

# **QUARTERLY STATEMENT**

**OF THE**

**Roadrunner Indemnity Company**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**Texas**

**FOR THE QUARTER ENDED  
SEPTEMBER 30, 2022**

**PROPERTY AND CASUALTY**

# **2022**



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

**QUARTERLY STATEMENT**AS OF SEPTEMBER 30, 2022  
OF THE CONDITION AND AFFAIRS OF THE**Roadrunner Indemnity Company**

NAIC Group Code	<u>3279</u>	<u>0878</u>	NAIC Company Code	<u>40673</u>	Employer's ID Number	<u>75-1791516</u>
	(Current)	(Prior)				
Organized under the Laws of	<u>Texas</u>			State of Domicile or Port of Entry	<u>TX</u>	
Country of Domicile	<u>United States of America</u>					
Incorporated/Organized	<u>12/04/1981</u>			Commenced Business	<u>01/01/1992</u>	
Statutory Home Office	<u>2501 Parkview Drive, Suite 610</u>			<u>Fort Worth, TX, US 76102-0000</u>		
	(Street and Number)			(City or Town, State, Country and Zip Code)		
Main Administrative Office	<u>2501 Parkview Drive, Suite 610</u>					
	(Street and Number)					
	<u>Fort Worth, TX, US 76102-0000</u>			<u>254-759-3700</u>		
	(City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)		
Mail Address	<u>P.O. Box 2543</u>			<u>Fort Worth, TX, US 76113-2543</u>		
	(Street and Number or P.O. Box)			(City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	<u>2501 Parkview Drive, Suite 610</u>					
	(Street and Number)					
	<u>Fort Worth, TX, US 76102-0000</u>			<u>254-759-3700</u>		
	(City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)		
Internet Website Address	<u>www.insurorsindemnity.com</u>					
Statutory Statement Contact	<u>Tammy Tieperman</u>			<u>254-759-3727</u>		
	(Name)			(Area Code) (Telephone Number)		
	<u>Tieperman@insurorsindemnity.com</u>			<u>254-755-6399</u>		
	(E-mail Address)			(FAX Number)		

**OFFICERS**

President & CEO	<u>Dave E. Talbert #</u>	Treasurer	<u>Thomas G. Chase Jr. #</u>
Secretary	<u>Tammy Tieperman #</u>		

**OTHER**

<u>Sommers W. Goodman #, Vice President</u>	<u>Michael Vireo #, Vice President</u>	<u>Rhett Dawson #, Vice President</u>
<u>Tammy Tieperman #, Vice President</u>	<u>Moreland Erick Alford #, Vice President</u>	

**DIRECTORS OR TRUSTEES**

<u>Thomas G. Chase Jr. #</u>	<u>George Chase III #</u>	<u>William R. Vance #</u>
<u>Felicia C. Goodman #</u>	<u>William A. Nesbitt #</u>	<u>Dave E. Talbert #</u>
<u>Lyndon L. Olson #</u>		

State of Texas SS:  
County of McLennan

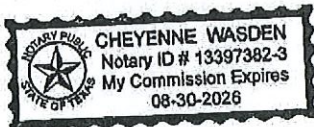
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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.

Dave E. Talbert  
President & CEOTammy Tieperman  
SecretaryThomas G. Chase, Jr.  
Treasurer

Subscribed and sworn to before me this  
14th day of

November, 2022

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



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	8,193,610		8,193,610	8,095,488
2. Stocks:				
2.1 Preferred stocks .....			0	
2.2 Common stocks .....	63,800		63,800	63,800
3. Mortgage loans on real estate:				
3.1 First liens .....			0	
3.2 Other than first liens .....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....			0	
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	
5. Cash (\$ .....2,213,487 ), cash equivalents (\$ .....308,432 ) and short-term investments (\$ ..... ) .....	2,521,919		2,521,919	1,056,278
6. Contract loans (including \$ ..... premium notes) .....			0	
7. Derivatives .....			0	
8. Other invested assets .....			0	
9. Receivables for securities .....			0	
10. Securities lending reinvested collateral assets .....			0	
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	10,779,329	0	10,779,329	9,215,566
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	46,962		46,962	38,142
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	405,046		405,046	298,142
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	3,098,510		3,098,510	564,728
16.2 Funds held by or deposited with reinsured companies .....			0	
16.3 Other amounts receivable under reinsurance contracts .....			0	
17. Amounts receivable relating to uninsured plans .....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon .....			0	
18.2 Net deferred tax asset .....			0	
19. Guaranty funds receivable or on deposit .....	986		986	1,213
20. Electronic data processing equipment and software .....			0	
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	
23. Receivables from parent, subsidiaries and affiliates .....			0	
24. Health care (\$ ..... ) and other amounts receivable .....			0	
25. Aggregate write-ins for other than invested assets .....	1,479	1,479	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	14,332,312	1,479	14,330,833	10,117,791
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	
28. Total (Lines 26 and 27)	14,332,312	1,479	14,330,833	10,117,791
DETAILS OF WRITE-INS				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Agent Balances .....	1,479	1,479	0	
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,479	1,479	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ .....50,458 ) .....	92,694	215,553
2. Reinsurance payable on paid losses and loss adjustment expenses .....		0
3. Loss adjustment expenses .....	44,733	75,325
4. Commissions payable, contingent commissions and other similar charges .....	220,933	164,668
5. Other expenses (excluding taxes, licenses and fees) .....	3,865	68,740
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	14,727	41,523
7.1 Current federal and foreign income taxes (including \$ .....1,110 on realized capital gains (losses)) .....	102,292	
7.2 Net deferred tax liability .....		
8. Borrowed money \$ ..... and interest thereon \$ .....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ .....5,405,675 and including warranty reserves of \$ ..... and accrued accident and health experience rating refunds including \$ .....0 for medical loss ratio rebate per the Public Health Service Act) .....		858,055
10. Advance premium .....		
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....		
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	6,608,822	1,753,618
13. Funds held by company under reinsurance treaties .....		
14. Amounts withheld or retained by company for account of others .....	148,455	230,991
15. Remittances and items not allocated .....	(2,069)	
16. Provision for reinsurance (including \$ ..... certified) .....		
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		
18. Drafts outstanding .....	0	
19. Payable to parent, subsidiaries and affiliates .....	8,041	
20. Derivatives .....	0	
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 .....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	7,242,493	3,408,473
27. Protected cell liabilities .....		
28. Total liabilities (Lines 26 and 27) .....	7,242,493	3,408,473
29. Aggregate write-ins for special surplus funds .....	0	0
30. Common capital stock .....	2,500,000	
31. Preferred capital stock .....		
32. Aggregate write-ins for other than special surplus funds .....	0	300,000
33. Surplus notes .....		
34. Gross paid in and contributed surplus .....	1,250,730	1,249,730
35. Unassigned funds (surplus) .....	3,337,610	5,159,588
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) .....	7,088,340	6,709,318
38. Totals (Page 2, Line 28, Col. 3)	14,330,833	10,117,791
DETAILS OF WRITE-INS		
2501. ....		
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201. Guaranty Fund .....		300,000
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page .....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	300,000

STATEMENT OF INCOME

	1	2	3
	Current	Prior Year	Prior Year Ended
	Year to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 8,276,454 )	7,161,052	6,124,708	8,319,344
1.2 Assumed (written \$ )			0
1.3 Ceded (written \$ 7,401,829 )	6,285,217	4,838,366	6,532,526
1.4 Net (written \$ 874,625 )	875,835	1,286,342	1,786,818
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 177,922 ):			
2.1 Direct	4,256,843	2,762,865	3,651,942
2.2 Assumed			0
2.3 Ceded	4,026,827	2,253,510	2,972,244
2.4 Net	230,016	509,355	679,698
3. Loss adjustment expenses incurred	135,752	159,541	239,047
4. Other underwriting expenses incurred	168,146	623,857	816,256
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	533,914	1,292,753	1,735,001
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	341,921	(6,411)	51,817
INVESTMENT INCOME			
9. Net investment income earned	142,640	92,804	117,902
10. Net realized capital gains (losses) less capital gains tax of \$ 1,110	(5,284)	4,725	4,983
11. Net investment gain (loss) (Lines 9 + 10)	137,356	97,529	122,885
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ )	0		0
13. Finance and service charges not included in premiums	7,485	7,605	10,365
14. Aggregate write-ins for miscellaneous income	343	436	436
15. Total other income (Lines 12 through 14)	7,828	8,041	10,801
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	487,105	99,159	185,503
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)	487,105	99,159	185,503
19. Federal and foreign income taxes incurred	102,292		69
20. Net income (Line 18 minus Line 19)(to Line 22)	384,813	99,159	185,434
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,709,318	8,524,112	8,524,112
22. Net income (from Line 20)	384,813	99,159	185,434
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$	(6,761)	758	178
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax			
27. Change in nonadmitted assets	(30)	382	(406)
28. Change in provision for reinsurance			
29. Change in surplus notes			(2,000,000)
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	1,000		
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	379,022	100,299	(1,814,794)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,088,340	8,624,411	6,709,318
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous Income	343	436	436
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	343	436	436
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	4,766,080	1,935,437	2,164,898
2. Net investment income .....	152,075	67,306	79,994
3. Miscellaneous income .....	7,828	8,041	10,801
4. Total (Lines 1 to 3) .....	4,925,983	2,010,784	2,255,693
5. Benefit and loss related payments .....	2,886,657	680,516	769,306
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0		0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	363,697	791,275	967,418
8. Dividends paid to policyholders .....	0		0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	0	(25,001)	(25,001)
10. Total (Lines 5 through 9) .....	3,250,354	1,446,790	1,711,723
11. Net cash from operations (Line 4 minus Line 10) .....	1,675,629	563,994	543,970
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	1,404,510	1,391,281	1,576,499
12.2 Stocks .....	0		
12.3 Mortgage loans .....	0		
12.4 Real estate .....	0		
12.5 Other invested assets .....	0		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0		
12.7 Miscellaneous proceeds .....	0		
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,404,510	1,391,281	1,576,499
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,532,506	1,278,465	1,473,433
13.2 Stocks .....	0		
13.3 Mortgage loans .....	0		
13.4 Real estate .....	0		
13.5 Other invested assets .....	0		
13.6 Miscellaneous applications .....	0		
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,532,506	1,278,465	1,473,433
14. Net increase (or decrease) in contract loans and premium notes .....	0		
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(127,996)	112,816	103,066
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0		(2,000,000)
16.2 Capital and paid in surplus, less treasury stock .....	1,000		
16.3 Borrowed funds .....	0		
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0		
16.5 Dividends to stockholders .....	0		
16.6 Other cash provided (applied) .....	(82,992)	(46,921)	47,641
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(81,992)	(46,921)	(1,952,359)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	1,465,641	629,889	(1,305,323)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	1,056,278	2,361,601	2,361,601
19.2 End of period (Line 18 plus Line 19.1) .....	2,521,919	2,991,490	1,056,278

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

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NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices  
The financial statements of Roadrunner Indemnity Company are presented on the basis of accounting practices prescribed by the Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Texas for determining and reporting the financial condition and results of operations of an insurance company, for determining solvency under the Texas Insurance Law. The current effective version of the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual has been adopted as a component of SAP. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

	SSAP #	Page	Line #	2022		2021	
NET INCOME							
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$	384,813	\$	185,434
(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	\$	384,813	\$	185,434
SURPLUS							
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$	7,088,340	\$	6,709,318
(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	\$	7,088,340	\$	6,709,318

- B. Use of Estimates in the Preparation of the Financial Statements  
No significant change.
- C. Accounting Policy  
Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of the premiums written. Such reserves are computed by pro-rata methods for direct business.
- Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.
- D. Going Concern  
The Company has no substantial doubt about the entity's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors  
No significant change.

NOTE 3 Business Combinations and Goodwill  
The Company has no Business Combinations and Goodwill.

Note 4: Discontinued Operations:

A. Discontinued Operation Disposed of or Classified as Held for Sale  
The Company has no discontinued operations.

Identifier	Description of Discontinued Operation
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NOTE 5 Investments

- A. The Company has no investments in mortgage loans.
- B. Debt Restructuring
- |  | Current Year | Prior Year |
|--|--------------|------------|
| The Company has no debt restructuring. |              |            |
- C. Reverse Mortgages  
(1) The Company has no reverse mortgages.
- D. Loan-Backed Securities
- (1) Description of Sources Used to Determine Prepayment Assumptions  
Prepayment assumptions are obtained by our portfolio manager from broker dealer survey values. These assumptions are consistant with the current interest rate and economic environment.
- (2) The Company is not holding any securities with a recognized other-than-temporary impairment for the third quarter 2022.
- (3) The Company does not have any recognized OTTI securities for the third quarter 2022.
- (4)
- a) The aggregate amount of unrealized losses:
- |                        |    |           |
|------------------------|----|-----------|
| 1. Less than 12 Months | \$ | (240,000) |
| 2. 12 Months or Longer | \$ | -         |
- b)The aggregate related fair value of securities with unrealized losses:
- |                        |    |           |
|------------------------|----|-----------|
| 1. Less than 12 Months | \$ | 2,791,863 |
| 2. 12 Months or Longer | \$ | -         |
- (5) Information Investor Considered in Reaching Conclusions that Impairments are Not Other-Than-Temporary

NOTES TO FINANCIAL STATEMENTS

No significant change.

E. The Company has no dollar repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
(1) The Company has no repurchase agreements transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
  
The Company has no reverse repurchase agreements transactions accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale  
The Company does not have any repurchase agreements transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
(1) The Company has no reverse repurchase agreements transactions accounted for as a sale.

J. Real Estate  
  
No significant change.

K. Low Income Housing tax Credits (LIHTC)  
  
The Company has no low income housing tax credits (LIHTC).

L. Restricted Assets  
No significant change.

M. Working Capital Finance Investments  
The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities  
The Company has no offsetting and netting of assets and liabilities.

	Recognized	Amount Offset*	Statements
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O. 5GI Securities  
The Company has no 5GI securities.

P. Short Sales  
The Company has no short sales.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	1	
2. Aggregate Amount of Investment Income	\$ 214	

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

	Asset Type	Percent Share
(1)	Cash	
(2)	Cash Equivalents	
(3)	Short-Term Investments	
(4)	Total	

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies  
The Company has no joint ventures, partnerships and limited liability companies.

NOTE 7 Investment Income  
No significant change.

NOTE 8 Derivative Instruments  
The Company has no derivative instruments.

NOTE 9 Income Taxes: No significant change.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties  
On April 1, 2022 Roadrunner Indemnity Company was acquired by Insurors Indemnity Company through Insurors Indemnity Company's acquisition of all the issued and outstanding capital stock of Casualty Holdings, Inc. On June 1, 2022 pursuant to Chapter 823.164 (f)(2), Casualty Holdings, Inc was dissolved and removed from the corporate structure making Roadrunner a direct 100% owned subsidiary of Insurors Indemnity Company. Casualty Holdings, Inc. was dissolved by merging it with and into Roadrunner with Roadrunner surviving the merger.

Roadrunner Indemnity Company was added to the Managing General Agency Agreement with Insurors Indemnity General Agency, Inc. dba Insurors Indemnity Underwriters (IIU) effective April 1, 2022. IIU has the authority to carry out the day-to-day operations of Roadrunner and its affiliates through IIU's employees . Roadrunner Indemnity incurred \$26,808 in management fees payable ti to IIU during the third quarter 2022. Roadrunner Indemnity Company was added to the affiliate reinsurance agreement with Insurors Indemnity Company effective April 1, 2022. Under the agreement, Roadrunner Indemnity Company cedes 100% of the business it writes to Insurors Indemnity Company. Roadrunner Indemnity Company was also added to the Tax Consolidation Agreement with Insurors Financial Corp., Insurors Indemnity Select, Insurors Indemnity Company, Insurors Indemnity General Agency, Inc., and ValueSure Agency, Inc effective April 1, 2022.

NOTE 11 Debt

NOTES TO FINANCIAL STATEMENTS

- A. The Company has no debt notes or reverse repurchase agreements outstanding.
- B. FHLB (Federal Home Loan Bank) Agreements
- (1) The Company is a member of the Federal Home Loan Bank (FHLB) of Dallas. We have a bank account and hold common stock to maintain our membership. At this time, we do not use the FHLB for any other purpose. The table below indicates the amount of FHLB stock purchased, collateral pledged and assets/liabilities related to the agreement with the FHLB.

- (2) FHLB Capital Stock
- a. Aggregate Totals

	1	2	3
	Total 2+3	General Account	Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -		
(b) Membership Stock - Class B	\$ 63,800	\$ 63,800	
(c) Activity Stock	\$ -		
(d) Excess Stock	\$ -		
(e) Aggregate Total (a+b+c+d)	\$ 63,800	\$ 63,800	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer		XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -		
(b) Membership Stock - Class B	\$ 63,800	\$ 63,800	
(c) Activity Stock	\$ -		
(d) Excess Stock	\$ -		
(e) Aggregate Total (a+b+c+d)	\$ 63,800	\$ 63,800	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer		XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

- b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3	4	5	6
			Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	\$ -					
2. Class B	\$ 63,800					\$ 63,800

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

- (3) Collateral Pledged to FHLB
- The Company has no collateral pledged to the FHLB.
- (4) Borrowing from FHLB
- Roadrunner Indemnity Company holds common stock to maintain its membership. At this time, the Company does not use the FHLB for any other purpose.

- c. FHLB - Prepayment Obligations

The Company has no prepayment obligations.

Does the company have prepayment obligations under the following arrangements (YES/NO)?

1. Debt
2. Funding Agreements
3. Other

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

- A. Defined Benefit Plan
- The Company has no defined benefit plan.
- B. Investment Policies and Strategies: The Company has no investment policies and strategies.
- C. Fair Value of Plan Assets:

The Company has no fair value of plan assets.

(1) Fair Value Measurements of Plan Assets at Reporting Date	0	0	0	0
Description for each class of plan assets		(Level 2)	(Level 3)	Total
Total Plan Assets		\$ -	\$ -	\$ -

- D. Basis Used to Determine Expected Long-Term Rate-of-Return:
- The Company has no expected long-term rate of return.
- E. Defined Contribution Plan
- The Company has no defined contribution plan.
- F. Multiemployer Plans

# NOTES TO FINANCIAL STATEMENTS

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The Company does not participate in a multiemployer plan.

G. Consolidated/Holding Company Plans

The Company's affiliate, Insurors Indemnity General Agency, Inc. dba Insurors Indemnity Underwriters maintains a profit share plan for the benefit of it's employees and the employees of all its subsidiaries and affiliates.

H. Postemployment Benefits and Compensated Absences

The Company has no postemployment benefits and compensated absences.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

The Company has no Defined Plan for which this Medicare Act applies.

**NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

- A. The conversion of Colonial Lloyds to a capital stock insurance company and name change to Roadrunner Indemnity Company under Texas Insurance Code Chapter 941, Subchapter H and the application of Insurors Indemnity Company for approval of the proposed acquisition of control of Roadrunner Indemnity Company under Insurance Code Chapter 823.157 and 28 Texas Administrative Code Sections 7.205 and 7.209 were approved by TDI on March 30, 2022, Commissioners Order No. 2022-7281 (HCS No. 1112758).

The Corporation was authorized to issue Five Million (5,000,000) shares of stock with a par value of \$1 each, of which Two Million, Five Hundred Thousand (2,500,000) shares have been subscribed and fully paid.

**NOTE 14 Liabilities, Contingencies and Assessments**

- A. Contingent Commitments  
No significant change.

**NOTE 15 Leases**

- A. Lessee Operating Lease:

NOTES TO FINANCIAL STATEMENTS

The base monthly rent in the lease agreement with Woodcrest Plaza 2001 LP at January 1, 2022 was \$11,331 and the term was through August 31,2022.  
(1) The Company received \$5,545 each month through its sub-lease agreement with DuBose & Associates, Inc. through April 1, 2022.

Rent costs were covered under the MGA agreement with Insurors Indemnity Underwriters beginning April 1, 2022.

(2) a. At January 1, 2022, the minimum aggregate rental commitments are as follows:

- 1. 2022 \$90,648
- 2. 2023
- 3. 2024
- 4. 2025
- 5. 2026
- 6. Total

(3) The Company has no for sale leaseback transactions.

B. Lessor Leases

(1) The Company has no operating leases for 2022.

(2) Leveraged Leases

The Company has no leveraged leases.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

The Company has no financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales  
No significant change.

B. Transfer and Servicing of Financial Assets  
No significant change.

C. Wash Sales - The Company has no wash sales to report.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

The Company does not administer uninsured or partially insured plans.

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

No significant change.

NOTE 20 Fair Value Measurements

A.

(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 - Industrial & Miscellaneous		\$ 36,462			\$ 36,462
Common Stock		\$ 63,801			\$ 63,801
Cash and Cash Equivalents	\$ 2,521,919				\$ 2,521,919
Total assets at fair value/NAV	\$ 2,521,919	\$ 100,263	\$ -	\$ -	\$ 2,622,182

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy - The Company has no assets/liabilities that are level 3.

Description	Ending Balance as of Prior Quarter End	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 for Current Quarter End
a. Assets										
Total Assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Description	Ending Balance as of Prior Quarter End	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 for Current Quarter End
b. Liabilities										
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(3) The Company has no assets/liabilities transferred between levels.

(4) Fair values for the Company's portfolio are provided by our investment custodian, U. S. Bank. US Bank obtains the fair values for investments from FT interactive, Standard and Poors, J.J. Kenny and IDC Pricing.

NOTES TO FINANCIAL STATEMENTS

(5) The Company has no derivative assets or liabilities.

B. The Company does not disclose fair value information under other accounting pronouncements.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 6,930,383	\$ 8,193,610		\$ 6,930,383			
Common Stock	\$ 63,800	\$ 63,800		\$ 63,800			
Cash & Cash Equivalents	\$ 2,521,919	\$ 2,521,919	\$ 2,521,919				
Total	\$ 9,516,102	\$ 10,779,329	\$ 2,521,919	\$ 6,994,183			

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation

E. The Company has no NAV Practical Expedient Investments.

NOTE 21 Other Items

No significant change.

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:  
Subsequent events have been considered for these statutory financial statements through the third quarter 2022.

Type II – Nonrecognized Subsequent Events:  
There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

NOTE 23 Reinsurance

No significant Change

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have any retrospectively rated contracts and contracts subject to redetermination.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Reserves for unpaid losses and LAE, net of reinsurance recoverables were \$291 thousand and \$137 thousand at December 31, 2021 and September 30, 2022 respectively. Unpaid losses and LAE are based on claims adjusters' estimates of the cost of settlement plus an estimate for losses incurred but not reported (IBNR) based upon historical experience, industry loss experience and management's estimates which are reviewed by an external actuarial firm. Claim reserves are continually reviewed and modified to reflect changes in status of individual claim costs and severity as new information becomes available. Current year changes in estimates of the costs of prior year loss and loss adjustment expenses (LAE) affect the current year Statement of Income as any resulting adjustments are charged to operations in the period in which they are determined. Increases in those estimates increase current year expense and are referred to as unfavorable development or prior year reserve shortages. Decreases in those estimates decrease current year expenses and are referred to as a favorable development or prior year reserve redundancies.

The Company has no retrospectively rated policies and no additional premiums or return premiums have been accrued as a result of the prior-year effects.

NOTE 26 Intercompany Pooling Arrangements

The Company does not have any intercompany pooling arrangements.

NOTE 27 Structured Settlements

The Company does not have any structured settlements. Annuities gencies

NOTE 28 Health Care Receivables

The Company does not have any health care receivables.

NOTE 29 Participating Policies

The Company does not have any participating policies.

NOTE 30 Premium Deficiency Reserves

The Company does not have any premium deficiency reserves.

NOTE 31 High Deductibles

The Company does not have any high deductibles.

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company does not have any discounting of liabilities for unpaid losses or unpaid loss adjustment expenses.

NOTE 33 Asbestos/Environmental Reserves

The Company does not have any asbestos/environmental reserves.

NOTE 34 Subscriber Savings Accounts

The Company does not have any subscriber savings accounts.

NOTE 35 Multiple Peril Crop Insurance

The Company has no multiple peril crop insurance.

NOTE 36 Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .....

Yes ☒ No ☐
- 1.2

If yes, has the report been filed with the domiciliary state? .....

Yes ☒ No ☐
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....

Yes ☒ No ☐
- 2.2

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

04/01/2022
- 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? .....

If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end? .....

Yes ☒ No ☐
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.  
Roadrunner Indemnity Company fka Colonial Lloyds was acquired by Insurors Indemnity Company (IIC) through IIC's purchase of all of the issued and outstanding shares of Casualty Holdings, Inc. On June 1, Casualty Holdings was dissolved. Roadrunner Indemnity is now a 100% owned subsidiary of IIC and is part of the Insurors Financial Corp. Holding Company structure.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group? .....

Yes ☐ 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? .....

Yes ☒ No ☐
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | 1<br>Name of Entity          | 2<br>NAIC Company Code | 3<br>State of Domicile |
|------------------------------|------------------------|------------------------|
| Casualty Holdings, Inc. .... |                        |                        |
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? .....

If yes, attach an explanation.  
Roadrunner Indemnity Company was added to the MGA Agreement with Insurors Indemnity General Agency, Inc. dba Insurors Indemnity Underwriters effective April 1, 2022.

Yes ☒ No ☐ N/A ☐
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made. ....

12/31/2021
- 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. ....

12/31/2016
- 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). ....

01/26/2018
- 6.4

By what department or departments?  
Texas 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? .....

Yes ☐ No ☐ N/A ☒
- 6.6

Have all of the recommendations within the latest financial examination report been complied with? .....

Yes ☒ No ☐ N/A ☐
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? .....

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .....

Yes ☐ No ☒
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms? .....

Yes ☐ No ☒
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(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.

Yes [ X ] No [ ]
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers? .....

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? .....

Yes [ ] No [ X ]
- 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.) .....

Yes [ ] No [ X ]
- 11.2

If yes, give full and complete information relating thereto:
12.

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

\$ .....0
13.

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

\$ .....0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ ] No [ X ]
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ .....0	\$ .....0
14.22 Preferred Stock .....	\$ .....0	\$ .....0
14.23 Common Stock .....	\$ .....0	\$ .....0
14.24 Short-Term Investments .....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate .....	\$ .....0	\$ .....0
14.26 All Other .....	\$ .....0	\$ .....0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ .....0	\$ .....0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....0	\$ .....0
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ ] No [ X ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
If no, attach a description with this statement.

Yes [ ] No [ ] N/A [ X ]
16.

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

16.1

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

\$ .....0

16.2

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

\$ .....0

16.3

Total payable for securities lending reported on the liability page. ....

\$ .....0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
US Bank .....	2204 Lakeshore Dr., Ste 302. Birmingham, AL 35209 .....

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]
- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
CIK#0001004244 .....	New England Asset Management, Inc. ....	KURB5EPS4GQF2TFC130 .....	SEC .....	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [ X ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  - d. The fund only or predominantly holds bonds in its portfolio.
  - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ X ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .....  
If yes, attach an explanation.

Yes [ ] No [ ] N/A [ X ]
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? .....  
If yes, attach an explanation.

Yes [ ] No [ X ]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled? .....

Yes [ ] No [ X ]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves" ) discounted at a rate of interest greater than zero? .....

Yes [ ] No [ X ]
- 4.2

If yes, complete the following schedule:

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

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? .....

Yes [ ] No [ X ]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date .....\$.....
- 6.3

Do you act as an administrator for health savings accounts? .....

Yes [ ] No [ X ]
- 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 [ X ] No [ ]
- 7.1

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

Yes [ ] No [ ]

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

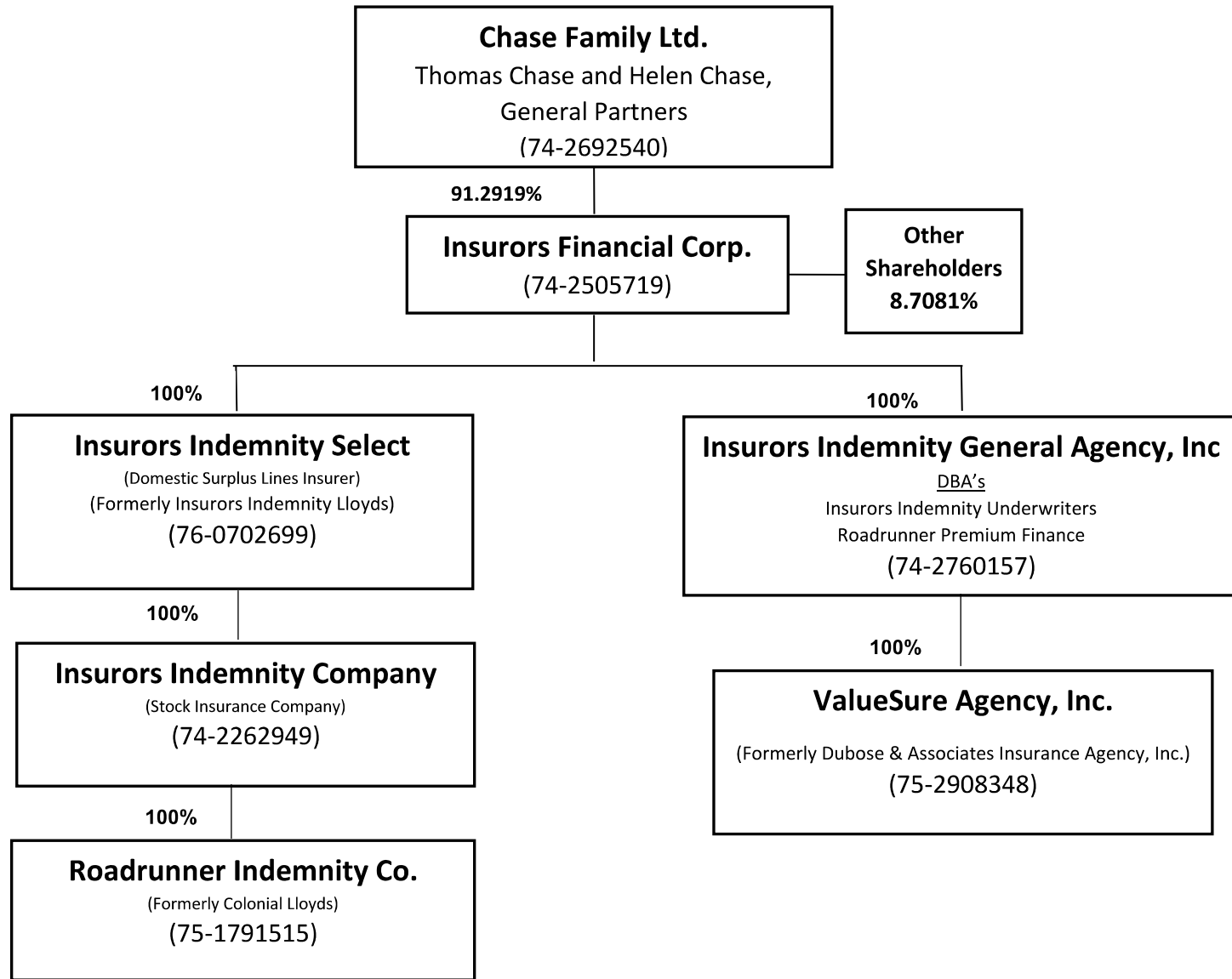
**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....AL	N						
2. Alaska.....AK	N						
3. Arizona.....AZ	N						
4. Arkansas.....AR	N						
5. California.....CA	N						
6. Colorado.....CO	N						
7. Connecticut.....CT	N						
8. Delaware.....DE	N						
9. District of Columbia.....DC	N						
10. Florida.....FL	N						
11. Georgia.....GA	N						
12. Hawaii.....HI	N						
13. Idaho.....ID	N						
14. Illinois.....IL	N						
15. Indiana.....IN	N						
16. Iowa.....IA	N						
17. Kansas.....KS	N						
18. Kentucky.....KY	N						
19. Louisiana.....LA	N						
20. Maine.....ME	N						
21. Maryland.....MD	N						
22. Massachusetts.....MA	N						
23. Michigan.....MI	N						
24. Minnesota.....MN	N						
25. Mississippi.....MS	N						
26. Missouri.....MO	N						
27. Montana.....MT	N						
28. Nebraska.....NE	N						
29. Nevada.....NV	N						
30. New Hampshire.....NH	N						
31. New Jersey.....NJ	N						
32. New Mexico.....NM	N						
33. New York.....NY	N						
34. North Carolina.....NC	N						
35. North Dakota.....ND	N						
36. Ohio.....OH	N						
37. Oklahoma.....OK	N						
38. Oregon.....OR	N						
39. Pennsylvania.....PA	N						
40. Rhode Island.....RI	N						
41. South Carolina.....SC	N						
42. South Dakota.....SD	N						
43. Tennessee.....TN	N						
44. Texas.....TX	L	8,276,454	6,763,579	4,132,215	3,021,447	1,464,782	1,136,668
45. Utah.....UT	N						
46. Vermont.....VT	N						
47. Virginia.....VA	N						
48. Washington.....WA	N						
49. West Virginia.....WV	N						
50. Wisconsin.....WI	N						
51. Wyoming.....WY	N						
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	N						
55. U.S. Virgin Islands.....VI	N						
56. Northern Mariana Islands.....MP	N						
57. Canada.....CAN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	8,276,454	6,763,579	4,132,215	3,021,447	1,464,782	1,136,668
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....	2	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	55



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

## SCHEDULE Y

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

[illegible]

# NONE

Asterisk		Exp.

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire .....	466,117	389,173	83.5	9.1
2.1	Allied Lines .....	1,937,897	1,236,976	63.8	51.2
2.2	Multiple peril crop .....			0.0	
2.3	Federal flood .....			0.0	
2.4	Private crop .....			0.0	
2.5	Private flood .....			0.0	
3.	Farmowners multiple peril .....			0.0	
4.	Homeowners multiple peril .....	4,746,258	2,630,054	55.4	46.5
5.	Commercial multiple peril .....			0.0	
6.	Mortgage guaranty .....			0.0	
8.	Ocean marine .....			0.0	
9.	Inland marine .....	3,420	765	22.4	
10.	Financial guaranty .....			0.0	
11.1	Medical professional liability - occurrence .....			0.0	
11.2	Medical professional liability - claims-made .....			0.0	
12.	Earthquake .....			0.0	
13.1	Comprehensive (hospital and medical) individual .....			0.0	
13.2	Comprehensive (hospital and medical) group .....			0.0	
14.	Credit accident and health .....			0.0	
15.1	Vision only .....			0.0	
15.2	Dental only .....			0.0	
15.3	Disability income .....			0.0	
15.4	Medicare supplement .....			0.0	
15.5	Medicaid Title XIX .....			0.0	
15.6	Medicare Title XVIII .....			0.0	
15.7	Long-term care .....			0.0	
15.8	Federal employees health benefits plan .....			0.0	
15.9	Other health .....			0.0	
16.	Workers' compensation .....			0.0	
17.1	Other liability - occurrence .....	7,360	(125)	(1.7)	(16.7)
17.2	Other liability - claims-made .....			0.0	
17.3	Excess workers' compensation .....			0.0	
18.1	Products liability - occurrence .....			0.0	
18.2	Products liability - claims-made .....			0.0	
19.1	Private passenger auto no-fault (personal injury protection) .....			0.0	
19.2	Other private passenger auto liability .....			0.0	
19.3	Commercial auto no-fault (personal injury protection) .....			0.0	
19.4	Other commercial auto liability .....			0.0	
21.1	Private passenger auto physical damage .....			0.0	
21.2	Commercial auto physical damage .....			0.0	
22.	Aircraft (all perils) .....			0.0	
23.	Fidelity .....			0.0	
24.	Surety .....			0.0	
26.	Burglary and theft .....			0.0	
27.	Boiler and machinery .....			0.0	
28.	Credit .....			0.0	
29.	International .....			0.0	
30.	Warranty .....			0.0	
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	0	0.0	0.0
35.	Totals	7,161,052	4,256,843	59.4	45.1
DETAILS OF WRITE-INS					
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire .....	149,492	467,381	462,610
2.1	Allied Lines .....	672,077	1,981,934	1,891,952
2.2	Multiple peril crop .....	0		
2.3	Federal flood .....	0		
2.4	Private crop .....	0		
2.5	Private flood .....	0		
3.	Farmowners multiple peril .....	0		
4.	Homeowners multiple peril .....	2,175,908	5,814,017	4,398,019
5.	Commercial multiple peril .....	0		
6.	Mortgage guaranty .....	0		
8.	Ocean marine .....	0		
9.	Inland marine .....	939	3,385	3,609
10.	Financial guaranty .....	0		
11.1	Medical professional liability - occurrence .....	0		
11.2	Medical professional liability - claims-made .....	0		
12.	Earthquake .....	0		
13.1	Comprehensive (hospital and medical) individual .....	0		
13.2	Comprehensive (hospital and medical) group .....	0		
14.	Credit accident and health .....	0		
15.1	Vision only .....	0		
15.2	Dental only .....	0		
15.3	Disability income .....	0		
15.4	Medicare supplement .....	0		
15.5	Medicaid Title XIX .....	0		
15.6	Medicare Title XVIII .....	0		
15.7	Long-term care .....	0		
15.8	Federal employees health benefits plan .....	0		
15.9	Other health .....	0		
16.	Workers' compensation .....	0		
17.1	Other liability - occurrence .....	4,268	9,737	7,389
17.2	Other liability - claims-made .....	0		
17.3	Excess workers' compensation .....	0		
18.1	Products liability - occurrence .....	0		
18.2	Products liability - claims-made .....	0		
19.1	Private passenger auto no-fault (personal injury protection) .....	0		
19.2	Other private passenger auto liability .....	0		
19.3	Commercial auto no-fault (personal injury protection) .....	0		
19.4	Other commercial auto liability .....	0		
21.1	Private passenger auto physical damage .....	0		
21.2	Commercial auto physical damage .....	0		
22.	Aircraft (all perils) .....	0		
23.	Fidelity .....	0		
24.	Surety .....	0		
26.	Burglary and theft .....	0		
27.	Boiler and machinery .....	0		
28.	Credit .....	0		
29.	International .....	0		
30.	Warranty .....	0		
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	0	0
35.	Totals	3,002,684	8,276,454	6,763,579
DETAILS OF WRITE-INS				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
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 Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	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)
1. 2019 + Prior .....	26	17	43	123	0	123	0	0	0	0	97	(17)	80
2. 2020 .....	0	12	12	3	1	4	7	0	0	7	10	(11)	(1)
3. Subtotals 2020 + Prior .....	26	29	55	126	1	127	7	0	0	7	107	(28)	79
4. 2021 .....	88	148	236	99	64	163	35	2	6	43	46	(76)	(30)
5. Subtotals 2021 + Prior .....	114	177	291	225	65	290	42	2	6	50	153	(104)	49
6. 2022 .....	XXX	XXX	XXX	XXX	229	229	XXX	20	67	87	XXX	XXX	XXX
7. Totals .....	114	177	291	225	294	519	42	22	73	137	153	(104)	49
8. Prior Year-End Surplus As Regards Policyholders	6,709										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
									1. 134.2	2. (58.8)	3. 16.8		
									Col. 13, Line 7 As a % of Col. 1 Line 8				
									4. 0.7				

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

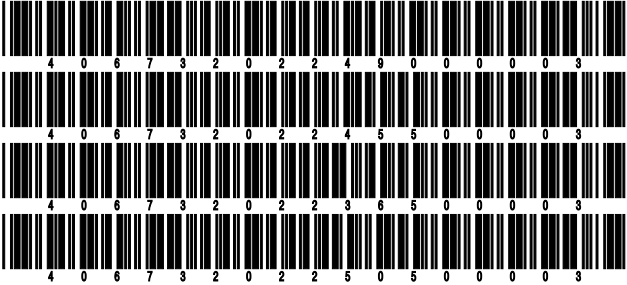
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed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

Explanations:

1. Not Applicable
2. Not Applicable
3. Not Applicable
4. Not Applicable

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Part 2 Line 34

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
3404.				
3497.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	8,159,287	8,242,525
2. Cost of bonds and stocks acquired .....	1,532,506	1,473,432
3. Accrual of discount .....	2,796	39,631
4. Unrealized valuation increase (decrease) .....	(6,762)	179
5. Total gain (loss) on disposals .....	(5,284)	4,914
6. Deduct consideration for bonds and stocks disposed of .....	1,404,296	1,576,500
7. Deduct amortization of premium .....	21,051	24,894
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	214	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	8,257,410	8,159,287
12. Deduct total nonadmitted amounts .....	0	
13. Statement value at end of current period (Line 11 minus Line 12) .....	8,257,410	8,159,287

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a) .....	6,538,556	773,835	522,523	64,153	6,604,152	6,538,556	6,854,021	6,622,867
2. NAIC 2 (a) .....	1,450,490	0	81,155	(141,344)	1,443,261	1,450,490	1,227,991	1,429,371
3. NAIC 3 (a) .....	45,155	0	0	66,307	45,164	45,155	111,462	43,250
4. NAIC 4 (a) .....	0	0	0	0	0	0	0	0
5. NAIC 5 (a) .....	0	0	0	0	0	0	0	0
6. NAIC 6 (a) .....	0	0	14	150	0	0	136	0
7. Total Bonds	8,034,201	773,835	603,692	(10,734)	8,092,577	8,034,201	8,193,610	8,095,488
PREFERRED STOCK								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	0	0	0	0	0	0	0	0
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	8,034,201	773,835	603,692	(10,734)	8,092,577	8,034,201	8,193,610	8,095,488

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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 .....	290,841	403,173
2. Cost of cash equivalents acquired .....	3,427,722	1,493,693
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	3,410,131	1,606,025
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) .....	308,432	290,841
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	308,432	290,841

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

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
3140LX-CA-1 .....	.....	.....	.09/07/2022 .....	BMO CAPITAL MARKETS CORP. ....	.....	235,488	247,272	313	1.A FE .....
31400P-2F-3 .....	.....	.....	.09/06/2022 .....	WELLS FARGO SECURITIES LLC .....	.....	241,095	248,032	358	1.A FE .....
0909999999. Subtotal - Bonds - U.S. Special Revenues						476,583	495,304	671	XXX
06051G-KJ-7 .....	.....	.....	.09/20/2022 .....	BOFA SECURITIES INC. ....	.....	267,252	300,000	1,020	1.G FM .....
23242M-AD-3 .....	.....	.....	.09/20/2022 .....	CAPITALIZED ITNEREST .....	.....	0	1,041	0	6. Z* .....
91159H-JF-8 .....	.....	.....	.07/19/2022 .....	DIRECT .....	.....	30,000	30,000	0	1.E FE .....
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						297,252	331,041	1,020	XXX
2509999997. Total - Bonds - Part 3						773,835	826,345	1,691	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						773,835	826,345	1,691	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6009999999 - Totals						773,835	XXX	1,691	XXX

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation, NAIC Design-ation Modifier and SVO Admin-istrative Symbol	
.36179N-MF-0	GNMA 11 POOL MA1266		09/01/2022	MBS PAYDOWN		554	554	583	564	0	(10)	0	(10)	0	554	0	0	0	13	09/20/2028	1 A FE	
.3622A2-GA-4	GNMA POOL 783793		09/01/2022	MBS PAYDOWN		1,289	1,289	1,322	1,305	0	(16)	0	(16)	0	1,289	0	0	0	26	07/15/2028	1 A FE	
.38378B-QF-9	GOVERNMENT NATIONAL MORTGAGE A 12-27 C		09/01/2022	MBS PAYDOWN		30,593	30,593	30,681	30,639	0	(46)	0	(46)	0	30,593	0	0	0	632	03/16/2044	1 A FE	
.38378V-IW-6	GOVERNMENT NATIONAL MORTGAGE A 13-117 BE		09/01/2022	MBS PAYDOWN		4,324	4,324	4,630	4,412	0	(88)	0	(88)	0	4,324	0	0	0	115	11/20/2042	1 A FE	
.912828-L5-7	UNITED STATES TREASURY NOTE		09/30/2022	MATURITY at 100.0000		150,000	150,000	147,967	149,765	0	235	0	235	0	150,000	0	0	0	1,750	09/30/2022	1 A	
0109999999. Subtotal - Bonds - U.S. Governments							186,760	186,760	185,183	186,685	0	75	0	75	0	186,760	0	0	0	2,536	XXX	XXX
.3128M5-GJ-8	FHLMC POOL G03511		09/01/2022	MBS PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	10/01/2037	1 A FE	
.3128MB-ZE-0	FHLMC POOL G13241		09/01/2022	MBS PAYDOWN		83	83	83	83	0	0	0	0	0	83	0	0	0	3	08/01/2023	1 A FE	
.3128ME-H9-5	FHLMC POOL G15456		09/01/2022	MBS PAYDOWN		1,976	1,976	2,068	2,007	0	(31)	0	(31)	0	1,976	0	0	0	39	11/01/2028	1 A FE	
.31294M-NG-2	FHLMC POOL E03091		09/01/2022	MBS PAYDOWN		1,456	1,456	1,484	1,466	0	(10)	0	(10)	0	1,456	0	0	0	29	04/01/2027	1 A FE	
.313205-4L-3	UMBS - POOL SB8027		09/01/2022	MBS PAYDOWN		2,524	2,524	2,591	2,530	0	(6)	0	(6)	0	2,524	0	0	0	50	01/01/2035	1 A FE	
.313205-6B-3	UMBS - POOL SB8066		09/01/2022	MBS PAYDOWN		1,593	1,593	1,633	1,594	0	(1)	0	(1)	0	1,593	0	0	0	16	08/01/2035	1 A FE	
.313209-EF-7	UMBS - POOL SC0134		09/01/2022	MBS PAYDOWN		1,140	1,140	1,140	1,140	0	0	0	0	0	1,140	0	0	0	12	03/01/2041	1 A FE	
.313369-CS-6	UMBS - POOL QN2792		09/01/2022	MBS PAYDOWN		2,238	2,238	2,325	2,243	0	(4)	0	(4)	0	2,238	0	0	0	30	07/01/2035	1 A FE	
.3136AK-3W-1	FANNIE MAE 14 64 BH		09/01/2022	MBS PAYDOWN		423	423	427	423	0	0	0	0	0	423	0	0	0	9	03/25/2044	1 A FE	
.3136BB-4K-5	FANNIE MAE 20-68 A		09/01/2022	MBS PAYDOWN		1,286	1,286	1,321	1,292	0	(7)	0	(7)	0	1,286	0	0	0	17	09/25/2044	1 A FE	
.3137B2-HN-3	FHLMC MULTIFAMILY STRUCTURED P -K028 A2		09/01/2022	MBS PAYDOWN		9,399	9,399	9,692	9,455	0	(56)	0	(56)	0	9,399	0	0	0	209	02/25/2023	1 A FE	
.3137B6-L3-3	FREDDIE MAC -4285 JC		09/01/2022	MBS PAYDOWN		820	820	820	844	0	(4)	0	(4)	0	820	0	0	0	16	12/15/2041	1 A FE	
.3137FU-BJ-2	FREDDIE MAC -4994 CA		09/01/2022	MBS PAYDOWN		2,001	2,001	2,054	2,002	0	(2)	0	(2)	0	2,001	0	0	0	26	03/25/2044	1 A FE	
.3138AX-XQ-9	UMBS - POOL AJ6086		09/01/2022	MBS PAYDOWN		1,194	1,194	1,217	1,194	0	(23)	0	(23)	0	1,194	0	0	0	24	12/01/2026	1 A FE	
.3138EG-HR-8	UMBS - POOL AL0239		09/01/2022	MBS PAYDOWN		1,318	1,318	1,360	1,331	0	(14)	0	(14)	0	1,318	0	0	0	35	04/01/2041	1 A FE	
.3138EJ-AV-0	UMBS - POOL AL1819		09/01/2022	MBS PAYDOWN		592	592	598	598	0	(6)	0	(6)	0	592	0	0	0	14	05/01/2042	1 A FE	
.3138EK-6P-5	UMBS - POOL AL3577		09/01/2022	MBS PAYDOWN		726	726	779	731	0	(4)	0	(4)	0	726	0	0	0	18	04/01/2043	1 A FE	
.3138YH-H4-2	UMBS - POOL AZ4750		09/01/2022	MBS PAYDOWN		884	884	925	892	0	(8)	0	(8)	0	884	0	0	0	20	10/01/2045	1 A FE	
.31398K-A5-9	FREDDIE MAC 3589 PA		07/01/2022	MBS PAYDOWN		15	15	16	15	0	0	0	0	0	15	0	0	0	0	09/15/2039	1 A FE	
.3140X7-7H-6	UMBS - POOL FM4495		09/01/2022	MBS PAYDOWN		2,496	2,496	2,600	2,515	0	(19)	0	(19)	0	2,496	0	0	0	34	10/01/2050	1 A FE	
.3140X8-6N-2	UMBS - POOL FMS376		09/01/2022	MBS PAYDOWN		2,826	2,826	2,957	2,861	0	(35)	0	(35)	0	2,826	0	0	0	38	01/01/2036	1 A FE	
.3140XB-XQ-8	UMBS - POOL FM7886		09/01/2022	MBS PAYDOWN		1,512	1,512	1,568	1,516	0	(5)	0	(5)	0	1,512	0	0	0	25	07/01/2051	1 A FE	
.31416R-RG-0	FEDERAL NATIONAL MTG ASSOC #AA7686		09/01/2022	MBS PAYDOWN		2,088	2,088	2,203	2,088	0	(6)	0	(6)	0	2,088	0	0	0	36	06/01/2039	1 A FE	
.31417F-L2-2	UMBS - POOL AB8444		09/01/2022	MBS PAYDOWN		1,887	1,887	1,960	1,911	0	(24)	0	(24)	0	1,887	0	0	0	31	02/01/2028	1 A FE	
.31418A-IM-6	UMBS - POOL MA1551		09/01/2022	MBS PAYDOWN		889	889	922	891	0	(2)	0	(2)	0	889	0	0	0	18	08/01/2023	1 A FE	
.31418D-HE-5	UMBS - POOL MA3828		09/01/2022	MBS PAYDOWN		927	927	950	929	0	(2)	0	(2)	0	927	0	0	0	19	11/01/2034	1 A FE	
.31418D-O4-7	UMBS - POOL MA4074		09/01/2022	MBS PAYDOWN		1,074	1,074	1,110	1,075	0	(2)	0	(2)	0	1,074	0	0	0	14	07/01/2035	1 A FE	
.31418D-RS-3	UMBS - POOL MA4096		09/01/2022	MBS PAYDOWN		1,766	1,766	1,675	0	0	4	0	4	0	1,766	0	0	0	18	08/01/2050	1 A FE	
.31418D-U4-2	UMBS - POOL MA4202		09/01/2022	MBS PAYDOWN		1,355	1,355	1,378	1,358	0	(3)	0	(3)	0	1,355	0	0	0	13	12/01/2040	1 A FE	
.35564C-GQ-4	SLST 2020-2 A1C		09/01/2022	MBS PAYDOWN		1,733	1,733	1,804	1,761	0	(28)	0	(28)	0	1,733	0	0	0	23	09/25/2030	1 A FE	
.35564C-JU-2	SLST 2021-1		09/01/2022	MBS PAYDOWN		2,595	2,595	2,661	2,619	0	(24)	0	(24)	0	2,595	0	0	0	34	05/26/2031	1 A FE	
.5627R-AH-3	LOUISIANA ST LOCAL GOVT ENVRNM		08/01/2022			4,052	4,052	4,090	4,053	0	(1)	0	(1)	0	4,052	0	0	0	0	08/01/2028	1 A FE	
.7335BH-T8-7	PORT AUTH OF NEW YORK & NEW JE		09/15/2022	MATURITY at 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	116	09/15/2022	1 E FE	
0909999999. Subtotal - Bonds - U.S. Special Revenues							129,880	129,880	131,533	126,345	0	(323)	0	(323)	0	129,880	0	0	0	3,061	XXX	XXX
.03066T-AB-7	AMERICREDIT AUTOMOBILE RECEIVA 22-1 A2		09/18/2022	MBS PAYDOWN		12,697	12,697	12,697	0	0	10	0	10	0	12,697	0	0	0	115	01/20/2026	1 A FE	
.06540W-BA-0	BANK 19-BN19 A1		09/01/2022	MBS PAYDOWN		2,400	2,400	2,400	2,400	0	0	0	0	0	2,400	0	0	0	36	08/15/2021	1 A FE	
.06540X-BC-4	BANK 19-BN22 A1		09/01/2022	MBS PAYDOWN		2,052	2,052	2,052	2,052	0	0	0	0	0	2,052	0	0	0	33	11/15/2062	1 A FE	
.136385-BA-8	CANADIAN NATL RESOURCES	A.	02/28/2022	DIRECT		24,423	25,000	26,276	26,154	0	(21)	0	(21)	0	26,133	0	(1,710)	(1,710)	465	07/15/2030	2 C FE	
.13645R-BE-3	CANADIAN PACIFIC RAILWAY	A.	02/28/2022	DIRECT		(24,423)	(25,000)	(24,963)	(24,964)	0	(1)	0	(1)	0	(24,965)	0	542	542	(96)	12/02/2026	2 B FE	
.14316N-AC-3	CARMAX AUTO OWNER TRUST 21-1 A3		09/15/2022	MBS PAYDOWN		4,085	4,085	4,084	4,084	0	1	0	1	0	4,085	0	0	0	10	12/15/2025	1 A FE	
.23242M-AD-3	COUNTRYWIDE ASSET-BACKED CERT 06 S3 A4		09/01/2022	MBS PAYDOWN		1,025	1,025	12	14	0	0	0	0	0	14	0	1,012	1,012	32	01/25/2029	6. 2	
.26444B-AA-2	DUKE ENERGY PROGRESS NC		07/01/2022	SINKING FUND REDEMPTION		3,443	3,443	3,443	3,443	0	0	0	0	0	3,443	0	0	0	27	07/01/2030	1 A FE	
.26444G-AC-7	DUKE ENERGY FL PROJ FIN		09/01/2022	SINKING FUND REDEMPTION		1,035	1,035	946	1,048	0	(13)	0	(13)	0	1,035	0	0	0	26	09/01/2031	1 A FE	
.314353-AA-1	FEDEX 2020-1 CLASS AA		08/20/2022	SINKING FUND REDEMPTION		1,604	1,604	1,604	1,604	0	0	0	0	0	1,604	0	0	0	30	08/20/2035	1 D FE	

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Roadrunner Indemnity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
319383-AD-7	FIRST BUSEY CORPORATION		09/20/2022	KEYBANC CAPITAL MARKETS INC.		9,500	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	(500)	(500)	424	06/01/2030	2.B FE
36257F-AD-2	GM FINANCIAL SECURITIZED TERM 19-2 A3		08/16/2022	MBS PAYDOWN		2,894	2,894	2,894	3,044	.0	(149)	.0	(149)	.0	2,894	.0	.0	.0	48	02/16/2024	1.A FE
38141G-YJ-7	GOLDMAN SACHS GROUP INC		08/03/2022	DIRECT		25,386	30,000	30,096	30,092	.0	(5)	.0	(5)	.0	30,087	.0	(4,701)	(4,701)	739	07/21/2032	1.F FE
49446R-AK-5	KIMCO REALTY CORP		09/09/2022	SECURITY CALLED AT		25,000	25,000	24,817	24,970	.0	14	.0	14	.0	24,985	.0	15	15	603	06/01/2023	2.B FE
72346Q-AC-8	PINNACLE FINANCIAL PARTN		09/20/2022	MARKETAXESS		19,118	20,000	20,005	20,004	.0	(1)	.0	(1)	.0	20,003	.0	(885)	(885)	841	09/15/2029	2.A FE
800363-AB-9	SANDY SPRING BANCORP INC		09/20/2022	KEYBANC CAPITAL MARKETS INC.		13,950	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	(1,050)	(1,050)	544	11/15/2029	2.B FE
81744N-AB-6	SEQUOIA MORTGAGE TRUST 12-6 A2		09/01/2022	MBS PAYDOWN		157	157	153	156	.0	.0	.0	.0	.0	157	.0	.0	.0	2	12/25/2042	1.A FE
81745M-AA-9	SEQUOIA MORTGAGE TRUST 13-2 A		09/01/2022	MBS PAYDOWN		391	391	354	384	.0	7	.0	7	.0	391	.0	.0	.0	5	02/25/2043	1.A FE
90270R-BE-3	UBS-BARCLAYS COMMERCIAL MORTGA 12-C4 A5		09/01/2022	MBS PAYDOWN		41,386	41,386	41,432	41,354	.0	32	.0	32	.0	41,386	.0	.0	.0	810	12/10/2045	1.A FE
90985F-AH-9	UNITED COMMUNITY BANK		09/20/2022	KEYBANC CAPITAL MARKETS INC.		9,500	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	(500)	(500)	385	06/15/2030	2.A FE
92347Y-AA-2	VERIZON OWNER TRUST 19-A A1A		07/20/2022	MBS PAYDOWN		152	152	152	294	.0	(142)	.0	(142)	.0	152	.0	.0	.0	3	09/20/2023	1.A FE
92890N-AU-3	WF-RBS COMMERCIAL MORTGAGE TR 12 C10 A3		09/01/2022	MBS PAYDOWN		28,495	28,495	28,460	28,485	.0	10	.0	10	.0	28,495	.0	.0	.0	583	12/15/2045	1.A FE
92930R-AC-6	WF-RBS COMMERCIAL MORTGAGE TRU 12-C9 AS		09/01/2022	MBS PAYDOWN		75,000	75,000	74,221	74,766	.0	234	.0	234	.0	75,000	.0	.0	.0	1,794	11/15/2045	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						279,270	286,816	286,135	274,384	0	(24)	0	(24)	0	287,048	0	(7,777)	(7,777)	7,459	XXX	XXX
2509999997. Total - Bonds - Part 4						595,910	603,456	602,851	587,414	0	(272)	0	(272)	0	603,688	0	(7,777)	(7,777)	13,056	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						595,910	603,456	602,851	587,414	0	(272)	0	(272)	0	603,688	0	(7,777)	(7,777)	13,056	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						595,910	XXX	602,851	587,414	0	(272)	0	(272)	0	603,688	0	(7,777)	(7,777)	13,056	XXX	XXX

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1  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	
Colonial Savings F.A. .... Fort Worth, TX .....		.0.002	553		1,176,225	1,485,372	2,114,058	.XXX.
Colonial Savings F.A. .... Fort Worth, TX .....					4,787	0	0	.XXX.
Colonial Savings F.A. .... Fort Worth, TX .....					(273,336)	(502,797)	(439,257)	.XXX.
Colonial Savings F.A. .... Fort Worth, TX .....					5,679	0	0	.XXX.
Federal Home Loan Bank of Dallas .....								
Dallas .....			82		15,161	15,191	15,285	.XXX.
J. P. Morgan Chase .....					11,786	424,120	40,323	.XXX.
Central National Bank .....					363,747	771,626	483,078	.XXX.
Waco, TX .....								
Texas Treasury Safekeeping Trust Company .....					100,000	0	0	.XXX.
Austin, TX .....								
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	635	0	1,404,049	2,193,512	2,213,487	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	635	0	1,404,049	2,193,512	2,213,487	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	635	0	1,404,049	2,193,512	2,213,487	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]