



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022  
OF THE CONDITION AND AFFAIRS OF THE

## Ascot Specialty Insurance Company

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

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

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

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

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

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

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

Internet Website Address ascotgroup.com

Statutory Statement Contact Shanelle Lord Burke, 646-956-1577  
(Name) (Area Code) (Telephone Number)  
steve.nolet@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 Operating 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 Morris

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 Kramer  
Matthew Kramer (Feb 25, 2023 10:56 EST)

Shanelle Lord Burke

Jeffrey Adam Sipos

Matthew Conrad Kramer  
Chief Executive Officer

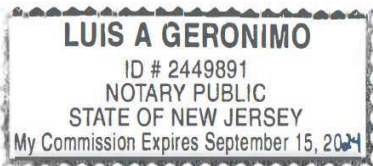
Shanelle Lord Burke  
Financial Controller

Jeffrey Adam Sipos  
General Counsel and Secretary

Subscribed and sworn to before me this February, 2023  
<sup>26th</sup> day of \_\_\_\_\_

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.....



ANNUAL STATEMENT FOR THE YEAR 2022 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 .....	247,290	0.040	247,290	0	247,290	0.040
1.02 All other governments .....	18,585,107	3.005	18,585,107	0	18,585,107	3.005
1.03 U.S. states, territories and possessions, etc. guaranteed .....	14,691,874	2.375	14,691,874	0	14,691,874	2.375
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....	21,391,472	3.458	21,391,472	0	21,391,472	3.458
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	73,165,903	11.828	73,165,903	0	73,165,903	11.828
1.06 Industrial and miscellaneous .....	378,650,731	61.215	378,650,731	0	378,650,731	61.215
1.07 Hybrid securities .....	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates .....	0	0.000	0	0	0	0.000
1.09 SVO identified funds .....	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans .....	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit .....	0	0.000	0	0	0	0.000
1.12 Total long-term bonds .....	506,732,377	81.922	506,732,377	0	506,732,377	81.922
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated) .....	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates .....	0	0.000	0	0	0	0.000
2.03 Total preferred stocks .....	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated) .....	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded .....	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other .....	0	0.000	0	0	0	0.000
3.05 Mutual funds .....	0	0.000	0	0	0	0.000
3.06 Unit investment trusts .....	0	0.000	0	0	0	0.000
3.07 Closed-end funds .....	0	0.000	0	0	0	0.000
3.08 Exchange traded funds .....	0	0.000	0	0	0	0.000
3.09 Total common stocks .....	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages .....	0	0.000	0	0	0	0.000
4.02 Residential mortgages .....	0	0.000	0	0	0	0.000
4.03 Commercial mortgages .....	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans .....	0	0.000	0	0	0	0.000
4.05 Total valuation allowance .....	0	0.000	0	0	0	0.000
4.06 Total mortgage loans .....	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company .....	0	0.000	0	0	0	0.000
5.02 Properties held for production of income .....	0	0.000	0	0	0	0.000
5.03 Properties held for sale .....	0	0.000	0	0	0	0.000
5.04 Total real estate .....	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1) .....	8,940,939	1.445	8,940,939	0	8,940,939	1.445
6.02 Cash equivalents (Schedule E, Part 2) .....	82,317,410	13.308	82,317,410	0	82,317,410	13.308
6.03 Short-term investments (Schedule DA) .....	20,566,559	3.325	20,566,559	0	20,566,559	3.325
6.04 Total cash, cash equivalents and short-term investments .....	111,824,908	18.078	111,824,908	0	111,824,908	18.078
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	618,557,285	100.000	618,557,285	0	618,557,285	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 2022 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 .....	221,013,785
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	316,636,251
3.	Accrual of discount .....	421,922
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 .....	10,969
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	30,614,438
7.	Deduct amortization of premium .....	750,703
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 .....	14,591
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	506,732,377
12.	Deduct total nonadmitted amounts .....	0
13.	Statement value at end of current period (Line 11 minus Line 12) .....	506,732,377

ANNUAL STATEMENT FOR THE YEAR 2022 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 .....	247,290	246,664	247,145	250,000
	2. Canada .....	0	0	0	0
	3. Other Countries	18,585,107	17,854,206	18,562,583	18,600,000
	4. Totals	18,832,397	18,100,870	18,809,728	18,850,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	14,691,874	13,649,345	14,824,848	14,448,235
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	21,391,472	19,955,601	21,311,141	23,505,000
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	73,165,903	67,667,147	73,101,607	73,032,050
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States .....	335,105,509	315,839,554	335,551,027	335,793,494
	9. Canada .....	978,501	945,339	974,060	1,000,000
	10. Other Countries	42,566,722	40,671,228	42,660,238	42,500,000
	11. Totals	378,650,732	357,456,121	379,185,325	379,293,494
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	506,732,378	476,829,084	507,232,649	509,128,779
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	0	0	0	
	15. Canada .....	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States .....	0	0	0	
	21. Canada .....	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	506,732,378	476,829,084	507,232,649	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Ascot Specialty Insurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	69,309,870	99,635	147,655	0	0	XXX	69,557,160	12.1	135,495,195	39.4	69,557,160	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
<b>1.7 Totals</b>	<b>69,309,870</b>	<b>99,635</b>	<b>147,655</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>69,557,160</b>	<b>12.1</b>	<b>135,495,195</b>	<b>39.4</b>	<b>69,557,160</b>	<b>0</b>
<b>2. All Other Governments</b>												
2.1 NAIC 1	8,498,533	10,086,574	0	0	0	XXX	18,585,107	3.2	18,571,436	5.4	15,090,292	3,494,815
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
<b>2.7 Totals</b>	<b>8,498,533</b>	<b>10,086,574</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>18,585,107</b>	<b>3.2</b>	<b>18,571,436</b>	<b>5.4</b>	<b>15,090,292</b>	<b>3,494,815</b>
<b>3. U.S. States, Territories and Possessions etc., Guaranteed</b>												
3.1 NAIC 1	475,746	12,796,348	1,419,780	0	0	XXX	14,691,874	2.5	8,399,348	2.4	14,691,874	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
<b>3.7 Totals</b>	<b>475,746</b>	<b>12,796,348</b>	<b>1,419,780</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>14,691,874</b>	<b>2.5</b>	<b>8,399,348</b>	<b>2.4</b>	<b>14,691,874</b>	<b>0</b>
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1	2,964,259	8,022,370	10,404,843	0	0	XXX	21,391,472	3.7	7,139,518	2.1	21,391,472	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
<b>4.7 Totals</b>	<b>2,964,259</b>	<b>8,022,370</b>	<b>10,404,843</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>21,391,472</b>	<b>3.7</b>	<b>7,139,518</b>	<b>2.1</b>	<b>21,391,472</b>	<b>0</b>
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	11,129,794	37,966,190	18,018,182	5,627,577	1,421,197	XXX	74,162,940	12.9	36,937,811	10.7	74,162,940	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
<b>5.7 Totals</b>	<b>11,129,794</b>	<b>37,966,190</b>	<b>18,018,182</b>	<b>5,627,577</b>	<b>1,421,197</b>	<b>XXX</b>	<b>74,162,940</b>	<b>12.9</b>	<b>36,937,811</b>	<b>10.7</b>	<b>74,162,940</b>	<b>0</b>

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Ascot Specialty Insurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (Unaffiliated)</b>												
6.1 NAIC 1	34,032,290	305,262,189	19,246,356	8,477,550	1,420,730	XXX	368,439,115	63.8	135,917,875	39.5	201,293,992	167,145,123
6.2 NAIC 2	2,511,434	7,700,182	0	0	0	XXX	10,211,616	1.8	1,548,798	0.5	10,211,616	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	36,543,724	312,962,371	19,246,356	8,477,550	1,420,730	XXX	378,650,731	65.6	137,466,673	40.0	211,505,608	167,145,123
<b>7. Hybrid Securities</b>												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>11. Unaffiliated Certificates of Deposit</b>												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Ascot Specialty Insurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>12. Total Bonds Current Year</b>												
12.1 NAIC 1	(d) 126,410,492	374,233,306	49,236,816	14,105,127	2,841,927	0	566,827,668	98.2	XXX	XXX	396,187,730	170,639,938
12.2 NAIC 2	(d) 2,511,434	7,700,182	0	0	0	0	10,211,616	1.8	XXX	XXX	10,211,616	0
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.7 Totals	128,921,926	381,933,488	49,236,816	14,105,127	2,841,927	0	(b) 577,039,284	100.0	XXX	XXX	406,399,346	170,639,938
12.8 Line 12.7 as a % of Col. 7	22.3	66.2	8.5	2.4	0.5	0.0	100.0	XXX	XXX	XXX	70.4	29.6
<b>13. Total Bonds Prior Year</b>												
13.1 NAIC 1	153,697,838	155,120,469	29,173,219	3,909,349	560,308	0	XXX	XXX	342,461,183	99.5	263,331,266	79,129,917
13.2 NAIC 2	0	1,548,798	0	0	0	0	XXX	XXX	1,548,798	0.5	1,548,798	0
13.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	153,697,838	156,669,267	29,173,219	3,909,349	560,308	0	XXX	XXX	(b) 344,009,981	100.0	264,880,064	79,129,917
13.8 Line 13.7 as a % of Col. 9	44.7	45.5	8.5	1.1	0.2	0.0	XXX	XXX	100.0	XXX	77.0	23.0
<b>14. Total Publicly Traded Bonds</b>												
14.1 NAIC 1	114,384,935	241,870,307	32,883,714	5,627,577	1,421,197	0	396,187,730	68.7	263,331,266	76.5	396,187,730	XXX
14.2 NAIC 2	2,511,434	7,700,182	0	0	0	0	10,211,616	1.8	1,548,798	0.5	10,211,616	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	116,896,369	249,570,489	32,883,714	5,627,577	1,421,197	0	406,399,346	70.4	264,880,064	77.0	406,399,346	XXX
14.8 Line 14.7 as a % of Col. 7	28.8	61.4	8.1	1.4	0.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	20.3	43.3	5.7	1.0	0.2	0.0	70.4	XXX	XXX	XXX	70.4	XXX
<b>15. Total Privately Placed Bonds</b>												
15.1 NAIC 1	12,025,557	132,362,999	16,353,102	8,477,550	1,420,730	0	170,639,938	29.6	79,129,917	23.0	XXX	170,639,938
15.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	12,025,557	132,362,999	16,353,102	8,477,550	1,420,730	0	170,639,938	29.6	79,129,917	23.0	XXX	170,639,938
15.8 Line 15.7 as a % of Col. 7	7.0	77.6	9.6	5.0	0.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.1	22.9	2.8	1.5	0.2	0.0	29.6	XXX	XXX	XXX	XXX	29.6

(a) Includes \$ 170,639,939 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 \$ 70,306,907 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Ascot Specialty Insurance Company

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations	69,309,870	99,635	147,655	0	0	XXX	69,557,160	12.1	135,495,195	39.4	69,557,160	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	69,309,870	99,635	147,655	0	0	XXX	69,557,160	12.1	135,495,195	39.4	69,557,160	0
<b>2. All Other Governments</b>												
2.01 Issuer Obligations	8,498,533	10,086,574	0	0	0	XXX	18,585,107	3.2	18,571,436	5.4	15,090,292	3,494,815
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	8,498,533	10,086,574	0	0	0	XXX	18,585,107	3.2	18,571,436	5.4	15,090,292	3,494,815
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations	475,746	12,796,348	1,419,780	0	0	XXX	14,691,874	2.5	8,399,348	2.4	14,691,874	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	475,746	12,796,348	1,419,780	0	0	XXX	14,691,874	2.5	8,399,348	2.4	14,691,874	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations	2,964,259	8,022,370	10,404,843	0	0	XXX	21,391,472	3.7	7,139,518	2.1	21,391,472	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	2,964,259	8,022,370	10,404,843	0	0	XXX	21,391,472	3.7	7,139,518	2.1	21,391,472	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b>												
5.01 Issuer Obligations	8,264,322	28,447,215	10,225,999	0	0	XXX	46,937,536	8.1	21,543,165	6.3	46,937,536	0
5.02 Residential Mortgage-Backed Securities	2,865,472	9,518,976	7,792,182	5,627,577	1,421,197	XXX	27,225,404	4.7	15,394,647	4.5	27,225,404	0
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	11,129,794	37,966,191	18,018,181	5,627,577	1,421,197	XXX	74,162,940	12.9	36,937,812	10.7	74,162,940	0
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations	19,023,322	207,244,922	2,893,254	0	0	XXX	229,161,498	39.7	79,313,519	23.1	168,355,256	60,806,242
6.02 Residential Mortgage-Backed Securities	3,805,687	15,808,670	11,514,763	8,188,079	1,420,730	XXX	40,737,929	7.1	19,405,356	5.6	0	40,737,929
6.03 Commercial Mortgage-Backed Securities	357,906	32,392,094	0	0	0	XXX	32,750,000	5.7	3,750,000	1.1	0	32,750,000
6.04 Other Loan-Backed and Structured Securities	13,356,810	57,516,685	4,838,340	289,471	0	XXX	76,001,306	13.2	34,997,798	10.2	43,150,351	32,850,955
6.05 Totals	36,543,725	312,962,371	19,246,357	8,477,550	1,420,730	XXX	378,650,733	65.6	137,466,673	40.0	211,505,607	167,145,126
<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 2022 OF THE Ascot Specialty Insurance Company

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<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
<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. Unaffiliated Certificates of Deposit</b>												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
<b>12. Total Bonds Current Year</b>												
12.01 Issuer Obligations	108,536,052	266,697,064	25,091,531	0	0	XXX	400,324,647	69.4	XXX	XXX	336,023,590	64,301,057
12.02 Residential Mortgage-Backed Securities	6,671,159	25,327,646	19,306,945	13,815,656	2,841,927	XXX	67,963,333	11.8	XXX	XXX	27,225,404	40,737,929
12.03 Commercial Mortgage-Backed Securities	357,906	32,392,094	0	0	0	XXX	32,750,000	5.7	XXX	XXX	0	32,750,000
12.04 Other Loan-Backed and Structured Securities	13,356,810	57,516,685	4,838,340	289,471	0	XXX	76,001,306	13.2	XXX	XXX	43,150,351	32,850,955
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	128,921,927	381,933,489	49,236,816	14,105,127	2,841,927	0	577,039,286	100.0	XXX	XXX	406,399,345	170,639,941
12.10 Line 12.09 as a % of Col. 7	22.3	66.2	8.5	2.4	0.5	0.0	100.0	XXX	XXX	XXX	70.4	29.6
<b>13. Total Bonds Prior Year</b>												
13.01 Issuer Obligations	143,827,190	111,109,390	15,525,601	0	0	XXX	XXX	XXX	270,462,181	78.6	245,551,892	24,910,289
13.02 Residential Mortgage-Backed Securities	6,592,995	15,807,805	7,929,546	3,909,349	560,308	XXX	XXX	XXX	34,800,003	10.1	15,394,647	19,405,356
13.03 Commercial Mortgage-Backed Securities	0	3,750,000	0	0	0	XXX	XXX	XXX	3,750,000	1.1	0	3,750,000
13.04 Other Loan-Backed and Structured Securities	3,277,655	26,002,072	5,718,071	0	0	XXX	XXX	XXX	34,997,798	10.2	3,933,525	31,064,273
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	153,697,840	156,669,267	29,173,218	3,909,349	560,308	0	XXX	XXX	344,009,982	100.0	264,880,064	79,129,918
13.10 Line 13.09 as a % of Col. 9	44.7	45.5	8.5	1.1	0.2	0.0	XXX	XXX	100.0	XXX	77.0	23.0
<b>14. Total Publicly Traded Bonds</b>												
14.01 Issuer Obligations	106,535,842	204,396,217	25,091,531	0	0	XXX	336,023,590	58.2	245,551,892	71.4	336,023,590	XXX
14.02 Residential Mortgage-Backed Securities	2,865,472	9,518,976	7,792,182	5,627,577	1,421,197	XXX	27,225,404	4.7	15,394,647	4.5	27,225,404	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	7,495,055	35,655,296	0	0	0	XXX	43,150,351	7.5	3,933,525	1.1	43,150,351	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	116,896,369	249,570,489	32,883,713	5,627,577	1,421,197	0	406,399,345	70.4	264,880,064	77.0	406,399,345	XXX
14.10 Line 14.09 as a % of Col. 7	28.8	61.4	8.1	1.4	0.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	20.3	43.3	5.7	1.0	0.2	0.0	70.4	XXX	XXX	XXX	70.4	XXX
<b>15. Total Privately Placed Bonds</b>												
15.01 Issuer Obligations	2,000,210	62,300,847	0	0	0	XXX	64,301,057	11.1	24,910,289	7.2	XXX	64,301,057
15.02 Residential Mortgage-Backed Securities	3,805,687	15,808,670	11,514,763	8,188,079	1,420,730	XXX	40,737,929	7.1	19,405,356	5.6	XXX	40,737,929
15.03 Commercial Mortgage-Backed Securities	357,906	32,392,094	0	0	0	XXX	32,750,000	5.7	3,750,000	1.1	XXX	32,750,000
15.04 Other Loan-Backed and Structured Securities	5,861,755	21,861,389	4,838,340	289,471	0	XXX	32,850,955	5.7	31,064,273	9.0	XXX	32,850,955
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	12,025,558	132,363,000	16,353,103	8,477,550	1,420,730	0	170,639,941	29.6	79,129,918	23.0	XXX	170,639,941
15.10 Line 15.09 as a % of Col. 7	7.0	77.6	9.6	5.0	0.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.1	22.9	2.8	1.5	0.2	0.0	29.6	XXX	XXX	XXX	XXX	29.6

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Ascot Specialty Insurance Company

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	0	0	0	0	0
2. Cost of short-term investments acquired .....	20,549,378	20,549,378	0	0	0
3. Accrual of discount .....	17,181	17,181	0	0	0
4. Unrealized valuation increase (decrease) .....	0	0	0	0	0
5. Total gain (loss) on disposals .....	0	0	0	0	0
6. Deduct consideration received on disposals .....	0	0	0	0	0
7. Deduct amortization of premium .....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	20,566,559	20,566,559	0	0	0
11. Deduct total nonadmitted amounts .....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	20,566,559	20,566,559	0	0	0

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

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 2022 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 .....	144,184,482	122,996,195	21,188,287	0
2. Cost of cash equivalents acquired .....	561,554,641	49,713,427	511,841,214	0
3. Accrual of discount .....	30,668	30,668	0	0
4. Unrealized valuation increase (decrease) .....	0	0	0	0
5. Total gain (loss) on disposals .....	5	5	0	0
6. Deduct consideration received on disposals .....	623,452,386	122,999,947	500,452,439	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) .....	82,317,410	49,740,348	32,577,062	0
11. Deduct total nonadmitted amounts .....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	82,317,410	49,740,348	32,577,062	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 2022 OF THE Ascot Specialty Insurance Company

SCHEDULE D - PART 1

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

Table with 22 columns: 1 CUSIP Identification, 2 Description, 3-5 Codes, 6 NAIC Designation, 7 Actual Cost, 8-9 Fair Value, 10 Par Value, 11 Book/Adjusted Carrying Value, 12-15 Change in Book/Adjusted Carrying Value, 16-20 Interest, 21-22 Dates. Includes rows for various bonds, subtotals for Industrial and Miscellaneous (Unaffiliated) Bonds, Hybrid Securities, Parent, Subsidiaries and Affiliates Bonds, and Residential Mortgage-Backed Securities.

ANNUAL STATEMENT FOR THE YEAR 2022 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 Design- ation, NAIC Design- ation Modifier and SVO Admini- strative 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 i g n	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
2439999999	Total - Commercial Mortgage-Backed Securities					32,750,000	XXX	31,677,771	32,750,000	32,750,000	0	0	0	0	XXX	XXX	XXX	74,303	790,718	XXX	XXX
2449999999	Total - Other Loan-Backed and Structured Securities					75,967,361	XXX	73,347,775	76,396,393	76,001,305	0	33,668	0	0	XXX	XXX	XXX	285,071	1,079,240	XXX	XXX
2459999999	Total - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999	Total - Affiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999	Total - Unaffiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999	Total - Unaffiliated Certificates of Deposit					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999	Total Bonds					507,232,649	XXX	476,829,084	509,128,780	506,732,377	0	(327,740)	0	0	XXX	XXX	XXX	2,611,839	6,947,803	XXX	XXX

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

1A	1A ..\$ .....	210,445,210	1B ..\$ .....	32,438,033	1C ..\$ .....	33,861,629	1D ..\$ .....	56,209,238	1E ..\$ .....	39,259,155	1F ..\$ .....	57,006,907	1G ..\$ .....	67,300,589
1B	2A ..\$ .....	10,211,616	2B ..\$ .....	0	2C ..\$ .....	0								
1C	3A ..\$ .....	0	3B ..\$ .....	0	3C ..\$ .....	0								
1D	4A ..\$ .....	0	4B ..\$ .....	0	4C ..\$ .....	0								
1E	5A ..\$ .....	0	5B ..\$ .....	0	5C ..\$ .....	0								
1F	6 ..\$ .....	0												

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 2022 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
91282C-EH-0	UNITED STATES TREASURY NOTE		05/10/2022	NOMURA SECURITIES INTERNATIONAL INC.		99,535	100,000	186
91282C-FT-3	UNITED STATES TREASURY NOTE		11/04/2022	NOMURA SECURITIES INTERNATIONAL INC.		147,610	150,000	116
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>								
						247,145	250,000	302
20772K-AF-6	CONNECTICUT ST		06/22/2022	J.P. MORGAN SECURITIES LLC		996,580	1,000,000	13,824
20772K-EZ-8	CONNECTICUT ST		02/16/2022	WELLS FARGO SECURITIES LLC		1,081,290	1,000,000	16,575
20772K-JW-0	CONNECTICUT ST		02/02/2022	J.P. MORGAN SECURITIES LLC		1,011,010	1,000,000	1,832
686053-GG-8	OREGON ST SCH BRDS ASSN SHORT		08/10/2022	BOFA SECURITIES INC.		3,263,095	3,198,235	17,757
<b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>								
						6,351,975	6,198,235	49,988
182252-XG-6	CLARKSTON MI CMNTY SCHS		02/10/2022	HUNTINGTON SECURITIES INC.		1,000,000	1,000,000	0
182252-XH-4	CLARKSTON MI CMNTY SCHS		02/10/2022	HUNTINGTON SECURITIES INC.		1,645,000	1,645,000	0
49474F-F4-7	KING CNTY WA		06/17/2022	BOFA SECURITIES INC.		1,445,745	1,500,000	534
625506-HH-3	MULTNOMAH CNTY OR		12/02/2022	WELLS FARGO SECURITIES LLC		6,140,005	8,000,000	0
663532-KK-4	NORTHAMPTON CNTY PA		06/17/2022	BOFA SECURITIES INC.		971,040	1,000,000	4,752
758449-RW-4	REEDY CREEK FL IMPT DIST		02/02/2022	J.P. MORGAN SECURITIES LLC		1,755,618	1,750,000	5,418
969268-DK-4	WILLIAM S HART CA UNION HIGH S		11/30/2022	STIFEL NICOLAUS & COMPANY INCORPORATED		831,600	1,000,000	4,803
987388-GX-7	YOSEMITE CA CMNTY CLG DIST		01/28/2022	PIPER SANDLER & CO.		1,000,000	1,000,000	0
<b>0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>								
						14,789,008	16,895,000	15,507
050589-QW-3	AUBURN UNIV AL GEN FEE REVENUE		07/06/2022	J.P. MORGAN SECURITIES LLC		1,197,662	1,250,000	1,052
235036-60-8	DALLAS-FORT WORTH TX INTERNATI		02/16/2022	MORGAN STANLEY & CO. LLC		955,100	1,000,000	5,784
31400P-2F-3	UMBS - POOL CB4373		08/25/2022	WELLS FARGO SECURITIES LLC		9,809,676	9,921,291	14,331
3140XJ-JR-5	UMBS - POOL FS2971		09/28/2022	J.P. MORGAN SECURITIES LLC		4,954,117	5,133,800	7,701
432308-S9-6	HILLSBOROUGH CNTY FL AVIATION		02/24/2022	BOFA SECURITIES INC.		2,000,000	2,000,000	0
646140-DS-9	NEW JERSEY ST TURNPIKE AUTH TU		01/27/2022	MORGAN STANLEY & CO. LLC		1,922,560	2,000,000	2,855
64971X-3D-8	NEW YORK CITY NY TRANSITIONAL		12/06/2022	SIEBERT WILLIAMS SHANK & CO. LLC		1,012,330	1,000,000	4,861
64972H-6N-7	NEW YORK CITY NY TRANSITIONAL		07/22/2022	TD SECURITIES (USA) LLC		1,250,313	1,250,000	0
64986D-EN-1	NEW YORK ST ENVRNMTL FACS COR		01/20/2022	RAYMOND JAMES & ASSOCIATES INC.		535,980	500,000	1,905
64988Y-OP-5	NEW YORK ST MTGE AGY HOMEOWNER		02/28/2022	RBC CAPITAL MARKETS LLC		5,000,000	5,000,000	0
65887P-XS-9	NORTH DAKOTA ST PUBLIC FIN AUT		06/30/2022	J.P. MORGAN SECURITIES LLC		3,511,725	3,500,000	0
68607D-VB-8	OREGON ST DEPT OF TRANSPRTN HI		07/13/2022	OPPENHEIMER & CO. INC.		913,800	1,000,000	1,143
73358W-4V-3	PORT AUTH OF NEW YORK & NEW JE		06/16/2022	J.P. MORGAN SECURITIES LLC		979,380	1,000,000	5,128
735389-W5-3	PORT OF SEATTLE WA REVENUE		08/03/2022	CITIGROUP GLOBAL MARKETS INC.		1,755,000	1,755,000	0
875124-ES-4	TAMPA BAY FL WTR REGL WTR SPLY		02/01/2022	UBS SECURITIES LLC		2,751,310	2,650,000	24,984
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A		07/22/2022	CITIGROUP GLOBAL MARKETS INC.		1,840,283	1,750,000	23,552
<b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>								
						40,389,236	40,710,091	93,296
010392-FY-9	ALABAMA POWER CO		09/09/2022	BARCLAYS CAPITAL INC.		2,202,165	2,250,000	7,266
025816-CW-7	AMERICAN EXPRESS CO		08/23/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,959,140	2,000,000	25,200
02582J-JV-3	AMERICAN EXPRESS CREDIT ACCOUN 22-3 A		09/22/2022	J.P. MORGAN SECURITIES LLC		11,739,844	12,000,000	13,750
03464B-AA-6	ANGEL OAK MORTGAGE TRUST 22-1 A1		02/08/2022	BARCLAYS CAPITAL INC.		2,749,958	2,750,000	8,803
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 22-3 A1		05/05/2022	GOLDMAN SACHS & CO. LLC		2,225,915	2,250,000	9,750
03880X-AA-4	ARBOR REALTY COLLATERALIZED LO 22-FL1 A		01/26/2022	J.P. MORGAN SECURITIES LLC		8,750,000	8,750,000	0
05565E-CA-1	BMV US CAPITAL LLC		03/28/2022	MORGAN STANLEY & CO. LLC		998,950	1,000,000	0
055983-AA-8	BSPRT ISSUER LTD 22-FL8 A		01/28/2022	BARCLAYS CAPITAL INC.		2,750,000	2,750,000	0
06051G-KJ-7	BANK OF AMERICA CORP		02/01/2022	BOFA SECURITIES INC.		3,000,000	3,000,000	0
07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1		01/24/2022	MORGAN STANLEY & CO. LLC		2,768,047	2,750,000	6,188
115637-AS-9	BROWN-FORMAN CORP		03/30/2022	U.S. BANCORP INVESTMENTS INC.		1,014,810	1,000,000	16,139
12571Y-AA-7	CIM TRUST 22-R1 A1		02/25/2022	BOFA SECURITIES INC.		3,727,093	3,750,000	8,438
12659Y-AA-2	COLT FUNDING LLC 22-3 A1		11/16/2022	GOLDMAN SACHS & CO. LLC		847,305	924,595	1,703
136375-CJ-9	CANADIAN NATL RAILWAY		04/19/2022	J.P. MORGAN SECURITIES LLC		974,660	1,000,000	3,819
14043Q-AC-6	CAPITAL ONE PRIME AUTO RECEIVA 22-1 A3		04/26/2022	WELLS FARGO SECURITIES LLC		3,499,235	3,500,000	0
14317H-AC-5	CARMAX AUTO OWNER TRUST 22-2 A3		04/21/2022	BOFA SECURITIES INC.		3,249,506	3,250,000	0
14913R-2H-9	CATERPILLAR FINL SERVICE		06/30/2022	BARCLAYS CAPITAL INC.		1,135,700	1,250,000	1,444
14913R-2S-5	CATERPILLAR FINL SERVICE		01/03/2022	J.P. MORGAN SECURITIES LLC		1,999,680	2,000,000	0
161571-HS-6	CHASE ISSUANCE TRUST 22-A1 A		09/09/2022	J.P. MORGAN SECURITIES LLC		1,749,708	1,750,000	0
172967-NX-5	CITIGROUP INC		09/22/2022	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	0
17327C-AN-3	CITIGROUP INC		01/18/2022	CITIGROUP GLOBAL MARKETS INC.		2,500,000	2,500,000	0

ANNUAL STATEMENT FOR THE YEAR 2022 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
194162-AM-5	COLGATE-PALMOLIVE CO		08/01/2022	J.P. MORGAN SECURITIES LLC		999,080	1,000,000	0
19685E-AA-9	COLT FUNDING LLC 22-2 A1		02/18/2022	GOLDMAN SACHS & CO. LLC		3,549,985	3,550,000	6,495
20030N-BL-4	COMCAST CORP		04/11/2022	BOFA SECURITIES INC.		2,264,558	2,250,000	12,234
20030N-DK-4	COMCAST CORP		08/30/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,937,540	2,000,000	27,500
20826F-AU-0	CONOCOPHILLIPS COMPANY		02/22/2022	CITIGROUP GLOBAL MARKETS INC.		1,248,525	1,250,000	0
21688A-AU-6	COOPERAT RABOBANK UA/NY	D.	08/17/2022	BARCLAYS CAPITAL INC.		4,493,295	4,500,000	0
233851-EB-6	DAIMLER FINANCE NA LLC		07/11/2022	BOFA SECURITIES INC.		952,720	1,000,000	2,750
233851-EC-4	DAIMLER FINANCE NA LLC		09/29/2022	CREDIT SUISSE SECURITIES (USA) LLC		2,203,750	2,500,000	3,122
24422E-VY-2	JOHN DEERE CAPITAL CORP		01/04/2022	RBC CAPITAL MARKETS LLC		3,998,120	4,000,000	0
24422E-WJ-4	JOHN DEERE CAPITAL CORP		09/06/2022	BOFA SECURITIES INC.		1,999,000	2,000,000	0
25243Y-BA-6	DIAGEO CAPITAL PLC	D.	03/08/2022	U.S. BANCORP INVESTMENTS INC.		998,110	1,000,000	8,028
25243Y-BC-2	DIAGEO CAPITAL PLC	D.	08/31/2022	KEYBANC CAPITAL MARKETS INC.		1,159,913	1,250,000	7,305
25243Y-BF-5	DIAGEO CAPITAL PLC	D.	12/12/2022	J.P. MORGAN SECURITIES LLC		4,063,000	4,000,000	28,889
25601B-2D-6	DNB BANK ASA	D.	03/24/2022	BOFA SECURITIES INC.		2,500,000	2,500,000	0
31677Q-BT-5	FIFTH THIRD BANK		10/24/2022	GOLDMAN SACHS & CO. LLC		4,000,000	4,000,000	0
341081-FZ-5	FLORIDA POWER & LIGHT CO		03/15/2022	KEYBANC CAPITAL MARKETS INC.		1,005,400	1,000,000	13,142
36169K-AA-4	GCAT 22-NQM2 A1		04/28/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,493,021	1,500,000	4,912
36265Q-AD-8	GM FINANCIAL SECURITIZED TERM 22-4 A3		10/04/2022	RBC CAPITAL MARKETS LLC		2,749,549	2,750,000	0
36266F-AC-3	GM FINANCIAL AUTOMOBILE LEASIN 22-2 A3		05/03/2022	BMO CAPITAL MARKETS CORP.		1,499,844	1,500,000	0
369550-BG-2	GENERAL DYNAMICS CORP		02/23/2022	KEYBANC CAPITAL MARKETS INC.		4,143,360	4,000,000	38,889
38141G-WQ-3	GOLDMAN SACHS GROUP INC		09/14/2022	GOLDMAN SACHS & CO. LLC		3,147,268	3,250,000	49,330
38141G-ZK-3	GOLDMAN SACHS GROUP INC		01/19/2022	GOLDMAN SACHS & CO. LLC		500,000	500,000	0
403950-AA-6	HGI CRE CLO LTD 22-FL3 A		03/24/2022	GOLDMAN SACHS & CO. LLC		5,750,000	5,750,000	0
404280-CJ-6	HSBC HOLDINGS PLC	D.	01/14/2022	MORGAN STANLEY & CO. LLC		739,013	750,000	3,119
404280-CS-6	HSBC HOLDINGS PLC	D.	09/19/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,855,760	2,000,000	6,344
437076-CA-8	HOME DEPOT INC		03/14/2022	CREDIT SUISSE SECURITIES (USA) LLC		988,300	1,000,000	10,486
437076-CN-0	HOME DEPOT INC		03/24/2022	MORGAN STANLEY & CO. LLC		994,640	1,000,000	0
437076-CR-1	HOME DEPOT INC		09/12/2022	CREDIT SUISSE SECURITIES (USA) LLC		999,640	1,000,000	0
438127-AA-0	HONDA MOTOR CO LTD	D.	03/03/2022	J.P. MORGAN SECURITIES LLC		3,000,000	3,000,000	0
440452-AH-3	HORMEL FOODS CORP		03/23/2022	KEYBANC CAPITAL MARKETS INC.		923,410	1,000,000	5,289
448978-AD-8	HYUNDAI AUTO LEASE SECURITIZAT 22-C A3		09/12/2022	SG AMERICAS SECURITIES LLC		1,249,961	1,250,000	0
458140-BY-5	INTEL CORP		08/23/2022	J.P. MORGAN SECURITIES LLC		2,227,028	2,250,000	4,688
459200-KM-2	IBM CORP		02/02/2022	HSBC SECURITIES (USA) INC.		1,249,825	1,250,000	0
459200-KS-9	IBM CORP		07/20/2022	J.P. MORGAN SECURITIES LLC		4,500,000	4,500,000	0
46647P-BR-6	JPMORGAN CHASE & CO		01/18/2022	J.P. MORGAN SECURITIES LLC		2,463,125	2,500,000	7,425
46647P-CB-0	JPMORGAN CHASE & CO		08/29/2022	GOLDMAN SACHS & CO. LLC		1,796,420	2,000,000	11,309
49327M-3E-2	KEY BANK NA		08/03/2022	KEYBANC CAPITAL MARKETS INC.		2,749,230	2,750,000	0
53946P-AA-8	LOANCORE 2018-CRE1 ISSUER LTD 22-CRE7 A		02/15/2022	J.P. MORGAN SECURITIES LLC		8,750,000	8,750,000	0
539830-BU-2	LOCKHEED MARTIN CORP		10/19/2022	GOLDMAN SACHS & CO. LLC		997,150	1,000,000	0
55284J-AA-7	NF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A		01/07/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,250,000	1,250,000	0
57629W-DK-3	MASSMUTUAL GLOBAL FUNDIN		08/23/2022	J.P. MORGAN SECURITIES LLC		3,995,880	4,000,000	0
59217G-ER-6	MET LIFE GLOB FUNDING I		01/03/2022	J.P. MORGAN SECURITIES LLC		1,748,005	1,750,000	0
59217G-FC-8	MET LIFE GLOB FUNDING I		08/18/2022	J.P. MORGAN SECURITIES LLC		2,748,928	2,750,000	0
61747Y-EK-7	MORGAN STANLEY		01/19/2022	MORGAN STANLEY & CO. LLC		2,500,000	2,500,000	0
63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A		02/01/2022	BOFA SECURITIES INC.		1,499,972	1,500,000	0
641062-BA-1	NESTLE HOLDINGS INC		09/06/2022	BOFA SECURITIES INC.		1,999,340	2,000,000	0
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1		03/03/2022	MORGAN STANLEY & CO. LLC		4,732,150	4,750,000	15,438
64952W-EU-3	NEW YORK LIFE GLOBAL FDG		08/01/2022	BOFA SECURITIES INC.		3,748,950	3,750,000	0
65480D-AD-5	NISSAN AUTO LEASE TRUST 21-A A4		12/05/2022	RBC CAPITAL MARKETS LLC		3,336,895	3,500,000	1,390
65480J-AC-4	NISSAN AUTO RECEIVABLES OWNER 22-B A3		09/20/2022	WELLS FARGO SECURITIES LLC		3,249,328	3,250,000	0
65558R-AA-7	NORDEA BANK ABP	D.	08/02/2022	MORGAN STANLEY & CO. LLC		3,224,098	3,250,000	18,200
65558R-AC-3	NORDEA BANK ABP	D.	09/15/2022	BOFA SECURITIES INC.		1,744,978	1,750,000	0
67021C-AM-9	NSTAR ELECTRIC CO		01/20/2022	KEYBANC CAPITAL MARKETS INC.		2,103,080	2,000,000	12,267
67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1		01/06/2022	GOLDMAN SACHS & CO. LLC		1,016,719	1,000,000	3,417
693475-BH-7	PNC FINANCIAL SERVICES		10/25/2022	PNC CAPITAL MARKETS LLC		2,500,000	2,500,000	0
74005P-BQ-6	LINDE INC/CT		04/19/2022	MORGAN STANLEY & CO. LLC		2,230,718	2,250,000	16,200

ANNUAL STATEMENT FOR THE YEAR 2022 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
74153W-CR-8	PRICOA GLOBAL FUNDING 1		08/24/2022	CITIGROUP GLOBAL MARKETS INC.		3,497,885	3,500,000	0
742718-FV-6	PROCTER & GAMBLE CO/THE		01/27/2022	CITIGROUP GLOBAL MARKETS INC.		4,992,900	5,000,000	0
75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 22-FL8 A		02/24/2022	J.P. MORGAN SECURITIES LLC		1,750,000	1,750,000	0
75625Q-AE-9	RECKITT BENCKISER TSY	D.	01/18/2022	VARIOUS		5,195,000	5,000,000	10,000
771196-BT-8	ROCHE HOLDINGS INC		03/03/2022	BARCLAYS CAPITAL INC.		2,350,000	2,350,000	0
771196-BV-3	ROCHE HOLDINGS INC		03/03/2022	BARCLAYS CAPITAL INC.		2,500,000	2,500,000	0
857477-BS-1	STATE STREET CORP		02/02/2022	GOLDMAN SACHS & CO. LLC		4,650,000	4,650,000	0
87612E-BM-7	TARGET CORP		01/19/2022	CITIGROUP GLOBAL MARKETS INC.		1,747,025	1,750,000	0
89173F-AB-6	TOWD POINT MORTGAGE TRUST 17-1 A2		12/02/2022	PERFORMANCE TRUST CAPITAL PARTNERS LLC		1,196,484	1,250,000	608
89180G-AW-9	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B		03/22/2022	J.P. MORGAN SECURITIES LLC		999,999	1,000,000	2,408
89236T-JX-4	TOYOTA MOTOR CREDIT CORP		03/17/2022	BNP PARIBAS SECURITIES CORP.		1,499,070	1,500,000	0
89236T-KC-8	TOYOTA MOTOR CREDIT CORP		06/27/2022	BOFA SECURITIES INC.		2,497,625	2,500,000	0
89236T-KG-9	TOYOTA MOTOR CREDIT CORP		09/15/2022	CITIGROUP GLOBAL MARKETS INC.		1,249,950	1,250,000	0
89238F-AD-5	TOYOTA AUTO RECEIVABLES OWNER 22-B A3		04/07/2022	MUFG SECURITIES AMERICAS INC.		1,749,959	1,750,000	0
911312-BL-9	UNITED PARCEL SERVICE		06/17/2022	MIZUHO SECURITIES USA LLC		1,962,040	2,000,000	5,756
91159H-JC-5	US BANCORP		01/20/2022	U.S. BANCORP INVESTMENTS INC.		3,000,000	3,000,000	0
91159H-JF-8	US BANCORP		08/29/2022	U.S. BANCORP INVESTMENTS INC.		1,007,940	1,000,000	4,927
92348K-AZ-6	VERIZON MASTER TRUST 22-6 A		08/02/2022	BOFA SECURITIES INC.		1,749,909	1,750,000	0
92538N-AB-3	VERUS SECURITIZATION TRUST 22-4 A2		04/22/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,242,157	1,250,000	4,444
931142-EW-9	WALMART INC		09/06/2022	BARCLAYS CAPITAL INC.		1,748,775	1,750,000	0
95000U-2A-0	WELLS FARGO & COMPANY		01/11/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,325,725	1,250,000	6,347
95000U-3C-5	WELLS FARGO & COMPANY		09/07/2022	WELLS FARGO SECURITIES LLC		3,223,188	3,250,000	9,837
95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3		12/06/2022	J.P. MORGAN SECURITIES LLC		613,985	707,191	344
98163V-AB-4	WORLD OMNI AUTO RECEIVABLES TR 22-D A2A		11/09/2022	BOFA SECURITIES INC.		6,499,594	6,500,000	0
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					254,858,887	256,431,786	465,339
2509999997	Total - Bonds - Part 3					316,636,251	320,485,112	624,432
2509999998	Total - Bonds - Part 5					0	0	0
2509999999	Total - Bonds					316,636,251	320,485,112	624,432
4509999997	Total - Preferred Stocks - Part 3					0	XXX	0
4509999998	Total - Preferred Stocks - Part 5					0	XXX	0
4509999999	Total - Preferred Stocks					0	XXX	0
5989999997	Total - Common Stocks - Part 3					0	XXX	0
5989999998	Total - Common Stocks - Part 5					0	XXX	0
5989999999	Total - Common Stocks					0	XXX	0
5999999999	Total - Preferred and Common Stocks					0	XXX	0
6009999999	Totals					316,636,251	XXX	624,432



ANNUAL STATEMENT FOR THE YEAR 2022 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	
58821C-AA-2	ATRIUM CDO CORP -9A AR2		11/28/2022	MBS PAYDOWN 100.0000		5,170	5,170	5,170	5,170	0	0	0	0	0	5,170	0	0	0	114	05/28/2030	
617710-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		12/01/2022	MBS PAYDOWN 100.0000		31,950	31,950	33,148	31,993	0	(44)	0	(44)	0	31,950	0	0	0	351	12/25/2050	
63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A		12/15/2022	MBS PAYDOWN 100.0000		216,787	216,787	216,460	216,630	0	158	0	158	0	216,787	0	0	0	1,894	04/15/2070	
63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A		12/15/2022	MBS PAYDOWN 100.0000		167,634	167,634	167,631	0	0	137	0	137	0	167,634	0	0	0	1,743	07/15/2070	
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1		12/01/2022	VARIOUS		397,016	397,016	395,524	0	0	82	0	82	0	397,016	0	0	0	5,807	03/27/2062	
67448W-AP-3	ONSLOW BAY FINANCIAL LLC 20-EXP3 1A8		12/01/2022	MBS PAYDOWN 100.0000		104,235	104,235	107,251	104,706	0	(471)	0	(471)	0	104,235	0	0	0	1,119	01/25/2060	
67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20		12/01/2022	MBS PAYDOWN 100.0000		178,220	178,220	180,615	178,340	0	(120)	0	(120)	0	178,220	0	0	0	1,873	07/25/2051	
67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1		12/01/2022	MBS PAYDOWN 100.0000		82,675	82,675	84,057	0	0	(58)	0	(58)	0	82,675	0	0	0	1,242	12/25/2051	
74333Q-AA-3	PROGRESS RESIDENTIAL TRUST 21-SFR9 A		12/01/2022	MBS PAYDOWN 100.0000		4,073	4,073	4,073	4,073	0	0	0	0	0	4,073	0	0	0	75	11/17/2040	
74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A		10/01/2022	MBS PAYDOWN 100.0000 SECURITY CALLED AT		5,956	5,956	5,956	5,956	0	0	0	0	0	5,956	0	0	0	69	10/17/2038	
74444B-CF-6	PUBLIC SERVICE COLORADO		06/15/2022	100.00000000 100.0000		500,000	500,000	478,730	495,824	0	2,689	0	2,689	0	498,513	0	1,487	1,487	8,438	09/15/2022	
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		12/01/2022	MBS PAYDOWN 100.0000		290,623	290,623	293,620	290,753	0	(130)	0	(130)	0	290,624	0	0	0	3,068	07/25/2051	
81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19		12/01/2022	MBS PAYDOWN 100.0000		44,711	44,711	44,865	44,718	0	(7)	0	(7)	0	44,711	0	0	0	472	07/25/2051	
85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1		12/01/2022	MBS PAYDOWN 100.0000		48,612	48,612	48,612	0	0	0	0	0	0	48,612	0	0	0	253	04/25/2065	
89180G-AW-9	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B		12/01/2022	MBS PAYDOWN 100.0000		303,506	303,506	303,506	0	0	0	0	0	0	303,506	0	0	0	3,709	03/25/2062	
89180L-AA-6	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A		12/01/2022	MBS PAYDOWN 100.0000		175,528	175,528	176,547	175,742	0	(215)	0	(215)	0	175,528	0	0	0	1,731	12/25/2061	
89236T-HM-0	TOYOTA MOTOR CREDIT CORP		10/14/2022	MATURITY 100.0000		250,000	250,000	249,778	249,912	0	88	0	88	0	250,000	0	0	0	875	10/14/2022	
89238U-AD-2	TOYOTA AUTO RECEIVABLES OWNER 19-C A3		11/15/2022	MBS PAYDOWN 100.0000		117,282	117,282	117,281	117,282	0	0	0	0	0	117,282	0	0	0	980	09/15/2023	
89613G-AA-4	TRICON AMERICAN HOMES 20-SFR1 A		01/01/2022	MBS PAYDOWN 100.0000		276	276	276	276	0	0	0	0	0	276	0	0	0	0	07/17/2038	
89688W-AA-9	TOORAK MORTGAGE CORP 21-INV1 A1		12/01/2022	MBS PAYDOWN 100.0000		910,692	910,692	910,686	910,691	0	1	0	1	0	910,692	0	0	0	4,769	07/25/2056	
92538N-AB-3	VERUS SECURITIZATION TRUST 22-4 A2		12/01/2022	MBS PAYDOWN 100.0000		151,861	151,861	150,908	0	0	53	0	53	0	151,861	0	0	0	2,280	04/25/2067	
92826C-AC-6	VISA INC		12/14/2022	MATURITY 100.0000		750,000	750,000	731,797	745,465	0	4,535	0	4,535	0	750,000	0	0	0	21,000	12/14/2022	
92837K-AA-9	VISIO 2020-1 TRUST 20-1 A1		12/01/2022	MBS PAYDOWN 100.0000		341,527	341,527	341,522	341,526	0	2	0	2	0	341,527	0	0	0	2,211	08/25/2055	
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1		12/01/2022	MBS PAYDOWN 100.0000		69,599	69,599	71,883	69,773	0	(174)	0	(174)	0	69,599	0	0	0	766	06/25/2050	
98163W-AC-0	WORLD OMNI AUTO RECEIVABLES TR 20-B A3		12/15/2022	MBS PAYDOWN 100.0000		280,185	280,185	280,163	280,136	0	50	0	50	0	280,185	0	0	0	960	05/15/2025	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					13,428,468	13,413,877	13,347,581	10,436,800	0	8,031	0	8,031	0	13,402,910	0	10,969	10,969	181,285	XXX	
2509999997	Total - Bonds - Part 4					30,614,438	30,599,847	30,619,296	27,435,770	0	(1,041)	0	(1,041)	0	30,588,882	0	10,969	10,969	258,112	XXX	
2509999998	Total - Bonds - Part 5					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999	Total - Bonds					30,614,438	30,599,847	30,619,296	27,435,770	0	(1,041)	0	(1,041)	0	30,588,882	0	10,969	10,969	258,112	XXX	
4509999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998	Total - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998	Total - Common Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999	Totals					30,614,438	XXX	30,619,296	27,435,770	0	(1,041)	0	(1,041)	0	30,588,882	0	10,969	10,969	258,112	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**

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Ascot Specialty Insurance Company

**SCHEDULE DA - PART 1**

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL	@		12/23/2022	NOMURA SECURITIES INTERNATIONAL INC. ...	06/22/2023	19,569,522	0	12,514	0	0	20,000,000	19,557,008	0	0	0.000	4.607	N/A	0	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						19,569,522	0	12,514	0	0	20,000,000	19,557,008	0	0	XXX	XXX	XXX	0	0
0109999999. Total - U.S. Government Bonds						19,569,522	0	12,514	0	0	20,000,000	19,557,008	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
WISCONSIN ST GEN FUND ANNUAL A			06/16/2022	J.P. MORGAN SECURITIES LLC	05/01/2023	997,037	0	4,667	0	0	1,000,000	992,370	3,415	0	2.049	2.951	MN	10,245	2,846
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						997,037	0	4,667	0	0	1,000,000	992,370	3,415	0	XXX	XXX	XXX	10,245	2,846
0909999999. Total - U.S. Special Revenues Bonds						997,037	0	4,667	0	0	1,000,000	992,370	3,415	0	XXX	XXX	XXX	10,245	2,846
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						20,566,559	0	17,181	0	0	21,000,000	20,549,378	3,415	0	XXX	XXX	XXX	10,245	2,846
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						20,566,559	0	17,181	0	0	21,000,000	20,549,378	3,415	0	XXX	XXX	XXX	10,245	2,846
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						20,566,559	0	17,181	0	0	XXX	20,549,378	3,415	0	XXX	XXX	XXX	10,245	2,846

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

Number	1A	1A ..\$	19,569,522	1B ..\$	0	1C ..\$	997,037	1D ..\$	0	1E ..\$	0	1F ..\$	0	1G ..\$	0
	1B	2A ..\$	0	2B ..\$	0	2C ..\$	0								
	1C	3A ..\$	0	3B ..\$	0	3C ..\$	0								
	1D	4A ..\$	0	4B ..\$	0	4C ..\$	0								
	1E	5A ..\$	0	5B ..\$	0	5C ..\$	0								
	1F	6 ..\$	0												

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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 2022 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		12/23/2022	4.258	03/23/2023	19,810,325	0	11,708
	TREASURY BILL		12/23/2022	3.661	01/24/2023	29,930,023	0	15,213
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					49,740,348	0	26,921
0109999999	Total - U.S. Government Bonds					49,740,348	0	26,921
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					49,740,348	0	26,921
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					49,740,348	0	26,921
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT-FS		12/23/2022	0.000		32,574,677	0	0
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET		12/27/2022	0.000		2,385	0	0
8309999999	Subtotal - All Other Money Market Mutual Funds					32,577,062	0	0
8609999999	Total Cash Equivalents					82,317,410	0	26,921

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ 49,740,348 1B ..\$ 0 1C ..\$ 0 1D ..\$ 0 1E ..\$ 0 1F ..\$ 0 1G ..\$ 0  
 1B 2A ..\$ 0 2B ..\$ 0 2C ..\$ 0  
 1C 3A ..\$ 0 3B ..\$ 0 3C ..\$ 0  
 1D 4A ..\$ 0 4B ..\$ 0 4C ..\$ 0  
 1E 5A ..\$ 0 5B ..\$ 0 5C ..\$ 0  
 1F 6 ..\$ 0

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ANNUAL STATEMENT FOR THE YEAR 2022 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	B	384,262	338,475	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	384,262	338,475	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