000	16,195
97314C-AA-8	WIND RIVER CLO LTD 13-2A AR2		07/20/2021	BNP PARIBAS SECURITIES CORP.		1,750,000	1,750,000	265
111013-AL-2	BRITISH SKY BROADCASTING	D.	04/13/2021	WELLS FARGO SECURITIES LLC		1,099,090	1,000,000	3,021
25243Y-BA-6	DIAGEO CAPITAL PLC	D.	08/26/2021	WELLS FARGO SECURITIES LLC		521,935	500,000	3,719
377373-AL-9	GLAXOSMITHKLINE CAPITAL	D.	04/26/2021	CITIGROUP GLOBAL MARKETS INC.		1,755,355	1,750,000	701
404280-CS-6	HSBC HOLDINGS PLC	D.	05/17/2021	HSBC SECURITIES (USA) INC.		750,000	750,000	0
404280-CU-1	HSBC HOLDINGS PLC	D.	08/10/2021	HSBC SECURITIES (USA) INC.		1,000,000	1,000,000	0
65559C-AC-5	NORDEA BANK AB	D.	05/17/2021	BOFA SECURITIES INC.		999,880	1,000,000	0
82620K-AX-1	SIEMENS FINANCIERINGSMAT	D.	05/14/2021	CITIGROUP GLOBAL MARKETS INC.		1,504,515	1,500,000	1,815
86959L-AG-8	SVENSKA HANDELSBANKEN AB	D.	06/07/2021	MORGAN STANLEY & CO. LLC		2,498,075	2,500,000	0
902674-YB-0	UBS AG LONDON	D.	02/02/2021	UBS SECURITIES LLC		1,498,845	1,500,000	0
902674-YF-1	UBS AG LONDON	D.	05/24/2021	UBS SECURITIES LLC		998,930	1,000,000	0
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					104,707,734	103,575,000	156,627
8399997	Total - Bonds - Part 3					148,412,079	146,861,269	193,965
8399998	Total - Bonds - Part 5					0	0	0
8399999	Total - Bonds					148,412,079	146,861,269	193,965
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					148,412,079	XXX	193,965

E13.1

ANNUAL STATEMENT FOR THE YEAR 2021 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 CUSIP Identi- fication	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other- Than- Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
8399999. Total - Bonds						23,810,597	23,767,491	23,839,485	21,692,028	0	(75,668)	0	(75,668)	0	23,768,854	0	15,583	15,583	357,847	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	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	XXX
8999999. Total - Preferred Stocks						0	XXX	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	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	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	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						23,810,597	XXX	23,839,485	21,692,028	0	(75,668)	0	(75,668)	0	23,768,854	0	15,583	15,583	357,847	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 2021 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. New York, NY		0.000	1,268	0	3,708,460	XXX
Wells Fargo Bank, N.A. New York, NY		0.000	6	0	133,348	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	1,274	0	3,841,808	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	1,274	0	3,841,808	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	1,274	0	3,841,808	XXX

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

1. January	9,042,248	4. April	11,616,630	7. July	10,235,653	10. October	7,110,991
2. February	1,824,336	5. May	6,112,795	8. August	10,596,179	11. November	9,552,168
3. March	7,450,679	6. June	13,411,884	9. September	16,824,954	12. December	3,841,808

ANNUAL STATEMENT FOR THE YEAR 2021 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		12/14/2021	0.035	02/03/2022	40,998,685	.0	718
	TREASURY BILL		12/14/2021	0.033	01/25/2022	40,999,112	.0	666
	TREASURY BILL		12/14/2021	0.037	02/08/2022	40,998,398	.0	758
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					122,996,195	0	2,142
0599999	Total - U.S. Government Bonds					122,996,195	0	2,142
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
6599999	Subtotal - Unaffiliated Bank Loans					0	0	0
7699999	Total - Issuer Obligations					122,996,195	0	2,142
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					122,996,195	0	2,142
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT-FS		12/13/2021	0.000		21,148,229	.0	0
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET	SD	12/31/2021	0.000		40,058	.0	1
8699999	Subtotal - All Other Money Market Mutual Funds					21,188,287	0	1
9999999	Total Cash Equivalents					144,184,482	0	2,143

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

Line Number	1A	1B	1C	1D	1E	1F	1G
1A	122,996,195	0	0	0	0	0	0
1B	0	0	0	0	0	0	0
1C	0	0	0	0	0	0	0
1D	0	0	0	0	0	0	0
1E	0	0	0	0	0	0	0
1F	0	0	0	0	0	0	0

E28

ANNUAL STATEMENT FOR THE YEAR 2021 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	262,955	254,401	40,058	40,058
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	262,955	254,401	40,058	40,058
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