



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018
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 02885
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 55 W 48th Street 646-356-8101
(Street and Number) (Area Code) (Telephone Number)
New York, NY, US 10036
(City or Town, State, Country and Zip Code)

Mail Address 55 W 48th 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 48th Street 646-356-8101
(Street and Number) (Area Code) (Telephone Number)
New York, NY, US 10036
(City or Town, State, Country and Zip Code)

Internet Website Address www.ascotgroup.com

Statutory Statement Contact Stephen Grant Nolet 646-958-1574
(Name) (Area Code) (Telephone Number)
steve.nolet@ascotgroup.com _____
(E-mail Address) (FAX Number)

OFFICERS

President & Chief Executive Officer Gregory Wolyniec # Treasurer Peter Michael Grayston #
Chief Financial Officer Joseph William Roberts # General Counsel and Secretary Brian Jeffrey Green #

OTHER

Emily Charlotte Gilde #, Chief Risk Officer Stephen Grant Nolet #, U.S. Controller

DIRECTORS OR TRUSTEES

Jerry Tegan # John Robert Berger # Joseph William Roberts #
Susan Jane Sutherland # Gregory Wolyniec #

State of New York SS:
County of New York

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

Gregory Wolyniec
President & Chief Executive Officer

Stephen Grant Nolet
US Controller

Brian Jeffrey Green
General Counsel and Secretary

Subscribed and sworn to before me this 29th day of January 2019

- 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 _____



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	0	0.000	0	0	0	0.000
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	0	0.000	0	0	0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	1,119,048	2.172	1,119,048	0	1,119,048	2.172
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,223,762	4.317	2,223,762	0	2,223,762	4.317
1.43 Revenue and assessment obligations	10,913,915	21.186	10,913,915	0	10,913,915	21.186
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	5,119,669	9.938	5,119,669	0	5,119,669	9.938
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	0	0.000	0	0	0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	25,653,739	49.799	25,653,739	0	25,653,739	49.799
2.2 Unaffiliated non-U.S. securities (including Canada)	0	0.000	0	0	0	0.000
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	6,484,843	12.588	6,484,843	0	6,484,843	12.588
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	51,514,976	100.000	51,514,976	0	51,514,976	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

ANNUAL STATEMENT FOR THE YEAR 2018 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 18	
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	0
2.	Cost of bonds and stocks acquired, Part 3, Column 7	45,014,415
3.	Accrual of discount	17,456
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	0
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	0
7.	Deduct amortization of premium	1,737
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, Notes 5R, Line 5R(2)	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	45,030,133
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	45,030,133

ANNUAL STATEMENT FOR THE YEAR 2018 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	0	0	0	0
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	0	0	0	0
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,119,048	1,136,530	1,120,100	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,223,762	2,236,125	2,223,120	2,250,000
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	16,033,584	16,250,937	16,030,136	16,357,625
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	25,653,739	25,815,694	25,641,059	26,100,000
	9. Canada	0	0	0	0
	10. Other Countries	0	0	0	0
	11. Totals	25,653,739	25,815,694	25,641,059	26,100,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	45,030,133	45,439,286	45,014,415	45,707,625
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	45,030,133	45,439,286	45,014,415	

ANNUAL STATEMENT FOR THE YEAR 2018 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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	1,119,048	0	0	XXX	1,119,048	2.3	0	0.0	1,119,048	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	0	1,119,048	0	0	XXX	1,119,048	2.3	0	0.0	1,119,048	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	2,223,762	0	0	0	XXX	2,223,762	4.5	0	0.0	2,223,762	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	2,223,762	0	0	0	XXX	2,223,762	4.5	0	0.0	2,223,762	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,462,543	8,867,974	5,368,790	1,186,626	181,838	XXX	20,067,771	40.9	0	0.0	20,067,769	2
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	4,462,543	8,867,974	5,368,790	1,186,626	181,838	XXX	20,067,771	40.9	0	0.0	20,067,769	2

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ANNUAL STATEMENT FOR THE YEAR 2018 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	0	23,416,714	2,237,026	0	0	XXX	25,653,740	52.3	0	0.0	22,699,112	2,954,628
6.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	23,416,714	2,237,026	0	0	XXX	25,653,740	52.3	0	0.0	22,699,112	2,954,628
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. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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ANNUAL STATEMENT FOR THE YEAR 2018 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) 4,462,543	34,508,450	8,724,864	1,186,626	181,838	0	49,064,321	100.0	XXX	XXX	46,109,691	2,954,630
11.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	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	4,462,543	34,508,450	8,724,864	1,186,626	181,838	0	(b) 49,064,321	100.0	XXX	XXX	46,109,691	2,954,630
11.8 Line 11.7 as a % of Col. 7	9.1	70.3	17.8	2.4	0.4	0.0	100.0	XXX	XXX	XXX	94.0	6.0
12. Total Bonds Prior Year												
12.1 NAIC 1	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	0	0	0	0	0	0	XXX	XXX	(b) 0	0.0	0	0
12.8 Line 12.7 as a % of Col. 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	0.0	XXX	0.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	4,462,543	31,553,822	8,724,863	1,186,626	181,838	0	46,109,692	94.0	0	0.0	46,109,692	XXX
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	0	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	4,462,543	31,553,822	8,724,863	1,186,626	181,838	0	46,109,692	94.0	0	0.0	46,109,692	XXX
13.8 Line 13.7 as a % of Col. 7	9.7	68.4	18.9	2.6	0.4	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	9.1	64.3	17.8	2.4	0.4	0.0	94.0	XXX	XXX	XXX	94.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	2,954,628	1	0	0	0	2,954,629	6.0	0	0.0	XXX	2,954,629
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	0	2,954,628	1	0	0	0	2,954,629	6.0	0	0.0	XXX	2,954,629
14.8 Line 14.7 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	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	0.0	6.0	0.0	0.0	0.0	0.0	6.0	XXX	XXX	XXX	XXX	6.0

(a) Includes \$ 2,954,628 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, \$ 0 prior 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 5* or 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 \$ 4,034,186 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2018 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 11.7	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												
1.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	0	1,119,048	0	0	XXX	1,119,048	2.3	0	0.0	1,119,048	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	1,119,048	0	0	XXX	1,119,048	2.3	0	0.0	1,119,048	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	2,223,762	0	0	0	XXX	2,223,762	4.5	0	0.0	2,223,762	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	2,223,762	0	0	0	XXX	2,223,762	4.5	0	0.0	2,223,762	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	4,034,186	7,070,695	3,843,219	0	0	XXX	14,948,100	30.5	0	0.0	14,948,101	(1)
5.2 Residential Mortgage-Backed Securities	428,357	1,797,278	1,525,570	1,186,626	181,838	XXX	5,119,669	10.4	0	0.0	5,119,669	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	4,462,543	8,867,973	5,368,789	1,186,626	181,838	XXX	20,067,769	40.9	0	0.0	20,067,770	(1)
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	0	23,416,714	2,237,026	0	0	XXX	25,653,740	52.3	0	0.0	22,699,112	2,954,628
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 Totals	0	23,416,714	2,237,026	0	0	XXX	25,653,740	52.3	0	0.0	22,699,112	2,954,628
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2018 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 11.7	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												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	4,034,186	32,711,171	7,199,293	0	0	XXX	43,944,650	89.6	XXX	XXX	40,990,023	2,954,627
11.2 Residential Mortgage-Backed Securities	428,357	1,797,278	1,525,570	1,186,626	181,838	XXX	5,119,669	10.4	XXX	XXX	5,119,669	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	4,462,543	34,508,449	8,724,863	1,186,626	181,838	0	49,064,319	100.0	XXX	XXX	46,109,692	2,954,627
11.8 Line 11.7 as a % of Col. 7	9.1	70.3	17.8	2.4	0.4	0.0	100.0	XXX	XXX	XXX	94.0	6.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.8 Line 12.7 as a % of Col. 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	0.0	XXX	0.0	0.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	4,034,186	29,756,544	7,199,293	0	0	XXX	40,990,023	83.5	0	0.0	40,990,023	XXX
13.2 Residential Mortgage-Backed Securities	428,357	1,797,278	1,525,570	1,186,626	181,838	XXX	5,119,669	10.4	0	0.0	5,119,669	XXX
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	4,462,543	31,553,822	8,724,863	1,186,626	181,838	0	46,109,692	94.0	0	0.0	46,109,692	XXX
13.8 Line 13.7 as a % of Col. 7	9.7	68.4	18.9	2.6	0.4	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	9.1	64.3	17.8	2.4	0.4	0.0	94.0	XXX	XXX	XXX	94.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	0	2,954,627	0	0	0	XXX	2,954,627	6.0	0	0.0	XXX	2,954,627
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0	2,954,627	0	0	0	0	2,954,627	6.0	0	0.0	XXX	2,954,627
14.8 Line 14.7 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	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	0.0	6.0	0.0	0.0	0.0	0.0	6.0	XXX	XXX	XXX	XXX	6.0

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Ascot Specialty Insurance Company
SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 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	4,032,249	4,032,249	.0	.0	.0
3. Accrual of discount	1,937	1,937	.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)	4,034,186	4,034,186	.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)	4,034,186	4,034,186	0	0	0

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

SI10

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

ANNUAL STATEMENT FOR THE YEAR 2018 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	0	0	0	0
2. Cost of cash equivalents acquired	634,087	0	634,087	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	0	0	0	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)	634,087	0	634,087	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	634,087	0	634,087	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 2018 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 and 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 (Amor-tization) 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	
0599999. Total - U.S. Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX		0	0	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX		0	0	XXX	XXX
419791	YT-9	HAWAII ST		1	1FE	1,120,100	113.6530	1,136,530	1,000,000	1,119,048	0	(1,052)	0	0	5.330	3.420	FA	22,208	0	12/05/2018	02/01/2026	
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,120,100	XXX	1,136,530	1,000,000	1,119,048	0	(1,052)	0	0	XXX	XXX	XXX		22,208	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,120,100	XXX	1,136,530	1,000,000	1,119,048	0	(1,052)	0	0	XXX	XXX	XXX		22,208	0	XXX	XXX
249174	WW-9	DENVER CITY & CNTY CO SCH DIST			1FE	1,489,095	99.5220	1,492,830	1,500,000	1,489,483	0	388	0	0	2.438	2.810	JD	3,048	0	12/05/2018	12/01/2020	
586145	F5-8	MEMPHIS TN		1	1FE	734,025	99.1060	743,295	750,000	734,279	0	254	0	0	2.698	3.220	AO	5,059	0	12/05/2018	04/01/2023	
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,223,120	XXX	2,236,125	2,250,000	2,223,762	0	642	0	0	XXX	XXX	XXX		8,107	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,223,120	XXX	2,236,125	2,250,000	2,223,762	0	642	0	0	XXX	XXX	XXX		8,107	0	XXX	XXX
20281P	KP-6	CMILTH FING AUTH PA		1	1FE	977,260	99.5620	995,620	1,000,000	977,406	0	146	0	0	3.531	3.810	JD	2,943	0	12/05/2018	06/01/2028	
212474	JB-7	RHODE ISLAND ST CONVENTION CTR		1	1FE	1,451,235	98.5210	1,477,815	1,500,000	1,451,597	0	362	0	0	3.265	3.710	MN	6,258	0	12/05/2018	05/15/2027	
438701	M7-6	HONOLULU CITY & CNTY HI WSTWTR		1	1FE	992,950	100.1480	1,001,480	1,000,000	993,153	0	203	0	0	2.780	3.060	JJ	13,900	0	12/05/2018	07/01/2021	
47770V	AI-0	JOBSOHIO BEVERAGE SYS STWD LIQ		1	1FE	501,160	100.6190	503,095	500,000	501,141	0	(19)	0	0	3.085	3.000	JJ	7,713	0	12/05/2018	01/01/2022	
650035	6Z-6	NEW YORK ST URBAN DEV CORP REV		1	1FE	1,473,885	99.3280	1,489,920	1,500,000	1,474,443	0	558	0	0	2.550	3.110	MS	11,263	0	12/05/2018	03/15/2022	
67855C	AF-5	OKLAHOMA CITY OK DEV TRUST TAX		1	1FE	494,615	100.1810	500,905	500,000	494,698	0	83	0	0	2.932	3.180	FA	6,108	0	12/05/2018	08/01/2023	
79765R	3V-9	SAN FRANCISCO CITY & CNTY CA P		1	1FE	1,457,955	98.4900	1,477,350	1,500,000	1,458,532	0	577	0	0	2.806	3.430	MN	7,015	0	12/05/2018	11/01/2023	
797669	XII-3	SAN FRANCISCO CA BAY AREA RAPI		1	1FE	976,690	99.0530	990,530	1,000,000	977,045	0	355	0	0	2.621	3.170	JJ	13,105	0	12/05/2018	07/01/2023	
914126	2Z-7	UNIV OF CALIFORNIA CA REVENUES		1	1FE	1,413,660	96.0860	1,441,290	1,500,000	1,414,217	0	557	0	0	3.119	3.850	MN	5,978	0	12/05/2018	05/15/2028	
91417K	M9-9	UNIV OF COLORADO CO ENTERPRISE		1	1FE	1,171,248	98.8660	1,186,392	1,200,000	1,171,683	0	435	0	0	2.569	3.140	JD	2,569	0	12/05/2018	06/01/2023	
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,910,658	XXX	11,064,397	11,200,000	10,913,915	0	3,257	0	0	XXX	XXX	XXX		76,852	0	XXX	XXX
3132XV	Q7-1	FEDERAL HOME LN MTG CORP #053177		4	1FE	2,625,859	102.1830	2,653,043	2,596,364	2,625,738	0	(121)	0	0	4.000	3.800	MON	8,655	0	12/05/2018	12/01/2047	
31418C	SC-9	FEDERAL NATIONAL MTG ASSOC #MA3214		4	1FE	2,493,619	98.9160	2,533,497	2,561,261	2,493,931	0	312	0	0	3.000	3.460	MON	6,403	0	12/05/2018	12/01/2037	
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						5,119,478	XXX	5,186,540	5,157,625	5,119,669	0	191	0	0	XXX	XXX	XXX		15,058	0	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						16,030,136	XXX	16,250,937	16,357,625	16,033,584	0	3,448	0	0	XXX	XXX	XXX		91,910	0	XXX	XXX
0258M0	EB-1	AMERICAN EXPRESS CREDIT		2	1FE	726,465	97.8570	733,928	750,000	727,145	0	680	0	0	2.250	3.610	MN	2,625	0	12/05/2018	05/05/2021	
02663W	CD-1	AMERICAN HONDA FINANCE		1	1FE	739,380	98.8730	741,548	750,000	739,726	0	346	0	0	2.650	3.320	FA	7,674	0	12/05/2018	02/12/2021	
05723K	AD-2	BAKER HUGHES LLC/CO-OBL		1	1FE	711,428	95.9390	719,543	750,000	712,073	0	646	0	0	2.773	4.170	JD	924	10,399	12/05/2018	12/15/2022	
06051G	GY-9	BANK OF AMERICA CORP		1	1FE	978,560	98.4820	984,820	1,000,000	979,041	0	481	0	0	2.738	3.460	JJ	12,017	0	12/05/2018	01/23/2022	
12189L	AR-2	BURLINGTN NORTH SANTA FE		1	1FE	1,009,610	102.2140	1,022,150	1,000,000	1,009,493	0	(117)	0	0	3.750	3.540	AO	9,375	0	12/05/2018	04/01/2024	
12189L	AT-8	BURLINGTN NORTH SANTA FE		1	1FE	743,167	100.1170	750,885	750,000	743,254	0	86	0	0	3.400	3.570	MS	8,500	0	12/05/2018	09/01/2024	
14913Q	2J-7	CATERPILLAR FINL SERVICE		1	1FE	996,030	99.9280	999,280	1,000,000	996,227	0	197	0	0	2.950	3.230	MN	3,769	0	12/05/2018	05/15/2020	
17275R	BJ-0	CISCO SYSTEMS INC		1	1FE	720,998	97.2350	729,263	750,000	721,720	0	723	0	0	1.850	3.310	MS	3,893	0	12/05/2018	09/20/2021	
17325F	AJ-7	CITIBANK NA		2	1FE	731,543	98.0170	735,135	750,000	732,327	0	695	0	0	2.125	3.490	AO	3,143	0	12/05/2018	10/20/2020	
22160K	AL-9	COSTCO WHOLESALE CORP		1	1FE	484,085	97.2660	486,330	500,000	484,279	0	194	0	0	2.750	3.390	MN	1,642	0	12/05/2018	05/18/2024	
24422E	TZ-2	JOHN DEERE CAPITAL CORP		1	1FE	832,439	98.6280	838,346	850,000	833,035	0	596	0	0	2.350	3.380	JJ	9,599	0	12/05/2018	01/08/2021	
25245B	AB-3	DIAGEO INVESTMENT CORP		1	1FE	737,378	99.0250	737,631	750,000	737,631	0	254	0	0	2.875	3.390	MN	2,995	0	12/05/2018	05/11/2022	
25468P	DE-3	WALT DISNEY COMPANY/THE		1	1FE	979,660	98.8030	988,030	1,000,000	980,468	0	808	0	0	2.150	3.330	MS	6,211	0	12/05/2018	09/17/2020	
37555B	BB-8	GILEAD SCIENCES INC		1	1FE	1,481,595	99.1910	1,487,865	1,500,000	1,482,351	0	756	0	0	2.550	3.280	MS	12,750	0	12/05/2018	09/01/2020	
438516	BA-3	HONEYWELL INTERNATIONAL		1	1FE	764,018	102.8170	771,128	750,000	763,589	0	(428)	0	0	4.250	3.370	MS	10,625	0	12/05/2018	03/01/2021	
44932H	AG-8	IBM CREDIT LLC		1	1FE	737,498	98.8750	741,563	750,000	737,908	0	410	0	0	2.650	3.450	FA	8,060	0	12/05/2018	02/05/2021	
46625H	JE-1	JPMORGAN CHASE & CO		1	1FE	738,765	99.2050	744,038	750,000	738,971	0	206	0	0	3.250	3.670	MS	6,635	0	12/05/2018	09/23/2022	
582839	AJ-5	MEAD JOHNSON NUTRITION C		1	1FE	744,307	99.7070	747,803	750,000	744,515	0	207	0	0	3.000	3.400	MN	2,875	0	12/05/2018	11/15/2020	
59217G	CL-1	MET LIFE GLOB FUNDING I		1	1FE	1,468,050	98.4760	1,477,155	1,500,000	1,469,133	0	1,083	0	0	2.400	3.460	JJ	17,300	0	12/05/2018	01/08/2021	
69353R	FH-6	PNC BANK NA		2	1FE	734,880	98.6740	740,055	750,000	735,383	0	503	0	0	2.500	3.480	JJ	8,281	0	12/05/2018	01/22/2021	
74444B	CF-6	PUBLIC SERVICE COLORADO		1	1FE	478,730	96.3340	481,670	500,000	479,116	0	386	0	0	2.250	3.460	MS	3,313	0	12/05/2018	09/15/2022	
771196	BB-7	ROCHE HOLDINGS INC		1	1FE	1,485,120	99.4000	1,491,000	1,500,000	1,485,495	0	375	0	0	2.875	3.240	MS	11,021	0	12/05/2018	09/29/2021	
828807	CJ-9	SIMON PROPERTY GROUP LP		1	1FE	1,231,713	98.9180	1,236,475	1,250,000	1,232,462	0	749	0	0	2.500	3.370	MS	10,417	0	12/05/2018	09/01/2020	
89236T	EU-5	TOYOTA MOTOR CREDIT CORP		1	1FE	991,040	100.0150	991,040	1,000,000	991,310	0	270	0	0	2.950	3.340	AO	6,392	0	12/05/2018	04/13/2021	
90331H	NJ-8	US BANK NA CINCINNATI		2	1FE	742,935	99.3640	745,237	750,000	743,385	0	450	0	0	2.350	3.200	JJ	7,735	0	12/05/2018	01/23/2020	
911312	BK-1	UNITED PARCEL SERVICE		1	1FE	723,660	97.2880	729,660	750,000	724,075	0	415	0	0	2.500	3.370	AO	4,688	0	12/05/2018	04/01/2023	
91324P	DC-3	UNITEDHEALTH GROUP INC		1	1FE	731,692	98.2530	736,905	750,000	732,387	0	695	0	0	1.950	3.310	AO					

ANNUAL STATEMENT FOR THE YEAR 2018 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	Bond Char	NAIC Designation and 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
94988J-5P-8	WELLS FARGO BANK NA			2	1FE	746,790	99.9020	749,265	750,000	746,885	0	95	0	0	3.325	3.490	JJ	10,945	0	12/05/2018	07/23/2021
95000U-2B-8	WELLS FARGO & COMPANY				1FE	717,727	96.4260	723,195	750,000	718,337	0	609	0	0	2.625	3.900	JJ	8,695	0	12/05/2018	07/22/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						25,641,060	XXX	25,815,698	26,100,000	25,653,739	0	12,681	0	0	XXX	XXX	XXX	206,179	20,899	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						25,641,060	XXX	25,815,698	26,100,000	25,653,739	0	12,681	0	0	XXX	XXX	XXX	206,179	20,899	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						39,894,938	XXX	40,252,750	40,550,000	39,910,464	0	15,528	0	0	XXX	XXX	XXX	313,346	20,899	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						5,119,478	XXX	5,186,540	5,157,625	5,119,669	0	191	0	0	XXX	XXX	XXX	15,058	0	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						45,014,416	XXX	45,439,290	45,707,625	45,030,133	0	15,719	0	0	XXX	XXX	XXX	328,404	20,899	XXX	XXX

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 2018 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
419791-YT-9	HAWAII ST		12/05/2018	RBC CAPITAL MARKETS		1,120,100	1,000,000	18,359
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,120,100	1,000,000	18,359
249174-WI-9	DENVER CITY & CNTY CO SCH DIST		12/05/2018	STIFEL-HANIFEN DIVIS		1,489,095	1,500,000	406
586145-F5-8	MEMPHIS TN		12/05/2018	RAYMOND JAMES		734,025	750,000	3,597
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,223,120	2,250,000	4,003
20281P-KP-6	CIVILTH FING AUTH PA		12/05/2018	RBC CAPITAL MARKETS		977,260	1,000,000	392
212474-JB-7	RHODE ISLAND ST CONVENTION CTR		12/05/2018	JEFFERIES & COMPANY INC		1,451,235	1,500,000	2,721
3132XV-07-1	FEDERAL HOME LN MTG CORP #053177		12/05/2018	SUNTRUST CAPITAL MARKETS		2,625,859	2,596,364	1,154
31418C-SC-9	FEDERAL NATIONAL MTG ASSOC #MA3214		12/05/2018	WELLS FARGO FINANCIAL		2,493,619	2,561,261	854
438701-M7-6	HONOLULU CITY & CNTY HI WSTWTR		12/05/2018	BANK OF AMERICA		992,950	1,000,000	11,892
47770V-AH-0	JOBSCHIO BEVERAGE SYS STWD LIQ		12/05/2018	JP MORGAN SECURITIES INC.		501,160	500,000	6,598
650035-62-6	NEW YORK ST URBAN DEV CORP REV		12/05/2018	MORGAN STANLEY & CO		1,473,885	1,500,000	8,500
67855C-AF-5	OKLAHOMA CITY OK DEV TRUST TAX		12/05/2018	BANK OF AMERICA		494,615	500,000	5,050
79765R-3V-9	SAN FRANCISCO CITY & CNTY CA P		12/05/2018	RAMIREZ & CO INC		1,457,955	1,500,000	3,975
797669-XI-3	SAN FRANCISCO CA BAY AREA RAPI		12/05/2018	BARCLAYS CAPITAL		976,690	1,000,000	11,212
91412G-2Z-7	UNIV OF CALIFORNIA CA REVENUES		12/05/2018	JEFFERIES & COMPANY INC.		1,413,660	1,500,000	2,599
91417K-M9-9	UNIV OF COLORADO CO ENTERPRISE		12/05/2018	RAYMOND JAMES		1,171,248	1,200,000	343
3199999. Subtotal - Bonds - U.S. Special Revenues						16,030,136	16,357,625	55,290
0258MO-EB-1	AMERICAN EXPRESS CREDIT		12/05/2018	MORGAN STANLEY & CO		726,465	750,000	1,406
02665W-CD-1	AMERICAN HONDA FINANCE		12/05/2018	MIZUHO SECURITIES		739,380	750,000	6,239
05723K-AD-2	BAKER HUGHES LLC/CO-OBL		12/05/2018	MORGAN STANLEY & CO		711,428	750,000	9,821
06051G-GY-9	BANK OF AMERICA CORP		12/05/2018	BANK OF AMERICA		978,560	1,000,000	10,039
12189L-AR-2	BURLINGTN NORTH SANTA FE		12/05/2018	WELLS FARGO FINANCIAL		1,009,610	1,000,000	6,667
12189L-AT-8	BURLINGTN NORTH SANTA FE		12/05/2018	WELLS FARGO FINANCIAL		743,167	750,000	6,658
14913Q-2J-7	CATERPILLAR FINL SERVICE		12/05/2018	CITIGROUP GLOBAL MARKETS		996,030	1,000,000	1,639
17275R-BJ-0	CISCO SYSTEMS INC		12/05/2018	MORGAN STANLEY & CO		720,998	750,000	2,891
17325F-AJ-7	CITIBANK NA		12/05/2018	CITIGROUP GLOBAL MARKETS		731,543	750,000	1,992
22160K-AL-9	COSTCO WHOLESALE CORP		12/05/2018	DEUTSCHE BANK		484,085	500,000	649
24422E-TZ-2	JOHN DEERE CAPITAL CORP		12/05/2018	HSBC SECURITIES USA INC		832,439	850,000	8,156
25245B-AB-3	DIAGEO INVESTMENT CORP		12/05/2018	MORGAN STANLEY & CO		737,378	750,000	1,438
25468P-DE-3	WALT DISNEY COMPANY/THE		12/05/2018	CITIGROUP GLOBAL MARKETS		979,660	1,000,000	4,658
375558-BB-8	GILEAD SCIENCES INC		12/05/2018	MORGAN STANLEY & CO		1,481,595	1,500,000	9,988
438516-BA-3	HONEYWELL INTERNATIONAL		12/05/2018	CITIGROUP GLOBAL MARKETS		764,018	750,000	8,323
44932H-AG-8	IBM CREDIT LLC		12/05/2018	PARIBAS CORPORATION		737,498	750,000	6,625
46625H-JE-1	JP MORGAN CHASE & CO		12/05/2018	JP MORGAN SECURITIES INC.		738,765	750,000	4,875
582839-AJ-5	MEAD JOHNSON NUTRITION C		12/05/2018	MORGAN STANLEY & CO		744,307	750,000	1,250
59217G-CL-1	MET LIFE GLOB FUNDING I		12/05/2018	DEUTSCHE BANK		1,468,050	1,500,000	14,700
69353R-FH-6	PNC BANK NA		12/05/2018	JP MORGAN SECURITIES INC.		734,880	750,000	6,927
744448-OF-6	PUBLIC SERVICE COLORADO		12/05/2018	JEFFERIES & COMPANY INC.		478,730	500,000	2,500
771196-BB-7	ROCHE HOLDINGS INC		12/05/2018	JP MORGAN SECURITIES INC.		1,485,120	1,500,000	7,906
828807-CJ-9	SIMON PROPERTY GROUP LP		12/05/2018	UBS WARBURG		1,231,713	1,250,000	8,160
89236T-EU-5	TOYOTA MOTOR CREDIT CORP		12/05/2018	JP MORGAN SECURITIES INC.		991,040	1,000,000	4,261
90331H-NJ-8	US BANK NA CINCINNATI		12/05/2018	US BANCORP		742,935	750,000	6,463
911312-BK-1	UNITED PARCEL SERVICE		12/05/2018	WELLS FARGO FINANCIAL		723,660	750,000	3,333
91324P-DC-3	UNITEDHEALTH GROUP INC		12/05/2018	JP MORGAN SECURITIES INC.		731,692	750,000	2,031
92826C-AC-6	VISA INC		12/05/2018	US BANCORP		731,797	750,000	9,975
94988J-SP-8	WELLS FARGO BANK NA		12/05/2018	WELLS FARGO FINANCIAL		746,790	750,000	9,144
95000U-ZB-8	WELLS FARGO & COMPANY		12/05/2018	BARCLAYS CAPITAL		717,726	750,000	7,273
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						25,641,059	26,100,000	175,987
8399997. Total - Bonds - Part 3								
8399998. Total - Bonds - Part 5						45,014,415	45,707,625	253,639
8399999. Total - Bonds						45,014,415	45,707,625	253,639
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						45,014,415	XXX	253,639

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Schedule D - Part 4 - Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed Of

N O N E

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 2018 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
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
DENVER CO CITY & CNTY DEDICATE			12/05/2018	US BANCORP PIPER JAFF	08/01/2019	994,456	0	686	0	0	1,000,000	993,770	7,604	0	1.825	2.789	FA	0	6,286
ENERGY N W WA ELEC REVENUE			12/05/2018	VINING SPARKS	07/01/2019	1,545,512	0	658	0	0	1,550,000	1,544,854	17,027	0	2.197	2.784	JU	0	14,567
PORT AUTH OF NEW YORK & NEW JE			12/05/2018	BANK OF AMERICA	09/15/2019	1,494,218	0	593	0	0	1,500,000	1,493,625	10,132	0	2.294	2.848	MS	0	7,647
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,034,186	0	1,937	0	0	4,050,000	4,032,249	34,763	0	XXX	XXX	XXX	0	28,500
3199999. Total - U.S. Special Revenues Bonds						4,034,186	0	1,937	0	0	4,050,000	4,032,249	34,763	0	XXX	XXX	XXX	0	28,500
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						4,034,186	0	1,937	0	0	4,050,000	4,032,249	34,763	0	XXX	XXX	XXX	0	28,500
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						4,034,186	0	1,937	0	0	4,050,000	4,032,249	34,763	0	XXX	XXX	XXX	0	28,500
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						4,034,186	0	1,937	0	0	XXX	4,032,249	34,763	0	XXX	XXX	XXX	0	28,500

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

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

NONE

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