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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

Ascot Specialty Insurance Company

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

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 (Street and Number), Warwick, RI, US 02888 (City or Town, State, Country and Zip Code)

Main Administrative Office 55 W 46th Street (Street and Number)

New York, NY, US 10036 (City or Town, State, Country and Zip Code), 646-956-1574 (Area Code) (Telephone Number)

Mail Address 55 W 46th Street (Street and Number or P.O. Box), New York, NY, US 10036 (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 (City or Town, State, Country and Zip Code), 646-956-1574 (Area Code) (Telephone Number)

Internet Website Address www.ascotgroup.com

Statutory Statement Contact Shanelle Lord Burke (Name), 646-956-1577 (Area Code) (Telephone Number)

shanelle.burke@ascotgroup.com (E-mail Address), 646-839-2775 (FAX Number)

OFFICERS

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

OTHER

Jesse Richard Paulson, Chief Underwriting Officer	Stephen Crescenio Guijarro, Chief Risk Officer	Shanelle Lord Burke, Financial Controller
Elizabeth Kirwan Johnson, Chief Operating Officer	Marina Svetlov Barg, Chief Claims Officer	

DIRECTORS OR TRUSTEES

Thomas Aleksander Kalvik	Susan Jane Sutherland	Matthew Conrad Kramer
Mark Alexander Wilcox #	Mary Chen Chen #	

State of Texas
County of Wilson
SS:

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

Matthew Conrad Kramer	Shanelle Lord Burke	John Stanley Gill
Chief Executive Officer	Financial Controller	Secretary

Subscribed and sworn to before me this 15th day of November, 2024

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............

NOTARY PUBLIC STATE OF TEXAS
DEBBIE GAYRE
Notary ID #129375987
My Commission Expires
April 5, 2025

2024Q3 Jurat Information_ASIC

Final Audit Report 2024-11-15

Created:	2024-11-13
By:	Wendy Newlun (wendy.newlun@ascotgroup.com)
Status:	Signed
Transaction ID:	CBJCHBCAABAAmSiRQZUOWHSNtZ3flzFbY4_Zois6Ima9

"2024Q3 Jurat Information_ASIC" History

Document created by Wendy Newlun (wendy.newlun@ascotgroup.com)
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ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,132,052,387	0	1,132,052,387	930,274,595
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 11,405,000), cash equivalents ($ 20,255,318) and short-term investments ($ 0)	31,660,318	0	31,660,318	54,928,720
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	3,000,000	0	3,000,000	0
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,166,712,705	0	1,166,712,705	985,203,315
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	8,073,668	0	8,073,668	7,597,147
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	53,729,552	4,864,676	48,864,875	53,055,955
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	970,368	176,012	794,356	241,118
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	13,472,286	0	13,472,286	5,488,430
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	2,674,880	0	2,674,880	0
18.2	Net deferred tax asset	18,179,719	0	18,179,719	14,518,308
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	99,806	0	99,806	171
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	9,133,855	2,793,761	6,340,093	3,399,685
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,273,046,839	7,834,450	1,265,212,389	1,069,504,131
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	1,273,046,839	7,834,450	1,265,212,389	1,069,504,131
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Intangible Asset	50,000	50,000	0	0
2502.	Loss Fund	6,136,398	0	6,136,398	3,399,685
2503.	Prepaid	2,743,761	2,743,761	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	203,695	0	203,695	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,133,855	2,793,761	6,340,093	3,399,685

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 172,777,481)	371,107,098	257,456,634
2.	Reinsurance payable on paid losses and loss adjustment expenses	0	0
3.	Loss adjustment expenses	105,950,455	81,498,417
4.	Commissions payable, contingent commissions and other similar charges	3,221,589	1,721,914
5.	Other expenses (excluding taxes, licenses and fees)	535,026	336,035
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	386,723	408,551
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	7,086,197
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 109,032,570 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	204,323,731	208,893,260
10.	Advance premium	160,854	12,458
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	67,793,116	51,222,075
13.	Funds held by company under reinsurance treaties	400,246	400,246
14.	Amounts withheld or retained by company for account of others	0	0
15.	Remittances and items not allocated	0	0
16.	Provision for reinsurance (including $ 0 certified)	421,656	421,656
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	8,553,544	8,204,024
20.	Derivatives	0	0
21.	Payable for securities	11,115,645	0
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	7,390,377	7,099,300
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	781,360,059	624,760,769
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	781,360,059	624,760,769
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	232,485	232,485
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	471,575,000	471,575,000
35.	Unassigned funds (surplus)	12,044,845	(27,064,123)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	483,852,330	444,743,362
38.	Totals (Page 2, Line 28, Col. 3)	1,265,212,389	1,069,504,131
	DETAILS OF WRITE-INS		
2501.	Claims Payable	108,716	11,587
2502.	Deferred Ceding Commission	2,926,820	3,000,876
2503.	Other Liabilities	4,354,841	2,481,714
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	1,605,123
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,390,377	7,099,300
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 462,129,415)	459,859,475	392,858,809	540,549,176
	1.2 Assumed (written $ 0)	0	0	0
	1.3 Ceded (written $ 158,391,291)	151,551,824	143,886,202	191,681,740
	1.4 Net (written $ 303,738,124)	308,307,651	248,972,608	348,867,436
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 187,471,031):			
	2.1 Direct	234,607,328	183,526,829	243,948,955
	2.2 Assumed	0	0	0
	2.3 Ceded	71,297,621	64,476,939	80,414,951
	2.4 Net	163,309,707	119,049,890	163,534,004
3.	Loss adjustment expenses incurred	37,786,945	34,455,892	47,320,165
4.	Other underwriting expenses incurred	93,809,780	86,976,713	118,847,236
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	294,906,432	240,482,496	329,701,405
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	13,401,219	8,490,112	19,166,031
	INVESTMENT INCOME			
9.	Net investment income earned	40,725,333	22,671,469	33,685,730
10.	Net realized capital gains (losses) less capital gains tax of $ 0	(6,041,131)	(5,298,424)	(6,949,871)
11.	Net investment gain (loss) (Lines 9 + 10)	34,684,202	17,373,044	26,735,858
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 0)	0	0	0
13.	Finance and service charges not included in premiums	0	0	0
14.	Aggregate write-ins for miscellaneous income	551,062	312,898	439,202
15.	Total other income (Lines 12 through 14)	551,062	312,898	439,202
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	48,636,483	26,176,054	46,341,091
17.	Dividends to policyholders	0	0	0
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	48,636,483	26,176,054	46,341,091
19.	Federal and foreign income taxes incurred	10,809,318	9,502,915	15,193,140
20.	Net income (Line 18 minus Line 19)(to Line 22)	37,827,165	16,673,139	31,147,951
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	444,743,362	279,896,387	279,896,387
22.	Net income (from Line 20)	37,827,165	16,673,139	31,147,951
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 0	0	0	0
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	2,184,812	0	15,994,906
27.	Change in nonadmitted assets	(903,009)	(3,173,889)	(4,238,901)
28.	Change in provision for reinsurance	0	0	1,943,019
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	120,000,000	120,000,000
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	0
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	39,108,968	133,499,250	164,846,975
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	483,852,330	413,395,637	444,743,362
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Other Income	557,150	325,829	457,879
1402.	Currency translation	(6,088)	(12,931)	(18,678)
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	551,062	312,898	439,202
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	321,703,417	283,544,199	386,619,888
2.	Net investment income	37,086,018	18,032,199	26,287,139
3.	Miscellaneous income	551,062	312,898	439,202
4.	Total (Lines 1 to 3)	359,340,497	301,889,296	413,346,228
5.	Benefit and loss related payments	57,545,970	24,125,189	34,016,728
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	106,025,263	91,217,304	119,393,335
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	20,570,396	2,695,724	9,048,914
10.	Total (Lines 5 through 9)	184,141,629	118,038,217	162,458,977
11.	Net cash from operations (Line 4 minus Line 10)	175,198,868	183,851,079	250,887,251
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	260,696,831	148,419,854	223,574,034
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(8,607)	(8,607)
	12.7 Miscellaneous proceeds	11,115,645	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	271,812,476	148,411,247	223,565,427
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	465,063,043	496,026,287	651,512,698
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	3,000,000	0	0
	13.6 Miscellaneous applications	0	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	468,063,043	496,026,287	651,512,698
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(196,250,567)	(347,615,040)	(427,947,271)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	120,000,000	120,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(2,216,703)	(528,620)	163,832
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,216,703)	119,471,380	120,163,832
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(23,268,402)	(44,292,581)	(56,896,188)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	54,928,720	111,824,908	111,824,908
	19.2 End of period (Line 18 plus Line 19.1)	31,660,318	67,532,327	54,928,720

Note: Supplemental disclosures of cash flow information for non-cash transactions:

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Ascot Specialty Insurance Company (the "Company") have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners ("NAIC") and the State of Rhode Island. The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Rhode Island. The State of Rhode Island requires insurance companies domiciled in the state of Rhode Island to prepare their statutory financial statements in accordance with the NAIC's Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the State of Rhode Island Department of Business Regulation Insurance Division (the "Department"). The Company has no differences between accounting practices prescribed or permitted by the State of Rhode Island and the NAIC.

	SSAP #	F/S Page	F/S Line #	09/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 37,827,165	$ 31,147,951
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 37,827,165	$ 31,147,951
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 483,852,330	$ 444,743,362
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 483,852,330	$ 444,743,362

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of contingent revenues and expenses during the period, if any. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct and ceded business. Insurance Premiums billed and outstanding for 90 days or more from policy effective date are classified as non-admitted assets, charged against unassigned funds (surplus).
Expenses incurred in connection with acquiring new insurance business, including commissions, are charged to operations, as incurred. Expenses incurred are reduced for ceding allowances received or receivable to the extent such amounts do not exceed the costs incurred to acquire the related business. Excess ceding allowances are recorded as unearned income to be recognized as the related premiums are earned.

Net investment income consists primarily of interest income less investment related expense. Interest income is recognized on an accrual basis. Net realized capital gains (losses) are recognized on a specific identification basis when securities are sold, redeemed or otherwise disposed. Realized capital losses include write-downs for impairments considered to be other than temporary (OTTI).
In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost, which approximates fair value.

(2) Investment grade bonds not backed by other loans are stated at amortized cost using the scientific interest method. The Company has no non-investment grade bonds.

(3) The Company does not have common stock.

(4) The Company does not have preferred stock.

(5) The Company does not have mortgage loans.

(6) The Company loan-backed securities are stated at book value and the adjustment methodology used for each type is retrospective.

(7) The Company does not have any investments in subsidiary.

(8) The Company does not have any interests in joint ventures, partnerships or limited liability companies.

(9) The Company does not have any derivative instruments.

(10) The Company does not anticipate investment income as a factor in any premium deficiency calculation.

(11) Loss and loss adjustment expenses are charged to expense as incurred. The reserve for unpaid loss and loss adjustment expenses is based upon claim adjusters' evaluations and other actuarial estimates, including those for incurred but not reported losses (IBNR) and for reinsurance. Overall reserve levels are impacted primarily by the types and amounts of insurance coverage written, trends developing from newly reported claims and claims that have been paid and closed. The determination of estimates for losses and loss expenses and the establishment of the related reserves are periodically reviewed and updated during the year. Adjustments are made to reserves in the period that can be reasonably estimated to reflect evolving changes in loss development patterns and various other factors, such as social and economic trends and judicial interpretation of legal liability. While management believes that the amount carried as reserves for unpaid loss and loss adjustment expense is adequate, the ultimate liability may be in excess of or less than the amount provided.

(12) The capitalization policy and resultant predefined thresholds have not changed from prior year. The Company has no capitalized assets.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

Based upon its evaluation of relevant conditions and events, including participation in the Net Worth Maintenance Agreement discussed in footnote 10.E, management does not have substantial doubt about the Company's ability to continue as a going concern.

Notes to the Financial Statements

2. **Accounting Changes and Corrections of Errors** - Not Applicable

3. **Business Combinations and Goodwill** - Not Applicable

4. **Discontinued Operations** - Not Applicable

5. **Investments**

A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

(1) Prepayment assumptions for Agency Mortgage-Backed Securities, Collateralized Mortgage Obligations and other Loan-Backed Securities were generated using a third-party prepayment model. The multi-factor model captures house price change trends, housing turnover, borrower default, and refinance incentive, among other factors. On an ongoing basis, we monitor the rate of prepayment and calibrate the model to reflect actual experience, market factors, and viewpoint.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:		
1. Less than 12 months	$	114,635
2. 12 months or longer		4,983,094
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$	34,313,092
2. 12 months or longer		92,216,620

(5) Support for concluding impairments are not other-than-temporary - Not Applicable

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$	$	$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock											
j. On deposit with states	385,987				385,987	386,077	(90)		385,987	0.030	0.031
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)											
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets (Sum of a through n)	$ 385,987	$	$	$	$ 385,987	$ 386,077	$ (90)	$	$ 385,987	0.030 %	0.031 %

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - Not Applicable

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - Not Applicable

(4) Collateral received and reflected as assets within the reporting entity's financial statements - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	2	
(2) Aggregate amount of investment income	$	$

Notes to the Financial Statements

5. Investments (Continued)

R. Reporting Entity's Share of Cash Pool by Asset type

	Asset Type	Percent Share
(1)	Cash	36.020 %
(2)	Cash Equivalents	63.980 %
(3)	Short-Term Investments	— %
(4)	Total (Must equal 100%)	100.000 %

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income

A. Due and Accrued Income Excluded from Surplus - No Significant Changes

B. Total Amount Excluded - Not Applicable

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

	Interest Income Due and Accrued	Amount
1.	Gross	$ 8,073,668
2.	Nonadmitted	$
3.	Admitted	$ 8,073,668

D. The aggregate deferred interest - Not Applicable

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes

A. Components of the Net Deferred Tax Asset/(Liability) - No Significant Changes

B. Regarding Deferred Tax Liabilities That Are Not Recognized - Not Applicable

C. Major Components of Current Income Taxes Incurred - No Significant Changes

D. Among the More Significant Book to Tax Adjustments - No Significant Changes

E. Operating Loss and Tax Credit Carryforwards - No Significant Changes

F. Consolidated Federal Income Tax Return - No Significant Changes

G. Federal or Foreign Income Tax Loss Contingencies - No Significant Changes

H. Repatriation Transition Tax (RTT) - Not Applicable

I. Alternative Minimum Tax (AMT) Credit - Not Applicable

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. The Company is a wholly-owned subsidiary of Ascot Surety & Casualty Company (the Parent), a Colorado corporation and insurance company.

B. During the year ended December 31, 2023

The Company received the following capital contributions in cash from the Parent:

- $10M - August 18, 2023
- $10M - August 10, 2023
- $10M - July 27, 2023
- $25M - July 5, 2023
- $5M - June 21, 2023
- $60M - May 18, 2023

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. On March 27, 2024, the Company loaned $3,000,000 in cash to an affiliate, Ascot US Services Company LLC (“AUSC”) through an Intercompany loan agreement. For the period ended September 30, 2024, interest earned on the loan was $109,866.

At September 30, 2024, the Company reported $5,740,836 due to its affiliate AIC, $2,812,708 due to other affiliates, and $99,806 due from other affiliates. These amounts represent arms-length transactions and are recorded as admitted assets and in accordance with SSAP No. 25 “Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties."

E. Effective May 10, 2023, amendments were made to the Intercompany Services and Cost Allocation Agreement, Underwriting Services Agreement, and Tax Sharing Agreement, to which the Company is a party, to incorporate recent changes to model holding company laws. These amendments were approved by the Rhode Island Department of Business Regulation, Insurance Division, on April 27, 2023.

The Company is party to an Intercompany Services and Cost Allocation Agreement (Services Agreement) with an affiliate, Ascot US Services Company LLC (“AUSC”). Under the terms of this agreement, shared costs are incurred and paid for by the Company at cost. Primarily, these shared costs include overhead allocations of operating expenses. The Company is also party to an Underwriting Services Agreement with an affiliate, Ascot Underwriting Inc.

Notes to the Financial Statements

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)

The Company entered into a Program Administrator Agreement with its affiliate, Ethos Specialty Insurance Services LLC (Ethos). In 2019, Ethos provided services to the Company in connection with two insurance programs underwritten by Ethos- Core Commercial Property Program and Transaction Liability Insurance Program. These programs are currently in runoff with the Company recognizing no new business related to these programs as of November 2019 and June 2019, respectively. The Company also added General Liability Habitation Insurance and Property MPW in 2020, Excess Casualty in 2021, Commercial Property in 2022, and Property AOP in June 2024. The Program Administrator Agreement, as well as the Program Schedule for each of the programs, were the subject of Form D filings, which were approved by the Department of Business Regulation.

The Company has a “Net Worth Maintenance Agreement” with its ultimate parent Ascot Group Limited (AGL). This agreement states AGL agrees to cause the Company to maintain capital equivalent to at least the “Strongest” category of implied balance sheet strength according to AM Best’s Stochastic Best’s Capital Adequacy Ratio (BCAR) at all times and if they were to fall below it, AGL will contribute liquid assets to ensure the Company has the ability to meet its financial obligations on a timely basis.

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations - No Significant Changes

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs - Not Applicable

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt - Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. The Company has 500 shares of no par value common stock authorized, issued and outstanding.

B. Dividend Rate of Preferred Stock - Not Applicable

C. Under Rhode Island law, the Company may not pay any dividend or make any distribution of cash or other property, the fair market value of which, together with that of any other dividends or distributions made within the 12 consecutive months ending on the date on which the proposed dividend or distribution is scheduled to be made, exceeds the lesser of (1) 10% of its surplus as of the 31st day of December of the last preceding year, or (2) its net income for the 12 month period ending on the 31st day of December of the last preceding year, unless the Insurance commissioner approves the proposed payment or fails to disapprove such payment within 30 days after receiving notice of such payment. An additional limitation is that Rhode Island does not permit a domestic insurer to declare or pay a dividend except out of earned surplus unless otherwise approved by the commissioner before the dividend is paid.

The maximum amount of dividends which can be paid by state of Rhode Island insurance companies to shareholders without prior approval of the Insurance Commissioner is subject to restrictions relating to net income and statutory surplus. The Company's statutory surplus was $483,852,330 at September 30, 2024 and $444,743,362 at December 31, 2023. The Company’s net income was $37,827,165 for the period ended September 30, 2024 and $31,147,951 for the year ended December 31, 2023. The maximum dividend payout which may have been made without prior approval in 2024 was $31,147,951. The Company did not declare a dividend in 2024. Dividends need to be approved by the Board of Directors.

D. Ordinary Dividends - Not Applicable

E. Company Profits Paid as Ordinary Dividends - Not Applicable

F. Surplus Restrictions - Not Applicable

G. Surplus Advances - Not Applicable

H. Stock Held for Special Purposes - Not Applicable

I. Changes in Special Surplus Funds - Not Applicable

J. Unassigned Funds (Surplus) - Not Applicable

K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments - Not Applicable

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

Notes to the Financial Statements

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

As defined in Appendix A-225 of the NAIC Accounting Practices and Procedures Manual, the Company has direct premium written produced by Managing General Agents/Third Party Administrators that was equal to or greater than 5% of policyholders' surplus for the period ended September 30, 2024.

Name and Address of Managing General Agent or Third Party Administration	FEIN Number	Exclusive Contract	Types of Business Written	Type of Authority Granted	Total Direct Premium Written / Produced By
Coalition Insurance Solutions, Inc. 1160 Battery Street Ste. 350 San Francisco, CA 94111	82-1489162	NO	Cybersecurity	U	$ 57,319,915
Total					$ 57,319,915

20. Fair Value Measurements

A. Fair Value Measurement

SSAP 100 establishes a fair value hierarchy which prioritizes and ranks the level of market price observability used in measuring investments at fair value. Market price observability is impacted by a number of factors, including the type of investment, the characteristics specific to the investment, and the state of the marketplace (including the existence and transparency of transactions between market participants). Investments with readily-available actively quoted prices or for which fair value can be measured from actively-quoted prices in an orderly market will generally have a higher degree of market price observability and a lesser degree of judgment used in measuring fair value.

Investments disclosed at fair value are classified and disclosed in one of the following categories based on inputs:

- Level 1 - Fair value measurements that are quoted prices (unadjusted) in active markets that the Company has the ability to access for identical assets or liabilities. Market price data generally is obtained from exchange or dealer markets. The Company does not adjust the quoted price for such instruments.
- Level 2 - Fair value measurements based on inputs other than quoted prices included in Level 1 that are observable for the asset, either directly or indirectly. Level 2 inputs include quoted prices for similar assets in active markets, quoted prices for identical or similar assets in markets that are not active, and inputs other than quoted prices that are observable for the asset, such as interest rates and yield curves that are observable at commonly quoted intervals.
- Level 3 - Fair value measurements based on valuation techniques that use significant inputs that are unobservable. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, the determination of which category within the fair value hierarchy is appropriate for any given investment is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment, and considers factors specific to the investment.

The Company carries no assets or liabilities on its balance sheet measured at fair value.

(1) Fair value at reporting date - Not Applicable

(2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

(3) Policy on transfers into and out of Level 3 - Not Applicable

(4) Inputs and techniques used for Level 2 and Level 3 fair values - Not Applicable

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 1,152,961,046	$ 1,132,052,387	$ 152,813	$ 1,152,808,233	$	$	$
Cash Equivalents	20,255,318	20,255,318	20,255,318	–			
Cash	11,405,000	11,405,000	11,405,000	–			
Other Invested Assets	3,000,000	3,000,000	3,000,000				

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures - Not Applicable

D. Business Interruption Insurance Recoveries - Not Applicable

E. State Transferable and Non-Transferable Tax Credits - Not Applicable

F. Subprime-Mortgage-Related Risk Exposure - Not Applicable

G. Insurance-Linked Securities (ILS) Contracts - Not Applicable

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

The Company has evaluated events through November 14th, 2024. No subsequent events were identified.

Notes to the Financial Statements

23. Reinsurance

A. Unsecured Reinsurance Recoverables - No Significant Changes

B. Reinsurance Recoverable in Dispute - Not Applicable

C. Reinsurance Assumed and Ceded

(1) Maximum amount of return commission that would have been due reinsurers if all of the company's reinsurance was canceled or if the company's insurance assumed was canceled

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$	$	$	$	$	$
b. All other			137,133,740	40,554,366	(137,133,740)	(40,554,366)
c. Total (a+b)	$	$	$ 137,133,740	$ 40,554,366	$ (137,133,740)	$ (40,554,366)
d. Direct unearned premium reserve			$ 341,457,471			

(2) The additional or return commission, predicated on loss experience or on any other form of profit sharing arrangements in this statement as a result of existing contractual arrangements is accrued as follows:

Reinsurance

	Direct	Assumed	Ceded	Net
a. Contingent commission	$ 1,749,927	$ –	$ 11	$ 1,749,916
b. Sliding scale adjustments				
c. Other profit commission arrangements				
d. Total (a+b+c)	$ 1,749,927	$ –	$ 11	$ 1,749,916

(3) Risks attributed to each of the company's protected cells - Not Applicable

D. Uncollectible Reinsurance - Not Applicable

E. Commutation of Ceded Reinsurance - Not Applicable

F. Retroactive Reinsurance - Not Applicable

G. Reinsurance Accounted for as a Deposit - Not Applicable

H. Disclosures for the Transfer of Property and Casualty Run-Off Agreements - Not Applicable

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - Not Applicable

K. Reinsurance Credit - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

The company reported net loss and loss adjustment expense (LAE) Reserves of $477,057,553 as of September 30, 2024, and $44,853,784 was paid for incurred loss and loss adjustment expenses attributable to prior year insured events during the period ended September 30, 2024. The company experienced $2,014,684 of prior year loss development related to loss and LAE. This unfavorable development was driven largely by D&O and Environmental business in accident year 2023.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - Not Applicable

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves - Not Applicable

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Ascot MGA Limited was dissolved on August 6th, 2024. .....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/12/2021

6.4 By what department or departments?
Rhode Island .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] No [ ] N/A [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
The Company has $385,987 of bonds deposited with domiciled states.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [X]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.3 Total payable for securities lending reported on the liability page. $ 0

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? .... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York - Inst. Custody Ins. Division	One Wall Street, New York, NY 10286 ....

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
New England Asset Management, Inc.	U.................
....	....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?... Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [X] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	SEC	NO................
....	....	....	....	....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .... Yes [X] No [ ]

18.2 If no, list exceptions:

....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? .... Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? .... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL	0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent 0.000 %

5.2 A&H cost containment percent 0.000 %

5.3 A&H expense percent excluding cost containment expenses 0.000 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date $ 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		U.S. Insurers				
27847	95-2769232	Insurance Company of the West	CA	Authorized		
20087	47-0355979	National Indemnity Company	NE	Authorized		
		All Other Insurers				
00000	AA-3190917	Liberty Specialty Markets Bermuda Ltd (CS)	BMU	Unauthorized		
00000	AA-1127200	Lloyd's Syndicate Number 1200 (AMA)	GBR	Authorized		
00000	AA-1122004	Lloyd's Syndicate Number 1618 (Ki)	GBR	Authorized		
00000	AA-1460023	RenaissanceRe Europe AG	BMU	Unauthorized		
00000	AA-1320158	SCOR SE (Zurich)	CHE	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

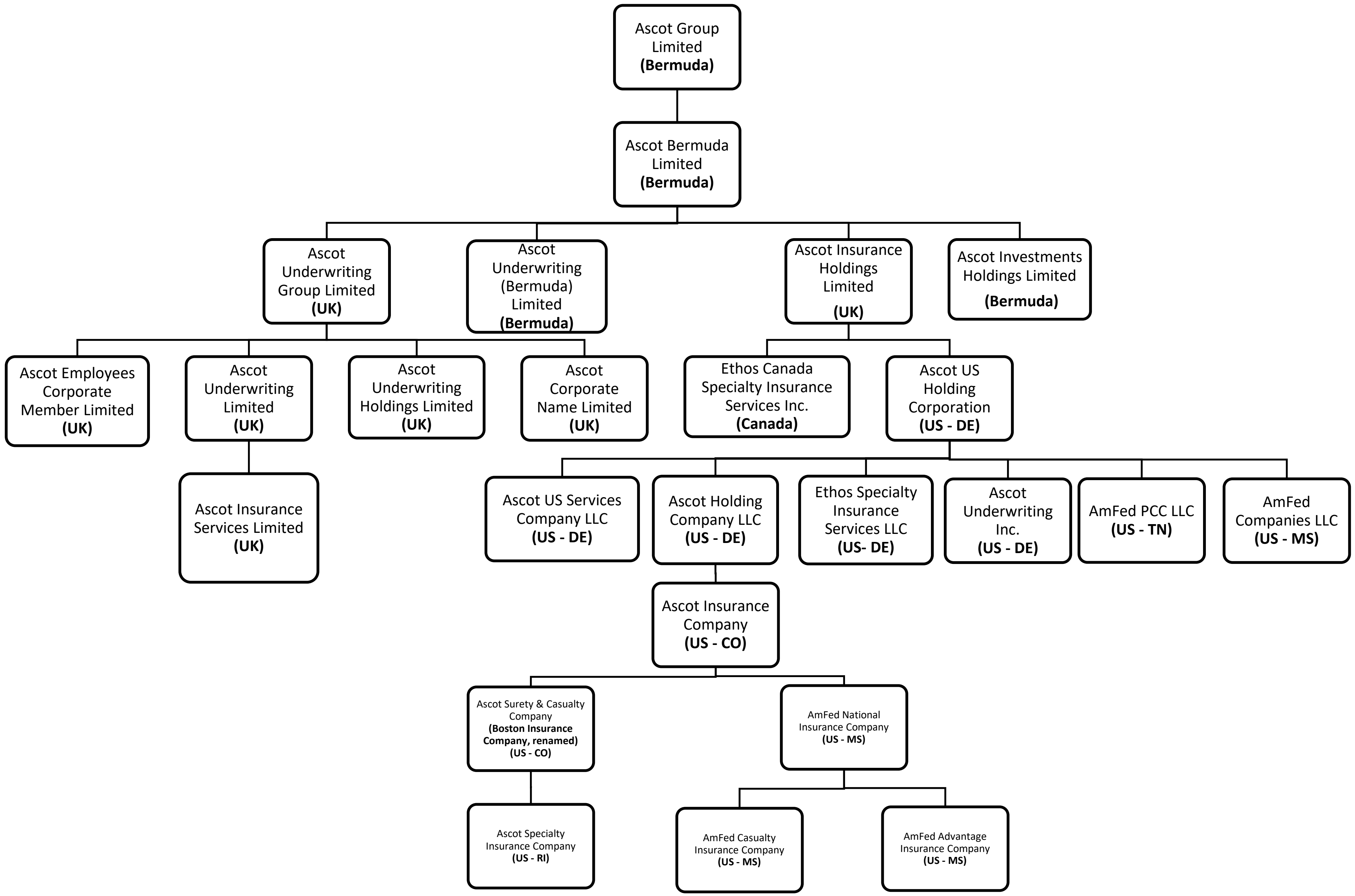
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	E	5,410,678	4,277,990	194,935	635,614	5,619,063	3,929,208
2. Alaska AK	E	641,438	1,002,957	50,000	0	996,257	763,443
3. Arizona AZ	E	7,800,663	7,266,935	1,025,909	6,556,791	7,997,556	5,520,813
4. Arkansas AR	E	3,295,202	2,313,152	172,017	125,619	3,455,771	2,457,268
5. California CA	E	79,732,642	76,022,055	10,356,948	3,994,677	96,125,721	64,119,306
6. Colorado CO	E	10,478,850	11,121,362	978,672	647,093	12,335,650	9,161,797
7. Connecticut CT	E	5,907,575	5,771,475	136,266	789,705	6,951,238	5,128,425
8. Delaware DE	E	2,353,102	1,742,026	252,530	181,020	2,329,878	1,445,810
9. District of Columbia DC	E	2,249,346	2,274,177	63,940	21,513	1,893,257	1,439,127
10. Florida FL	E	49,087,744	43,203,844	5,870,738	4,135,806	74,203,440	46,302,507
11. Georgia GA	E	20,142,124	18,469,603	3,337,223	1,518,266	24,774,166	13,928,353
12. Hawaii HI	E	1,970,193	609,868	123,214	0	1,027,422	653,230
13. Idaho ID	E	904,732	1,659,203	23,435	6,551	1,225,511	1,015,896
14. Illinois IL	E	14,288,068	13,053,546	1,033,890	992,477	17,381,989	12,042,579
15. Indiana IN	E	7,464,946	4,826,802	1,021,668	377,008	7,337,100	6,115,609
16. Iowa IA	E	3,727,981	2,547,390	240,105	790,267	2,843,836	2,028,549
17. Kansas KS	E	2,075,030	1,996,875	12,847,113	0	3,091,960	2,626,379
18. Kentucky KY	E	2,516,011	2,492,815	887,492	84,859	3,200,396	1,804,642
19. Louisiana LA	E	11,592,102	7,837,927	139,947	164,574	9,658,842	6,287,037
20. Maine ME	E	1,137,453	1,073,293	69,805	884	1,200,510	696,354
21. Maryland MD	E	5,320,556	5,046,626	1,617,084	105,765	5,668,905	4,367,111
22. Massachusetts MA	E	10,381,824	10,006,967	1,558,430	585,037	15,949,297	10,681,498
23. Michigan MI	E	6,450,050	6,111,387	3,870,313	792,431	7,682,674	5,253,578
24. Minnesota MN	E	5,950,795	7,256,565	354,401	292,926	10,201,791	5,665,542
25. Mississippi MS	E	1,780,903	1,700,534	24,230	555,075	2,654,942	2,837,130
26. Missouri MO	E	5,473,978	4,914,535	892,076	61,192	6,744,434	4,553,647
27. Montana MT	E	2,146,502	1,143,596	(57,763)	458,893	2,390,392	2,023,104
28. Nebraska NE	E	933,162	1,078,398	51,783	61,111	1,967,214	1,590,405
29. Nevada NV	E	6,278,533	4,634,883	698,655	725,033	7,013,252	6,770,262
30. New Hampshire NH	E	550,248	819,684	179,131	196,089	1,535,443	1,163,779
31. New Jersey NJ	E	18,028,367	17,427,190	933,479	1,401,259	30,012,292	20,236,805
32. New Mexico NM	E	1,189,402	1,007,872	70,653	146,079	976,056	628,743
33. New York NY	E	26,662,025	26,255,204	3,597,145	6,679,104	38,095,773	21,831,574
34. North Carolina NC	E	9,352,280	8,718,780	1,043,189	133,912	9,642,874	6,960,014
35. North Dakota ND	E	648,088	757,686	46,754	0	643,571	325,652
36. Ohio OH	E	9,158,807	10,585,266	431,098	437,716	15,839,841	10,611,717
37. Oklahoma OK	E	3,120,665	3,080,519	289,677	1,116,197	4,578,721	3,537,700
38. Oregon OR	E	3,389,839	3,288,009	875,019	387,959	3,611,980	2,465,732
39. Pennsylvania PA	E	15,551,130	15,089,398	1,419,691	762,104	24,609,559	14,296,195
40. Rhode Island RI	L	1,204,060	776,667	95,293	0	667,652	391,958
41. South Carolina SC	E	4,953,112	4,516,565	815,922	87,667	6,382,033	3,621,038
42. South Dakota SD	E	736,384	529,958	40,106	0	526,899	326,111
43. Tennessee TN	E	6,057,432	6,833,774	5,844,531	179,504	8,089,442	7,338,249
44. Texas TX	E	59,630,823	56,589,606	9,747,471	1,083,877	89,999,541	60,156,144
45. Utah UT	E	3,852,992	2,920,001	269,389	180,474	5,154,064	2,618,901
46. Vermont VT	E	578,350	578,447	590	0	985,277	636,893
47. Virginia VA	E	6,319,737	7,372,729	377,088	314,196	8,092,532	6,140,324
48. Washington WA	E	7,243,407	7,204,071	1,534,494	631,129	6,907,996	5,196,505
49. West Virginia WV	E	919,028	921,298	6,143	0	933,907	611,748
50. Wisconsin WI	E	5,022,439	4,530,635	508,723	0	4,759,533	3,605,040
51. Wyoming WY	E	468,616	191,667	0	0	307,698	194,031
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	15,928	26,788
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	462,129,415	431,451,811	75,960,642	38,397,452	606,291,075	404,130,248
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 50
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 6

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Ascot Group Limited	BMU	UIP			0.000		NO	
							Ascot Bermuda Limited	BMU	UIP	Ascot Group Limited	Ownership	99.942	Ascot Group Limited	NO	
							Ascot Underwriting (Bermuda) Limited	BMU	NIA	Ascot Bermuda Limited	Ownership	65.000	Ascot Group Limited	NO	
							Ascot Underwriting Group Limited	GBR	NIA	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Employees Corporate Member Limited	GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Underwriting Holdings Limited	GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Corporate Name Limited	GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Underwriting Limited	GBR	NIA	Ascot Underwriting Group Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Insurance Services Limited	GBR	NIA	Ascot Underwriting Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Investments Holdings Limited	BMU	NIA	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ascot Insurance Holdings Limited	GBR	UIP	Ascot Bermuda Limited	Ownership	100.000	Ascot Group Limited	NO	
							Ethos Canada Specialty Insurance Services Inc.	CAN	NIA	Ascot Insurance Holdings Limited	Ownership	99.306	Ascot Group Limited	NO	
			82-2798478				Ascot US Holding Corporation	DE	UIP	Ascot Insurance Holdings Limited	Ownership	100.000	Ascot Group Limited	NO	
			26-0586977				Ascot Underwriting Incorporated	DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			82-2797880				Ethos Specialty Insurance Services LLC	DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			84-2871404				Ascot Holding Company LLC	DE	UDP	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			32-0573659				Ascot US Services Company LLC	DE	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
4908		23752	84-0583213				Ascot Insurance Company	CO	UIP	Ascot Holding Company LLC	Ownership	100.000	Ascot Group Limited	NO	
4908		45055	05-0420799				Ascot Specialty Insurance Company	RI	RE	Ascot Surety & Casualty Company	Ownership	100.000	Ascot Group Limited	NO	
			85-1224944				AmFed PCC LLC	TN	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
			64-0888469				AmFed Companies LLC	MS	NIA	Ascot US Holding Corporation	Ownership	100.000	Ascot Group Limited	NO	
4908		30279	46-0310317				Ascot Surety & Casualty Company	CO	UDP	Ascot Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
4908		11208	64-0947790				AmFed National Insurance Company	MS	IA	Ascot Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
4908		11963	20-0392750				AmFed Casualty Insurance Company	MS	IA	AmFed National Insurance Company	Ownership	100.000	Ascot Group Limited	NO	
4908		16459	83-2251612				AmFed Advantage Insurance Company	MS	IA	AmFed National Insurance Company	Ownership	100.000	Ascot Group Limited	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	20,467,407	11,476,200	56.1	44.4
2.1	Allied Lines	0	0	0.0	0.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	29,108,110	20,788,815	71.4	62.5
5.2	Commercial multiple peril (liability portion)	0	0	0.0	0.0
6.	Mortgage guaranty	5,327,988	646,848	12.1	10.0
8.	Ocean marine	116,713	(3,241)	(2.8)	(27.0)
9.1	Inland marine	2,849,348	977,079	34.3	0.0
9.2	Pet insurance	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	1,834,328	900,025	49.1	50.0
12.	Earthquake	6,759,025	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability - occurrence	171,736,974	103,740,481	60.4	53.1
17.2	Other liability - claims-made	194,925,362	80,222,162	41.2	43.3
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	163,734	62,527	38.2	54.6
19.4	Other commercial auto liability	24,792,066	14,419,343	58.2	55.3
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	1,778,419	1,477,238	83.1	59.7
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	(100,148)	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	459,859,475	234,607,328	51.0	46.7
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	6,827,984	22,483,113	17,682,322
2.1	Allied Lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	11,516,284	24,409,266	29,057,950
5.2	Commercial multiple peril (liability portion)	2,111,289	4,951,487	4,611,528
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	16,899	179,113	109,885
9.1	Inland marine	(76,386)	3,326,808	3,932,355
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	1,595,952	3,640,434	478,658
12.	Earthquake	(59,643)	2,649,549	12,328,407
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	68,795,381	198,259,216	151,545,826
17.2	Other liability - claims-made	63,456,861	185,285,245	198,190,979
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	(4,762)	(23,781)	81,463
19.4	Other commercial auto liability	4,843,955	15,392,295	12,659,422
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	317,781	1,576,670	773,016
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	159,341,596	462,129,415	431,451,811
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2024 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior	5,585	36,013	41,598	4,060	34	4,094	6,907	348	26,228	33,484	5,382	(9,402)	(4,020)
2. 2022	10,993	99,067	110,060	13,631	107	13,738	15,804	786	76,165	92,755	18,442	(22,009)	(3,567)
3. Subtotals 2022 + Prior	16,578	135,079	151,657	17,691	142	17,832	22,712	1,134	102,393	126,239	23,824	(31,411)	(7,586)
4. 2023	15,596	171,701	187,298	21,133	5,889	27,022	17,962	6,230	145,685	169,877	23,498	(13,897)	9,601
5. Subtotals 2023 + Prior	32,174	306,781	338,955	38,824	6,030	44,854	40,673	7,364	248,078	296,116	47,323	(45,308)	2,015
6. 2024	XXX	XXX	XXX	XXX	18,140	18,140	XXX	20,054	160,887	180,942	XXX	XXX	XXX
7. Totals	32,174	306,781	338,955	38,824	24,170	62,994	40,673	27,418	408,966	477,058	47,323	(45,308)	2,015
8. Prior Year-End Surplus As Regards Policyholders	444,743										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 147.1	2. (14.8)	3. 0.6
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.5

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

1.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 4 5 0 5 5 2 0 2 4 4 9 0 0 0 0 0 3

3. Medicare Part D Coverage Supplement [Document Identifier 365] — 4 5 0 5 5 2 0 2 4 3 6 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	 2 Nonadmitted Assets	 3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Other receivable	203,695	0	203,695	0
2597. Summary of remaining write-ins for Line 25 from overflow page	203,695	0	203,695	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Unapplied Cash	0	1,605,123
2597. Summary of remaining write-ins for Line 25 from overflow page	0	1,605,123

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,000,000	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,000,000	0
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,000,000	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	930,274,595	506,732,377
2.	Cost of bonds and stocks acquired	465,063,043	651,512,698
3.	Accrual of discount	3,888,434	3,114,953
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(6,041,131)	(6,941,264)
6.	Deduct consideration for bonds and stocks disposed of	260,696,831	223,574,034
7.	Deduct amortization of premium	435,723	570,135
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,132,052,387	930,274,595
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,132,052,387	930,274,595

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	921,788,971	95,757,117	22,940,971	(5,820,477)	881,276,586	921,788,971	988,784,640	913,140,708
2. NAIC 2 (a)	135,318,770	4,056,545	3,253,126	7,145,559	123,107,717	135,318,770	143,267,748	17,133,886
3. NAIC 3 (a)	0	0	0	0	0	0	0	0
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,057,107,741	99,813,662	26,194,097	1,325,082	1,004,384,303	1,057,107,741	1,132,052,388	930,274,594
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,057,107,741	99,813,662	26,194,097	1,325,082	1,004,384,303	1,057,107,741	1,132,052,388	930,274,594

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ ....0 ; NAIC 2 $ ....0 ; NAIC 3 $ ....0 NAIC 4 $ ....0 ; NAIC 5 $ ....0 ; NAIC 6 $................................0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	20,566,559
2.	Cost of short-term investments acquired	0	0
3.	Accrual of discount	0	255,337
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	(5,195)
6.	Deduct consideration received on disposals	0	20,816,701
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	45,667,738	82,317,410
2.	Cost of cash equivalents acquired	349,151,994	745,107,818
3.	Accrual of discount	0	191,861
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	(3,412)
6.	Deduct consideration received on disposals	374,564,414	781,945,939
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	20,255,318	45,667,738
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	20,255,318	45,667,738

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03465Q-AB-0	ANGEL OAK MORTGAGE TRUST 24-8 A2		08/30/2024	GOLDMAN SACHS & CO. LLC		1,249,990	1,250,000	6,920	1.C FE
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 24-9 A1		09/17/2024	J.P. MORGAN SECURITIES LLC		2,499,970	2,500,000	8,563	1.A FE
038222-AS-4	APPLIED MATERIALS INC		07/17/2024	MIZUHO SECURITIES USA LLC		1,010,180	1,000,000	4,933	1.F FE
04021E-AA-4	ARES COMMERCIAL MORTGAGE TRUST 24-IND2 A		09/30/2024	J.P. MORGAN SECURITIES LLC		2,743,125	2,750,000	0	1.A FE
05555M-AA-7	BDS LTD 24-FL13 A		09/05/2024	WELLS FARGO SECURITIES LLC		2,244,375	2,250,000	0	1.A FE
05555P-AC-6	BARCLAYS COMMERCIAL MORTGAGE S 24-5C29 A		09/16/2024	BARCLAYS CAPITAL INC.		2,317,418	2,250,000	8,463	1.A FE
05565E-CR-4	BMW US CAPITAL LLC		08/07/2024	BARCLAYS CAPITAL INC.		1,747,218	1,750,000	0	1.F FE
05593Q-AC-8	BMO MORTGAGE TRUST 24-5C6 A3		09/10/2024	BMO CAPITAL MARKETS CORP.		1,287,496	1,250,000	4,615	1.A FE
06051G-HV-4	BANK OF AMERICA CORP		07/23/2024	MIZUHO SECURITIES USA LLC		919,130	1,000,000	89	1.G FE
07336W-BA-6	BARCLAYS COMMERCIAL MORTGAGE S 24-C28 A5		08/08/2024	BARCLAYS CAPITAL INC.		1,544,936	1,500,000	6,304	1.A FE
12510H-AZ-3	CAPITAL AUTOMOTIVE REIT 24-3A A1		09/27/2024	MORGAN STANLEY & CO. LLC		1,474,813	1,500,000	0	1.A FE
12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2		09/27/2024	MORGAN STANLEY & CO. LLC		1,689,032	1,750,000	0	1.E FE
161929-AB-0	CHASE MORTGAGE FINANCE CORPORA 24-2 A3		09/25/2024	J.P. MORGAN SECURITIES LLC		928,884	919,545	3,831	1.A FE
17325F-BK-3	CITIBANK NA		07/30/2024	CITIGROUP GLOBAL MARKETS INC.		1,250,000	1,250,000	0	1.E FE
210518-DV-5	CONSUMERS ENERGY CO		08/01/2024	U.S. BANCORP INVESTMENTS INC.		2,033,540	2,000,000	45,461	1.E FE
25243Y-BB-4	DIAGEO CAPITAL PLC	D	07/10/2024	GOLDMAN SACHS & CO. LLC		2,227,475	2,500,000	12,700	1.G FE
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL 18-1A A2I		09/18/2024	BREAN CAPITAL LLC		1,056,545	1,064,990	6,575	2.A FE
26442U-AH-7	DUKE ENERGY PROGRESS LLC		07/10/2024	KEYBANC CAPITAL MARKETS INC.		1,645,893	1,750,000	19,454	1.F FE
379925-AA-8	GM FINANCIAL REVOLVING RECEIVA 24-2 A		08/23/2024	J.P. MORGAN SECURITIES LLC		2,498,981	2,500,000	0	1.A FE
38141G-B2-9	GOLDMAN SACHS GROUP INC		07/16/2024	GOLDMAN SACHS & CO. LLC		1,250,000	1,250,000	0	1.F FE
403945-AC-2	HOMES TRUST 24-AFC1 A1		09/18/2024	NOMURA SECURITIES INTERNATIONAL INC.		2,749,990	2,750,000	9,976	1.A FE
404280-ED-7	HSBC HOLDINGS PLC	D	08/16/2024	HSBC SECURITIES (USA) INC.		2,055,260	2,000,000	50,838	1.G FE
404280-EG-0	HSBC HOLDINGS PLC	D	07/10/2024	MIZUHO SECURITIES USA LLC		1,524,570	1,500,000	12,899	1.G FE
437076-DC-3	HOME DEPOT INC		08/01/2024	BOFA SECURITIES INC.		3,558,660	3,500,000	17,087	1.F FE
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		09/23/2024	J.P. MORGAN SECURITIES LLC		1,255,072	1,424,258	1,545	1.A FE
43730X-AB-0	HOME PARTNERS OF AMERICA TRUST 21-3 B		09/23/2024	J.P. MORGAN SECURITIES LLC		1,257,204	1,365,830	2,312	1.D FE
43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A		09/06/2024	MUFG SECURITIES AMERICAS INC.		2,499,948	2,500,000	0	1.F FE
46593F-AD-4	JP MORGAN MORTGAGE TRUST 22-INV3 A3B		07/03/2024	WELLS FARGO SECURITIES LLC		682,098	823,510	275	1.A
46647P-EJ-1	JPMORGAN CHASE & CO		07/15/2024	J.P. MORGAN SECURITIES LLC		1,250,000	1,250,000	0	1.E FE
46649T-AA-4	JP MORGAN MORTGAGE TRUST 18-3 A1		09/03/2024	J.P. MORGAN SECURITIES LLC		444,676	484,660	141	1.A
46654K-BY-2	JP MORGAN MORTGAGE TRUST 21-11 B1		09/05/2024	J.P. MORGAN SECURITIES LLC		1,273,834	1,515,905	636	1.B FE
46658D-AA-7	JP MORGAN MORTGAGE TRUST 24-VIS2 A1		07/23/2024	J.P. MORGAN SECURITIES LLC		1,249,985	1,250,000	6,097	1.A FE
52109X-AA-6	LBA TRUST 24-7IND A		09/20/2024	J.P. MORGAN SECURITIES LLC		3,241,875	3,250,000	0	1.A FE
532457-CQ-9	ELI LILLY & CO		08/12/2024	MORGAN STANLEY & CO. LLC		2,494,525	2,500,000	0	1.E FE
55389Q-AA-5	MVW OWNER TRUST 24-2A A		09/24/2024	WELLS FARGO SECURITIES LLC		1,749,771	1,750,000	0	1.A FE
55389Q-AB-3	MVW OWNER TRUST 24-2A B		09/24/2024	WELLS FARGO SECURITIES LLC		999,958	1,000,000	0	1.F FE
59170J-AA-6	METRONET INFRASTRUCTURE ISSUER 22-1A A2		09/13/2024	ROBERT W. BAIRD & CO. INCORPORATED		1,030,859	1,000,000	4,586	1.F FE
61747Y-FS-9	MORGAN STANLEY		07/17/2024	MORGAN STANLEY & CO. LLC		1,500,000	1,500,000	0	1.E FE
65558R-AJ-8	NORDEA BANK ABP	D	09/03/2024	BNP PARIBAS SECURITIES CORP.		999,240	1,000,000	0	1.D FE
67115Q-BD-4	ONSLOW BAY FINANCIAL LLC 22-J2 B1A		07/23/2024	BOFA SECURITIES INC.		791,846	946,415	2,080	1.D FE
67116M-AN-1	ONSLOW BAY FINANCIAL LLC 23-J1 A13		07/23/2024	J.P. MORGAN SECURITIES LLC		1,437,084	1,568,842	4,510	1.B FE
74153W-CV-9	PRICOA GLOBAL FUNDING 1		08/21/2024	VARIOUS		2,000,950	2,000,000	0	1.D FE
74332H-AC-0	PROGRESS RESIDENTIAL TRUST 24-SFR5 B		07/24/2024	GOLDMAN SACHS & CO. LLC		893,760	1,000,000	0	1.D FE
753917-AB-9	RATE MORTGAGE TRUST 24-J2 A2		08/07/2024	J.P. MORGAN SECURITIES LLC		1,235,938	1,250,000	8,212	1.A FE
753917-AV-5	RATE MORTGAGE TRUST 24-J2 A20		08/07/2024	J.P. MORGAN SECURITIES LLC		1,717,188	1,750,000	11,497	1.B FE
75409U-AB-8	RATE MORTGAGE TRUST 24-J3 A2		09/27/2024	BOFA SECURITIES INC.		2,507,812	2,500,000	12,604	1.A FE
75409U-AV-4	RATE MORTGAGE TRUST 24-J3 A20		09/27/2024	BOFA SECURITIES INC.		1,746,719	1,750,000	8,823	1.B FE
81749P-AB-6	SEQUOIA MORTGAGE TRUST 24-9 A2		09/05/2024	WELLS FARGO SECURITIES LLC		1,504,453	1,500,000	4,354	1.A FE
83100A-AA-0	SLAM LLC 24-1A A		09/17/2024	MUFG SECURITIES AMERICAS INC.		1,999,948	2,000,000	0	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
85520A-AC-3	STAR 2024-SFR4 TRUST 24-SFR4 B		09/18/2024	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	0	1.D FE
864300-AJ-7	SUBWAY FUNDING LLC 24-3A A2II		09/06/2024	BARCLAYS CAPITAL INC.		3,000,000	3,000,000	0	2.B FE
89183F-AP-3	TOWD POINT MORTGAGE TRUST 24-3 A1A		07/17/2024	J.P. MORGAN SECURITIES LLC		1,239,673	1,250,000	5,135	1.A FE
89236T-MK-8	TOYOTA MOTOR CREDIT CORP		08/06/2024	MIZUHO SECURITIES USA LLC		1,247,463	1,250,000	0	1.E FE
89616Y-AA-2	TRICON RESIDENTIAL 24-SFR3 A		07/26/2024	BOFA SECURITIES INC.		1,446,006	1,500,000	0	1.A FE
91324P-FG-2	UNITEDHEALTH GROUP INC		07/23/2024	WELLS FARGO SECURITIES LLC		6,745,950	6,750,000	0	1.F FE
94990F-AE-1	WELLS FARGO COMMERCIAL MORTGAG 24-C63 A5		08/16/2024	WELLS FARGO SECURITIES LLC		3,862,346	3,750,000	15,485	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						99,813,662	101,113,955	307,000	XXX
2509999997. Total - Bonds - Part 3						99,813,662	101,113,955	307,000	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						99,813,662	101,113,955	307,000	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						99,813,662	XXX	307,000	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
686053-GG-8	OREGON ST SCH BRDS ASSN SHORT-		06/30/2024	SINKING FUND REDEMPTION		257,947	257,947	263,178	258,013	0	(66)	0	(66)	0	257,947	0	0	0	12,276	06/30/2028	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						257,947	257,947	263,178	258,013	0	(66)	0	(66)	0	257,947	0	0	0	12,276	XXX	XXX
170016-F7-9	CHIPPEWA VLY MI SCHS		09/18/2024	J.P. MORGAN SECURITIES LLC		231,584	265,000	265,000	265,000	0	0	0	0	0	265,000	0	(33,417)	(33,417)	4,164	05/01/2031	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						231,584	265,000	265,000	265,000	0	0	0	0	0	265,000	0	(33,417)	(33,417)	4,164	XXX	XXX
172311-PX-4	CINCINNATI OH WTR SYS REVENUE		09/19/2024	PIPER SANDLER & CO.		218,978	250,000	255,730	253,932	0	(391)	0	(391)	0	253,541	0	(34,564)	(34,564)	3,398	12/01/2030	1.A FE
25477G-TP-0	DIST OF COLUMBIA INCOME TAX SE		09/19/2024	PIPER SANDLER & CO.		229,920	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(20,080)	(20,080)	2,226	12/01/2027	1.B FE
3131XY-YM-5	UMBS - POOL ZM5216		09/01/2024	MBS PAYDOWN		14,605	14,605	14,771	14,612	0	(7)	0	(7)	0	14,605	0	0	0	390	12/01/2047	1.A FE
31329Q-N6-4	UMBS - POOL ZA6713		09/01/2024	MBS PAYDOWN		6,134	6,134	6,355	6,141	0	(8)	0	(8)	0	6,134	0	0	0	143	04/01/2049	1.A FE
3132CW-5Y-6	UMBS - POOL SB0863		09/01/2024	MBS PAYDOWN		1,880,910	1,880,910	1,883,702	1,881,440	0	(530)	0	(530)	0	1,880,910	0	0	0	62,400	04/01/2038	1.A FE
3132DS-2A-9	UMBS - POOL SD5269		09/01/2024	MBS PAYDOWN		66,832	66,832	64,994	0	0	8	0	8	0	66,832	0	0	0	745	04/01/2054	1.A FE
3132DV-7B-5	UMBS - POOL SD8090		09/01/2024	MBS PAYDOWN		5,512	5,512	5,776	5,518	0	(6)	0	(6)	0	5,512	0	0	0	74	09/01/2050	1.A FE
3132E0-LZ-3	UMBS - POOL SD3944		09/01/2024	MBS PAYDOWN		641,879	641,879	615,401	640,701	0	1,178	0	1,178	0	641,879	0	0	0	18,426	05/01/2053	1.A FE
3133A2-BS-8	UMBS - POOL QA7249		09/01/2024	MBS PAYDOWN		4,812	4,812	4,943	4,819	0	(7)	0	(7)	0	4,812	0	0	0	96	02/01/2050	1.A FE
3140MM-ZS-0	UMBS - POOL BV7952		09/01/2024	MBS PAYDOWN		542,058	542,058	528,168	0	0	542	0	542	0	542,058	0	0	0	11,852	08/01/2052	1.A FE
3140QB-JC-3	UMBS - POOL CA3858		09/01/2024	MBS PAYDOWN		16,238	16,238	16,918	16,287	0	(49)	0	(49)	0	16,238	0	0	0	416	07/01/2049	1.A FE
3140QP-2F-3	UMBS - POOL CB4373		09/01/2024	MBS PAYDOWN		208,266	208,266	205,923	208,143	0	123	0	123	0	208,266	0	0	0	5,568	08/01/2052	1.A FE
3140QU-HT-6	UMBS - POOL CB8341		09/01/2024	MBS PAYDOWN		149,088	149,088	149,787	0	0	(3)	0	(3)	0	149,088	0	0	0	3,476	04/01/2054	1.A FE
3140X4-K7-0	UMBS - POOL FM1217		09/01/2024	MBS PAYDOWN		12,501	12,501	12,858	12,541	0	(40)	0	(40)	0	12,501	0	0	0	292	07/01/2049	1.A FE
3140X8-KH-9	UMBS - POOL FM4795		09/01/2024	MBS PAYDOWN		12,630	12,630	13,068	12,650	0	(20)	0	(20)	0	12,630	0	0	0	164	11/01/2050	1.A FE
3140XJ-JR-5	UMBS - POOL FS2971		09/01/2024	MBS PAYDOWN		117,430	117,430	113,320	117,244	0	187	0	187	0	117,430	0	0	0	3,621	10/01/2052	1.A FE
3140XJ-VG-5	UMBS - POOL FS3314		09/01/2024	MBS PAYDOWN		919,167	919,167	904,805	917,869	0	1,298	0	1,298	0	919,167	0	0	0	24,566	11/01/2042	1.A FE
3140XM-3Y-0	UMBS - POOL FS6214		09/01/2024	MBS PAYDOWN		470,850	470,850	471,439	0	0	(17)	0	(17)	0	470,850	0	0	0	11,279	11/01/2053	1.A FE
3140XM-KE-5	UMBS - POOL FS5692		09/01/2024	MBS PAYDOWN		103,730	103,730	98,544	103,386	0	344	0	344	0	103,730	0	0	0	3,122	06/01/2053	1.A FE
3140XN-BU-7	UMBS - POOL FS6350		09/01/2024	MBS PAYDOWN		245,935	245,935	234,676	245,051	0	884	0	884	0	245,935	0	0	0	7,809	10/01/2053	1.A FE
3140XN-FF-6	UMBS - POOL FS6465		09/01/2024	MBS PAYDOWN		432,266	432,266	413,152	431,713	0	553	0	553	0	432,266	0	0	0	13,724	04/01/2053	1.A FE
31418C-SC-9	UMBS - POOL MA3214		09/19/2024	VARIOUS		475,973	501,246	488,008	487,244	0	1,212	0	1,212	0	488,456	0	(12,483)	(12,483)	11,998	12/01/2037	1.A FE
44244C-XU-6	HOUSTON TX UTILITY SYS REVENUE		09/18/2024	JANNEY MONTGOMERY SCOTT LLC		227,673	250,000	263,303	258,617	0	(1,006)	0	(1,006)	0	257,611	0	(29,939)	(29,939)	4,972	11/15/2030	1.C FE
47770V-AY-6	JOBSOHIO BEVERAGE SYS STWD LIQ		09/19/2024	RAYMOND JAMES & ASSOCIATES INC.		210,206	210,000	241,981	230,483	0	(6,099)	0	(6,099)	0	224,384	0	(14,178)	(14,178)	10,205	01/01/2029	1.C FE
631663-RJ-2	NASSAU CNTY NY INTERIM FIN AUT		09/18/2024	JANNEY MONTGOMERY SCOTT LLC		904,880	1,000,000	1,000,540	1,000,376	0	(54)	0	(54)	0	1,000,323	0	(95,443)	(95,443)	10,792	11/15/2028	1.A FE
63968M-3P-2	NEBRASKA ST INVESTMENT FIN AUT		09/01/2024	SINKING FUND REDEMPTION		5,000	5,000	5,182	0	0	(16)	0	(16)	0	5,000	0	0	0	160	09/01/2049	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						8,123,473	8,317,089	8,263,344	7,098,767	0	(1,924)	0	(1,924)	0	8,330,158	0	(206,687)	(206,687)	211,914	XXX	XXX
03464B-AA-6	ANGEL OAK MORTGAGE TRUST 22-1 A1		09/01/2024	MBS PAYDOWN		52,003	52,003	52,004	52,003	0	0	0	0	0	52,003	0	0	0	1,027	12/25/2066	1.A
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 22-3 A1		09/01/2024	MBS PAYDOWN		50,580	50,580	50,039	50,569	0	11	0	11	0	50,580	0	0	0	1,282	01/25/2067	1.A FE
03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1		09/01/2024	MBS PAYDOWN		167,869	167,869	158,768	167,012	0	857	0	857	0	167,869	0	0	0	5,180	10/25/2067	1.A FE
03465G-AC-0	ANGEL OAK MORTGAGE TRUST 23-2 A3		09/01/2024	MBS PAYDOWN		30,384	30,384	27,994	30,166	0	217	0	217	0	30,384	0	0	0	938	10/25/2067	1.F FE
03465H-AC-8	ANGEL OAK MORTGAGE TRUST 21-5 A3		09/01/2024	MBS PAYDOWN		29,986	29,986	24,833	29,400	0	586	0	586	0	29,986	0	0	0	265	07/25/2066	1.A
03465Q-AB-0	ANGEL OAK MORTGAGE TRUST 24-8 A2		09/30/2024	MBS PAYDOWN		18,030	18,030	18,030	0	0	65	0	65	0	18,030	0	0	0	86	05/27/2069	1.C FE
03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1		09/01/2024	MBS PAYDOWN		88,039	88,039	83,879	87,535	0	503	0	503	0	88,039	0	0	0	2,809	09/25/2067	1.A FE
03465V-AA-1	ANGEL OAK MORTGAGE TRUST 22-6 A1		09/01/2024	MBS PAYDOWN		59,665	59,665	57,724	59,512	0	153	0	153	0	59,665	0	0	0	1,696	07/25/2067	1.A FE
03465W-AA-9	ANGEL OAK MORTGAGE TRUST 23-1 A1		09/01/2024	MBS PAYDOWN		136,306	136,306	132,539	136,023	0	283	0	283	0	136,306	0	0	0	4,360	09/26/2067	1.A FE
03466D-AA-0	ANGEL OAK MORTGAGE TRUST 23-7 A1		09/01/2024	MBS PAYDOWN		234,370	234,370	224,700	233,677	0	693	0	693	0	234,370	0	0	0	7,507	11/25/2067	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03466H-AC-7	ANGEL OAK MORTGAGE TRUST 24-3 A3		09/01/2024	MBS PAYDOWN		57,104	57,104	54,540	0	0	281	0	281	0	57,104	0	0	0	1,345	11/26/2068	1.F FE
034931-AA-3	ANGEL OAK MORTGAGE TRUST 23-3 A1		09/01/2024	MBS PAYDOWN		136,278	136,278	128,829	135,658	0	620	0	620	0	136,278	0	0	0	4,255	09/26/2067	1.A FE
034944-AA-6	ANGEL OAK MORTGAGE TRUST 24-6 A1		09/01/2024	MBS PAYDOWN		52,805	52,805	50,940	0	0	27	0	27	0	52,805	0	0	0	380	11/25/2067	1.A FE
03767J-AF-2	APIDOS CLO 17-27A A1R		07/17/2024	MBS PAYDOWN		470,870	470,870	470,870	470,870	0	0	0	0	0	470,870	0	0	0	23,429	07/17/2030	1.A FE
03880X-AA-4	ARBOR REALTY COLLATERALIZED LO 22-FL1 A		09/15/2024	MBS PAYDOWN		746,833	746,833	746,833	746,833	0	0	0	0	0	746,833	0	0	0	38,843	01/15/2037	1.A FE
055983-AA-8	BSPRT ISSUER LTD 22-FL8 A		09/15/2024	MBS PAYDOWN		150,210	150,210	150,210	150,210	0	0	0	0	0	150,210	0	0	0	7,721	02/15/2037	1.A FE
07336G-AD-6	OCEANVIEW MORTGAGE TRUST 21-4 A4		09/01/2024	MBS PAYDOWN		27,074	27,074	27,472	27,092	0	(18)	0	(18)	0	27,074	0	0	0	455	10/25/2051	1.A
07336G-BN-3	BAYVIEW OPPORTUNITY MASTER FUN 21-4 B2		09/01/2024	MBS PAYDOWN		10,969	10,969	9,143	0	0	67	0	67	0	10,969	0	0	0	192	10/25/2051	1.E FE
07336L-BL-6	OCEANVIEW MORTGAGE TRUST 21-2 A20		09/01/2024	MBS PAYDOWN		6,664	6,664	6,784	6,670	0	(6)	0	(6)	0	6,664	0	0	0	113	06/25/2051	1.B
07336N-AA-7	BAYVIEW MSR OPPORTUNITY MASTER 22-2 A1		09/01/2024	MBS PAYDOWN		49,706	49,706	50,033	49,719	0	(12)	0	(12)	0	49,706	0	0	0	1,006	12/25/2051	1.A
08179H-AE-0	BENEFIT STREET PARTNERS CLO LT 17-12A A1		08/22/2024	VARIOUS		984,087	984,087	984,087	984,087	0	0	0	0	0	984,087	0	0	0	53,205	10/15/2030	1.A FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 16-1A A		09/15/2024	MBS PAYDOWN		25,418	25,418	25,053	0	0	193	0	193	0	25,418	0	0	0	427	12/16/2041	1.G FE
10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A		09/01/2024	MBS PAYDOWN		99,669	99,669	99,669	99,669	0	0	0	0	0	99,669	0	0	0	3,945	01/25/2063	1.A FE
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A		09/01/2024	MBS PAYDOWN		104,783	104,783	104,782	0	0	0	0	0	0	104,783	0	0	0	3,073	03/25/2064	1.A FE
10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 24-NQM3 A		09/01/2024	MBS PAYDOWN		46,570	46,570	46,570	0	0	0	0	0	0	46,570	0	0	0	1,410	03/25/2064	1.C FE
12510H-AV-2	CAPITAL AUTOMOTIVE REIT 24-2A A1		09/15/2024	MBS PAYDOWN		10,000	10,000	9,709	0	0	28	0	28	0	10,000	0	0	0	86	05/15/2054	1.A FE
12510H-AX-8	CAPITAL AUTOMOTIVE REIT 24-2A A2		09/15/2024	MBS PAYDOWN		6,250	6,250	6,033	0	0	20	0	20	0	6,250	0	0	0	58	05/15/2054	1.E FE
12566P-BE-4	CIM TRUST 21-INV1 A29		09/01/2024	MBS PAYDOWN		5,384	5,384	5,461	5,387	0	(3)	0	(3)	0	5,384	0	0	0	91	07/01/2051	1.A
12570D-AA-4	CIM TRUST 23-I1 A1		09/01/2024	MBS PAYDOWN		33,912	33,912	33,912	33,912	0	0	0	0	0	33,912	0	0	0	1,410	04/25/2058	1.A FE
12570H-AC-1	CIM TRUST 23-I2 A3		09/01/2024	MBS PAYDOWN		112,036	112,036	110,427	111,862	0	174	0	174	0	112,036	0	0	0	5,344	12/25/2067	1.F FE
12571Y-AA-7	CIM TRUST 22-R1 A1		09/01/2024	MBS PAYDOWN		77,463	77,463	76,990	77,425	0	38	0	38	0	77,463	0	0	0	1,524	01/25/2061	1.A
12657L-AA-2	CREDIT SUISSE MORTGAGE TRUST 21-AFC1 A1		09/01/2024	MBS PAYDOWN		26,694	26,694	21,518	0	0	270	0	270	0	26,694	0	0	0	120	03/25/2056	1.A FE
12659Y-AA-2	COLT FUNDING LLC 22-3 A1		09/01/2024	MBS PAYDOWN		27,369	27,369	25,081	27,202	0	167	0	167	0	27,369	0	0	0	690	02/25/2067	1.A FE
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI 13-1A A1R		08/14/2024	MBS PAYDOWN		272,363	272,363	272,363	272,363	0	0	0	0	0	272,363	0	0	0	13,572	08/14/2030	1.A FE
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA 24-3 A4		09/01/2024	MBS PAYDOWN		225,321	225,321	223,872	0	0	107	0	107	0	225,321	0	0	0	5,862	02/25/2055	1.A FE
16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A		09/01/2024	MBS PAYDOWN		44,929	44,929	40,652	44,634	0	295	0	295	0	44,929	0	0	0	1,050	06/25/2062	1.A
16159N-AA-2	CHASE MORTGAGE FINANCE CORPORA 24-4 A2		09/01/2024	MBS PAYDOWN		84,517	84,517	83,183	0	0	29	0	29	0	84,517	0	0	0	1,744	03/25/2055	1.A FE
16159N-AU-8	CHASE MORTGAGE FINANCE CORPORA 24-4 A9		09/01/2024	MBS PAYDOWN		33,807	33,807	33,041	0	0	17	0	17	0	33,807	0	0	0	698	03/25/2055	1.A FE
16159Q-AA-5	CHASE MORTGAGE FINANCE CORPORA 24-5 A2		09/01/2024	MBS PAYDOWN		64,211	64,211	64,021	0	0	5	0	5	0	64,211	0	0	0	941	04/25/2055	1.A FE
16159Q-AU-1	CHASE MORTGAGE FINANCE CORPORA 24-5 A9		09/01/2024	MBS PAYDOWN		22,933	22,933	22,721	0	0	3	0	3	0	22,933	0	0	0	336	04/25/2055	1.A FE
161927-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL3 A		09/01/2024	MBS PAYDOWN		31,876	31,876	26,293	31,559	0	318	0	318	0	31,876	0	0	0	693	09/25/2063	1.A
19685E-AA-9	COLT FUNDING LLC 22-2 A1		09/01/2024	MBS PAYDOWN		109,985	109,985	109,984	109,984	0	0	0	0	0	109,985	0	0	0	2,253	02/25/2067	1.A FE
19685W-AA-9	COLT FUNDING LLC 21-2 A1		09/01/2024	MBS PAYDOWN		63,555	63,555	51,626	62,827	0	727	0	727	0	63,555	0	0	0	399	08/25/2066	1.A FE
19688H-AA-9	COLT FUNDING LLC 22-1 A1		09/01/2024	MBS PAYDOWN		76,331	76,331	64,067	75,215	0	1,116	0	1,116	0	76,331	0	0	0	1,166	12/27/2066	1.A FE
19688M-AA-8	COLT FUNDING LLC 22-8 A1		09/01/2024	MBS PAYDOWN		26,427	26,427	26,564	26,448	0	(21)	0	(21)	0	26,427	0	0	0	1,134	08/25/2067	1.A FE
19688N-AA-6	COLT FUNDING LLC 23-1 A1		09/01/2024	MBS PAYDOWN		335,091	335,091	335,091	335,091	0	0	0	0	0	335,091	0	0	0	13,735	04/25/2068	1.A FE
19688N-AC-2	COLT FUNDING LLC 23-1 A3		09/01/2024	MBS PAYDOWN		67,018	67,018	67,018	67,018	0	0	0	0	0	67,018	0	0	0	3,092	04/25/2068	1.F FE
21873B-AA-3	COLONY AMERICAN FINANCE LTD 21-2 A		09/01/2024	MBS PAYDOWN		190,649	190,649	190,640	190,648	0	1	0	1	0	190,649	0	0	0	1,836	07/15/2054	1.A FE
22758D-AB-5	CROSS MORTGAGE TRUST 24-H3 A2		09/01/2024	MBS PAYDOWN		58,637	58,637	58,637	0	0	0	0	0	0	58,637	0	0	0	1,295	06/25/2069	1.C FE
24380X-AC-1	DEEPHAVEN RESIDENTIAL MORTGAGE 22-2 A3		09/01/2024	MBS PAYDOWN		54,200	54,200	50,771	53,853	0	347	0	347	0	54,200	0	0	0	1,525	03/25/2067	1.F FE
24381V-AA-8	DEEPHAVEN RESIDENTIAL MORTGAGE 21-3 A1		09/01/2024	MBS PAYDOWN		121,605	121,605	97,084	118,879	0	2,726	0	2,726	0	121,605	0	0	0	1,010	08/25/2066	1.A FE
25211A-AE-9	DEWOLF PARK CLO LTD 17-1A AR		07/15/2024	MBS PAYDOWN		531,377	531,377	531,377	531,377	0	0	0	0	0	531,377	0	0	0	26,303	10/15/2030	1.A FE
33767M-AA-3	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A		09/01/2024	MBS PAYDOWN		10,360	10,360	10,359	10,360	0	0	0	0	0	10,360	0	0	0	98	08/17/2037	1.A FE
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		09/01/2024	MBS PAYDOWN		5,124	5,124	5,268	5,132	0	(8)	0	(8)	0	5,124	0	0	0	105	08/25/2050	1.A
33851P-AB-1	FLAGSTAR MORTGAGE TRUST 21-5INV A2		09/01/2024	MBS PAYDOWN		17,650	17,650	14,085	0	0	35	0	35	0	17,650	0	0	0	108	07/25/2051	1.A FE
33851R-BB-6	FLAGSTAR MORTGAGE TRUST 21-10IN B2		09/01/2024	MBS PAYDOWN		5,336	5,336	4,340	0	0	30	0	30	0	5,336	0	0	0	94	10/25/2051	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3		09/01/2024	MBS PAYDOWN		105,324	105,324	103,400	88,435	0	(47)	0	(47)	0	105,324	0	0	0	1,594	09/25/2051	1.A
33853H-AB-7	FLAGSTAR MORTGAGE TRUST 21-13IN A2		09/01/2024	MBS PAYDOWN		29,048	29,048	24,088	0	0	18	0	18	0	29,048	0	0	0	146	12/30/2051	1.A
36168Y-AA-5	GCAT 22-INV1 A1		09/01/2024	MBS PAYDOWN		183,227	183,227	149,566	181,890	0	1,337	0	1,337	0	183,227	0	0	0	3,637	12/25/2051	1.A
36169D-AA-0	GCAT 23-NQM2 A1		09/01/2024	MBS PAYDOWN		23,102	23,102	23,102	23,102	0	0	0	0	0	23,102	0	0	0	875	11/25/2067	1.A
36169K-AA-4	GCAT 22-NQM2 A1		09/01/2024	MBS PAYDOWN		30,890	30,890	30,746	30,878	0	12	0	12	0	30,890	0	0	0	844	02/25/2067	1.A FE
36262P-BK-6	GS MORTGAGE-BACKED SECURITIES 21-PJ10 B2		09/01/2024	MBS PAYDOWN		8,361	8,361	6,706	0	0	67	0	67	0	8,361	0	0	0	122	03/25/2052	1.F FE
36263V-BL-0	GS MORTGAGE-BACKED SECURITIES 21-PJ11 B1		09/01/2024	MBS PAYDOWN		12,638	12,638	10,218	12,497	0	141	0	141	0	12,638	0	0	0	241	04/25/2052	1.F
36267B-AB-3	GS MORTGAGE-BACKED SECURITIES 22-GR2 A2		09/01/2024	MBS PAYDOWN		63,313	63,313	52,312	0	0	69	0	69	0	63,313	0	0	0	307	08/26/2052	1.A FE
36267E-BJ-9	GS MORTGAGE-BACKED SECURITIES 22-PJ2 B1		09/01/2024	MBS PAYDOWN		13,552	13,552	10,762	13,408	0	144	0	144	0	13,552	0	0	0	260	06/25/2052	1.E
36830R-AN-0	GCAT 22-INV3 1A13		09/01/2024	MBS PAYDOWN		18,197	18,197	15,806	0	0	47	0	47	0	18,197	0	0	0	236	08/25/2052	1.B FE
38136M-AU-2	GOLDENTREE LOAN MANAGEMENT US 17-2A AR		07/01/2024	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	12,362	11/20/2030	1.A FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC		09/30/2024	SECURITY CALLED AT 100.00000000		3,250,000	3,250,000	3,147,268	3,211,348	0	38,652	0	38,652	0	3,250,000	0	0	0	106,340	09/29/2025	2.A FE
40390J-AA-0	HGI CRE CLO LTD 21-FL2 A		09/19/2024	MBS PAYDOWN		119,933	119,933	119,933	119,933	0	0	0	0	0	119,933	0	0	0	5,628	09/17/2036	1.A FE
403950-AA-6	HGI CRE CLO LTD 22-FL3 A		09/17/2024	MBS PAYDOWN		378,534	378,534	378,534	378,534	0	0	0	0	0	378,534	0	0	0	18,046	04/19/2037	1.A FE
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		09/01/2024	MBS PAYDOWN		8,715	8,715	8,715	8,715	0	0	0	0	0	8,715	0	0	0	102	09/17/2041	1.A FE
43761J-AA-5	HOMES TRUST 23-NQM1 A1		09/01/2024	MBS PAYDOWN		61,611	61,611	61,505	61,604	0	7	0	7	0	61,611	0	0	0	2,500	01/25/2068	1.A FE
44555Q-BZ-1	HUNDRED ACRE WOOD TRUST 21-INV3 B1		09/01/2024	MBS PAYDOWN		16,042	16,042	13,288	0	0	120	0	120	0	16,042	0	0	0	311	12/25/2051	1.B FE
46593F-AD-4	JP MORGAN MORTGAGE TRUST 22-INV3 A3B		09/01/2024	MBS PAYDOWN		39,800	39,800	31,531	31,695	0	456	0	456	0	39,800	0	0	0	652	09/25/2052	1.A
465970-AB-7	JP MORGAN MORTGAGE TRUST 24-VIS1 A2		09/01/2024	MBS PAYDOWN		156,906	156,906	156,905	0	0	0	0	0	0	156,906	0	0	0	3,994	09/01/2054	1.D FE
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2		09/01/2024	MBS PAYDOWN		20,372	20,372	17,467	0	0	96	0	96	0	20,372	0	0	0	301	12/25/2051	1.A FE
46654R-AG-7	JP MORGAN MORTGAGE TRUST 21-INV8 A2		09/01/2024	MBS PAYDOWN		13,112	13,112	10,731	13,012	0	101	0	101	0	13,112	0	0	0	265	05/25/2052	1.A
46654T-CE-6	JP MORGAN MORTGAGE TRUST 21-15 B2		09/01/2024	MBS PAYDOWN		6,200	6,200	5,022	0	0	6	0	6	0	6,200	0	0	0	33	06/25/2052	1.F FE
46656N-AQ-2	JP MORGAN MORTGAGE TRUST 23-DSC1 A3		09/01/2024	MBS PAYDOWN		27,653	27,653	25,527	0	0	103	0	103	0	27,653	0	0	0	620	07/25/2063	1.G FE
46658D-AA-7	JP MORGAN MORTGAGE TRUST 24-VIS2 A1		09/01/2024	MBS PAYDOWN		12,474	12,474	12,473	0	0	0	0	0	0	12,474	0	0	0	82	11/25/2064	1.A FE
53946P-AA-8	LOANCORE 2018-CRE1 ISSUER LTD 22-CRE7 A		09/15/2024	MBS PAYDOWN		590,910	590,910	590,910	590,910	0	0	0	0	0	590,910	0	0	0	31,064	01/17/2037	1.A FE
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A		09/16/2024	MBS PAYDOWN		54,079	54,079	54,079	54,079	0	0	0	0	0	54,079	0	0	0	2,626	10/16/2036	1.A FE
55820T-AJ-7	MADISON PARK FUNDING LTD 17-23A AR		07/27/2024	MBS PAYDOWN		302,969	302,969	302,969	302,969	0	0	0	0	0	302,969	0	0	0	15,275	07/27/2031	1.A FE
55821C-AA-2	ATRIUM CDO CORP -9A AR2		08/28/2024	MBS PAYDOWN		163,724	163,724	163,724	163,724	0	0	0	0	0	163,724	0	0	0	8,231	05/28/2030	1.A FE
585495-EJ-9	MELLO MORTGAGE CAPITAL ACCEPTA 21-MTG1 B		09/01/2024	MBS PAYDOWN		6,519	6,519	5,123	0	0	44	0	44	0	6,519	0	0	0	72	04/25/2051	1.F FE
59980D-AB-7	MILL CITY MORTGAGE TRUST 23-NQM1 A2		09/01/2024	MBS PAYDOWN		59,297	59,297	58,071	59,193	0	103	0	103	0	59,297	0	0	0	2,302	10/25/2067	1.C FE
59980D-AC-5	MILL CITY MORTGAGE TRUST 23-NQM1 A3		09/01/2024	MBS PAYDOWN		47,437	47,437	46,218	47,334	0	103	0	103	0	47,437	0	0	0	1,842	10/25/2067	1.F FE
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		09/01/2024	MBS PAYDOWN		3,174	3,174	3,293	3,180	0	(5)	0	(5)	0	3,174	0	0	0	53	12/25/2050	1.A
62847R-AB-3	MVW OWNER TRUST 24-1A B		09/20/2024	MBS PAYDOWN		83,947	83,947	83,927	0	0	224	0	224	0	83,947	0	0	0	2,075	02/20/2043	1.G FE
63942K-AA-2	NAVIENT STUDENT LOAN TRUST 21-GA A		09/15/2024	MBS PAYDOWN		42,357	42,357	42,293	42,325	0	31	0	31	0	42,357	0	0	0	448	04/15/2070	1.A FE
63942M-AA-8	NAVIENT STUDENT LOAN TRUST 22-A A		09/15/2024	MBS PAYDOWN		39,476	39,476	39,476	39,445	0	31	0	31	0	39,476	0	0	0	586	07/15/2070	1.A FE
64830P-AA-4	NEW RESIDENTIAL MORTGAGE LOAN 19-NQM5 A1		09/01/2024	MBS PAYDOWN		47,752	47,752	42,852	47,250	0	502	0	502	0	47,752	0	0	0	866	11/25/2059	1.A
64831G-BB-0	NEW RESIDENTIAL MORTGAGE LOAN 21-INV2 B2		09/30/2024	MBS PAYDOWN		6,245	6,245	5,219	0	0	50	0	50	0	6,245	0	0	0	109	09/25/2051	1.D FE
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM2 A1		09/01/2024	MBS PAYDOWN		182,750	182,750	182,064	182,700	0	50	0	50	0	182,750	0	0	0	3,959	03/27/2062	1.A
64831Q-AC-7	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM3 A3		09/01/2024	MBS PAYDOWN		27,057	27,057	24,710	0	0	91	0	91	0	27,057	0	0	0	538	04/25/2062	1.G FE
67114V-AA-1	ONSLOW BAY FINANCIAL LLC 22-NQM1 A1		09/01/2024	MBS PAYDOWN		60,337	60,337	51,786	59,705	0	632	0	632	0	60,337	0	0	0	920	11/25/2061	1.A FE
67115Q-BD-4	ONSLOW BAY FINANCIAL LLC 22-J2 B1A		09/01/2024	VARIOUS		4,663	4,663	3,901	0	0	3	0	3	0	4,663	0	0	0	20	08/25/2052	1.D FE
67116E-AA-7	ONSLOW BAY FINANCIAL LLC 22-INV3 A1		09/01/2024	MBS PAYDOWN		20,632	20,632	17,073	0	0	30	0	30	0	20,632	0	0	0	102	02/25/2052	1.A FE
67116M-AN-1	ONSLOW BAY FINANCIAL LLC 23-J1 A13		09/01/2024	MBS PAYDOWN		26,546	26,546	24,317	0	0	4	0	4	0	26,546	0	0	0	186	01/25/2053	1.B FE
67448L-AB-8	ONSLOW BAY FINANCIAL LLC 24-NQM1 A2		09/01/2024	MBS PAYDOWN		47,500	47,500	47,500	0	0	0	0	0	0	47,500	0	0	0	1,995	11/25/2063	1.C FE
67448L-AC-6	ONSLOW BAY FINANCIAL LLC 24-NQM1 A3		09/01/2024	MBS PAYDOWN		47,500	47,500	47,499	0	0	0	0	0	0	47,500	0	0	0	2,059	11/25/2063	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67448W-AP-3	ONSLOW BAY FINANCIAL LLC 20-EXP3 1A8		09/01/2024	MBS PAYDOWN		15,388	15,388	15,833	15,413	0	(25)	0	(25)	0	15,388	0	0	0	293	01/25/2060	1.A
67647T-CE-2	BAYVIEW OPPORTUNITY MASTER FUN 21-1 B2		09/01/2024	MBS PAYDOWN		7,706	7,706	6,417	0	0	41	0	41	0	7,706	0	0	0	104	06/25/2051	1.E FE
67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20		09/01/2024	MBS PAYDOWN		19,126	19,126	19,383	19,138	0	(12)	0	(12)	0	19,126	0	0	0	316	07/25/2051	1.A
67648B-AA-0	BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1		09/01/2024	MBS PAYDOWN		16,615	16,615	16,893	16,630	0	(14)	0	(14)	0	16,615	0	0	0	329	12/25/2051	1.A
74333T-AA-7	PROGRESS RESIDENTIAL TRUST 21-SFR8 A		08/01/2024	MBS PAYDOWN		6,549	6,549	6,549	6,549	0	0	0	0	0	6,549	0	0	0	64	10/17/2038	1.A FE
749350-BK-9	WOODWARD CAPITAL MANAGEMENT 21-1 B2A		09/01/2024	MBS PAYDOWN		7,532	7,532	6,154	0	0	52	0	52	0	7,532	0	0	0	85	03/25/2051	1.E FE
753917-AB-9	RATE MORTGAGE TRUST 24-J2 A2		09/01/2024	MBS PAYDOWN		20,897	20,897	20,662	0	0	19	0	19	0	20,897	0	0	0	144	07/25/2054	1.A FE
753917-AV-5	RATE MORTGAGE TRUST 24-J2 A20		09/01/2024	MBS PAYDOWN		29,256	29,256	28,707	0	0	28	0	28	0	29,256	0	0	0	202	07/25/2054	1.B FE
75409X-DE-3	RATE MORTGAGE TRUST 21-HB1 B2		09/30/2024	MBS PAYDOWN		7,969	7,969	6,257	0	0	65	0	65	0	7,969	0	0	0	90	12/25/2051	1.G FE
75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 22-FL8 A		09/25/2024	MBS PAYDOWN		164,792	164,792	164,792	164,792	0	0	0	0	0	164,792	0	0	0	7,797	01/25/2037	1.A FE
78449A-AA-0	SLAM 2021-1 LLC 21-1A A		09/15/2024	MBS PAYDOWN		23,400	23,400	20,186	22,940	0	460	0	460	0	23,400	0	0	0	380	06/15/2046	1.F FE
816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1		09/01/2024	MBS PAYDOWN		26,656	26,656	26,381	26,638	0	18	0	18	0	26,656	0	0	0	1,079	09/25/2053	1.A
81743J-AU-4	SEQUOIA MORTGAGE TRUST 23-4 A19		09/01/2024	MBS PAYDOWN		46,610	46,610	44,017	46,352	0	257	0	257	0	46,610	0	0	0	1,939	11/25/2053	1.A
81744K-AU-0	SEQUOIA MORTGAGE TRUST 23-2 A19		09/01/2024	MBS PAYDOWN		42,015	42,015	39,290	41,856	0	158	0	158	0	42,015	0	0	0	1,338	03/25/2053	1.A
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		09/01/2024	MBS PAYDOWN		60,604	60,604	61,229	60,636	0	(32)	0	(32)	0	60,604	0	0	0	986	07/25/2051	1.A
81748X-AU-8	SEQUOIA MORTGAGE TRUST 21-5 A19		09/01/2024	MBS PAYDOWN		9,324	9,324	9,356	9,325	0	(2)	0	(2)	0	9,324	0	0	0	152	07/25/2051	1.A
81749B-AA-9	SEQUOIA MORTGAGE TRUST 23-1 A1		09/01/2024	MBS PAYDOWN		11,391	11,391	11,270	11,386	0	5	0	5	0	11,391	0	0	0	389	01/25/2053	1.A
826935-AA-6	SIERRA RECEIVABLES FUNDING CO 24-1A A		09/20/2024	MBS PAYDOWN		123,879	123,879	123,845	0	0	270	0	270	0	123,879	0	0	0	2,660	01/20/2043	1.A FE
83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 21-1 A		09/15/2024	MBS PAYDOWN		16,491	16,491	14,372	16,172	0	319	0	319	0	16,492	0	0	0	290	10/15/2046	1.E FE
85573M-AA-7	STARWOOD MORTGAGE RESIDENTIAL 20-3 A1		09/01/2024	MBS PAYDOWN		2,297	2,297	2,297	2,297	0	0	0	0	0	2,297	0	0	0	23	04/25/2065	1.A FE
86212X-AM-2	STORE MASTER FUNDING LLC 24-1A A2		09/20/2024	MBS PAYDOWN		1,563	1,563	1,562	0	0	5	0	5	0	1,563	0	0	0	30	05/20/2054	1.A FE
86212X-AP-5	STORE MASTER FUNDING LLC 24-1A A4		09/20/2024	MBS PAYDOWN		1,250	1,250	1,250	0	0	4	0	4	0	1,250	0	0	0	25	05/20/2054	1.C FE
89173F-AB-6	TOWD POINT MORTGAGE TRUST 17-1 A2		09/01/2024	MBS PAYDOWN		167,478	167,478	160,308	166,001	0	1,477	0	1,477	0	167,478	0	0	0	3,871	10/25/2056	1.A
89180G-AW-9	TOWD POINT MORTGAGE TRUST 22-SJ1 A1B		09/01/2024	MBS PAYDOWN		36,422	36,422	36,422	36,422	0	0	0	0	0	36,422	0	0	0	872	03/25/2062	1.A
89180L-AA-6	TOWD POINT MORTGAGE TRUST 21-SJ2 A1A		09/01/2024	MBS PAYDOWN		15,830	15,830	15,922	15,845	0	(14)	0	(14)	0	15,830	0	0	0	242	12/25/2061	1.A FE
89181J-AA-0	TOWD POINT MORTGAGE TRUST 23-1 A1		09/01/2024	MBS PAYDOWN		132,683	132,683	126,492	132,039	0	645	0	645	0	132,683	0	0	0	3,355	01/25/2063	1.A
89181P-CL-0	TOWD POINT HE TRUST 23-1 A1A		09/01/2024	MBS PAYDOWN		100,083	100,083	100,166	100,098	0	(15)	0	(15)	0	100,083	0	0	0	4,626	02/25/2063	1.A FE
89183F-AP-3	TOWD POINT MORTGAGE TRUST 24-3 A1A		09/01/2024	MBS PAYDOWN		44,514	44,514	44,146	0	0	3	0	3	0	44,514	0	0	0	315	07/25/2065	1.A FE
89236T-KG-9	TOYOTA MOTOR CREDIT CORP		09/20/2024	MATURITY at 100.0000		1,250,000	1,250,000	1,249,950	1,249,982	0	18	0	18	0	1,250,000	0	0	0	55,000	09/20/2024	1.E FE
895978-AA-2	TRICON RESIDENTIAL 23-SFR2 A		09/01/2024	MBS PAYDOWN		16,931	16,931	16,804	0	0	7	0	7	0	16,931	0	0	0	362	12/17/2028	1.A FE
89613G-AA-4	TRICON AMERICAN HOMES 20-SFR1 A		09/01/2024	MBS PAYDOWN		408	408	408	408	0	0	0	0	0	408	0	0	0	5	07/17/2038	1.A FE
89688W-AA-9	TOORAK MORTGAGE CORP 21-INV1 A1		09/01/2024	MBS PAYDOWN		158,702	158,702	158,701	158,702	0	0	0	0	0	158,702	0	0	0	1,260	07/25/2056	1.A FE
92538H-AA-8	VERUS SECURITIZATION TRUST 21-4 A1		09/01/2024	MBS PAYDOWN		58,459	58,459	47,980	57,434	0	1,026	0	1,026	0	58,459	0	0	0	378	07/25/2066	1.A FE
92538K-AA-1	VERUS SECURITIZATION TRUST 21-5 A1		09/01/2024	MBS PAYDOWN		27,454	27,454	22,980	27,038	0	416	0	416	0	27,454	0	0	0	190	09/25/2066	1.A FE
92538N-AB-3	VERUS SECURITIZATION TRUST 22-4 A2		09/01/2024	MBS PAYDOWN		21,860	21,860	21,723	21,851	0	9	0	9	0	21,860	0	0	0	690	04/25/2067	1.C FE
92538W-AA-5	VERUS SECURITIZATION TRUST 22-1 A1		09/01/2024	MBS PAYDOWN		59,531	59,531	50,834	58,948	0	583	0	583	0	59,531	0	0	0	1,053	01/25/2067	1.A FE
92539B-AA-0	VERUS SECURITIZATION TRUST 23-1 A1		09/01/2024	MBS PAYDOWN		30,820	30,820	30,820	30,820	0	0	0	0	0	30,820	0	0	0	1,241	12/25/2067	1.A FE
92539F-AA-1	VERUS SECURITIZATION TRUST 23-INV1 A1		09/01/2024	MBS PAYDOWN		34,268	34,268	34,268	34,268	0	0	0	0	0	34,268	0	0	0	1,344	02/25/2068	1.A FE
92539G-AC-5	VERUS SECURITIZATION TRUST 23-3 A3		09/01/2024	MBS PAYDOWN		126,095	126,095	126,094	126,095	0	(1)	0	(1)	0	126,095	0	0	0	5,886	03/25/2068	1.F FE
92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2		09/01/2024	MBS PAYDOWN		52,403	52,403	52,403	52,403	0	0	0	0	0	52,403	0	0	0	2,184	05/25/2068	1.C FE
92540E-AC-7	VERUS SECURITIZATION TRUST 24-1 A3		09/01/2024	MBS PAYDOWN		82,304	82,304	82,304	0	0	0	0	0	0	82,304	0	0	0	2,977	01/25/2069	1.F FE
92540F-AC-4	VERUS SECURITIZATION TRUST 24-INV1 A3		09/01/2024	MBS PAYDOWN		29,598	29,598	29,597	0	0	0	0	0	0	29,598	0	0	0	780	03/25/2069	1.F FE
92837K-AA-9	VISIO 2020-1 TRUST 20-1 A1		09/01/2024	MBS PAYDOWN		27,975	27,975	27,974	27,975	0	0	0	0	0	27,975	0	0	0	292	08/25/2055	1.A FE
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 20-3 A1		09/01/2024	MBS PAYDOWN		3,990	3,990	4,121	3,999	0	(9)	0	(9)	0	3,990	0	0	0	81	06/25/2050	1.A
95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3		09/01/2024	MBS PAYDOWN		16,129	16,129	14,003	15,940	0	189	0	189	0	16,129	0	0	0	249	12/25/2050	1.A
95058X-AL-2	WENDYS FUNDING LLC 21-1A A2II		09/15/2024	MBS PAYDOWN		3,126	3,126	2,595	0	0	20	0	20	0	3,126	0	0	0	43	06/15/2051	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
97314C-AA-8	WIND RIVER CLO LTD 13-2A AR2		07/18/2024	MBS PAYDOWN		220,282	220,282	220,282	220,282	0	0	0	0	0	220,282	0	0	0	11,068	10/18/2030	1.A FE
98163V-AB-4	WORLD OMNI AUTO RECEIVABLES TR 22-D A2A		09/15/2024	MBS PAYDOWN		909,782	909,782	909,725	912,474	0	(2,692)	0	(2,692)	0	909,782	0	0	0	33,019	03/16/2026	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,340,994	17,340,994	16,944,846	15,384,894	0	57,441	0	57,441	0	17,340,995	0	0	0	638,245	XXX	XXX
2509999997. Total - Bonds - Part 4						25,953,998	26,181,030	25,736,368	23,006,674	0	55,451	0	55,451	0	26,194,100	0	(240,104)	(240,104)	866,599	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						25,953,998	26,181,030	25,736,368	23,006,674	0	55,451	0	55,451	0	26,194,100	0	(240,104)	(240,104)	866,599	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						25,953,998	XXX	25,736,368	23,006,674	0	55,451	0	55,451	0	26,194,100	0	(240,104)	(240,104)	866,599	XXX	XXX

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

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 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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Wells Fargo Bank, N.A. San Francisco, CA		0.000	175,302	0	7,386,894	12,355,826	10,298,964	XXX
Wells Fargo Bank, N.A. San Francisco, CA		0.000	2,266	0	171,791	172,555	173,320	XXX
Bank of New York New York, NY		0.000	0	0	0	0	932,716	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	177,568	0	7,558,685	12,528,381	11,405,000	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	177,568	0	7,558,685	12,528,381	11,405,000	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	177,568	0	7,558,685	12,528,381	11,405,000	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET		09/23/2024	0.000		25,518	0	0
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		09/20/2024	0.000		20,229,800	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						20,255,318	0	0
8609999999 - Total Cash Equivalents						20,255,318	0	0

Designate the type of health care providers reported on this page:
Physicians, including surgeons and osteopaths

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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. Nothern Mariana Islands MP								
57. Canada CAN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE

Designate the type of health care providers reported on this page:
Hospitals

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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. Nothern Mariana Islands MP								
57. Canada CAN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2024 OF THE Ascot Specialty Insurance Company

Designate the type of health care providers reported on this page:
Other health care professionals, including dentists, chiropractors, and podiatrists

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 No. of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 No. of Claims	8 Direct Losses Incurred But Not Reported
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. Nothern Mariana Islands MP								
57. Canada CAN								
58. Aggregate Other Aliens OT								
59. Totals								
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)								

NONE

4 5 0 5 5 2 0 2 4 4 5 5 0 0 1 0 3

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2024 OF THE Ascot Specialty Insurance Company

Designate the type of health care providers reported on this page:
Other health care facilities

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	17,899	12,484	0	0	6,138	0	0	6,152
2. Alaska AK	16,905	5,483	0	0	2,690	0	0	3,080
3. Arizona AZ	93,386	53,968	0	0	26,478	0	0	29,971
4. Arkansas AR	30,428	20,631	0	0	10,124	0	0	11,327
5. California CA	702,618	410,905	0	0	201,660	0	0	224,605
6. Colorado CO	145,287	54,623	0	0	26,815	0	0	29,392
7. Connecticut CT	57,989	17,393	0	0	8,549	0	0	8,729
8. Delaware DE	6,136	2,040	0	0	1,003	0	0	1,003
9. District of Columbia DC	8,429	3,170	0	0	1,552	0	0	1,941
10. Florida FL	363,109	230,605	0	0	112,915	1	1	141,386
11. Georgia GA	72,225	26,449	0	0	12,972	0	0	14,831
12. Hawaii HI	0	912	0	0	448	0	0	494
13. Idaho ID	25,012	6,127	0	0	3,013	0	0	3,013
14. Illinois IL	85,056	24,298	0	0	11,931	0	0	12,893
15. Indiana IN	5,175	4,093	0	0	2,010	0	0	2,170
16. Iowa IA	3,090	2,132	0	0	1,041	0	0	1,496
17. Kansas KS	34,593	16,300	0	0	8,005	0	0	8,565
18. Kentucky KY	84,677	67,514	0	0	33,189	0	0	33,652
19. Louisiana LA	70,505	39,509	0	0	19,392	0	0	21,438
20. Maine ME	3,196	1,821	0	0	896	0	0	896
21. Maryland MD	145,227	47,663	0	0	23,436	0	0	23,436
22. Massachusetts MA	14,439	12,896	0	0	6,332	0	0	6,843
23. Michigan MI	72,570	37,722	0	0	18,511	0	0	20,759
24. Minnesota MN	237,867	55,401	0	0	27,213	0	0	28,867
25. Mississippi MS	6,101	2,623	0	0	1,290	0	0	1,290
26. Missouri MO	81,325	24,178	0	0	11,867	0	0	13,166
27. Montana MT	3,457	796	0	0	391	0	0	391
28. Nebraska NE	8,025	6,153	0	0	3,022	0	0	3,206
29. Nevada NV	50,421	30,799	0	0	15,105	0	0	17,433
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	42,268	30,271	0	0	14,767	0	0	21,810
32. New Mexico NM	0	2,588	0	0	1,270	0	0	1,421
33. New York NY	234,477	160,135	0	0	78,581	0	0	88,046
34. North Carolina NC	30,555	22,229	0	0	10,875	0	0	14,196
35. North Dakota ND	5,000	356	0	0	175	0	0	175
36. Ohio OH	31,131	10,971	0	0	5,395	0	0	5,395
37. Oklahoma OK	45,219	17,940	0	0	8,821	0	0	8,821
38. Oregon OR	23,098	16,459	0	0	8,080	0	0	8,827
39. Pennsylvania PA	150,334	37,418	0	0	18,375	0	0	19,794
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	25,947	12,469	0	0	6,103	0	0	7,793
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	61,103	17,658	0	0	8,673	0	0	9,235
44. Texas TX	285,514	152,566	0	0	74,812	0	0	87,130
45. Utah UT	38,818	17,788	0	0	8,743	0	0	8,979
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	198,273	95,550	0	0	46,974	0	0	47,409
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	23,550	21,240	0	0	10,393	0	0	13,473
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands VI	0	0	0	0	0	0	0	0
56. Nothern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Aliens OT	0	0	0	0	0	0	0	0
59. Totals	3,640,434	1,834,328	0	0	900,025	1	1	1,014,934
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended SEPTEMBER 30, 2024

NAIC Group Code 4908 NAIC Company Code 45055

Company Name Ascot Specialty Insurance Company

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 9,501,614	$ 10,275,277	$ 3,663,820

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: $ 0

2.32 Amount estimated using reasonable assumptions: $ 0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. $ 0