



NAIC Group Code..... 4869..... 4869..... NAIC Company Code..... 12750..... Employer's ID Number..... 36-2467238.....
(Current) (Prior)

| | | | | | |
|--|--|-----------------------|--|---|--|
| | | OFFICERS | | | |
|MATTHEW TRACY TUCKER, PRESIDENT..... | | | |WAN CHEN COLLIER, SECRETARY..... | |
|DAVID ALAN CANZONE, CFO/TREASURER..... | | | | ROBERT WILLARD SHEPARD, CHIEF ADMINISTRATIVE OFFICER..... | |
| | | OTHER | | | |
|AARON TANNER ORT, CHIEF UNDERWRITING OFFICER..... | | | | | |
| | | DIRECTORS OR TRUSTEES | | | |
|CHARLES KYLE SLATERY..... | | | |MATTHEW TRACY TUCKER..... | |
|ROBERT WILLARD SHEPARD..... | | | |JAMES DONALD LACKIE..... | |
|DAVID ALAN CANZONE..... | | | |EMMEL BERNHARDT GOLDEN III..... | |

State of Ohio.....
County of Cuyahoga..... 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.

| | | |
|-----------------------------------|-------------------------------------|-------------------------------|
| X | X | X |
| MATTHEW TRACY TUCKER PRESIDENT | DAVID ALAN CANZONE CFO/TREASURER | WAN CHEN COLLIER SECRETARY |

Subscribed and sworn to before me

this _____ day of _____

x _____

a. Is this an original filing? Yes

b. If no:

1. State the amendment number: _____

2. Date filed: _____

3. Number of pages attached: _____

| ASSETS | | | | |
|--|------------------------|--------------------|-----------------------------------|--|
| | Current Statement Date | | | 4 |
| | 1 | 2 | 3 | |
| | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. Bonds..... | 27,143,434 | | 27,143,434 | 29,511,528 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | 7,276,769 | | 7,276,769 | 8,819,914 |
| 2.2 Common stocks..... | 11,603,824 | | 11,603,824 | 15,454,186 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens..... | 332,348 | | 332,348 | 332,348 |
| 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 (\$ 4,589,541), cash equivalents (\$ 801,124) and short-term investments (\$ 1,975,762)..... | 7,366,427 | | 7,366,427 | 16,231,657 |
| 6. Contract loans (including \$ premium notes)..... | | | | |
| 7. Derivatives..... | | | | |
| 8. Other invested assets..... | 4,859,693 | 154,000 | 4,705,693 | 5,084,056 |
| 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)..... | 58,582,495 | 154,000 | 58,428,495 | 75,433,689 |
| 13. Title plants less \$ charged off (for Title insurers only)..... | | | | |
| 14. Investment income due and accrued..... | 276,354 | | 276,354 | 263,966 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 2,041,125 | | 2,041,125 | 1,188,421 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)..... | | | | |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)..... | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | 227,141 | | 227,141 | 227,141 |
| 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..... | 35,960 | | 35,960 | 105,793 |
| 18.2 Net deferred tax asset..... | | | | |
| 19. Guaranty funds receivable or on deposit..... | | | | |
| 20. Electronic data processing equipment and software..... | 206,549 | 206,549 | – | |
| 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..... | | | | |
| 24. Health care (\$) and other amounts receivable..... | | | | |
| 25. Aggregate write-ins for other-than-invested assets..... | 116,216 | 97,444 | 18,772 | 76,082 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)..... | 61,485,840 | 457,993 | 61,027,847 | 77,295,092 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | | |
| 28. Total (Lines 26 and 27)..... | 61,485,840 | 457,993 | 61,027,847 | 77,295,092 |
| Details of Write-Ins | | | | |
| 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. Miscellaneous Receivable..... | 100,102 | 81,330 | 18,772 | 76,082 |
| 2502. Prepaid Insurance..... | 16,114 | 16,114 | – | |
| 2503..... | | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | | | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)..... | 116,216 | 97,444 | 18,772 | 76,082 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 | 2 |
|--|---------------------------|----------------------------|
| | Current Statement Date | December 31, Prior Year |
| 1. Losses (current accident year \$ 4,822,543) | 6,478,729 | 5,792,653 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses | | |
| 3. Loss adjustment expenses | 537,716 | 500,764 |
| 4. Commissions payable, contingent commissions and other similar charges | | |
| 5. Other expenses (excluding taxes, licenses and fees) | 225,571 | 165,601 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) | 139,419 | 160,622 |
| 7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses)) | | |
| 7.2 Net deferred tax liability | 14,951 | 1,153,011 |
| 8. Borrowed money \$ and interest thereon \$ | | |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 11,964,470 and including warranty reserves of \$ 198,376 and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act) | 7,729,667 | 7,382,137 |
| 10. Advance premium | | |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders | | |
| 11.2 Policyholders | | |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) | 3,189,722 | 2,475,339 |
| 13. Funds held by company under reinsurance treaties | 21,605 | 25,698 |
| 14. Amounts withheld or retained by company for account of others | 1,596,489 | 14,608,469 |
| 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 | | |
| 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 | 1,759,640 | 2,091,655 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 21,693,509 | 34,355,949 |
| 27. Protected cell liabilities | | |
| 28. Total liabilities (Lines 26 and 27) | 21,693,509 | 34,355,949 |
| 29. Aggregate write-ins for special surplus funds | | |
| 30. Common capital stock | 3,018,004 | 3,018,004 |
| 31. Preferred capital stock | | |
| 32. Aggregate write-ins for other-than-special surplus funds | | |
| 33. Surplus notes | | |
| 34. Gross paid in and contributed surplus | 25,841,820 | 25,841,820 |
| 35. Unassigned funds (surplus) | 10,474,514 | 14,079,319 |
| 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) | 39,334,338 | 42,939,143 |
| 38. Totals (Page 2, Line 28, Col. 3) | 61,027,847 | 77,295,092 |
| Details of Write-Ins | | |
| 2501. Pledged as Collateral | 1,759,640 | 2,091,655 |
| 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) | 1,759,640 | 2,091,655 |
| 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 OF INCOME

| | | 1 | 2 | 3 |
|-----------------------------|---|----------------------|--------------------|------------------------------|
| | | Current Year to Date | Prior Year to Date | Prior Year Ended December 31 |
| Underwriting Income | | | | |
| 1. | Premiums earned: | | | |
| 1.1. | Direct (written \$ 28,985,430) | 27,161,313 | 27,363,263 | 36,498,311 |
| 1.2. | Assumed (written \$ 2,074,381) | 1,724,852 | 1,812,877 | 2,347,546 |
| 1.3. | Ceded (written \$ 18,158,323) | 16,332,208 | 15,545,612 | 20,911,008 |
| 1.4. | Net (written \$ 12,901,487) | 12,553,957 | 13,630,528 | 17,934,850 |
| Deductions: | | | | |
| 2. | Losses incurred (current accident year \$5,362,679): | | | |
| 2.1 | Direct | 3,252,362 | 4,154,769 | 4,588,603 |
| 2.2 | Assumed | 270,221 | 84,383 | (128,995) |
| 2.3 | Ceded | 539,568 | 931,631 | 727,463 |
| 2.4 | Net | 2,983,015 | 3,307,521 | 3,732,146 |
| 3. | Loss adjustment expenses incurred | 124,172 | 143,600 | (75,668) |
| 4. | Other underwriting expenses incurred | 8,460,707 | 8,357,392 | 11,977,888 |
| 5. | Aggregate write-ins for underwriting deductions | | | |
| 6. | Total underwriting deductions (Lines 2 through 5) | 11,567,894 | 11,808,513 | 15,634,366 |
| 7. | Net income of protected cells | | | |
| 8. | Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) | 986,063 | 1,822,015 | 2,300,484 |
| Investment Income | | | | |
| 9. | Net investment income earned | 1,725,922 | 1,498,409 | 1,978,236 |
| 10. | Net realized capital gains (losses) less capital gains tax of \$ | (398,609) | 139,062 | (320,360) |
| 11. | Net investment gain (loss) (Lines 9 + 10) | 1,327,313 | 1,637,471 | 1,657,876 |
| Other Income | | | | |
| 12. | Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$) | | | |
| 13. | Finance and service charges not included in premiums | | | |
| 14. | Aggregate write-ins for miscellaneous income | 3,977 | 11,775 | 14,437 |
| 15. | Total other income (Lines 12 through 14) | 3,977 | 11,775 | 14,437 |
| 16. | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 2,317,353 | 3,471,261 | 3,972,797 |
| 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) | 2,317,353 | 3,471,261 | 3,972,797 |
| 19. | Federal and foreign income taxes incurred | 422,683 | 502,375 | 652,375 |
| 20. | Net income (Line 18 minus Line 19) (to Line 22) | 1,894,670 | 2,968,886 | 3,320,422 |
| Capital and Surplus Account | | | | |
| 21. | Surplus as regards policyholders, December 31 prior year | 42,939,143 | 38,202,777 | 38,202,777 |
| 22. | Net income (from Line 20) | 1,894,670 | 2,968,886 | 3,320,422 |
| 23. | Net transfers (to) from Protected Cell accounts | | | |
| 24. | Change in net unrealized capital gains or (losses) less capital gains tax of \$ (1,141,460) | (4,294,038) | 3,125,643 | 4,113,702 |
| 25. | Change in net unrealized foreign exchange capital gain (loss) | | | |
| 26. | Change in net deferred income tax | (3,400) | (126,753) | 48,982 |
| 27. | Change in nonadmitted assets | 47,963 | (372,941) | (296,740) |
| 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 | (1,250,000) | (1,250,000) | (2,450,000) |
| 36. | Change in treasury stock | | | |
| 37. | Aggregate write-ins for gains and losses in surplus | | | |
| 38. | Change in surplus as regards policyholders (Lines 22 through 37) | (3,604,805) | 4,344,835 | 4,736,366 |
| 39. | Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 39,334,338 | 42,547,612 | 42,939,143 |
| Details of Write-Ins | | | | |
| 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 Income | 3,977 | 11,775 | 14,437 |
| 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) | 3,977 | 11,775 | 14,437 |
| 3701. | Misc Surplus Change | | | |
| 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) | | | |

CASH FLOW

| | 1 | 2 | 3 |
|--|----------------------|--------------------|------------------------------|
| | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 12,763,166 | 13,400,944 | 17,317,654 |
| 2. Net investment income | 1,627,384 | 1,518,943 | 2,023,671 |
| 3. Miscellaneous income | 3,977 | 11,775 | 14,437 |
| 4. Total (Lines 1 to 3) | 14,394,527 | 14,931,662 | 19,355,762 |
| 5. Benefit and loss related payments | 2,296,939 | 2,853,021 | 3,801,269 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 8,509,160 | 8,643,224 | 12,142,353 |
| 8. Dividends paid to policyholders | | | |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) | 352,850 | 780,000 | 975,000 |
| 10. Total (Lines 5 through 9) | 11,158,949 | 12,276,245 | 16,918,622 |
| 11. Net cash from operations (Line 4 minus Line 10) | 3,235,578 | 2,655,417 | 2,437,140 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 14,542,291 | 7,845,110 | 10,158,156 |
| 12.2 Stocks | 4,290,270 | 2,212,097 | 2,462,097 |
| 12.3 Mortgage loans | | | |
| 12.4 Real estate | | | |
| 12.5 Other invested assets | 1,091,702 | 199,034 | 430,634 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (3,241) | | (4) |
| 12.7 Miscellaneous proceeds | – | 281,075 | 281,075 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 19,921,022 | 10,537,316 | 13,331,958 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 13,033,046 | 10,387,039 | 12,210,499 |
| 13.2 Stocks | 3,521,126 | 3,451,256 | 5,677,016 |
| 13.3 Mortgage loans | | | |
| 13.4 Real estate | | | |
| 13.5 Other invested assets | 974,843 | 450,481 | 509,981 |
| 13.6 Miscellaneous applications | – | | |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 17,529,015 | 14,288,775 | 18,397,496 |
| 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) | 2,392,007 | (3,751,459) | (5,065,538) |
| Cash from Financing and Miscellaneous Sources | | | |
| 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 | 1,250,000 | 1,250,000 | 2,450,000 |
| 16.6 Other cash provided (applied) | (13,242,815) | 1,953,590 | 13,255,353 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (14,492,815) | 703,590 | 10,805,353 |
| 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) | (8,865,231) | (392,453) | 8,176,955 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 16,231,657 | 8,054,702 | 8,054,702 |
| 19.2 End of period (Line 18 plus Line 19.1) | 7,366,427 | 7,662,249 | 16,231,657 |
| Note: Supplemental disclosures of cash flow information for non-cash transactions: | | | |
| 20.0001. | | | |

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

| | SSAP # | F/S Page | F/S Line # | 09/30/2022 | 12/31/2021 |
|---|--------|----------|------------|---------------|---------------|
| Net Income | | | | | |
| (1) State basis (Page 4, Line 20, Columns 1 & 3) | XXX | XXX | XXX | \$ 1,894,670 | \$ 3,320,422 |
| (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 | \$ 1,894,670 | \$ 3,320,422 |
| Surplus | | | | | |
| (5) State basis (Page 3, Line 37, Columns 1 & 2) | XXX | XXX | XXX | \$ 39,334,338 | \$ 42,939,143 |
| (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 | \$ 39,334,338 | \$ 42,939,143 |

B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

C. Accounting Policy

- (1) Short-term investments - No Significant Changes
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method.
- (3) Common stocks - No Significant Changes
- (4) Preferred stocks - No Significant Changes
- (5) Mortgage loans - No Significant Changes
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The retrospective adjustment method is used to value such securities.
- (7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes
- (8) Investments in joint ventures, partnerships and limited liability companies - No Significant Changes
- (9) Derivatives - No Significant Changes
- (10) Investment income as a factor in the premium deficiency calculation - No Significant Changes
- (11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes
- (12) Effective 1/1/2022, the Company increased its capitalization policy to \$50,000. The change was necessary as the prior threshold amount trailed industry norms. The change does not have a material effect on the financial statements.
- (13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

No going concern issues.

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

- (1) Maximum and Minimum Lending Rates

The Company has one mortgage loan. The nominal annual interest rate is 7.5%.
- (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was 59.16%.
- (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

| | | Residential | | Commerical | | Mezzanine | Total |
|-----|---|-------------|---------|------------|---------|-----------|------------|
| | | Farm | Insured | All Other | Insured | All Other | |
| a. | Current Year | | | | | | |
| 1. | Recorded Investment (All) | | | | | | |
| (a) | Current | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) | 30 - 59 days past due | | | | | | |
| (c) | 60 - 89 days past due | | | | | | |
| (d) | 90 - 179 days past due | | | | | | |
| (e) | 180+ days past due | | | | | 332,348 | 332,348 |
| 2. | Accruing Interest 90-179 Days Past Due | | | | | | |
| (a) | Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) | Interest accrued | | | | | | |
| 3. | Accruing Interest 180+ Days Past Due | | | | | | |
| (a) | Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) | Interest accrued | | | | | | |
| 4. | Interest Reduced | | | | | | |
| (a) | Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) | Number of loans | | | | | | |
| (c) | Percent reduced | % | % | % | % | % | % |
| 5. | Participant or Co-lender in a Mortgage Loan Agreement | | | | | | |
| (a) | Recorded investment | \$ | \$ | \$ | \$ | 332,348 | \$ 332,348 |
| b. | Prior Year | | | | | | |
| 1. | Recorded Investment | | | | | | |
| (a) | Current | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) | 30 - 59 days past due | | | | | | |
| (c) | 60 - 89 days past due | | | | | | |
| (d) | 90 - 179 days past due | | | | | | |
| (e) | 180+ days past due | | | | | 332,348 | 332,348 |
| 2. | Accruing Interest 90-179 Days Past Due | | | | | | |
| (a) | Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) | Interest accrued | | | | | | |
| 3. | Accruing Interest 180+ Days Past Due | | | | | | |
| (a) | Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) | Interest accrued | | | | | | |
| 4. | Interest Reduced | | | | | | |
| (a) | Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ |
| (b) | Number of loans | | | | | | |
| (c) | Percent reduced | % | % | % | % | % | % |
| 5. | Participant or Co-lender in a Mortgage Loan Agreement | | | | | | |
| (a) | Recorded investment | \$ | \$ | \$ | \$ | 332,348 | \$ 332,348 |

Notes to the Financial Statements

5. Investments (Continued)

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan

| | Farm | Residential | | Commerical | | Mezzanine | Total |
|--|------|-------------|-----------|------------|------------|-----------|------------|
| | | Insured | All Other | Insured | All Other | | |
| a. Current Year | | | | | | | |
| 1. With allowance for credit losses | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| 2. No allowance for credit losses | | | — | | 332,348 | | 332,348 |
| 3. Total (1+2) | \$ | \$ | \$ | \$ | \$ 332,348 | \$ | \$ 332,348 |
| 4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| b. Prior Year | | | | | | | |
| 1. With allowance for credit losses | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| 2. No allowance for credit losses | | | | | 332,348 | | 332,348 |
| 3. Total (1+2) | \$ | \$ | \$ | \$ | \$ 332,348 | \$ | \$ 332,348 |
| 4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting

| | Farm | Residential | | Commerical | | Mezzanine | Total |
|---|------|-------------|-----------|------------|-----------|-----------|---------|
| | | Insured | All Other | Insured | All Other | | |
| a. Current Year | | | | | | | |
| 1. Average recorded investment | \$ | \$ | \$ | \$ | 332,348 | \$ | 332,348 |
| 2. Interest income recognized | | | | | | | |
| 3. Recorded investments on nonaccrual status | | | | | | | |
| 4. Amount of interest income recognized using a cash-basis method of accounting | | | | | | | |
| b. Prior Year | | | | | | | |
| 1. Average recorded investment | \$ | \$ | \$ | \$ | 332,348 | \$ | 332,348 |
| 2. Interest income recognized | | | | | | | |
| 3. Recorded investments on nonaccrual status | | | | | | | |
| 4. Amount of interest income recognized using a cash-basis method of accounting | | | | | | | |

- (7) Allowance for credit losses - Not Applicable
- (8) Mortgage loans derecognized as a result of foreclosure - Not Applicable
- (9) Policy for recognizing interest income and impaired loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions were determined from independent security information service providers (e.g., Reuters) or the Company’s external investment advisory firm.

- (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 | \$ 311,730 |
| 2. 12 months or longer | 138,879 |
| b. The aggregate related fair value of securities with unrealized losses: | |
| 1. Less than 12 months | \$ 3,978,163 |
| 2. 12 months or longer | 1,847,542 |

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Notes to the Financial Statements

5. Investments (Continued)

All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detail analysis of the underlying credit and cash flows of each security. Unrealized losses are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time causes it to conclude that declines in value are other-than-temporary.

- 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
- L. Restricted Assets

(1) Restricted assets (including pledged)

| Restricted Asset Category | Gross (Admitted & Nonadmitted) Restricted | | | | | | | Current Year | | | |
|--|---|--|--|---|---------------|-----------------------|-------------------------------|------------------------------|---------------------------------|--|---|
| | Current Year | | | | | | | Current Year | | | |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) | (10) | (11) |
| | 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 | 4,785,430 | | | | 4,785,430 | 4,759,310 | 26,120 | | 4,785,430 | 7.783 | 7.841 |
| 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 | 1,759,640 | | — | | 1,759,640 | 2,091,655 | (332,015) | | 1,759,640 | 2.862 | 2.883 |
| n. Other restricted assets | 1,355,643 | | | | 1,355,643 | 14,608,469 | (13,252,826) | | 1,355,643 | 2.205 | 2.221 |
| o. Total restricted assets | \$ 7,900,713 | \$..... | \$ — | \$..... | \$ 7,900,713 | \$ 21,459,434 | \$ (13,558,721) | \$..... | \$ 7,900,713 | 12.850 % | 12.946 % |

(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)

| Description of Assets | Gross (Admitted & Nonadmitted) Restricted | | | | | | | Percentage | | |
|---------------------------|---|--|--|---|-------------------|-----------------------|------------------------------|--|--|---|
| | Current Year | | | | | | | Current Year | | |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) | (10) |
| | 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 Current Year Admitted Restricted | Gross (Admitted & Nonadmitted) Restricted to Total Assets, % | Admitted Restricted to Total Admitted Assets, % |
| Warranty Business Pledged | \$..... 1,759,640 | \$..... | \$..... — | \$..... | \$..... 1,759,640 | \$..... 2,091,655 | \$..... (332,015) | \$..... 1,759,640 | 2.862 % | 2.883 % |
| Total | \$ 1,759,640 | \$..... | \$ — | \$..... | \$ 1,759,640 | \$ 2,091,655 | \$ (332,015) | \$ 1,759,640 | 2.862 % | 2.883 % |

Notes to the Financial Statements

5. Investments (Continued)

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

| Description of Assets | Gross (Admitted & Nonadmitted) Restricted | | | | | | | Percentage | | |
|---------------------------|---|--|--|---|------------------|--------------------------|------------------------------------|---|--|--|
| | Current Year | | | | | | | (9) Gross (Admitted & Nonadmitted) Restricted to Total Assets, % | (10) Admitted Restricted to Total Admitted Assets, % | |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | | | (8) |
| | 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 Current Year Admitted Restricted |
| Retained for Others | \$ 1,355,643 | \$ | \$ | \$ | \$ 1,355,643 | \$ 14,608,469 | \$ (13,252,826) | \$ 1,355,643 | 2.205 % | 2.221 % |
| Total | \$ 1,355,643 | \$ | \$ | \$ | \$ 1,355,643 | \$ 14,608,469 | \$ (13,252,826) | \$ 1,355,643 | 2.205 % | 2.221 % |

(4) Collateral received and reflected as assets within the reporting entity's financial statements

| Collateral Assets | (1) | (2) | (3) | (4) |
|---|-------------------------------------|--------------|--|-------------------------------------|
| | Book/Adjusted Carrying Value (BACV) | Fair Value | % of BACV to Total Assets (Admitted and Nonadmitted) | % of BACV to Total Admitted Assets |
| General Account: | | | | |
| a. Cash, cash equivalents and short-term investments | \$ 1,759,640 | \$ 1,759,640 | 2.862 % | 2.883 % |
| b. Schedule D, Part 1 | | | | |
| c. Schedule D, Part 2, Section 1 | | | | |
| d. Schedule D, Part 2, Section 2 | | | | |
| e. Schedule B | | | | |
| f. Schedule A | | | | |
| g. Schedule BA, Part 1 | | | | |
| h. Schedule DL, Part 1 | | | | |
| i. Other | | | | |
| j. Total Collateral Assets | \$ 1,759,640 | \$ 1,759,640 | 2.862 % | 2.883 % |
| Protected Cell: | | | | |
| k. Cash, cash equivalents and short-term investments | \$ | \$ | % | % |
| l. Schedule D, Part 1 | | | | |
| m. Schedule D, Part 2, Section 1 | | | | |
| n. Schedule D, Part 2, Section 2 | | | | |
| o. Schedule B | | | | |
| p. Schedule A | | | | |
| q. Schedule BA, Part 1 | | | | |
| r. Schedule DL, Part 1 | | | | |
| s. Other | | | | |
| t. Total Collateral Assets | \$ | \$ | % | % |
| | | | (1) | (2) |
| | | | Amount | % of Liability to Total Liabilities |
| u. Recognized Obligation to Return Collateral Asset (General Account) | | | \$ | % |
| v. Recognized Obligation to Return Collateral Asset (Protected Cell) | | | \$ | % |

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities

| Investment | Number of 5GI Securities | | Aggregate BACV | | Aggregate Fair Value | |
|--------------------------------------|--------------------------|------------|----------------|------------|----------------------|------------|
| | 09/30/2022 | 12/31/2021 | 09/30/2022 | 12/31/2021 | 09/30/2022 | 12/31/2021 |
| (1) Bonds - amortized cost | 4 | 3 | \$ 1,471,304 | \$ 625,441 | \$ 1,471,319 | \$ 771,981 |
| (2) Bonds - fair value | | | | | | |
| (3) LB & SS - amortized cost | | | | | | |
| (4) LB & SS - fair value | | | | | | |
| (5) Preferred stock - amortized cost | | | | | | |
| (6) Preferred stock - fair value | | | | | | |
| (7) Total (1+2+3+4+5+6) | 4 | 3 | \$ 1,471,304 | \$ 625,441 | \$ 1,471,319 | \$ 771,981 |

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes
7. Investment Income - No Significant Changes
8. Derivative Instruments - Not Applicable
9. Income Taxes - No Significant Changes
10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - No Significant Changes
11. Debt - Not Applicable
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan - Not Applicable

B. Investment Policies and Strategies of Plan Assets - Not Applicable

C. Fair Value of Each Class of Plan Assets - Not Applicable

D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans - Not Applicable

H. Postemployment Benefits and Compensated Absences - Not Applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable
13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. Outstanding Shares - No Significant Changes

B. Dividend Rate of Preferred Stock - Not Applicable

C. Dividend Restrictions - No Significant Changes

D. On May 20, 2022, the Company declared an ordinary dividend of \$1,250,000. The cash dividend was paid May, 31, 2022.

E. Company Profits Paid as Ordinary Dividends - No Significant Changes

F. Surplus Restrictions - No Significant Changes

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) - No Significant Changes

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 - No Significant Changes
15. Leases - No Significant Changes
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
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable
20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

| | Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|----|--|----------------------|----------------------|-------------------|-----------------------|----------------------|
| a. | Assets at fair value | | | | | |
| | Bonds | \$ | \$ 5,772,423 | \$ | \$ | \$ 5,772,423 |
| | Preferred Stocks | | 6,376,769 | 500,000 | | 6,876,769 |
| | Common Stocks | 11,603,824 | | | | 11,603,824 |
| | Total assets at fair value/NAV | <u>\$ 11,603,824</u> | <u>\$ 12,149,192</u> | <u>\$ 500,000</u> | <u>\$</u> | <u>\$ 24,253,016</u> |
| b. | Liabilities at fair value | | | | | |
| | Total liabilities at fair value | <u>\$</u> | <u>\$</u> | <u>\$</u> | <u>\$</u> | <u>\$</u> |

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(2) Fair value measurements in Level 3 of the fair value hierarchy

| Description | Beginning balance as of 07/01/2022 | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 09/30/2022 |
|-------------------------|--|---------------------------|-----------------------------|--|---|-----------|-----------|----------|-------------|------------------------------------|
| a. Assets | | | | | | | | | | |
| Preferred Stock | \$ 500,000 | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ 500,000 |
| Total assets | \$ 500,000 | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ 500,000 |
| b. Liabilities | | | | | | | | | | |
| Total liabilities | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Level 2 fair value for bonds, preferred stocks, and common stocks is determined by independent pricing services using observable inputs.

Level 3 fair value for bonds and preferred stocks is based on actual cost adjusted for quarterly internal analysis. Quarterly internal analysis is based on current year and history of earnings, book value, coupon payment history, audited financial statements, and general market factors.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

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

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|-------------------------------|----------------------|-----------------|--------------|---------------|--------------|-----------------------|----------------------------------|
| Bonds | \$ 26,169,640 | \$ 27,143,434 | \$ 3,557,449 | \$ 21,161,857 | \$ 1,450,334 | | |
| Preferred Stocks | 7,276,769 | 7,276,769 | | 6,776,769 | 500,000 | | |
| Common Stocks | 11,603,824 | 11,603,824 | 11,603,824 | | | | |
| Mortgage Loans | | 332,348 | | | | | 332,348 |
| Cash & Short Term Investments | 7,366,427 | 7,366,427 | 7,366,427 | | | | |

D. Not Practicable to Estimate Fair Value

| Type or Class of Financial Instrument | Carrying Value | Effective Interest Rate | Maturity Date | Explanation |
|---------------------------------------|----------------|----------------------------|---------------|-------------|
| Mortgage Loan | \$ 332,348 | 0.100 % | 01/29/2016 | 1 |

Explanations

1: Not available for public sale therefore price not available.

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

21. Other Items - Not Applicable

22. Events Subsequent - No Significant Changes

23. Reinsurance - No Significant Changes

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

Reserves as of December 31, 2021 were \$6.30 million. As of September 30, 2022, \$1.76 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$2.16 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on the surety lines of insurance. Therefore, there has been a \$2.38 million favorable prior year development since December 31, 2021 to September 30, 2022. The change 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.

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 - No Significant Changes

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

Notes to the Financial Statements

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?.....NO
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 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
- 2.2 If yes, date of change:.....04/14/2022
- 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
- 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?.....NO
- 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?.....NO
- 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?.....NO
- 4.2 If yes, provide the name of 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 | 2 | 3 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | 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?.....NO
- 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).08/24/2020
- 6.4 By what department or departments?
OHIO DEPARTMENT 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?.....N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?.....YES
- 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?.....NO
- 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?.....NO
- 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?.....NO
- 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 affiliates primary federal regulator.

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

- 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
- (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?.....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?.....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?.....NO
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$

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.).....NO
- 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?.....NO
- 14.2 If yes, please complete the following:

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

| | 1 | 2 |
|--|---|--|
| | Prior Year-End Book / Adjusted Carrying Value | 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?.....NO.....
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?.....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.....\$.....

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

| 1 | 2 |
|-------------------------------|--------------------------------------|
| Name of Custodian(s) | Custodian Address |
| HUNTINGTON NATIONAL BANK..... | 7 EAST OVAL, COLUMBUS, OH 43219..... |

- 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 | 2 | 3 |
|---------|-------------|-------------------------|
| Name(s) | Location(s) | 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?.....NO.....
- 17.4 If yes, give full and complete information relating thereto:

| 1 | 2 | 3 | 4 |
|---------------|---------------|----------------|--------|
| Old Custodian | New Custodian | Date of Change | 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 | 2 |
|----------------------------|-------------|
| Name of Firm or Individual | Affiliation |
| NFC INVESTMENTS, LLC..... | 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.....
- 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.....

- 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 | 2 | 3 | 4 | 5 |
|---|----------------------------|-------------------------------|-----------------|--|
| Central Registration Depository Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | Investment Management Agreement (IMA) Filed |
| 132844..... | NFC INVESTMENTS, LLC..... | | SEC..... | DS..... |

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?YES
- 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
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?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:
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?NO

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?N/A.....
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?NO.....
If yes, attach an explanation.
.....
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?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?NO.....
- 4.2 If yes, complete the following schedule:
- | 1 | 2 | 3 | Total Discount | | | | Discount Taken During Period | | | |
|------------------|------------------|------------|----------------|------------|------|-------|------------------------------|------------|------|-------|
| | | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Line of Business | Maximum Interest | Disc. Rate | Unpaid Losses | Unpaid LAE | IBNR | Total | Unpaid Losses | Unpaid LAE | IBNR | Total |
| 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%
- 6.1 Do you act as a custodian for health savings accounts?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?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.....
- 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?

SCHEDULE F - CEDED REINSURANCE
Showing All New Reinsurers - Current Year to Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|-------------------|-----------|-------------------|--------------------------|-------------------|---|--|
| NAIC Company Code | ID Number | Name of Reinsurer | Domiciliary Jurisdiction | Type of Reinsurer | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating |

NONE

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| States, Etc. | | 1 | | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|----------------------|---|-----|-----|-------------------------|--------------------|--|--------------------|----------------------|--------------------|
| | | | | 2 | 3 | 4 | 5 | 6 | 7 |
| | | | | Current Year To Date | Prior Year To Date | Current Year To Date | Prior Year To Date | Current Year To Date | Prior Year To Date |
| 1. | Alabama | AL | L | 305,582 | 125,576 | 84,397 | 30,597 | 156,638 | 59,398 |
| 2. | Alaska | AK | L | 100 | 100 | – | | 40 | 40 |
| 3. | Arizona | AZ | L | 130,327 | 103,909 | – | 148 | 51,867 | 41,874 |
| 4. | Arkansas | AR | L | 230,568 | 201,313 | 31,940 | 42,436 | 99,320 | 81,101 |
| 5. | California | CA | L | 1,495,892 | 1,492,942 | – | | 595,334 | 601,634 |
| 6. | Colorado | CO | L | 232,180 | 266,881 | 12,756 | | 99,112 | 107,541 |
| 7. | Connecticut | CT | L | 312,937 | 279,053 | – | | 191,385 | 153,607 |
| 8. | Delaware | DE | L | 113,991 | 152,338 | 120,981 | 85,954 | 60,345 | 61,459 |
| 9. | District of Columbia | DC | L | 9,427 | 6,252 | – | | 12,758 | 15,514 |
| 10. | Florida | FL | L | 798,353 | 600,668 | 181,585 | 150,165 | 437,783 | 256,212 |
| 11. | Georgia | GA | L | 2,105,748 | 2,444,621 | 851,593 | 1,014,536 | 1,314,736 | 1,277,567 |
| 12. | Hawaii | HI | N | | | – | | – | |
| 13. | Idaho | ID | L | 906 | 906 | – | | 361 | 365 |
| 14. | Illinois | IL | L | 300,143 | 273,825 | 48,310 | 45,427 | 133,355 | 136,495 |
| 15. | Indiana | IN | L | 1,434,985 | 1,248,431 | 45,228 | 33,313 | 594,742 | 505,171 |
| 16. | Iowa | IA | L | 150,748 | 162,559 | 65,757 | 54,157 | 70,422 | 65,430 |
| 17. | Kansas | KS | L | 263,288 | 256,501 | 115,864 | 83,781 | 128,339 | 103,291 |
| 18. | Kentucky | KY | L | 552,920 | 610,030 | 172,830 | 207,521 | 2,712,982 | 3,034,963 |
| 19. | Louisiana | LA | L | 1,106,778 | 1,069,196 | – | | 442,455 | 434,681 |
| 20. | Maine | ME | L | 428,655 | 407,543 | – | | 170,596 | 164,234 |
| 21. | Maryland | MD | L | 116,711 | 121,872 | 17,048 | 33,673 | 55,480 | 57,404 |
| 22. | Massachusetts | MA | L | 551,307 | 520,123 | – | | 221,910 | 209,865 |
| 23. | Michigan | MI | L | 1,603,153 | 1,513,648 | 121,776 | 131,707 | 666,318 | 609,907 |
| 24. | Minnesota | MN | L | 262,470 | 295,197 | 68,510 | 132,003 | 131,296 | 118,849 |
| 25. | Mississippi | MS | L | 422,754 | 370,112 | 23,548 | 39,974 | 183,659 | 150,986 |
| 26. | Missouri | MO | L | 600,598 | 524,987 | 117,523 | 91,557 | 584,156 | 690,787 |
| 27. | Montana | MT | L | 40,420 | 34,685 | – | | 16,086 | 13,232 |
| 28. | Nebraska | NE | L | 168,915 | 139,867 | 17,401 | 16,126 | 74,138 | 56,088 |
| 29. | Nevada | NV | L | 31,110 | 23,330 | – | | 11,740 | 12,878 |
| 30. | New Hampshire | NH | L | 241,529 | 254,803 | – | | 101,694 | 102,662 |
| 31. | New Jersey | NJ | L | 23,141 | 22,568 | 27,455 | 15,512 | 9,043 | 9,312 |
| 32. | New Mexico | NM | L | 29,427 | 30,851 | – | | 12,898 | 14,254 |
| 33. | New York | NY | L | 976,462 | 985,164 | – | | 400,175 | 499,110 |
| 34. | North Carolina | NC | E | 41,336 | 81,713 | 11,046 | 61,625 | 32,895 | 45,199 |
| 35. | North Dakota | ND | L | 9,684 | 11,476 | 9,744 | 6,709 | 4,864 | 4,621 |
| 36. | Ohio | OH | L | 4,182,887 | 4,108,695 | 18,766 | 15,710 | 2,055,374 | 2,141,595 |
| 37. | Oklahoma | OK | L | 469,440 | 614,552 | 89,578 | 155,949 | 203,212 | 246,035 |
| 38. | Oregon | OR | L | 276,077 | 324,098 | 12,412 | | 108,737 | 123,543 |
| 39. | Pennsylvania | PA | L | 3,152,444 | 2,839,304 | 26,135 | 38,938 | 1,258,408 | 1,149,931 |
| 40. | Rhode Island | RI | L | 100 | 100 | – | | 40 | 40 |
| 41. | South Carolina | SC | L | 320,609 | 507,806 | 36,937 | 282,334 | 158,363 | 1,532,107 |
| 42. | South Dakota | SD | L | 632 | 4,263 | – | | 252 | 1,718 |
| 43. | Tennessee | TN | L | 946,456 | 813,737 | 78,408 | 78,164 | 406,485 | 364,467 |
| 44. | Texas | TX | L | 1,244,124 | 1,420,326 | 78,222 | 41,053 | 538,831 | 622,237 |
| 45. | Utah | UT | L | 27,681 | 36,873 | – | | 11,016 | 16,606 |
| 46. | Vermont | VT | L | 295,376 | 214,904 | – | | 388,587 | 211,937 |
| 47. | Virginia | VA | L | 1,354,518 | 1,312,997 | 81,873 | 54,687 | 783,478 | 1,042,584 |
| 48. | Washington | WA | L | 66,991 | 79,545 | – | | 26,058 | 29,362 |
| 49. | West Virginia | WV | E | 425 | 83 | – | | 169 | 33 |
| 50. | Wisconsin | WI | L | 1,508,454 | 1,709,106 | – | | 600,369 | 685,731 |
| 51. | Wyoming | WY | L | 46,671 | 47,476 | – | | 18,574 | 18,808 |
| 52. | American Samoa | AS | N | | | | | | |
| 53. | Guam | GU | N | | | | | | |
| 54. | Puerto Rico | PR | N | | | | | | |
| 55. | US Virgin Islands | VI | N | | | | | | |
| 56. | Northern Mariana Islands | MP | N | | | | | | |
| 57. | Canada | CAN | N | | | | | | |
| 58. | Aggregate Other Alien | OT | XXX | | | | | | |
| 59. | Totals | | XXX | 28,985,430 | 28,666,905 | 2,567,623 | 2,943,756 | 16,336,875 | 17,882,465 |
| 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

L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG48

E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)2

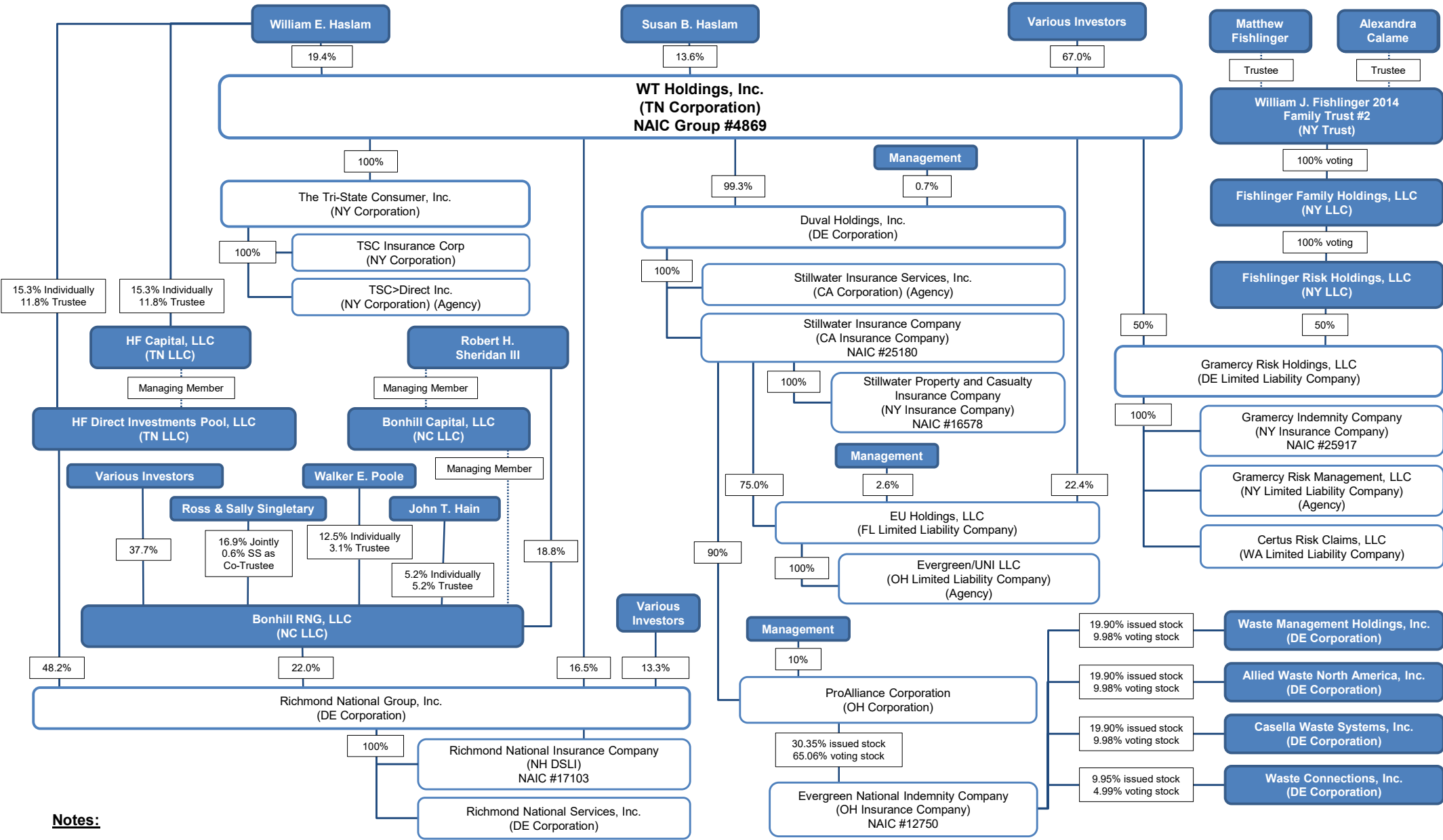
D – Domestic Surplus Lines Insurer (DSL) - Reporting entities authorized to write surplus lines in the state of domicile–

R – Registered - Non-domiciled RRGs–

Q – Qualified - Qualified or accredited reinsurer–

N – None of the above - Not allowed to write business in the state7

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



Notes:

- Entities not controlled by the WT Holdings, Inc. group are shaded in blue

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|-------------------|-------------------|------------|--------------|------------|--|---|----------------------|----------------------------------|--|--|--|---|-------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| 4869 | WT Holdings Group | | 86-0843596 | | | | Allied Waste of North America, Inc. | DE | OTH | Republic Services, Inc. | Ownership | 100.000 | N/A public entity | NO | 2 |
| 4869 | WT Holdings Group | | 03-0338873 | | 0000911177 | NASDAC | Cassella Waste Systems, Inc. | DE | OTH | N/A public entity | N / A | | N/A public entity | NO | 2 |
| 4869 | WT Holdings Group | | 91-2130177 | | | | Gramercy Risk Claims, LLC | WA | NIA | Gramercy Risk Holdings, LLC | Ownership, Board | 100.000 | W.Haslam/S.Haslam/M.Fishli | NO | |
| 4869 | WT Holdings Group | | 38-3865632 | | | | Duval Holdings, Inc. | DE | UIP | WT Holdings, Inc. | Ownership, Board, Mgmt | 99.300 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | | 46-4581025 | | | | EU Holdings, LLC | FL | NIA | Stillwater Insurance Company | Ownership | 75.000 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | | 46-4581025 | | | | EU Holdings, LLC | FL | NIA | WT Holdings, Inc. | Ownership | 22.400 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | 12750 | 36-2467238 | | | | Evergreen National Indemnity Company | OH | RE | Pro-Alliance Corporation | Ownership | 65.060 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | 12750 | 36-2467238 | | | | Evergreen National Indemnity Company | OH | RE | Waste Management Holdings, Inc. | Ownership | 9.980 | Waste Management, Inc. | NO | |
| 4869 | WT Holdings Group | 12750 | 36-2467238 | | | | Evergreen National Indemnity Company | OH | RE | Allied Waste North America, Inc. | Ownership | 9.980 | Republic Services, Inc. | NO | |
| 4869 | WT Holdings Group | 12750 | 36-2467238 | | | | Evergreen National Indemnity Company | OH | RE | Cassella Waste Systems, Inc. | Ownership | 9.980 | N/A public entity | NO | |
| 4869 | WT Holdings Group | 12750 | 36-2467238 | | | | Evergreen National Indemnity Company | OH | RE | Waste Connections, Inc. | Ownership | 4.990 | N/A public entity | NO | |
| 4869 | WT Holdings Group | | 46-4545990 | | | | Evergreen/UNI, LLC | OH | NIA | EU Holdings, LLC | Ownership | 100.000 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | | 61-1739269 | | | | Fishlinger Family Holdings, LLC | NY | OTH | William J. Fishlinger 2014 Family Trust #2 | Ownership, Board, Mgmt | 100.000 | Matthew Fishlinger/Alexandra Calame | NO | 2 |
| 4869 | WT Holdings Group | | 47-1171079 | | | | Fishlinger Risk Holdings, LLC | NY | OTH | Fishlinger Family Holdings, LLC | Ownership, Board | 100.000 | Matthew Fishlinger/Alexandra Calame | NO | 2 |
| 4869 | WT Holdings Group | 25917 | 13-2741040 | | | | Gramercy Indemnity Company | NY | IA | Gramercy Risk Holdings, LLC | Ownership, Board | 100.000 | W.Haslam/S.Haslam/M.Fishli | NO | |
| 4869 | WT Holdings Group | | 82-3800657 | | | | Gramercy Risk Holdings, LLC | DE | NIA | WT Holdings, Inc. | Ownership, Board | 50.000 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | | 82-3800657 | | | | Gramercy Risk Holdings, LLC | DE | NIA | Fishlinger Risk Holdings, LLC | Ownership, Board | 50.000 | Matthew Fishlinger/Alexandra Calame | NO | |
| 4869 | WT Holdings Group | | 38-3937473 | | | | Gramercy Risk Management, LLC | NY | NIA | Gramercy Risk Holdings, LLC | Ownership, Board | 100.000 | W.Haslam/S.Haslam/M.Fishli | NO | |
| 4869 | WT Holdings Group | | 20-1048841 | | | | Pro-Alliance Corporation | OH | UDP | Stillwater Insurance Company | Ownership | 90.000 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | 17103 | 87-2521969 | | | | Richmond National Insurance Company | NH | IA | Richmond National Group, Inc. | Ownership | 100.000 | William Haslam/Susan Haslam/Robert Sheridan III | NO | |
| 4869 | WT Holdings Group | | 85-3739647 | | | | Richmond National Services, Inc. | DE | NIA | Richmond National Group, Inc. | Ownership | 100.000 | William Haslam/Susan Haslam/Robert Sheridan III | NO | |
| 4869 | WT Holdings Group | | 86-1194255 | | | | Richmond National Group, Inc. | DE | OTH | HF Direct Investments Pool, LLC | Ownership | 48.200 | William Haslam | NO | 2 |
| 4869 | WT Holdings Group | | 86-1194255 | | | | Richmond National Group, Inc. | DE | OTH | Bonhill RNG, LLC | Ownership, Board | 22.000 | Robert Sheridan III | NO | 2 |
| 4869 | WT Holdings Group | | 86-1194255 | | | | Richmond National Group, Inc. | DE | OTH | WT Holdings, Inc. | Ownership, Board | 16.500 | William Haslam/Susan Haslam | NO | |

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|--|-------------------|------------|--------------|------------|--|--|----------------------|----------------------------------|--|--|--|--|-------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| 4869 | WT Holdings Group | 25180 | 68-0266416 | | | | Stillwater Insurance Company | CA | UIP | Duval Holdings, Inc. | Ownership, Board, Mgmt | 100.000 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | | 71-0900874 | | 0001057058 | NYSE | Stillwater Insurance Services, Inc. | CA | NIA | Duval Holdings, Inc. | Ownership, Board, Mgmt | 100.000 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | 16578 | 16-0986300 | | | | Stillwater Property & Casualty Insurance Company | NY | IA | Stillwater Insurance Company | Ownership, Board, Mgmt | 100.000 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | | 11-2339905 | | | | The Tri-State Consumer, Inc. | NY | NIA | WT Holdings, Inc. | Ownership | 100.000 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | | 26-4642498 | | 0001546636 | none | TSC Insurance Corp | NY | NIA | The Tri-State Consumer Inc. | Ownership | 100.000 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | | 26-3464393 | | 0001546636 | none | TSC>Direct, Inc. | NY | NIA | The Tri-State Consumer Inc. | Ownership | 100.000 | William Haslam/Susan Haslam | NO | |
| 4869 | WT Holdings Group | | 94-3283464 | | 0001057058 | NYSE | Waste Connections, Inc. | DE | OTH | N/A public entity | N / A | | N/A public entity | NO | 2 |
| 4869 | WT Holdings Group | | 73-1039529 | | | | Waste Management Holdings, Inc. | DE | OTH | Waste Management, Inc. | Ownership | 100.000 | N/A public entity | NO | 2 |
| 4869 | WT Holdings Group | | 46-7406727 | | | | William J. Fishlinger 2014 Family Trust #2 | NY | OTH | Matthew Fishlinger/Alexandra Calame | Trustees | 100.000 | | NO | 2 |
| 4869 | WT Holdings Group | | 26-2099042 | | 0001546636 | none | WT Holdings, Inc. | TN | UIP | William E. Haslam | Ownership | 19.400 | | NO | 1 |
| 4869 | WT Holdings Group | | 26-2099042 | | 0001546636 | none | WT Holdings, Inc. | TN | UIP | Susan B. Haslam | Ownership | 13.600 | | NO | 1 |
| Asterisk | Explanation | | | | | | | | | | | | | | |
| 1 | No Securities Exchange listing as CIK # is for Reg D filing only | | | | | | | | | | | | | | |
| 2 | Unaffiliated investor(s) | | | | | | | | | | | | | | |

PART 1 – LOSS EXPERIENCE

| | | Current Year to Date | | | 4 |
|----------------------|---|---------------------------|---------------------------|---------------------------|---------------------------|
| | | 1 | 2 | 3 | Prior Year to Date |
| Line of Business | | Direct Premiums Earned | Direct Losses Incurred | Direct Loss Percentage | Direct Loss Percentage |
| 1. | Fire | | | | |
| 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 | | | | |
| 5. | Commercial multiple peril | | | | |
| 6. | Mortgage guaranty | | | | |
| 8. | Ocean marine | | | | |
| 9. | Inland marine | | | | |
| 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 | | (52,956) | | |
| 17.1. | Other liability occurrence | | | | |
| 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 | | | | |
| 19.3. | Commercial auto no-fault (personal injury protection) | | | | |
| 19.4. | Other commercial auto liability | | | | |
| 21.1. | Private passenger auto physical damage | | | | |
| 21.2. | Commercial auto physical damage | | | | |
| 22. | Aircraft (all perils) | | | | |
| 23. | Fidelity | | | | |
| 24. | Surety | 27,111,081 | 3,305,317 | 12.192 | 15.687 |
| 26. | Burglary and theft | | | | |
| 27. | Boiler and machinery | | | | |
| 28. | Credit | | | | |
| 29. | International | | | | |
| 30. | Warranty | 50,232 | | | |
| 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 | 27,161,313 | 3,252,361 | 11.974 | 15.184 |
| Details of Write-Ins | | | | | |
| 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) | | | | |

PART 2 – DIRECT PREMIUMS WRITTEN

| | | 1 | 2 | 3 |
|----------------------|---|-----------------|-------------------------|----------------------------|
| Line of Business | | Current Quarter | Current Year to Date | Prior Year Year to Date |
| 1. | Fire | | | |
| 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 | | | |
| 5. | Commercial multiple peril | | | |
| 6. | Mortgage guaranty | | | |
| 8. | Ocean marine | | | |
| 9. | Inland marine | | | |
| 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 | | | |
| 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 | | | |
| 19.3 | Commercial auto no-fault (personal injury protection) | | | |
| 19.4 | Other commercial auto liability | | | |
| 21.1 | Private passenger auto physical damage | | | |
| 21.2 | Commercial auto physical damage | | | |
| 22. | Aircraft (all perils) | | | |
| 23. | Fidelity | | | |
| 24. | Surety | 12,347,677 | 28,958,549 | 28,557,670 |
| 26. | Burglary and theft | | | |
| 27. | Boiler and machinery | | | |
| 28. | Credit | | | |
| 29. | International | | | |
| 30. | Warranty | 10,246 | 26,881 | 109,235 |
| 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 | 12,357,923 | 28,985,430 | 28,666,905 |
| Details of Write-Ins | | | | |
| 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) | | | |

PART 3 (000 OMITTED)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|--|--|---|--|--|--|---|--|---|---|--|--|--|---|
| | | | | | | | | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | | | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12) |
| Years in Which Losses Occurred | Prior Year End Known Case Loss and LAE Reserves | Prior Year End IBNR Loss and LAE Reserves | Total Prior Year End Loss and LAE Reserves (Cols. 1+2) | 2022 Loss and LAE Payments on Claims Reported as of Prior Year End | 2022 Loss and LAE Payments on Claims Unreported as of Prior Year End | Total 2022 Loss and LAE Payments (Cols. 4+5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | | | |
| 1. 2019 + Prior..... | 110 | 584 | 694 | (1) | | (1) | 110 | | 584 | 694 | (1) | — | (1) |
| 2. 2020..... | | 126 | 126 | | | | | | 125 | 125 | | (1) | (1) |
| 3. Subtotals 2020 + prior..... | 110 | 710 | 820 | (1) | | (1) | 110 | | 709 | 819 | (1) | (1) | (2) |
| 4. 2021..... | | 5,473 | 5,473 | | 1,757 | 1,757 | | | 1,338 | 1,338 | | (2,378) | (2,378) |
| 5. Subtotals 2021 + prior..... | 110 | 6,183 | 6,293 | (1) | 1,757 | 1,756 | 110 | | 2,047 | 2,157 | (1) | (2,379) | (2,380) |
| 6. 2022..... | XXX | XXX | XXX | XXX | 628 | 628 | XXX | | 4,859 | 4,859 | XXX | XXX | XXX |
| 7. Totals..... | 110 | 6,183 | 6,293 | (1) | 2,385 | 2,384 | 110 | | 6,906 | 7,016 | (1) | (2,379) | (2,380) |
| 8. Prior Year-End Surplus As Regards Policyholders..... | 42,939 | | | | | | | | | | 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..... Col. 13, Line 7 / Line 8..... (5.543)% |
| | | | | | | | | | | | (0.909)% | (38.476)% | (37.820)% |

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 |

EXPLANATION:

1. No, the Company is a U.S. entity.....
2. The data for this supplement is not required to be filed.....
3. The data for this supplement is not required to be filed.....
4. This line of business is not written by the Company.....
5.

BARCODES:

1.

1 2 7 5 0 2 0 2 2 4 9 0 0 0 0 3
2.

1 2 7 5 0 2 0 2 2 4 5 5 0 0 0 3
3.

1 2 7 5 0 2 0 2 2 3 6 5 0 0 0 3
4.

1 2 7 5 0 2 0 2 2 5 0 5 0 0 0 3
5.

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION
Real Estate

| | | 1 | 2 |
|-----|--|--------------|---------------------------------|
| | | Year to Date | 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)..... | | |

SCHEDULE B – VERIFICATION
Mortgage Loans

| | | 1 | 2 |
|-----|--|--------------|---------------------------------|
| | | Year to Date | Prior Year Ended December 31 |
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year..... | 332,348 | 498,522 |
| 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..... | | 166,174 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 332,348 | 332,348 |
| 12. | Total valuation allowance..... | | |
| 13. | Subtotal (Line 11 plus Line 12)..... | 332,348 | 332,348 |
| 14. | Deduct total nonadmitted amounts..... | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14)..... | 332,348 | 332,348 |

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

| | | 1 | 2 |
|-----|---|--------------|---------------------------------|
| | | Year to Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year..... | 5,238,056 | 4,667,564 |
| 2. | Cost of acquired: | | |
| 2.1 | Actual cost at time of acquisition..... | 570,000 | 333,508 |
| 2.2 | Additional investment made after acquisition..... | 404,843 | 176,473 |
| 3. | Capitalized deferred interest and other..... | | |
| 4. | Accrual of discount..... | | |
| 5. | Unrealized valuation increase (decrease)..... | (273,431) | 778,956 |
| 6. | Total gain (loss) on disposals..... | 11,927 | 2,188 |
| 7. | Deduct amounts received on disposals..... | 1,091,702 | 430,634 |
| 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..... | | 290,000 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 4,859,693 | 5,238,056 |
| 12. | Deduct total nonadmitted amounts..... | 154,000 | 154,000 |
| 13. | Statement value at end of current period (Line 11 minus Line 12)..... | 4,705,693 | 5,084,056 |

SCHEDULE D - VERIFICATION
Bonds and Stocks

| | | 1 | 2 |
|-----|--|--------------|---------------------------------|
| | | Year to Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year..... | 53,785,628 | 43,979,319 |
| 2. | Cost of bonds and stocks acquired..... | 16,624,172 | 17,887,515 |
| 3. | Accrual of discount..... | 94,668 | 79,420 |
| 4. | Unrealized valuation increase (decrease)..... | (5,162,096) | 4,428,299 |
| 5. | Total gain (loss) on disposals..... | (407,266) | 133,599 |
| 6. | Deduct consideration for bonds and stocks disposed of..... | 18,937,577 | 12,620,253 |
| 7. | Deduct amortization of premium..... | 8,518 | 102,272 |
| 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..... | 35,016 | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)..... | 46,024,027 | 53,785,628 |
| 12. | Deduct total nonadmitted amounts..... | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12)..... | 46,024,027 | 53,785,628 |

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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|--|--|---|---|---|--|---|--|--|
| | Book / Adjusted Carrying Value Beginning of Current Quarter | Acquisitions During Current Quarter | Dispositions During Current Quarter | Non-Trading Activity During Current Quarter | Book / Adjusted Carrying Value End of First Quarter | Book / Adjusted Carrying Value End of Second Quarter | Book / Adjusted Carrying Value End of Third Quarter | Book / Adjusted Carrying Value December 31 Prior Year |
| Bonds | | | | | | | | |
| 1. NAIC 1 (a)..... | 15,502,924 | 1,260,815 | 866,811 | 590,466 | 19,942,451 | 15,502,924 | 16,487,394 | 16,202,678 |
| 2. NAIC 2 (a)..... | 7,780,505 | 496,982 | 1,076,560 | (1,010,018) | 10,533,622 | 7,780,505 | 6,190,910 | 7,813,530 |
| 3. NAIC 3 (a)..... | 3,041,642 | 249,750 | | 36,787 | 2,974,567 | 3,041,642 | 3,328,179 | 2,915,613 |
| 4. NAIC 4 (a)..... | 1,293,771 | 200,000 | 2,233 | (5,253) | 1,377,510 | 1,293,771 | 1,486,285 | 1,188,339 |
| 5. NAIC 5 (a)..... | 692,531 | | | 406,594 | 716,611 | 692,531 | 1,099,125 | 725,206 |
| 6. NAIC 6 (a)..... | 507,304 | | | 20,000 | 539,169 | 507,304 | 527,304 | 666,163 |
| 7. Total Bonds..... | 28,818,677 | 2,207,548 | 1,945,604 | 38,575 | 36,083,930 | 28,818,677 | 29,119,196 | 29,511,528 |
| Preferred Stock | | | | | | | | |
| 8. NAIC 1..... | 99,600 | | | | 99,600 | 99,600 | 99,600 | 99,980 |
| 9. NAIC 2..... | 3,949,833 | | | (62,749) | 4,274,720 | 3,949,833 | 3,887,082 | 4,058,466 |
| 10. NAIC 3..... | 1,736,748 | | 302,977 | 71,515 | 2,719,140 | 1,736,748 | 1,505,286 | 2,565,613 |
| 11. NAIC 4..... | 1,297,180 | | | (42,650) | 1,491,740 | 1,297,180 | 1,254,530 | 1,567,840 |
| 12. NAIC 5..... | 500,000 | | | | 500,000 | 500,000 | 500,000 | 500,000 |
| 13. NAIC 6..... | 31,430 | | | (1,160) | 29,120 | 31,430 | 30,270 | 28,015 |
| 14. Total Preferred Stock..... | 7,614,790 | | 302,977 | (35,044) | 9,114,319 | 7,614,790 | 7,276,769 | 8,819,914 |
| 15. Total Bonds & Preferred Stock..... | 36,433,467 | 2,207,548 | 2,248,580 | 3,531 | 45,198,249 | 36,433,467 | 36,395,965 | 38,331,442 |

(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 \$ 1,975,762; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|------------------------|--------------------------------------|-----------|-------------|---------------------------------------|---|
| | Book / Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year To Date | Paid for Accrued Interest Year To Date |
| 7709999999 Total | 1,975,762 | XXX | 1,966,274 | 969 | 953 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 | 2 |
|---|--------------|------------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 2. Cost of short-term investments acquired | 2,189,226 | 50,810 |
| 3. Accrual of discount | 10,245 | |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | (2,001) | |
| 6. Deduct consideration received on disposals | 221,708 | 50,000 |
| 7. Deduct amortization of premium | | 810 |
| 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) | 1,975,762 | |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,975,762 | |

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

NONE

(SI-05) Schedule DB - Part C - Section 1

NONE

(SI-06) Schedule DB - Part C - Section 2

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

| | | 1 | 2 |
|-----|--|--------------|---------------------------------|
| | | Year to Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year..... | 13,067,448 | 3,923,499 |
| 2. | Cost of cash equivalents acquired..... | 25,918,066 | 46,889,769 |
| 3. | Accrual of discount..... | | |
| 4. | Unrealized valuation increase (decrease)..... | 30 | (30) |
| 5. | Total gain (loss) on disposals..... | (1,270) | 26 |
| 6. | Deduct consideration received on disposals..... | 38,183,150 | 37,745,817 |
| 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)..... | 801,124 | 13,067,448 |
| 11. | Deduct total nonadmitted amounts..... | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11)..... | 801,124 | 13,067,448 |

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|--|----------------------------------|----------|-------|-----------------------------------|---|--------------------------|-------------------|------------------------------------|--|------------------------|--------------------------------------|-------------------------|
| | | 3 | 4 | | | | | | | | | |
| CUSIP | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated | | | | | | | | | | | | |
| 000000-00-0 | FRONTRANGE PROPERTY FUND III, LP | | USA | FrontRange Property Fund III, LP | | 05/31/2019 | | | 25,911 | | | |
| 000000-00-0 | ENIC Fairwood Fund II, LP | | USA | ENIC Fairwood Fund II, LP | | 01/21/2021 | | | 139,701 | | | |
| 1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated | | | | | | | | | 165,612 | | | XXX |
| 4899999 – Subtotals, Unaffiliated | | | | | | | | | 165,612 | | | XXX |
| 5099999 – TOTALS | | | | | | | | | 165,612 | | | XXX |

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred, Repaid During the Current Quarter

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book / Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|--|----------------------------------|----------|-------|---|--------------------------|---------------|--|--|---|---|---|--|--|--|---------------|--|----------------------------------|-------------------------------|-------------------|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book / Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase / (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | FRONTRANGE PROPERTY FUND III, LP | | USA | FrontRange Property Fund III, LP | 05/31/2019 | 08/30/2022 | 6,037 | | | | | | | 6,037 | 6,037 | | | | |
| 000000-00-0 | CCALIFEFUNDII | | USA | CCALIFEFUNDII | 06/17/2019 | 07/25/2022 | 23,418 | | | | | | | 23,418 | 23,418 | | | | |
| 1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated | | | | | | | 29,455 | | | | | | | 29,455 | 29,455 | | | | |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | Riverview Acquisition Corp PIPE | | | Adjustment | 04/04/2022 | 09/01/2022 | | | | | | | | 500,000 | 500,000 | | | | |
| 2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated | | | | | | | | | | | | | | 500,000 | 500,000 | | | | |
| 4899999 – Subtotals, Unaffiliated | | | | | | | 29,455 | | | | | | | 529,455 | 529,455 | | | | |
| 5099999 – TOTALS | | | | | | | 29,455 | | | | | | | 529,455 | 529,455 | | | | |

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|--|---------|---------------|----------------------------------|------------------------------|-------------|-----------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | |
| 20775C-ZE-7 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | 09/12/2022 | Searle & CO | XXX | 303,750 | 300,000 | 3,967 | 1.A FE |
| 899519-AA-0 | TULSA CNTY OKLA INDL AUTH CHARTER SCH LE | | 09/01/2022 | Searle & CO | XXX | 252,500 | 250,000 | | 5.B GI |
| 0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 556,250 | 550,000 | 3,967 | XXX |
| Bonds: Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 03465F-AA-6 | ANGEL OAK REAL ESTATE INVESTMENT FUND II | | 07/06/2022 | Unknown | XXX | 196,996 | | | 2.C PL |
| 126407-AD-7 | CSMC 21NQM1 M1 - CMO/RMBS | | 09/07/2022 | NOMURA SECURITIES INTL., FIXED I | XXX | 299,986 | 349,583 | 165 | 2.B FE |
| 31737K-AA-8 | FASST 22S4 A1A - CMO/RMBS | | 09/26/2022 | RAYMOND JAMES & ASSOCIATES | XXX | 270,188 | 300,000 | | 1.A PL |
| 75049X-AB-8 | RMIR 221 M1B - CMO/RMBS | C | 09/21/2022 | CHASE SECURITIES INC | XXX | 200,000 | 200,000 | | 4.A FE |
| 1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated) | | | | | | 967,170 | 849,583 | 165 | XXX |
| Bonds: Hybrid Securities | | | | | | | | | |
| 02005N-BM-1 | ALLY FINANCIAL INC | | 09/14/2022 | Unknown | XXX | 249,750 | 300,000 | 1,214 | 3.C FE |
| 1309999999 – Bonds: Hybrid Securities | | | | | | 249,750 | 300,000 | 1,214 | XXX |
| 2509999997 – Subtotals - Bonds - Part 3 | | | | | | 1,773,170 | 1,699,583 | 5,346 | XXX |
| 2509999999 – Subtotals - Bonds | | | | | | 1,773,170 | 1,699,583 | 5,346 | XXX |
| Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | |
| 96145W-10-3 | WESTROCK COFFEE ORD | | 09/01/2022 | UNKNOWN | 50,000.000 | 500,000 | XXX | | XXX |
| 16119P-10-8 | CHARTER COMMUNICATIONS CL A ORD | | 09/28/2022 | HILLTOP SECURITIES INC | 1,369.000 | 438,768 | XXX | | XXX |
| 5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 938,768 | XXX | | XXX |
| 5989999997 – Subtotals - Common Stocks - Part 3 | | | | | | 938,768 | XXX | | XXX |
| 5989999999 – Subtotals Common Stocks | | | | | | 938,768 | XXX | | XXX |
| 5999999999 – Subtotals Preferred and Common Stocks | | | | | | 938,768 | XXX | | XXX |
| 6009999999 – Totals | | | | | | 2,711,937 | XXX | 5,346 | 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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares | 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 B. / A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | 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 |
| Bonds: U.S. Governments | | | | | | | | | | | | | | | | | | | | | |
| 38374B-LQ-4 | GNR 2003-60 MA - CMO/RMBS | | 09/01/2022 | Paydown | XXX | 180 | 180 | 174 | 179 | | - | | - | | 179 | | - | - | 4 | 07/16/2033 | 1.A |
| 0109999999 - Bonds: U.S. Governments | | | | | | 180 | 180 | 174 | 179 | | - | | - | | 179 | | - | - | 4 | XXX | XXX |
| Bonds: U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | |
| 151847-DF-4 | CENTER UNI SCH DIST CALIF | | 08/01/2022 | Maturity @ 100.00 | XXX | 50,000 | 50,000 | 49,806 | 49,920 | | 80 | | 80 | | 50,000 | | | | | 08/01/2022 | 2.B FE |
| 26822L-DP-6 | E-470 PUB HWY AUTH COLO REV | | 09/01/2022 | Maturity @ 100.00 | XXX | 80,000 | 80,000 | 79,630 | 79,835 | | 165 | | 165 | | 80,000 | | | | | 09/01/2022 | 1.F FE |
| 672325-WP-8 | OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY | | 08/01/2022 | Maturity @ 100.00 | XXX | 55,000 | 55,000 | 58,198 | 56,326 | | (1,326) | | (1,326) | | 55,000 | | | | 2,750 | 08/01/2022 | 1.G FE |
| 0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 185,000 | 185,000 | 187,634 | 186,081 | | (1,081) | | (1,081) | | 185,000 | | | | 2,750 | XXX | XXX |
| Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | | |
| 3137BP-D4-8 | FHR 4583 JI - CMO/RMBS | | 09/01/2022 | Direct | XXX | | | 1,577 | 524 | | | | | | 524 | | (524) | (524) | | 05/15/2031 | 1.A |
| 3137FP-NQ-4 | FHR 4926 QI - CMO/RMBS | | 09/01/2022 | Direct | XXX | | | 5,347 | 3,614 | | | | | | 3,614 | | (3,614) | (3,614) | | 07/25/2048 | 1.A |
| 60637B-PX-2 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 07/01/2022 | Call @ 100.00 | XXX | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 101 | 11/01/2042 | 1.B FE |
| 708796-8G-5 | PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M | | 07/01/2022 | Call @ 100.00 | XXX | 5,000 | 5,000 | 5,050 | 5,030 | | (3) | | (3) | | 5,028 | | (28) | (28) | 96 | 10/01/2047 | 1.B FE |
| 74441X-CS-6 | PUBLIC FIN AUTH WIS MULTIFAMILY HSG REV | | 09/12/2022 | Call @ 100.00 | XXX | 525,000 | 500,000 | 495,625 | 496,228 | | 87 | | 87 | | 496,315 | | 3,685 | 3,685 | 40,611 | 12/01/2041 | 1.G FE |
| 74526Q-LS-9 | PUERTO RICO ELEC PWR AUTH PWR REV | | 08/15/2022 | FIRST TENNESSEE BANK BOND DIVI | XXX | 174,563 | 175,000 | 180,031 | 175,000 | | | | | | 175,000 | | (438) | (438) | 9,868 | 07/01/2023 | 1.E FE |
| 0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 709,563 | 685,000 | 692,630 | 685,396 | | 85 | | 85 | | 685,481 | | (918) | (918) | 50,676 | XXX | XXX |
| Bonds: Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 19458L-BJ-8 | COELT 2005-B B - ABS | | 09/28/2022 | Paydown | XXX | 7,681 | 7,681 | 6,942 | 7,092 | | 121 | | 121 | | 7,213 | | 468 | 468 | 86 | 03/28/2035 | 1.E FE |
| 25150M-AC-0 | DBALT 2007-RAMP1 A2 - RMBS | | 09/26/2022 | Paydown | XXX | 6,218 | 6,218 | 5,596 | 5,905 | | 29 | | 29 | | 5,934 | | 284 | 284 | 86 | 12/25/2036 | 1.A FM |
| 31572L-AD-8 | EFMT 212 M1 - CMO/RMBS | | 09/07/2022 | NOMURA SECURITIES INTL., FIXED I | XXX | 304,471 | 450,000 | 397,029 | | | 239 | | 239 | | 397,268 | | (92,797) | (92,797) | 5,109 | 06/25/2066 | 2.B FE |
| 31735J-AA-3 | FAHB 22HB1 A - RMBS | | 09/25/2022 | Paydown | XXX | 17,920 | 17,920 | 17,920 | | | - | | - | | 17,920 | | - | - | 245 | 02/25/2032 | 1.A FM |
| 45669A-AB-0 | INDA 2007-AR1 1A2 - CMO/RMBS | | 09/01/2022 | Paydown | XXX | 5,630 | 5,630 | 4,813 | 4,629 | | (82) | | (82) | | 4,548 | | 1,082 | 1,082 | 113 | 03/25/2037 | 1.D FM |
| 69337H-BD-2 | PHHAM 2007-2 2A5 - CMO/RMBS | | 09/25/2022 | Paydown | XXX | 1,962 | 1,963 | 1,409 | 1,277 | | (10) | | (10) | | 1,268 | | 694 | 694 | 16 | 05/26/2037 | 1.D FM |
| 749241-AA-3 | RALI 2007-QH9 A1 - CMO/RMBS | | 09/01/2022 | Paydown | XXX | 8,124 | 10,296 | 8,597 | 8,811 | | 77 | | 77 | | 8,888 | | (764) | (764) | 113 | 11/25/2037 | 1.D FM |
| 78433Q-AD-7 | SGR 221 M1 - CMO/RMBS | | 09/07/2022 | NOMURA SECURITIES INTL., FIXED I | XXX | 167,273 | 200,000 | 195,847 | | | 471 | | 471 | | 196,318 | | (29,045) | (29,045) | 4,840 | 03/27/2062 | 2.B FE |
| 78444Y-AD-7 | SLMA 2008-5 A4 - ABS | | 07/25/2022 | Paydown | XXX | 2,231 | 2,231 | 2,246 | 2,234 | | (1) | | (1) | | 2,233 | | (2) | (2) | 38 | 07/25/2023 | 4.B FE |
| 86213C-AB-1 | STR 2015-1 A2 - ABS | | 09/20/2022 | Paydown | XXX | 375 | 375 | 385 | 383 | | (1) | | (1) | | 381 | | (6) | (6) | 10 | 04/20/2045 | 1.E FE |
| 1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated) | | | | | | 521,884 | 702,314 | 640,785 | 30,331 | | 843 | | 843 | | 641,970 | | (120,086) | (120,086) | 10,654 | XXX | XXX |
| Bonds: SVO Identified Funds | | | | | | | | | | | | | | | | | | | | | |
| 464288-64-6 | ISHARES:1-5 IG CORP BD | | 09/22/2022 | Unknown | | 191,162 | | 210,668 | 207,600 | | 3,069 | | 3,069 | | 210,668 | | (19,506) | (19,506) | 2,331 | XXX | 2.A |
| 92206C-40-9 | VANGUARD ST CORP BD ETF | | 09/22/2022 | Unknown | | 200,920 | | 222,305 | 218,102 | | 4,204 | | 4,204 | | 222,305 | | (21,386) | (21,386) | 2,423 | XXX | 2.A |
| 1619999999 - Bonds: SVO Identified Funds | | | | | | 392,082 | | 432,974 | 425,701 | | 7,272 | | 7,272 | | 432,974 | | (40,892) | (40,892) | 4,754 | XXX | XXX |
| 2509999997 - Subtotals - Bonds - Part 4 | | | | | | 1,808,708 | 1,572,493 | 1,954,196 | 1,327,687 | | 7,272 | (153) | 7,120 | | 1,945,604 | | (161,896) | (161,896) | 68,838 | XXX | XXX |
| 2509999999 - Subtotals - Bonds | | | | | | 1,808,708 | 1,572,493 | 1,954,196 | 1,327,687 | | 7,272 | (153) | 7,120 | | 1,945,604 | | (161,896) | (161,896) | 68,838 | XXX | XXX |
| Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | | | | | | | | | | | | | | |
| 02005N-BN-9 | ALLY FINANCIAL INC | | 09/14/2022 | PIPER JAFFRAY & CO. | 300,000.000 | 231,464 | | 302,977 | | | | | | | 302,977 | | (71,513) | (71,513) | 10,575 | XXX | 3.C FE |
| 4019999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 231,464 | XXX | 302,977 | | | | | | | 302,977 | | (71,513) | (71,513) | 10,575 | XXX | XXX |
| 4509999997 - Subtotals - Preferred Stocks - Part 4 | | | | | | 231,464 | XXX | 302,977 | | | | | | | 302,977 | | (71,513) | (71,513) | 10,575 | XXX | XXX |
| 4509999999 - Subtotals - Preferred Stocks | | | | | | 231,464 | XXX | 302,977 | | | | | | | 302,977 | | (71,513) | (71,513) | 10,575 | XXX | XXX |
| Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | | | | | | | | | | | | | |
| 530307-30-5 | LIBERTY BROADBAND SRS C ORD | | 09/28/2022 | HILLTOP SECURITIES INC | 5,550.000 | 434,985 | XXX | 542,885 | 579,960 | (260,352) | | | (260,352) | | 542,885 | | (107,900) | (107,900) | | XXX | XXX |
| G75529-10-0 | RICE ACQUISITION II CL A ORD | | 07/01/2022 | HILLTOP SECURITIES INC | 500.000 | 4,878 | XXX | 4,983 | | | | | | | 4,983 | | (105) | (105) | | XXX | XXX |
| 5019999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 439,863 | XXX | 547,868 | 579,960 | (260,352) | | | (260,352) | | 547,868 | | (108,005) | (108,005) | | XXX | XXX |
| 5989999997 - Subtotals - Common Stocks - Part 4 | | | | | | 439,863 | XXX | 547,868 | 579,960 | (260,352) | | | (260,352) | | 547,868 | | (108,005) | (108,005) | | XXX | XXX |
| 5989999999 - Subtotals Common Stocks | | | | | | 439,863 | XXX | 547,868 | 579,960 | (260,352) | | | (260,352) | | 547,868 | | (108,005) | (108,005) | | XXX | XXX |
| 5999999999 - Subtotals Preferred and Common Stocks | | | | | | 671,327 | XXX | 850,845 | 579,960 | (260,352) | | | (260,352) | | 850,845 | | (179,517) | (179,517) | 10,575 | XXX | XXX |
| 6009999999 - Totals | | | | | | 2,480,035 | XXX | 2,805,041 | 1,907,647 | (253,080) | (153) | | (253,232) | | 2,796,448 | | (341,413) | (341,413) | 79,413 | XXX | XXX |

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economice Impact of The Hedge

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

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 | 7 | 8 | |
| | | | | | First Month | Second Month | Third Month | |
| INDEPENDENCE BANK – NDEPENDENCE, OH..... | | | | | 1,759,569 | 1,759,604 | 1,759,640 | XXX |
| HUNTINGTON OPERATING – COLUMBUS, OH..... | | | | | 1,912,002 | 737,255 | 2,281,239 | XXX |
| HUNTINGTON TRUST – COLUMBUS, OH..... | | | | | 391,587 | 402,140 | 402,068 | XXX |
| 0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories..... | | | | | 441,267 | 75,259 | 146,595 | XXX |
| 0199999 – Total Open Depositories..... | | | | | 4,504,426 | 2,974,258 | 4,589,541 | XXX |
| 0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories..... | | | | | | | | XXX |
| 0299999 – Total Suspended Depositories..... | | | | | | | | XXX |
| 0399999 – Total Cash on Deposit..... | | | | | 4,504,426 | 2,974,258 | 4,589,541 | XXX |
| 0499999 – Cash in Company's Office..... | | | XXX | XXX | | | | XXX |
| 0599999 – Total..... | | | | | 4,504,426 | 2,974,258 | 4,589,541 | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|----------------------------|------|-----------------|------------------|---------------|-----------------------------------|---------------------------------------|--------------------------------|
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Book / Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
| Exempt Money Market Mutual Funds – as Identified by SVO | | | | | | | | |
| 316175-50-4..... | FIDELITY IMM:TRS I..... | | 09/30/2022..... | 2.850..... | XXX..... | 161,510..... | 779..... | 22..... |
| 8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO..... | | | | | | 161,510..... | 779..... | 22..... |
| All Other Money Market Mutual Funds | | | | | | | | |
| 000000-00-0..... | Pinnacle Cash Sweep..... | | 09/30/2022..... | | XXX..... | 12,677..... | | 20..... |
| 61747C-82-2..... | MORG STAN I LQ:GS PAR..... | | 09/01/2022..... | 2.400..... | XXX..... | 626,937..... | | 1,080..... |
| 8309999999 – All Other Money Market Mutual Funds..... | | | | | | 639,614..... | | 1,100..... |
| 8609999999 – Total Cash Equivalents..... | | | | | | 801,124..... | 779..... | 1,122..... |