



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

## QUARTERLY STATEMENT

AS OF MARCH 31, 2024  
OF THE CONDITION AND AFFAIRS OF THE

# **Casco Indemnity Company**

NAIC Group Code	0963 (Current)	0963 (Prior)	NAIC Company Code	25950	Employer's ID Number	01-0407315
Organized under the Laws of	Ohio		, State of Domicile or Port of Entry		OH	
Country of Domicile	United States of America					
Incorporated/Organized	06/27/1985		Commenced Business	07/08/1985		
Statutory Home Office	1725 Hopley Avenue (Street and Number)		Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code)			
Main Administrative Office	1725 Hopley Avenue (Street and Number)		Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code) 419-563-0697 (Area Code) (Telephone Number)			
Mail Address	1725 Hopley Avenue (Street and Number or P.O. Box)		Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	1725 Hopley Avenue (Street and Number)		Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code) 419-563-0697 (Area Code) (Telephone Number)			
Internet Website Address	www.omig.com					
Statutory Statement Contact	Teri Miller Ms. (Name)		419-563-0697 (Area Code) (Telephone Number)			
	tmiller@omig.com (E-mail Address)		877-753-0580 (FAX Number)			

## OFFICERS

President Mark Clarence Russell, Mr. Secretary Thomas Eugene Woolley, Mr.  
Treasurer Andrew Wallen, Mr. #

## OTHER

Todd Marshall Boyer, Mr., Vice President Corporate Communications	Chad Philip Combs, Mr., Vice President Personal Lines Underwriting	John Richard DeLucia, Mr., Vice President Claims
David Alan Grove, Mr., Vice President Product Management	Gary Thomas Johnson, Mr., Vice President Commercial Lines Underwriting	Susan Elizabeth Kent, Mrs., Vice President Business Analytics
James Brady McCormack, Mr., Vice President Information Systems	Mendi Harris Riddle, Mrs., Vice President Sales	Marcella Slone Smith, Mrs., Chief Administrative Officer

## **DIRECTORS OR TRUSTEES**

Neelu Arora Ms. Karen Riley Haefling, Ms. Albert Michael Heister, Mr.  
Dawn Kink Ms. Susan Porter, Ms. John Redon Purse, Mr.  
Mark Clarence Russell, Mr. Charles Self, Mr. Thomas Eugene Woolley, Mr.

State of Ohio SS: \_\_\_\_\_  
County of Crawford \_\_\_\_\_

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.

Mark Clarence Russell  
President and CEO

Andrew Wallen  
Treasurer and CFO

Marcella Sloane Smith  
Assistant Secretary

Subscribed and sworn to before me this  
\_\_\_\_ day of \_\_\_\_\_

a. Is this an original filing? ..... Yes [  ] No [  ]  
b. If no,  
1. State the amendment number.....  
2. Date filed .....  
3. Number of pages attached.....

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	31,837,252		31,837,252	30,502,176
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....	5,569,855		5,569,855	5,060,841
3. Mortgage loans on real estate:				
3.1 First liens .....				
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....				
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....				
4.3 Properties held for sale (less \$ encumbrances) .....				
5. Cash (\$ ..... 1,468,784 ), cash equivalents (\$ ..... 2,036,466 ) and short-term investments (\$ ..... ) .....	3,505,250		3,505,250	2,647,167
6. Contract loans (including \$ ..... premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....				
9. Receivables for securities .....				
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	40,912,357		40,912,357	38,210,184
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	218,996		218,996	205,907
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,052,748		1,052,748	897,981
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	7,898,574		7,898,574	6,708,650
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	18,366		18,366	200,629
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....				
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	365,558		365,558	370,147
18.2 Net deferred tax asset .....	220,082		220,082	75,995
19. Guaranty funds receivable or on deposit .....				
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....				
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	1,106,441		1,106,441	
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	22,411		22,411	
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	51,815,533		22,411	51,793,122
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				46,669,493
28. Total (Lines 26 and 27) .....	51,815,533		22,411	51,793,122
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....				
2501. Prepaid Expenses .....	22,411		22,411	
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	22,411		22,411	

**STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company**  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 3,790,630 )	13,537,412	10,638,077
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses	3,076,335	2,440,321
4. Commissions payable, contingent commissions and other similar charges	675,261	645,648
5. Other expenses (excluding taxes, licenses and fees)	14,228	14,111
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))		
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 11,740,985 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	16,530,371	14,211,022
10. Advance premium	318,515	192,013
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	34,708	161,933
13. Funds held by company under reinsurance treaties	195,828	187,380
14. Amounts withheld or retained by company for account of others	81,061	66,012
15. Remittances and items not allocated		
16. Provision for reinsurance (including \$ certified)		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates		282,246
20. Derivatives		
21. Payable for securities		
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities		
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	34,463,719	28,838,763
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	34,463,719	28,838,763
29. Aggregate write-ins for special surplus funds		
30. Common capital stock	2,500,000	2,500,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	4,900,000	4,900,000
35. Unassigned funds (surplus)	9,929,403	10,430,730
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$ )		
36.2 shares preferred (value included in Line 31 \$ )		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	17,329,403	17,830,730
38. Totals (Page 2, Line 28, Col. 3)	51,793,122	46,669,493
<b>DETAILS OF WRITE-INS</b>		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)		
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

**STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company**  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 5,680,822 )	5,472,130	4,600,121	19,641,186
1.2 Assumed (written \$ 8,451,031 )	8,224,076	6,212,309	26,537,008
1.3 Ceded (written \$ 5,686,799 )	5,478,107	4,604,304	19,664,137
1.4 Net (written \$ 8,445,054 )	8,218,099	6,208,126	26,514,057
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 6,113,298 ):			
2.1 Direct	3,816,012	4,909,610	15,271,779
2.2 Assumed	6,285,623	4,889,709	19,061,368
2.3 Ceded	3,816,012	4,909,610	15,271,779
2.4 Net	6,285,623	4,889,709	19,061,368
3. Loss adjustment expenses incurred	884,773	602,989	2,169,123
4. Other underwriting expenses incurred	2,480,869	1,970,281	8,327,781
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	9,651,265	7,462,979	29,558,272
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(1,433,166)	(1,254,853)	(3,044,215)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	282,776	265,998	1,026,133
10. Net realized capital gains (losses) less capital gains tax of \$ (3,801)	(14,301)		(14,951)
11. Net investment gain (loss) (Lines 9 + 10)	268,475	265,998	1,011,182
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 3,876 amount charged off \$ 38,034 )	(34,158)	(22,518)	(105,793)
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	(50)		
15. Total other income (Lines 12 through 14)	(34,208)	(22,518)	(105,793)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(1,198,899)	(1,011,373)	(2,138,826)
17. Dividends to policyholders			
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)	(1,198,899)	(1,011,373)	(2,138,826)
19. Federal and foreign income taxes incurred	8,391	(184,647)	(362,864)
20. Net income (Line 18 minus Line 19)(to Line 22)	(1,207,290)	(826,726)	(1,775,962)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	17,830,730	18,801,255	18,801,255
22. Net income (from Line 20)	(1,207,290)	(826,726)	(1,775,962)
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 106,893	402,121	225,968	781,574
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	250,980	37,254	122,056
27. Change in nonadmitted assets	52,862	(13,126)	(75,273)
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			(22,920)
38. Change in surplus as regards policyholders (Lines 22 through 37)	(501,327)	(576,630)	(970,525)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	17,329,403	18,224,625	17,830,730
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401. Miscellaneous Expense	(50)		
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(50)		
3701. Correction of prior period error			(22,920)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			(22,920)

**STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company**  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	9,192,034	6,279,864	27,451,242
2. Net investment income .....	289,925	245,219	1,085,075
3. Miscellaneous income .....	(34,208)	(22,518)	(105,793)
4. Total (Lines 1 to 3) .....	9,447,751	6,502,565	28,430,524
5. Benefit and loss related payments .....	3,204,025	4,779,704	18,837,697
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	2,700,015	2,587,298	10,264,534
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ .....	(3,801)	tax on capital gains (losses) .....	(457,306)
10. Total (Lines 5 through 9) .....	5,904,040	7,367,002	28,644,925
11. Net cash from operations (Line 4 minus Line 10) .....	3,543,711	(864,437)	(214,401)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	1,003,263	350,776	3,122,603
12.2 Stocks .....			
12.3 Mortgage loans .....			
12.4 Real estate .....			
12.5 Other invested assets .....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....			
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,003,263	350,776	3,122,603
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	2,376,563	2,911,157	5,502,813
13.2 Stocks .....			
13.3 Mortgage loans .....			
13.4 Real estate .....			
13.5 Other invested assets .....			
13.6 Miscellaneous applications .....			
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	2,376,563	2,911,157	5,502,813
14. Net increase (or decrease) in contract loans and premium notes .....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(1,373,300)	(2,560,381)	(2,380,210)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....			
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(1,312,328)	(266,067)	(95,801)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(1,312,328)	(266,067)	(95,801)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	858,083	(3,690,885)	(2,690,412)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	2,647,167	5,337,579	5,337,579
19.2 End of period (Line 18 plus Line 19.1) .....	3,505,250	1,646,694	2,647,167

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

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## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

The financial statements of Casco Indemnity Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (ODI).

The ODI recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted accounting practices by the State of Ohio.

A reconciliation of the Company's net income and capital and surplus between NAIC Statutory Accounting Practices and practices prescribed and permitted by the State of Ohio is shown below:

	F/S SSAP #	F/S Page	F/S Line #	03/31/2024	12/31/2023
<b><u>NET INCOME</u></b>					
(1) Casco Indemnity Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (1,207,290)	\$ 1,775,962
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:	_____	_____	_____	_____	_____
(3) State Permitted Practices that increase/(decrease) NAIC SAP:	_____	_____	_____	_____	_____
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (1,207,290)	\$ 1,775,962
<b><u>SURPLUS</u></b>					
(5) Casco Indemnity Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 17,329,403	\$ 17,830,730
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:	_____	_____	_____	_____	_____
(7) State Permitted Practices that increase/(decrease) NAIC SAP:	_____	_____	_____	_____	_____
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 17,329,403	\$ 17,830,730

#### B. Use of Estimates in the Preparation of the Financial Statements – No Change

#### C. Accounting Policy – No Change

#### D. Going Concern

Management has evaluated the financial statements and determined that there are no going concern issues to report.

### 2. Accounting Changes and Corrections of Errors – No Change

### 3. Business Combinations and Goodwill – No Change

### 4. Discontinued Operations – No Change

### 5. Investments

- A. The Company has no mortgage loans.
- B. The Company has no debt restructuring.
- C. The Company has no reverse mortgages.
- D. Loan-Backed Securities

(1) Prepayment assumptions for Mortgage-backed securities, Collateralized Mortgage Obligations and Other Structured Securities were generated using a purchased prepayment model. The prepayment model uses a number of factors to estimate prepayment activity including the time of year (seasonality), current levels of interest rates (refinancing incentive), economic activity (including housing turnover) and term and age of the underlying collateral (burnout, seasoning). On an ongoing basis, we monitor the rate of prepayment and calibrate the model to reflect actual experience, market factors, and viewpoint.

(2) a. The Company had no securities it intended to sell for which it recognized other-than-temporary impairment losses.  
b. The Company had no securities for which it lacked the ability or intent to retain an investment in for a period of time sufficient to recover the amortized cost basis.

(3) The Company had no other-than-temporary impairments within the loan backed securities portfolio for the quarter ended March 31, 2024.

(4) All temporarily impaired securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss in 2024 are as follows:

- a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (22,067)
2. 12 Months or Longer	\$ (951,354)

- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 2,999,383
2. 12 Months or Longer	\$ 8,178,991

## NOTES TO FINANCIAL STATEMENTS

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(5) Management regularly reviews the value of the Company's investments. If the value of any investment falls below its cost basis, the decline is analyzed to determine whether it is an other-than-temporary decline in value. To make this determination for each security, the following is considered:

- The length of time and the extent to which the fair value has been below cost;
- The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations or earnings potential;
- Management's intent and ability to hold the security long enough for it to recover its value;

Management concluded that the remaining investments within the loaned backed securities portfolio held with unrealized losses were not other-than-temporarily impaired on the basis that the Company had the ability and intent to hold the investments for a period of time sufficient for a forecasted market price recovery up to or beyond the cost of the investment. Also, in management's opinion, evidence indicating the cost of the investment was recoverable within a reasonable period of time outweighed evidence to the contrary in considering the severity and duration of the impairment in relation to the forecasted market price recovery.

- E. The Company has no dollar repurchase agreements and/or securities lending transactions.
- F. The Company has no repurchase agreements transactions accounted for as secured borrowing.
- G. The Company has no reverse repurchase agreements transactions accounted for as secured borrowing.
- H. The Company has no repurchase agreements transactions accounted for as a sale.
- I. The Company has no reverse repurchase agreements transactions accounted for as a sale.
- M. The Company has no Working Capital Finance Investments.
- N. The Company has no Offsetting and Netting of Assets and Liabilities.
- R. The Company has no Reporting Entity's Share of Cash Pool by Asset type.

**6. Joint Ventures, Partnerships and Limited Liability Companies – No Change**

**7. Investment Income – No Change**

**8. Derivative Instruments – No Change**

**9. Income Taxes – No Change**

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

- A. The Company is a wholly owned stock insurance subsidiary of Ohio Mutual Insurance Company (Ohio Mutual). Ohio Mutual is a wholly owned subsidiary of a mutual holding company, OMIG Holdings Inc. OMIG Holdings Inc. is a wholly owned subsidiary of Ohio Mutual Insurance Group, Inc. (OMIG). OMIG is the ultimate controlling parent for the group. Ohio Mutual is the sole shareholder and owner of the Company, United Ohio Insurance Company (United Ohio), United Mutual Insurance Company (United Mutual), United Premium Budget Service Inc., Centurion Financial Inc. (CEF), and Ohio United Agency, Inc.
- B. The Company, Ohio Mutual (parent), United Ohio, and United Mutual have entered into a reinsurance pooling agreement through which underwriting activities are proportionately allocated. See footnote #26 for additional information on the pooling agreement.
- C. The Company had no transactions with related parties that are not reported on Schedule Y.
- D. As of March 31, 2024, the Company's parent, Ohio Mutual, owes the Company \$130,228 under the terms of the Reinsurance Pooling Agreement. As of March 31, 2024, the Company's affiliate, United Ohio, owes the Company \$976,213 under the terms of the Cost Sharing Agreement.
- E. The Company, its parent, Ohio Mutual, and affiliates, United Ohio and United Mutual, entered into a Cost Sharing Agreement effective, January 1, 2024, through which certain common costs are shared proportionally between the entities.
- F. The Company has no guarantees or undertakings at March 31, 2024.
- G. All outstanding shares of the Company are owned by its parent, Ohio Mutual, an insurance company domiciled in the State of Ohio.
- H. The Company owns no shares of the stock of its ultimate parent, Ohio Mutual.
- I. The Company does not own a share or interest in an upstream intermediate entity or its parent, either directly or indirectly.
- J. The Company has no subsidiary investments, controlled or affiliated companies during the statement period.
- K. Not Applicable
- L. Not Applicable
- M. The Company has no SCA investments.
- N. The Company has no investments in Insurance SCAs.
- O. The Company has no SCA or SSAP No. 48 entity investments.

**11. Debt – No Change**

**12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans – No Change**

**13. Capital and Surplus, Dividend Restrictions and Quasi-reorganizations – No Change**

## NOTES TO FINANCIAL STATEMENTS

### 14. Liabilities, Contingencies and Assessments

D. The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits.

Claims related ECO and bad faith losses paid during the reporting period Direct..... \$0

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims
X				

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [ ] (g) Per Claimant [  ]

### 15. Leases – No Change

### 16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk – No Change

### 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

The Company has no sale, transfer and servicing of financial assets or extinguishments of liabilities.

### 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans – No Change

### 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators – No Change

### 20. Fair Value Measurements

A. Fixed maturity securities that are carried at amortized cost are not included in the table below:

(1) Fair Value Measurements at Reporting Date

Description	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)		Total
a. Assets at fair value						
Common Stock						
Mutual Funds	\$ 5,569,855	\$ -	\$ -	\$ -	\$ -	\$ 5,569,855
Total Common Stocks	<u>\$ 5,569,855</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 5,569,855</u>
Derivative assets	-	-	-	-	-	-
Total assets at fair value	<u>\$ 5,569,855</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 5,569,855</u>

(2) The Company has no Level 3 Fair Value Measurements

(3) Transfers between levels are recognized on the actual date of the event or change in circumstances that caused the transfer.

(4) The Company has no Level 2 or Level 3 Fair Value Measurements

B. Fair Value Measurements are used for financial instruments unless specifically required by another method.

C. The Aggregate Fair Value for all Financial Instruments and the Level within the Fair Value Hierarchy

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets				Net Asset Value (NAV)	Not Practicable (Carrying Value)
			(Level 1)	(Level 2)	(Level 3)		
Bonds	\$ 29,821,319	\$ 31,837,252	\$ 293,016	\$ 29,528,303	\$ -	\$ -	\$ -
Common Stocks	5,569,855	5,569,855	5,569,855	-	-	-	-
Total Financial Instruments	<u>\$ 35,391,174</u>	<u>\$ 37,407,107</u>	<u>\$ 5,862,871</u>	<u>\$ 29,528,303</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

D. Not Practicable to Estimate Fair Value

The Company's Financial Instruments are valued at Fair Value unless otherwise specified.

E. Investments Measured Using the NAV Practical Expedient Pursuant to SSAP No. 100R – Fair Value

The Company occasionally holds assets in money market accounts that are valued at NAV. The probability of these assets being sold at a value different from NAV is remote.

### 21. Other Items – No Change

### 22. Events Subsequent – None

### 23. Reinsurance – No Change

### 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination – No Change

## NOTES TO FINANCIAL STATEMENTS

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### 25. Change in Incurred Losses and Loss Adjustment Expenses

A. The Company's portion of pooled loss reserves as of December 31, 2023 was \$14.8 million. On a pooled basis as of March 31, 2024, \$2.8 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Pooled reserves remaining for prior years are now \$11.5 million. There has been a \$0.5 million favorable prior-year development, on a pooled basis, from December 31, 2023 to March 31, 2024 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on private passenger auto physical damage, commercial multi-peril, commercial auto liability and homeowners lines of business. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not have any retrospectively rated policies which would be included in the favorable development.

B. No Change

### 26. Intercompany Pooling Arrangements

Effective January 1, 2024, the Company requested and received permission from the ODI to pool the underwriting results of the Company with those of its insurance parent, Ohio Mutual and affiliates, United Ohio and United Mutual. Through the Pooling Agreement, Ohio Mutual, NAIC #10202, retains 23% of the group's pooled underwriting results and cedes 65% to United Ohio, NAIC #13072, 9% to the Company, NAIC #25950, and 3% to United Mutual, NAIC #10719. In 2023, the Pooling Agreement had Ohio Mutual retaining 27% and United Ohio ceding 65% and Casco ceding 8%. United Mutual was not included. The following underwriting results were assumed/ceded between the Companies:

	03/31/2024	12/31/2023
Premium earned ceded to Ohio Mutual from Casco Indemnity	\$ (4,978,589)	\$ (18,026,324)
Premium earned assumed by Casco Indemnity	8,218,099	26,514,057
Change in premium earned due to pooling	<u>\$ 3,239,510</u>	<u>\$ 8,487,733</u>
Losses incurred ceded to Ohio Mutual from Casco Indemnity	\$ (3,797,668)	\$ (14,859,940)
Losses incurred assumed by Casco Indemnity	6,285,623	19,061,368
Change in losses incurred due to pooling	<u>\$ 2,487,955</u>	<u>\$ 4,201,428</u>
Net loss adjustment expenses ceded to Ohio Mutual	\$ 690,327	\$ 1,437,402
Net other underwriting expenses ceded to Ohio Mutual	1,336,135	4,172,697
Change in expenses incurred due to pooling	<u>\$ 2,026,462</u>	<u>\$ 5,610,099</u>
Change in income before taxes due to pooling	<u><u>\$ (1,274,907)</u></u>	<u><u>\$ (1,323,794)</u></u>

### 27. Structured Settlements – No Change

### 28. Health Care Receivables – No Change

### 29. Participating Policies – No Change

### 30. Premium Deficiency Reserves – No Change

### 31. High Deductibles – No Change

### 32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses – No Change

### 33. Asbestos/Environmental Reserves – No Change

### 34. Subscriber Savings Accounts – No Change

### 35. Multiple Peril Crop Insurance – No Change

### 36. Financial Guaranty Insurance – No Change

STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company  
**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? ..... If yes, complete Schedule Y, Parts 1 and 1A. Yes [ X ] No [ ]

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes. \_\_\_\_\_

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. ..... 12/31/2020

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. ..... 12/31/2020

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). ..... 03/31/2022

6.4 By what department or departments?  
Maine Bureau of Insurance \_\_\_\_\_

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 [ ] No [ ] N/A [ X ]

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

STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

## **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 [  ] 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 [  ]

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 [  ]

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: ..... \$ ..... 130,228

## 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 [ ] No [ X ]

11.2 If yes, give full and complete information relating thereto:  
.....

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

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

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 .....	\$ .....	\$ .....
14.22 Preferred Stock .....	\$ .....	\$ .....
14.23 Common Stock .....	\$ .....	\$ .....
14.24 Short-Term Investments .....	\$ .....	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	\$ .....
14.26 All Other .....	\$ .....	\$ .....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ .....	\$ .....
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....	\$ .....

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. .... \$ .....  
 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....  
 16.3 Total payable for securities lending reported on the liability page. .... \$ .....

**STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company**  
**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 [  ] 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
FIFTH THIRD BANK .....	38 Fountain Square Plaza, Cincinnati, Ohio 45263 .....

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 [  ]

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 .....	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 [  ] 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 [  ] 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 .....	KUR85E5PS4GQFZTFC130 .....	New England Asset Management is a SEC registered Investment Advisor .....	NO.....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [  ] 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:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- 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 [  ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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 [  ]

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:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- 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 [  ]

STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company  
**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 [  ]  
 If yes, attach an explanation.

Company added United Mutual to pooling agreement effective 1/1/24. CAS pooling percentage changed from 8% to 9%. ....

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 [  ]  
 If yes, attach an explanation.  
 ....

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

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 [  ]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent ..... %

5.2 A&H cost containment percent ..... %

5.3 A&H expense percent excluding cost containment expenses ..... 0.118 %

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

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

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

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [  ] 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 [  ]

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

## **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

STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company  
**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

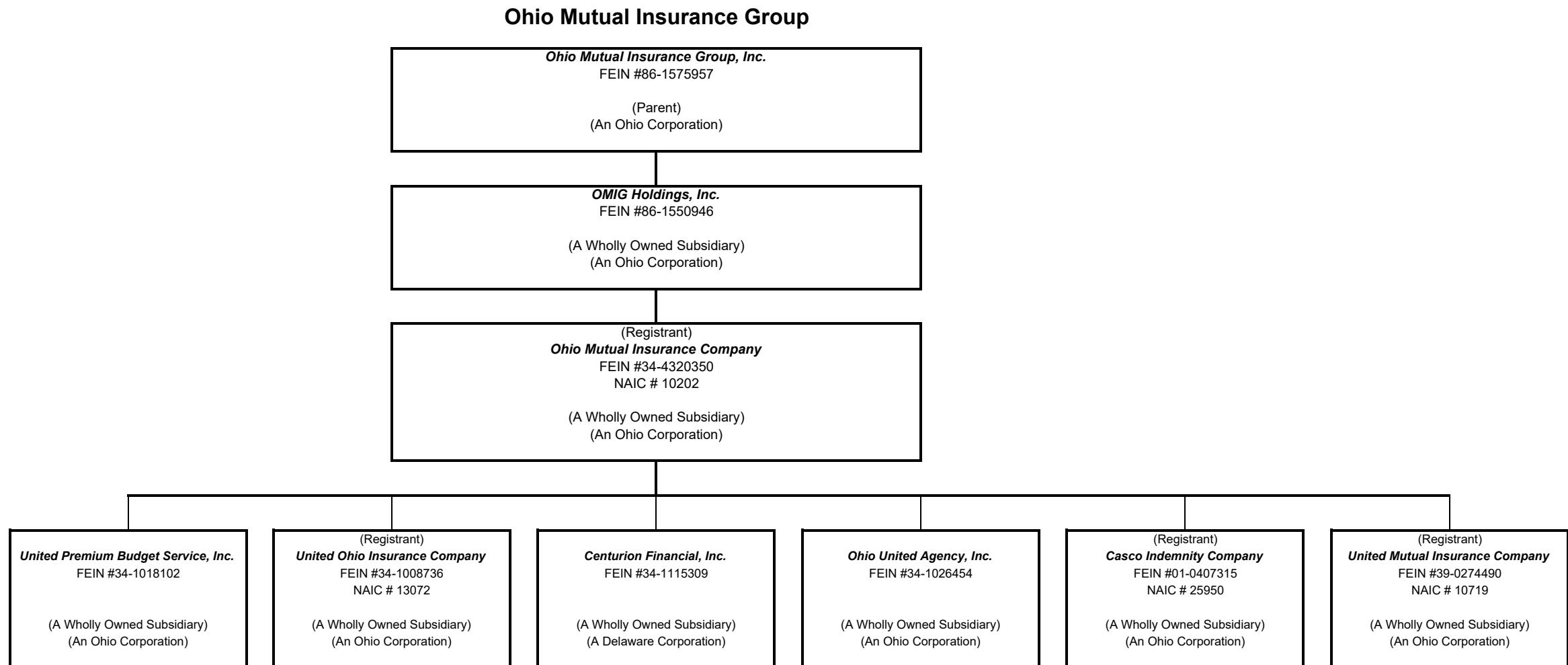
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		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	N.					
2. Alaska .....	AK	N.					
3. Arizona .....	AZ	N.					
4. Arkansas .....	AR	N.					
5. California .....	CA	N.					
6. Colorado .....	CO	N.					
7. Connecticut .....	CT	L	3,223,611	2,049,152	1,204,417	1,563,593	3,446,619
8. Delaware .....	DE	N.					
9. District of Columbia .....	DC	N.					
10. Florida .....	FL	N.					
11. Georgia .....	GA	N.					
12. Hawaii .....	HI	N.					
13. Idaho .....	ID	N.					
14. Illinois .....	IL	N.					
15. Indiana .....	IN	N.					
16. Iowa .....	IA	N.					
17. Kansas .....	KS	N.					
18. Kentucky .....	KY	N.					
19. Louisiana .....	LA	N.					
20. Maine .....	ME	L	869,731	707,256	770,356	744,217	1,089,100
21. Maryland .....	MD	N.					
22. Massachusetts .....	MA	N.					
23. Michigan .....	MI	N.					
24. Minnesota .....	MN	N.					
25. Mississippi .....	MS	N.					
26. Missouri .....	MO	N.					
27. Montana .....	MT	N.					
28. Nebraska .....	NE	N.					
29. Nevada .....	NV	N.					
30. New Hampshire .....	NH	L	670,278	535,959	351,353	894,029	927,372
31. New Jersey .....	NJ	N.					
32. New Mexico .....	NM	N.					
33. New York .....	NY	N.					
34. North Carolina .....	NC	N.					
35. North Dakota .....	ND	N.					
36. Ohio .....	OH	L					
37. Oklahoma .....	OK	N.					
38. Oregon .....	OR	N.					
39. Pennsylvania .....	PA	N.					
40. Rhode Island .....	RI	L	325,165	243,997	204,816	115,788	247,485
41. South Carolina .....	SC	N.					
42. South Dakota .....	SD	N.					
43. Tennessee .....	TN	N.					
44. Texas .....	TX	N.					
45. Utah .....	UT	N.					
46. Vermont .....	VT	L	592,037	499,708	904,092	535,285	1,075,801
47. Virginia .....	VA	N.					
48. Washington .....	WA	N.					
49. West Virginia .....	WV	N.					
50. Wisconsin .....	WI	N.					
51. Wyoming .....	WY	N.					
52. American Samoa .....	AS	N.					
53. Guam .....	GU	N.					
54. Puerto Rico .....	PR	N.					
55. U.S. Virgin Islands .....	VI	N.					
56. Northern Mariana Islands .....	MP	N.					
57. Canada .....	CAN	N.					
58. Aggregate Other Alien OT	XXX						
59. Totals	XXX	5,680,822		4,036,072	3,435,034	3,852,912	6,786,377
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 6 4. Q - Qualified - Qualified or accredited reinsurer.....  
 2. R - Registered - Non-domiciled RRGs..... 5. D - Domestic Surplus Lines Insurer (DSL) - Reporting entities  
 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state  
 (other than their state of domicile - see DSL)..... 6. N - None of the above - Not allowed to write business in the state... 51

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**



## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

## **SCHEDULE Y**

## **PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

# None

# NINE

STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company  
**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire .....	584,182	166,471	28.5	110.6
2.1 Allied Lines .....				
2.2 Multiple peril crop .....				
2.3 Federal flood .....				
2.4 Private crop .....				
2.5 Private flood .....				
3. Farmowners multiple peril .....				
4. Homeowners multiple peril .....	4,604,913	3,446,292	74.8	103.8
5.1 Commercial multiple peril (non-liability portion) .....				
5.2 Commercial multiple peril (liability portion) .....				
6. Mortgage guaranty .....				
8. Ocean marine .....				
9.1 Inland marine .....				
9.2 Pet insurance .....				
10. Financial guaranty .....				
11.1 Medical professional liability - occurrence .....				
11.2 Medical professional liability - claims-made .....				
12. Earthquake .....				
13.1 Comprehensive (hospital and medical) individual .....				
13.2 Comprehensive (hospital and medical) group .....				
14. Credit accident and health .....				
15.1 Vision only .....				
15.2 Dental only .....				
15.3 Disability income .....				
15.4 Medicare supplement .....				
15.5 Medicaid Title XIX .....				
15.6 Medicare Title XVIII .....				
15.7 Long-term care .....				
15.8 Federal employees health benefits plan .....				
15.9 Other health .....				
16. Workers' compensation .....				
17.1 Other liability - occurrence .....	170,275	11,497	6.8	181.7
17.2 Other liability - claims-made .....				
17.3 Excess workers' compensation .....				
18.1 Products liability - occurrence .....				
18.2 Products liability - claims-made .....				
19.1 Private passenger auto no-fault (personal injury protection) .....				
19.2 Other private passenger auto liability .....	51,539	138,296	268.3	(22.3)
19.3 Commercial auto no-fault (personal injury protection) .....				
19.4 Other commercial auto liability .....				
21.1 Private passenger auto physical damage .....	51,055	31,597	61.9	(2,225.5)
21.2 Commercial auto physical damage .....				
22. Aircraft (all perils) .....				
23. Fidelity .....				
24. Surety .....				
26. Burglary and theft .....	10,166	21,859	215.0	49.8
27. Boiler and machinery .....				
28. Credit .....				
29. International .....				
30. Warranty .....				
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 .....				
35. Totals .....	5,472,130	3,816,012	69.7	106.7
<b>DETAILS OF WRITE-INS</b>				
3401. ....				
3402. ....				
3403. ....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....				
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....				

STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire .....	631,712	631,712	493,786
2.1 Allied Lines .....			
2.2 Multiple peril crop .....			
2.3 Federal flood .....			
2.4 Private crop .....			
2.5 Private flood .....			
3. Farmowners multiple peril .....			
4. Homeowners multiple peril .....	4,081,505	4,081,505	3,394,817
5.1 Commercial multiple peril (non-liability portion) .....			
5.2 Commercial multiple peril (liability portion) .....			
6. Mortgage guaranty .....			
8. Ocean marine .....			
9.1 Inland marine .....			
9.2 Pet insurance .....			
10. Financial guaranty .....			
11.1 Medical professional liability - occurrence .....			
11.2 Medical professional liability - claims-made .....			
12. Earthquake .....			
13.1 Comprehensive (hospital and medical) individual .....			
13.2 Comprehensive (hospital and medical) group .....			
14. Credit accident and health .....			
15.1 Vision only .....			
15.2 Dental only .....			
15.3 Disability income .....			
15.4 Medicare supplement .....			
15.5 Medicaid Title XIX .....			
15.6 Medicare Title XVIII .....			
15.7 Long-term care .....			
15.8 Federal employees health benefits plan .....			
15.9 Other health .....			
16. Workers' compensation .....			
17.1 Other liability - occurrence .....	166,202	166,202	138,932
17.2 Other liability - claims-made .....			
17.3 Excess workers' compensation .....			
18.1 Products liability - occurrence .....			
18.2 Products liability - claims-made .....			
19.1 Private passenger auto no-fault (personal injury protection) .....			
19.2 Other private passenger auto liability .....	392,053	392,053	
19.3 Commercial auto no-fault (personal injury protection) .....			
19.4 Other commercial auto liability .....			
21.1 Private passenger auto physical damage .....	398,745	398,745	
21.2 Commercial auto physical damage .....			
22. Aircraft (all perils) .....			
23. Fidelity .....			
24. Surety .....			
26. Burglary and theft .....	10,605	10,605	8,537
27. Boiler and machinery .....			
28. Credit .....			
29. International .....			
30. Warranty .....			
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 .....			
35. Totals .....	5,680,822	5,680,822	4,036,072
<b>DETAILS OF WRITE-INS</b>			
3401. .....			
3402. .....			
3403. .....			
3498. Summary of remaining write-ins for Line 34 from overflow page .....			
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

**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 (Cols. 1+2)	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 .....	1,330	2,026	3,356	337		337	1,095	1	1,540	2,636	102	(485)	(383)
2. 2022 .....	1,061	2,073	3,134	291		291	895	2	1,685	2,582	125	(386)	(261)
3. Subtotals 2022 + Prior .....	2,391	4,099	6,490	628		628	1,990	3	3,225	5,218	.227	(871)	(644)
4. 2023 .....	3,340	4,976	8,316	2,162	43	2,205	2,063	45	4,149	6,257	.885	(739)	146
5. Subtotals 2023 + Prior .....	5,731	9,075	14,806	2,790	43	2,833	4,053	48	7,374	11,475	1,112	(1,610)	(498)
6. 2024 .....	XXX	XXX	XXX	XXX	2,529	2,529	XXX	2,808	2,331	5,139	XXX	XXX	XXX
7. Totals .....	5,731	9,075	14,806	2,790	2,572	5,362	4,053	2,856	9,705	16,614	1,112	(1,610)	(498)
8. Prior Year-End Surplus As Regards Policyholders		17,831									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. 19.4	2. (17.7)	3. (3.4)
													4. (2.8)

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

**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?	NO
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?	NO

**AUGUST FILING**

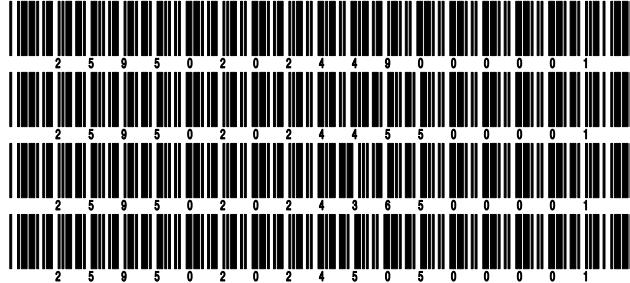
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
---	-----

## Explanations:

- 1.
- 2.
- 3.
- 4.

## Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Supplement A to Schedule T [Document Identifier 455]



3. Medicare Part D Coverage Supplement [Document Identifier 365]



4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company  
**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

**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 paid 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 .....		
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 depreciation .....		
9. Total foreign exchange change in book/adjusted carrying value .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....		
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....		

**NONE****SCHEDULE D - VERIFICATION**

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 .....	35,563,017	32,295,799
2. Cost of bonds and stocks acquired .....	2,376,563	5,502,813
3. Accrual of discount .....	7,918	31,062
4. Unrealized valuation increase/(decrease) .....	509,014	989,334
5. Total gain (loss) on disposals .....	(18,102)	(18,926)
6. Deduct consideration for bonds and stocks disposed of .....	1,003,263	3,122,603
7. Deduct amortization of premium .....	28,039	114,462
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	37,407,108	35,563,017
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	37,407,108	35,563,017

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

**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
<b>BONDS</b>								
1. NAIC 1 (a) .....	30,254,181	2,376,563	1,021,365	(20,288)	31,589,091			30,254,181
2. NAIC 2 (a) .....	247,995			167	248,162			247,995
3. NAIC 3 (a) .....								
4. NAIC 4 (a) .....								
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds .....	30,502,176	2,376,563	1,021,365	(20,121)	31,837,253			30,502,176
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....								
9. NAIC 2 .....								
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....								
15. Total Bonds and Preferred Stock .....	30,502,176	2,376,563	1,021,365	(20,121)	31,837,253			30,502,176

(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 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SI02

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

**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 .....	1,191,618	2,677,317
2. Cost of cash equivalents acquired .....	9,106,391	7,231,204
3. Accrual of discount .....		
4. Unrealized valuation increase/(decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	8,261,543	8,716,903
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	2,036,466	1,191,618
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	2,036,466	1,191,618

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**

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

**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 Adminis- trative Symbol
3132DS-12-4 .....	UMBs - POOL SDS165 .....	.....	03/20/2024 .....	WELLS FARGO SECURITIES LLC .....	.....	2,376,563	2,500,000	.....	7,500 1.A FE .....
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,376,563	2,500,000	.....	7,500 XXX
2509999997. Total - Bonds - Part 3						2,376,563	2,500,000	.....	7,500 XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,376,563	2,500,000	.....	7,500 XXX
4509999997. Total - Preferred Stocks - Part 3						XXX	XXX	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						XXX	XXX	XXX	XXX
5989999997. Total - Common Stocks - Part 3						XXX	XXX	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						XXX	XXX	XXX	XXX
5999999999. Total - Preferred and Common Stocks						XXX	XXX	XXX	XXX
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6009999999 - Totals						2,376,563	XXX	.....	7,500 XXX

E04

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol		
											11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's Temporar- y Carrying Value	13 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
..36179T-4P-7	GOVERNMENT NATL MTG ASSOC II #MA5330	.....	03/01/2024	MBS PAYDOWN .....	.....	1,240	1,240	1,272	1,240	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	8	07/20/2048	1.A FE ....
..36179T-7L-3	GOVERNMENT NATL MTG ASSOC II #MA5399	.....	03/01/2024	MBS PAYDOWN .....	.....	2,183	2,183	2,254	2,184	.....	(1)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	16	08/20/2048	1.A FE ....
..38376M-BQ-9	GOVERNMENT NATIONAL MORTGAGE A 14 5 LT	.....	03/01/2024	MBS PAYDOWN .....	.....	846	846	873	847	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	4	06/16/2043	1.A FE ....
..38377L-AQ-1	GOVERNMENT NATIONAL MORTGAGE A 10 116 HB	.....	03/01/2024	MBS PAYDOWN .....	.....	776	776	824	776	.....	(1)	.....	(1)	.....	.....	.....	.....	.....	.....	.....	.....	5	09/20/2040	1.A FE ....
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>						5,045	5,045	5,223	5,047	.....	(2)	.....	(2)	.....	5,045	.....	.....	.....	.....	.....	.....	33	<b>XXX</b>	<b>XXX</b>
..3128PN-AW-8	FEDERAL HOME LN MTG CORP #J09921	.....	03/01/2024	MBS PAYDOWN .....	.....	272	272	275	272	.....	.....	.....	.....	.....	.....	272	.....	.....	.....	.....	.....	2	07/01/2024	1.A FE ....
..3128PP-5E-9	FEDERAL HOME LN MTG CORP #J10845	.....	03/01/2024	MBS PAYDOWN .....	.....	343	343	353	343	.....	.....	.....	.....	.....	.....	343	.....	.....	.....	.....	.....	3	10/01/2024	1.A FE ....
..3131XQ-SZ-5	UMBS - POOL ZL8964	.....	03/01/2024	MBS PAYDOWN .....	.....	1,040	1,040	1,092	1,040	.....	.....	.....	.....	.....	.....	1,040	.....	.....	.....	.....	.....	6	01/01/2045	1.A FE ....
..3132A4-PIW-2	UMBS - POOL ZS4037	.....	03/01/2024	MBS PAYDOWN .....	.....	5,682	5,682	5,911	5,685	.....	(2)	.....	(2)	.....	5,682	.....	.....	.....	.....	.....	.....	33	05/01/2044	1.A FE ....
..3132A9-RE-9	UMBS - POOL ZS8585	.....	03/01/2024	MBS PAYDOWN .....	.....	3,603	3,603	3,763	3,606	.....	(3)	.....	(3)	.....	3,603	.....	.....	.....	.....	.....	.....	18	10/01/2030	1.A FE ....
..3132DP-AE-8	UMBS - POOL SD1805	.....	03/01/2024	MBS PAYDOWN .....	.....	4,615	4,615	4,487	4,614	.....	1	.....	1	.....	4,615	.....	.....	.....	.....	.....	.....	47	11/01/2052	1.A FE ....
..3132DP-AH-1	UMBS - POOL SD1808	.....	03/01/2024	MBS PAYDOWN .....	.....	6,343	6,343	6,342	6,342	.....	1	.....	1	.....	6,343	.....	.....	.....	.....	.....	.....	41	08/01/2052	1.A FE ....
..3133GC-VL-3	UMBS - POOL QN6019	.....	03/01/2024	MBS PAYDOWN .....	.....	13,864	13,864	14,334	13,870	.....	(6)	.....	(6)	.....	13,864	.....	.....	.....	.....	.....	.....	46	04/01/2036	1.A FE ....
..3133GE-X4-5	UMBS - POOL QN7999	.....	03/01/2024	MBS PAYDOWN .....	.....	13,098	13,098	13,513	13,105	.....	(7)	.....	(7)	.....	13,098	.....	.....	.....	.....	.....	.....	53	09/01/2036	1.A FE ....
..3136AK-DG-5	FANNIE MAE 14 36 QB	.....	03/01/2024	MBS PAYDOWN .....	.....	3,819	3,819	3,908	3,821	.....	(1)	.....	(1)	.....	3,819	.....	.....	.....	.....	.....	.....	20	09/25/2033	1.A FE ....
..3136AK-P4-9	FANNIE MAE 14 54 PN	.....	03/01/2024	MBS PAYDOWN .....	.....	532	532	555	533	.....	.....	.....	.....	.....	532	.....	.....	.....	.....	.....	.....	3	08/25/2043	1.A FE ....
..3137A7-HC-7	FREDDIE MAC 3800 KE	.....	03/01/2024	MBS PAYDOWN .....	.....	851	851	905	853	.....	(2)	.....	(2)	.....	851	.....	.....	.....	.....	.....	.....	5	02/15/2026	1.A FE ....
..3138EN-EB-1	UMBS - POOL AL5529	.....	03/01/2024	MBS PAYDOWN .....	.....	495	495	531	495	.....	.....	.....	.....	.....	495	.....	.....	.....	.....	.....	.....	4	06/01/2044	1.A FE ....
..3138ER-2D-1	UMBS - POOL AL9771	.....	03/01/2024	MBS PAYDOWN .....	.....	5,610	5,610	5,923	5,613	.....	(3)	.....	(3)	.....	5,610	.....	.....	.....	.....	.....	.....	50	02/01/2047	1.A FE ....
..3138IW-BX-3	UMBS - POOL AS2486	.....	03/01/2024	MBS PAYDOWN .....	.....	483	483	516	484	.....	.....	.....	.....	.....	483	.....	.....	.....	.....	.....	.....	4	05/01/2044	1.A FE ....
..3138XO-YU-6	UMBS - POOL AU1622	.....	03/01/2024	MBS PAYDOWN .....	.....	3,315	3,315	3,287	3,315	.....	.....	.....	.....	.....	3,315	.....	.....	.....	.....	.....	.....	19	07/01/2043	1.A FE ....
..3138YI-WH-2	UMBS - POOL AZ4750	.....	03/01/2024	MBS PAYDOWN .....	.....	1,270	1,270	1,329	1,270	.....	.....	.....	.....	.....	1,270	.....	.....	.....	.....	.....	.....	7	10/01/2045	1.A FE ....
..31397N-FD-2	FANNIE MAE 09 17 PM	.....	03/01/2024	MBS PAYDOWN .....	.....	30	30	31	30	.....	.....	.....	.....	.....	30	.....	.....	.....	.....	.....	.....	.....	3/25/2039	1.A FE ....
..3140J6-GJ-0	UMBS - POOL BM2000	.....	03/01/2024	MBS PAYDOWN .....	.....	1,546	1,546	1,593	1,546	.....	.....	.....	.....	.....	1,546	.....	.....	.....	.....	.....	.....	9	05/01/2047	1.A FE ....
..3140K3-J2-9	UMBS - POOL B07480	.....	03/01/2024	MBS PAYDOWN .....	.....	1,979	1,979	2,040	1,979	.....	.....	.....	.....	.....	1,979	.....	.....	.....	.....	.....	.....	11	12/01/2049	1.A FE ....
..3140QK-QX-9	UMBS - POOL CB0469	.....	03/01/2024	MBS PAYDOWN .....	.....	14,396	14,396	15,080	14,404	.....	(8)	.....	(8)	.....	14,396	.....	.....	.....	.....	.....	.....	61	05/01/2041	1.A FE ....
..3140QV-VS-1	UMBS - POOL CB5124	.....	03/01/2024	MBS PAYDOWN .....	.....	1,824	1,824	1,791	1,824	.....	.....	.....	.....	.....	1,824	.....	.....	.....	.....	.....	.....	14	11/01/2052	1.A FE ....
..3140QR-UP-6	UMBS - POOL CB5989	.....	03/01/2024	MBS PAYDOWN .....	.....	7,164	7,164	7,140	7,164	.....	.....	.....	.....	.....	7,164	.....	.....	.....	.....	.....	.....	74	03/01/2053	1.A FE ....
..3140X5-N4-1	UMBS - POOL FM2120	.....	03/01/2024	MBS PAYDOWN .....	.....	2,135	2,135	2,203	2,136	.....	.....	.....	.....	.....	2,135	.....	.....	.....	.....	.....	.....	11	10/01/2047	1.A FE ....
..3140X7-2G-3	UMBS - POOL FM4374	.....	03/01/2024	MBS PAYDOWN .....	.....	23,097	23,097	23,836	23,101	.....	(5)	.....	(5)	.....	23,097	.....	.....	.....	.....	.....	.....	57	09/01/2050	1.A FE ....
..3140X8-AR-8	UMBS - POOL FM4515	.....	03/01/2024	MBS PAYDOWN .....	.....	4,394	4,394	4,549	4,395	.....	(1)	.....	(1)	.....	4,394	.....	.....	.....	.....	.....	.....	15	10/01/2050	1.A FE ....
..3140XL-VD-7	UMBS - POOL FS5111	.....	03/01/2024	MBS PAYDOWN .....	.....	5,582	5,582	5,571	5,582	.....	.....	.....	.....	.....	5,582	.....	.....	.....	.....	.....	.....	58	07/01/2053	1.A FE ....
..31412V-BJ-6	UMBS - POOL 935741	.....	03/01/2024	MBS PAYDOWN .....	.....	446	446	465	446	.....	.....	.....	.....	.....	446	.....	.....	.....	.....	.....	.....	3	10/01/2024	1.A FE ....
..31416R-AJ-2	UMBS - POOL AA7208	.....	03/01/2024	MBS PAYDOWN .....	.....	247	247	249	247	.....	.....	.....	.....	.....	247	.....	.....	.....	.....	.....	.....	2	06/01/2024	1.A FE ....
..31417Y-NH-6	UMBS - POOL MA0391	.....	03/01/2024	MBS PAYDOWN .....	.....	550	550	570	551	.....	.....	.....	.....	.....	550	.....	.....	.....	.....	.....	.....	4	04/01/2025	1.A FE ....
..31418C-XM-1	UMBS - POOL MA3383	.....	03/01/2024	MBS PAYDOWN .....	.....	1,322	1,322	1,352	1,322	.....	.....	.....	.....	.....	1,322	.....	.....	.....	.....	.....	.....	7	06/01/2048	1.A FE ....
..3142GQ-CG-5	UMBS - POOL RJ0070	.....	03/01/2024	MBS PAYDOWN .....	.....	7,639	7,639	7,366	7,638	.....	2	.....	2	.....	7,639	.....	.....	.....	.....	.....	.....	74	10/01/2053	1.A FE ....
..631060-AZ-3	NARRAGANSETT BAY RI COMMISSION	.....	03/01/2024	.....	.....	125,000	125,000	141,539	125,000	.....	.....	.....	.....	.....	125,000	.....	.....	.....	.....	.....	.....	3,125	09/01/2024	1.D FE ....
..9281																								

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

**SCHEDULE D - PART 4**

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
..36266F-AC-3	GM FINANCIAL AUTOMOBILE LEASIN 22-B A3		03/20/2024	MBS PAYDOWN		78,869	78,869	78,861	78,755	114	1	1	114	114	78,869				464	06/20/2025	1.A FE
..58769K-AE-4	MERCEDES-BENZ AUTO LEASE TRUST 21-B A4		03/15/2024	MBS PAYDOWN		150,000	150,000	149,978	149,999	1	1	1	1	1	150,000				162	03/15/2027	1.A FE
..65480L-AD-7	NISSAN AUTO LEASE TRUST 22-A A3		03/15/2024	MBS PAYDOWN		62,997	62,997	62,996	62,923	73	73	73	73	73	62,997				408	05/15/2025	1.A FE
..89238F-AD-5	TOYOTA AUTO RECEIVABLES OWNER 22-B A3		03/15/2024	MBS PAYDOWN		26,589	26,589	26,588	26,561	29	29	29	29	29	26,589				147	09/15/2026	1.A FE
..91802R-AH-2	UTILITY DEBT SECURITIZATION AU		03/14/2024	100.0000000		200,000	200,000	233,263	210,820	(559)	(559)	(559)	(559)	(559)	210,261	(10,261)	(10,261)	2,472	12/15/2029	1.A FE	
..91802R-AK-5	UTILITY DEBT SECURITIZATION AU		03/14/2024	100.0000000		100,000	100,000	117,772	108,104	(263)	(263)	(263)	(263)	(263)	107,841	(7,841)	(7,841)	1,236	12/15/2031	1.A FE	
..92868A-AC-9	VOLKSWAGEN AUTO LEASE TRUST 22-A A3		03/20/2024	MBS PAYDOWN		40,391	40,391	40,388	40,327	63	63	63	63	63	40,391				241	07/21/2025	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					734,702	734,702	785,719	753,249		(447)			(447)		752,804		(18,102)	(18,102)	5,619	XXX	XXX
2509999997. Total - Bonds - Part 4					1,003,261	1,003,261	1,074,072	1,021,849		(483)			(483)		1,021,363		(18,102)	(18,102)	9,541	XXX	XXX
2509999998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds					1,003,261	1,003,261	1,074,072	1,021,849		(483)			(483)		1,021,363		(18,102)	(18,102)	9,541	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					XXX															XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					XXX															XXX	XXX
5989999997. Total - Common Stocks - Part 4					XXX															XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					XXX															XXX	XXX
5999999999. Total - Preferred and Common Stocks					XXX															XXX	XXX
6009999999 - Totals					1,003,261	XXX	1,074,072	1,021,849		(483)			(483)		1,021,363		(18,102)	(18,102)	9,541	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**

## STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Citizens Bank .....	Providence, Rhode Island ..	SD...	5.250	3,721		9	3,722	3,730
Fifth Third Bank .....	Cincinnati, Ohio .....		4.940			1		XXX.
Fifth Third Bank .....	Columbus, Ohio .....		3.990	10,581	1,146,524	(470,926)	1,465,054	XXX.
0199998. Deposits in ...	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX					XXX
0199999. Totals - Open Depositories		XXX	XXX	14,302		1,146,533	(467,203)	1,468,784
0299998. Deposits in ...	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX					XXX
0299999. Totals - Suspended Depositories		XXX	XXX					XXX
0399999. Total Cash on Deposit		XXX	XXX	14,302		1,146,533	(467,203)	1,468,784
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX			XXX
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
0599999. Total - Cash		XXX	XXX	14,302		1,146,533	(467,203)	1,468,784

STATEMENT AS OF MARCH 31, 2024 OF THE Casco Indemnity Company

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

### Show Investments Owned End of Current Quarter