

# **QUARTERLY STATEMENT**

**OF THE**

**Roadrunner Indemnity Company**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**Texas**

**FOR THE QUARTER ENDED  
SEPTEMBER 30, 2023**

**PROPERTY AND CASUALTY**

# **2023**



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023  
OF THE CONDITION AND AFFAIRS OF THE

Roadrunner Indemnity Company

NAIC Group Code 3279 3279 NAIC Company Code 40673 Employer's ID Number 75-1791515  
(Current) (Prior)  
Organized under the Laws of Texas State of Domicile or Port of Entry TX  
Country of Domicile United States of America  
Incorporated/Organized 12/04/1981 Commenced Business 01/01/1982  
Statutory Home Office 225 South Fifth Street Waco, TX, US 76701  
(Street and Number) (City or Town, State, Country and Zip Code)  
Main Administrative Office 225 South Fifth Street  
(Street and Number) Waco, TX, US 76701 254-759-3727  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)  
Mail Address P.O. Box 32577 Waco, TX, US 76703  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)  
Primary Location of Books and Records 225 South Fifth Street  
(Street and Number) Waco, TX, US 76701 254-759-3700  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)  
Internet Website Address www.insurorsindemnity.com  
Statutory Statement Contact Tammy Tieperman 254-759-3727  
(Name) (Area Code) (Telephone Number)  
ttieperman@insurorsindemnity.com (E-mail Address) (FAX Number)

OFFICERS

President & CEO Dave E Talbert Treasurer Thomas G. Chase Jr.  
Secretary Tammy Tieperman

OTHER

Somers W. Goodman, Vice President - Surety Michael Vieregg, Vice President - Claims Rhett Dawson, Vice President - P&C & Bus Development  
Tammy Tieperman, Vice President - Accounting Gail Locker, Assistant Vice President - P&C Audrey Teague, Assistant Secretary

DIRECTORS OR TRUSTEES

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

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  
Dave E. Talbert  
President & CEO

Tammy Tieperman  
Tammy Tieperman  
Secretary

Thomas G. Chase Jr.  
Thomas G. Chase, Jr.  
Treasurer

Subscribed and sworn to before me this  
14th day of November, 2023  
Cheyenne Wasden

- 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, 2023 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 .....	8,474,535		8,474,535	8,368,163
2. Stocks:				
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....	66,300		66,300	64,200
3. Mortgage loans on real estate:				
3.1 First liens .....			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....			0	0
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	0
5. Cash (\$ ..... (1,993,641) ), cash equivalents (\$ ..... 189,154 ) and short-term investments (\$ ..... ) .....	(1,804,487)		(1,804,487)	1,792,438
6. Contract loans (including \$ ..... premium notes) .....			0	0
7. Derivatives .....			0	0
8. Other invested assets .....			0	0
9. Receivables for securities .....			0	0
10. Securities lending reinvested collateral assets .....			0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	6,736,348	0	6,736,348	10,224,801
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	53,277		53,277	41,933
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	774,550		774,550	466,885
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	5,068,492		5,068,492	380,141
16.2 Funds held by or deposited with reinsured companies .....			0	0
16.3 Other amounts receivable under reinsurance contracts .....			0	0
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon ....			0	0
18.2 Net deferred tax asset .....			0	0
19. Guaranty funds receivable or on deposit .....	21,972		21,972	23,675
20. Electronic data processing equipment and software .....			0	0
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....			0	0
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other than invested assets .....	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	12,654,639	0	12,654,639	11,137,435
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27)	12,654,639	0	12,654,639	11,137,435
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. Agents Balances .....			0	0
2502. ....			0	0
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)	0	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Roadrunner Indemnity Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ .....527,707 ) .....	18,143	54,442
2. Reinsurance payable on paid losses and loss adjustment expenses .....		0
3. Loss adjustment expenses .....	4,740	43,350
4. Commissions payable, contingent commissions and other similar charges .....	248,909	190,549
5. Other expenses (excluding taxes, licenses and fees) .....		
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	34,204	41,978
7.1 Current federal and foreign income taxes (including \$ ..... on realized capital gains (losses)) .....	599,733	209,588
7.2 Net deferred tax liability .....		
8. Borrowed money \$ ..... and interest thereon \$ .....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ ..... 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) .....		
10. Advance premium .....		
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....		
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	2,716,629	2,950,798
13. Funds held by company under reinsurance treaties .....		0
14. Amounts withheld or retained by company for account of others .....	40,210	148,456
15. Remittances and items not allocated .....		
16. Provision for reinsurance (including \$ ..... certified) .....	0	6,000
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		
18. Drafts outstanding .....		
19. Payable to parent, subsidiaries and affiliates .....	34,344	6,134
20. Derivatives .....	0	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) .....	3,696,912	3,651,295
27. Protected cell liabilities .....		
28. Total liabilities (Lines 26 and 27) .....	3,696,912	3,651,295
29. Aggregate write-ins for special surplus funds .....	0	0
30. Common capital stock .....	2,500,000	2,500,000
31. Preferred capital stock .....		
32. Aggregate write-ins for other than special surplus funds .....	0	0
33. Surplus notes .....		
34. Gross paid in and contributed surplus .....	1,250,730	1,250,730
35. Unassigned funds (surplus) .....	5,206,997	3,735,410
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) .....	8,957,727	7,486,140
38. Totals (Page 2, Line 28, Col. 3)	12,654,639	11,137,435
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 .....		0
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page .....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 11,297,149 )	9,222,939	7,161,052	9,821,260
1.2 Assumed (written \$ )			0
1.3 Ceded (written \$ 10,672,249 )	8,598,039	6,285,217	8,796,121
1.4 Net (written \$ 624,900 )	624,900	875,835	1,025,139
DEDUCTIONS:			
2. Losses incurred (current accident year \$ )::			
2.1 Direct	16,663,602	4,256,843	4,614,239
2.2 Assumed			0
2.3 Ceded	16,712,815	4,026,827	4,411,947
2.4 Net	(49,213)	230,016	202,292
3. Loss adjustment expenses incurred	147,576	135,752	185,782
4. Other underwriting expenses incurred	(1,130,140)	168,146	(220,958)
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	(1,031,777)	533,914	167,116
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,656,677	341,921	858,023
INVESTMENT INCOME			
9. Net investment income earned	197,231	142,640	152,078
10. Net realized capital gains (losses) less capital gains tax of \$	(2,405)	(5,284)	(25,046)
11. Net investment gain (loss) (Lines 9 + 10)	194,826	137,356	127,032
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ )	0	0	0
13. Finance and service charges not included in premiums	6,330	7,485	10,075
14. Aggregate write-ins for miscellaneous income	0	343	2,908
15. Total other income (Lines 12 through 14)	6,330	7,828	12,983
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,857,833	487,105	998,038
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,857,833	487,105	998,038
19. Federal and foreign income taxes incurred	390,145	102,292	209,588
20. Net income (Line 18 minus Line 19)(to Line 22)	1,467,688	384,813	788,450
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	7,486,140	6,709,318	6,709,318
22. Net income (from Line 20)	1,467,688	384,813	788,450
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$	(2,590)	(6,761)	(6,073)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax			
27. Change in nonadmitted assets	489	(30)	(555)
28. Change in provision for reinsurance	6,000		(6,000)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			2,500,000
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in	0	1,000	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			0
37. Aggregate write-ins for gains and losses in surplus	0	0	(2,500,000)
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,471,587	379,022	776,822
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	8,957,727	7,088,340	7,486,140
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	343
1402. Other Income			2,565
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)	0	343	2,908
3701. Conversion to Capital Stock Company			(2,500,000)
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	(2,500,000)

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 .....	83,066	4,766,080	1,195,521
2. Net investment income .....	180,720	152,075	166,665
3. Miscellaneous income .....	6,330	7,828	12,983
4. Total (Lines 1 to 3) .....	270,116	4,925,983	1,375,169
5. Benefit and loss related payments .....	4,675,437	2,886,657	178,816
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	(996,243)	363,697	55,531
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	0	0	0
10. Total (Lines 5 through 9) .....	3,679,194	3,250,354	234,347
11. Net cash from operations (Line 4 minus Line 10) .....	(3,409,078)	1,675,629	1,140,822
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	623,812	1,404,510	1,930,747
12.2 Stocks .....	0	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	623,812	1,404,510	1,930,747
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	730,012	1,532,506	2,252,920
13.2 Stocks .....	2,100	0	400
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	732,112	1,532,506	2,253,320
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(108,300)	(127,996)	(322,573)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	1,000	1,000
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(79,547)	(82,992)	(83,089)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(79,547)	(81,992)	(82,089)
<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) .	(3,596,925)	1,465,641	736,160
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	1,792,438	1,056,278	1,056,278
19.2 End of period (Line 18 plus Line 19.1)	(1,804,487)	2,521,919	1,792,438

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

--	--	--	--

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 or 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 #	F/S Page	F/S Line #	2023		2022	
NET INCOME							
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$	1,467,688	\$	788,450
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:							
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	1,467,688	\$	788,450
SURPLUS							
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$	8,957,727	\$	7,486,140
(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	\$	8,957,727	\$	7,486,140

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amount of reserves and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro-rata methods for direct 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.

In addition, the Company uses the following accounting policies:

- (1) Basis for Short-Term Investments: Short-term investments are carried at cost.
- (2) Basis for Bonds and Amortization Schedule: IBonds not backed by other loans are stated at amortized cost using the scientific method.
- (3) Basis for Common Stocks: Common stocks are carried at market value.
- (4) Basis for Preferred Stocks: The Company does not have any preferred stocks at this time.
- (5) Basis for Mortgage Loans: The Company does not have any mortgage loans at this time.
- (6) Basis for Loan-Backed Securities and Adjustment methodology: Loan-backed securities are stated at amortized cost. The retrospective adjustment method is used to value all securities except for interest only securities which are valued using the prospective method.
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities: The Company has no investments in subsidiaries, controlled and affiliated companies.
- (8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities: The Company has no investment in joint ventures, partnerships or limited liability companies.
- (9) Accounting Policies for Derivatives: The Company has no derivatives.
- (10) ,Anticipated Investment Income Used in Premium Deficiency Calculation: The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property Casualty Contracts - Premiums.
- (11) IManagement's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim adjustment Expenses:  
Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Periods: The Company has not modified its capitalization policy from the prior period .
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables: The Company does not have any pharmaceutical rebate receivables.

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

No Significant Change.

NOTE 4 Discontinued Operations

No Significant Change.

NOTE 5 Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans  
The Company has no mortgage loans, including mezzanine real estate loans.

NOTES TO FINANCIAL STATEMENTS

- B. Debt Restructuring  
The Company has no debt restructuring.
- C. Reverse Mortgages  
The Company has no reverse mortgages.

- (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 consistent with the current interest rate and economic environment.
- (2) Securities with Recognized other-than-temporary impairment: The Company is not holding any securities with recognized other-than-temporary impairment for 1st Quarter 2023.
- (3) Recognized OTTI Securities: The Company does not have an recognized OTTI securities for the 1st Quarter 2023.
- (4)  
a) The aggregate amount of unrealized losses:  
1. Less than 12 Months  
2. 12 Months or Longer  
b)The aggregate related fair value of securities with unrealized losses:  
1. Less than 12 Months  
2. 12 Months or Longer
- (5) No Change.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions : NONE
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
(1) The Company does not have any repurchase agreements transactions accounted for as secured borrowing.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
(1) The Company does not have any reverse repurchase agreements transactions accounted for as secured borrowing.
- H. Repurchase Agreements Transactions Accounted for as a Sale  
(1) 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 does not have any reverse repurchase agreements transactions accounted for as a sale.
- J. Real Estate  
(1) The Company has no real estate investments.

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

L. Restricted Assets

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.

1. Restricted Assets (Including Pledged)

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

(a) Subset of Column 1

(b) Subset of Column 3

	Current Year
--	--------------



NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	8  Total Non- admitted Restricted	9  Total Admitted Restricted (5 minus 8)	Percentage	
			10  Gross (Admitted & Non- admitted) Restricted to Total Assets (c)	11  Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown		\$ -	0.000%	0.000%
b. Collateral held under security lending agreements		\$ -	0.000%	0.000%
c. Subject to repurchase agreements		\$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements		\$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements		\$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements		\$ -	0.000%	0.000%
g. Placed under option contracts		\$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock		\$ -	0.000%	0.000%
i. FHLB capital stock		\$ -	0.000%	0.000%
j. On deposit with states		\$ -	0.000%	0.000%
k. On deposit with other regulatory bodies		\$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)		\$ -	0.000%	0.000%
m. Pledged as collateral not captured in other categories		\$ -	0.000%	0.000%
n. Other restricted assets		\$ -	0.000%	0.000%
o. Total Restricted Assets (Sum of a through n)	\$ -	\$ -	0.000%	0.000%

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate) NONE
3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate) NONE
4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements: NONE

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.

- O. 5GI Securities : The Company has no 5GI Securities.
- P. Short Sales: The Company has no short sales.
- Q. Prepayment Penalty and Acceleration Fees : NONE

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

R. Reporting Entity's Share of Cash Pool by Asset Type : NONE

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

**NOTE 7 Investment Income**  
The Company has no non-admitted investment income during the reporting period.

**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's acquisition of all of 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 adirect 100% owned subsidiary of Insurors Indemnity Company. Casualty Holdings, Inc. was dissolved by merging it with and itno Roadrunner with Roadrunner surviving the merger.

NOTES TO FINANCIAL STATEMENTS

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 \$27,595 in management fees payable to IIU during the first quarter 2023. Roadrunner Indemnity Company was added to the affiliated 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

- 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	\$ 66,300	\$ 66,300	
(c) Activity Stock	\$ -		
(d) Excess Stock	\$ -		
(e) Aggregate Total (a+b+c+d)	\$ 66,300	\$ 66,300	\$ -
(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	\$ 64,200	\$ 64,200	
(c) Activity Stock	\$ -		
(d) Excess Stock	\$ -		
(e) Aggregate Total (a+b+c+d)	\$ 64,200	\$ 64,200	\$ -
(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	\$ 66,300			\$ 66,300		

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 Compapny has no collateral pledged to the FHLB.
- (4) Borrowing from FHLB
- Roadrunner Indemnity Company holds common stock to maintain our membership. At this time we do not use the FHLB for any other purpose.
- c. FHLB - 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. The fair value of each class of plan assets : None
- D. Basis Used to Determine Expected Long-Term Rate of Return: None
- E. Defined Contribution Plan
- The Company has no defined contribution plan.
- F. Multiemployer Plans
- The Company does not participate in a multiemployer plan.

NOTES TO FINANCIAL STATEMENTS

- G. Consolidated/Holding Co Plans: The Company's affiliate Insurors Indemnity General Agency, Inc. dba Insurors Indemnity Underwriters maintains a profit share plan.
- 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

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 the 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:

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

(2) a. At January 1, 2023, the minimum aggregate rental commitments are as follows:     None

(3) The Company has no 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.

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

This table summarizes the fair values of assets and liabilities that are reported on the balance sheet at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined:

(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					
Total assets at fair value/NAV	\$ -	\$ -	\$ -	\$ -	\$ -

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.

NOTES TO FINANCIAL STATEMENTS

	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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

	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) Policies when Transfers Between Levels are Recognized: The Company has no assets/liabilities transferred between levels.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement: Fair values for the Company's portfolio are provided by our investment custodian, US Bank. US Bank obtains the fair value for investments from FT Interactive, Standards & Poors, J. J. Kenny and ICD Pricing.

(5) Fair Value Disclosures for Derivative Assets and Liabilities: The Company has no derivative assets or liabilities.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements: 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)

D. Not Practicable to Estimate Fair Value : The Company has no assets/liabilities that are not practicable to estimate at fair value.

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

E. NAV Practical Expedient Investments: The Company has no NAV Practical Expedient Investments.

NOTE 21 Other Items

No significant change.

NOTE 22 Events Subsequent

Subsequent events have been considered for these statutory financial statements through first quarter 2023. 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 has no retrospectively rated contracts or 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 \$90 thousand and \$98 thousand at March 31, 2023 and December 31, 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 cost 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 favorable development or prior year reserve redundancies.

Reserves as of December 31, 2022 were \$98 thousand. As of March 31, 2023, \$49 thousand has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$39 thousand as a result of re-estimation of unpaid claims and claim adjustment expenses principally on the homeowners line of business. Therefore, there has been a \$10 thousand favorable prior-year development since December 31, 2022 to March 31, 2023.

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

NOTE 26 Intercompany Pooling Arrangements

No significant change.

NOTE 27 Structured Settlements : No significant change.

NOTE 28 Health Care Receivables : No significant change.

NOTE 29 Participating Policies

No significant change.

# NOTES TO FINANCIAL STATEMENTS

---

**NOTE 30 Premium Deficiency Reserves :** No significant change.

**NOTE 31 High Deductibles**  
No significant change.

**NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**  
  
No significant change.

**NOTE 33 Asbestos/Environmental Reserves**  
No significant change.

**NOTE 34 Subscriber Savings Accounts**  
No significant change.

**NOTE 35 Multiple Peril Crop Insurance**  
No significant change.

**NOTE 36 Financial Guaranty Insurance**  
  
The Company does not write financial guaranty insurance.

STATEMENT AS OF SEPTEMBER 30, 2023 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 [ X ]
- 1.2

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

Yes [ ] No [ ]
- 2.1

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

Yes [ ] No [ X ]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]
- 3.2

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

Yes [ ] No [ X ]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes [ ] No [ X ]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [ ] No [ X ]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  
If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]
- 6.1

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

12/31/2022
- 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.

12/31/2021
- 6.3

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

05/12/2023
- 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 [ X ]
- 6.6

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

Yes [ X ] No [ ] N/A [ ]
- 7.1

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

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

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

Yes [ ] No [ X ]
- 8.2

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

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

Yes [ ] No [ X ]
- 8.4

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

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Roadrunner Indemnity Company

GENERAL INTERROGATORIES

- 9.1

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

\$ .....
13.

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

\$ .....
- 14.1

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

Yes [ ] No [ X ]
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ .....0	\$ .....
14.22 Preferred Stock .....	\$ .....0	\$ .....
14.23 Common Stock .....	\$ .....0	\$ .....
14.24 Short-Term Investments .....	\$ .....0	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....0	\$ .....
14.26 All Other .....	\$ .....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 .....	\$ .....	\$ .....

15.1

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

Yes [ ] No [ X ]

15.2

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

16.

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

16.1

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

\$ .....0

16.2

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

\$ .....0

16.3

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

\$ .....0

STATEMENT AS OF SEPTEMBER 30, 2023 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	2
Name of Custodian(s)	Custodian Address

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

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

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

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

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

1	2
Name of Firm or Individual	Affiliation

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

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

- 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

- 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 [ ] No [ X ]
- 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 [ X ]

## Showing All New Reinsurers - Current Year to Date

# NONE

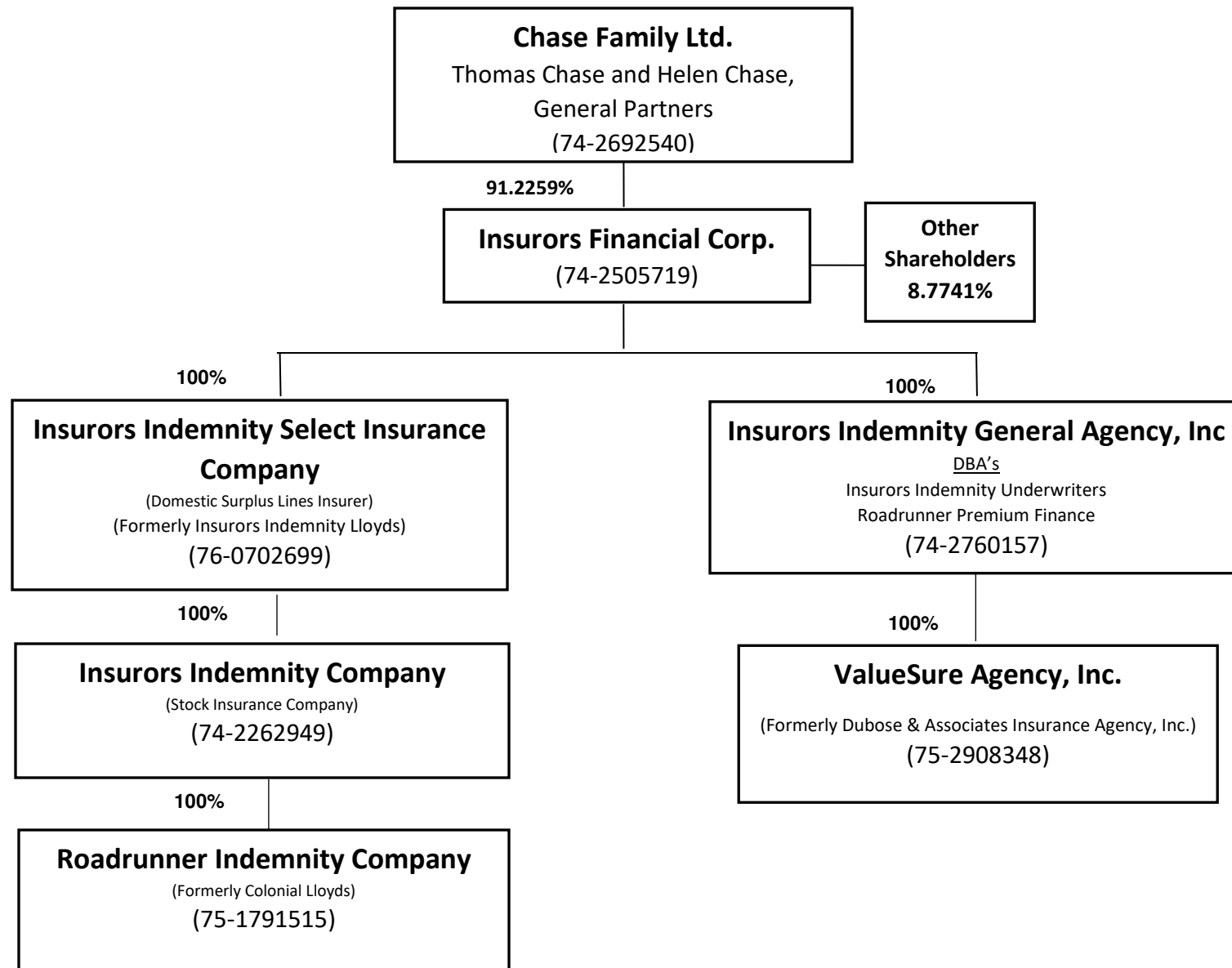
STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Roadrunner Indemnity Company

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	11,297,149	8,276,454	14,998,945	4,132,215	2,878,012	1,464,782
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	0
59. Totals	XXX	11,297,149	8,276,454	14,998,945	4,132,215	2,878,012	1,464,782	
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	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	1	4. Q - Qualified - Qualified or accredited reinsurer.....	0
2. R - Registered - Non-domiciled RRGs.....	0	5. D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile.....	0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....	0	6. N - None of the above - Not allowed to write business in the state.....	56



Effective 5/25/2023

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Roadrunner Indemnity Company

## SCHEDULE Y

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

[illegible]

Asterisk	Explanation

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 .....	494,930	271,355	54.8	83.5
2.1	Allied Lines .....	2,149,937	2,666,594	124.0	63.8
2.2	Multiple peril crop .....			0.0	0.0
2.3	Federal flood .....			0.0	0.0
2.4	Private crop .....			0.0	0.0
2.5	Private flood .....			0.0	0.0
3.	Farmowners multiple peril .....			0.0	0.0
4.	Homeowners multiple peril .....	6,563,117	13,726,353	209.1	55.4
5.1	Commercial multiple peril (non-liability portion) .....			0.0	
5.2	Commercial multiple peril (liability portion) .....			0.0	
6.	Mortgage guaranty .....			0.0	0.0
8.	Ocean marine .....			0.0	0.0
9.	Inland marine .....	3,159	62	2.0	22.4
10.	Financial guaranty .....			0.0	0.0
11.1	Medical professional liability - occurrence .....			0.0	0.0
11.2	Medical professional liability - claims-made .....			0.0	0.0
12.	Earthquake .....			0.0	0.0
13.1	Comprehensive (hospital and medical) individual .....			0.0	0.0
13.2	Comprehensive (hospital and medical) group .....			0.0	0.0
14.	Credit accident and health .....			0.0	0.0
15.1	Vision only .....			0.0	0.0
15.2	Dental only .....			0.0	0.0
15.3	Disability income .....			0.0	0.0
15.4	Medicare supplement .....			0.0	0.0
15.5	Medicaid Title XIX .....			0.0	0.0
15.6	Medicare Title XVIII .....			0.0	0.0
15.7	Long-term care .....			0.0	0.0
15.8	Federal employees health benefits plan .....			0.0	0.0
15.9	Other health .....			0.0	0.0
16.	Workers' compensation .....			0.0	0.0
17.1	Other liability - occurrence .....	11,796	(762)	(6.5)	(1.7)
17.2	Other liability - claims-made .....			0.0	0.0
17.3	Excess workers' compensation .....			0.0	0.0
18.1	Products liability - occurrence .....			0.0	0.0
18.2	Products liability - claims-made .....			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection) .....			0.0	0.0
19.2	Other private passenger auto liability .....			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection) .....			0.0	0.0
19.4	Other commercial auto liability .....			0.0	0.0
21.1	Private passenger auto physical damage .....			0.0	0.0
21.2	Commercial auto physical damage .....			0.0	0.0
22.	Aircraft (all perils) .....			0.0	0.0
23.	Fidelity .....			0.0	0.0
24.	Surety .....			0.0	0.0
26.	Burglary and theft .....			0.0	0.0
27.	Boiler and machinery .....			0.0	0.0
28.	Credit .....			0.0	0.0
29.	International .....			0.0	0.0
30.	Warranty .....			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	0	0.0	0.0
35.	Totals	9,222,939	16,663,602	180.7	59.4
DETAILS OF WRITE-INS					
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire .....	178,883	527,462	467,381
2.1	Allied Lines .....	834,223	2,352,852	1,981,934
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 .....	2,879,685	8,393,434	5,814,017
5.1	Commercial multiple peril (non-liability portion) .....	0		
5.2	Commercial multiple peril (liability portion) .....	0		
6.	Mortgage guaranty .....	0		
8.	Ocean marine .....	0		
9.	Inland marine .....	1,148	3,722	3,385
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 .....	9,688	19,679	9,737
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	3,903,627	11,297,149	8,276,454
DETAILS OF WRITE-INS				
3401.	.....			0
3402.	.....			0
3403.	.....			0
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, 2023 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)	2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2023 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. 2020 + Prior .....	0	0	0	0	0	0	0			0	0	0	0
2. 2021 .....	27	8	35	10	3	13	13			13	(4)	(5)	(9)
3. Subtotals 2021 + Prior .....	27	8	35	10	3	13	13	0	0	13	(4)	(5)	(9)
4. 2022 .....	22	40	62	138	22	160	10			10	126	(18)	108
5. Subtotals 2022 + Prior .....	49	48	97	148	25	173	23	0	0	23	122	(23)	99
6. 2023 .....	XXX	XXX	XXX	XXX	0	0	XXX			0	XXX	XXX	XXX
7. Totals .....	49	48	97	148	25	173	23	0	0	23	122	(23)	99
8. Prior Year-End Surplus As Regards Policyholders	7,486										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. 249.0	2. (47.9)	3. 102.1
											Col. 13, Line 7 As a % of Col. 1 Line 8 4. 1.3		



STATEMENT AS OF SEPTEMBER 30, 2023 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.

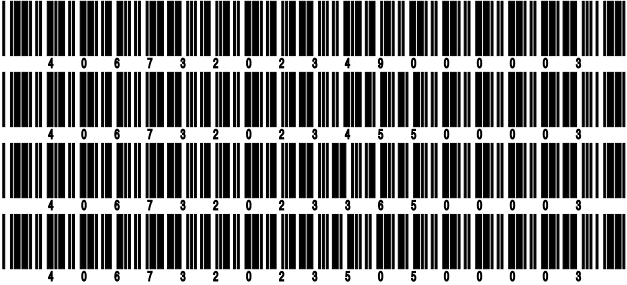
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed 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.
2.
3.
4.

Bar Codes:

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



STATEMENT AS OF SEPTEMBER 30, 2023 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.	.....	.....	.....	0
3497.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....		
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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. 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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	8,432,362	8,159,287
2. Cost of bonds and stocks acquired .....	732,112	2,253,320
3. Accrual of discount .....	14,170	6,944
4. Unrealized valuation increase (decrease) .....	(2,590)	(6,073)
5. Total gain (loss) on disposals .....	(2,405)	(25,046)
6. Deduct consideration for bonds and stocks disposed of .....	623,812	1,930,961
7. Deduct amortization of premium .....	9,003	25,323
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	0	214
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	8,540,834	8,432,362
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	8,540,834	8,432,362

STATEMENT AS OF SEPTEMBER 30, 2023 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) .....	7,394,429	241,942	110,215	(32,504)	7,401,943	7,394,429	7,493,652	7,282,130
2. NAIC 2 (a) .....	921,380	0	59,399	34,499	973,430	921,380	896,480	999,040
3. NAIC 3 (a) .....	81,541	0	0	2,862	85,218	81,541	84,403	86,993
4. NAIC 4 (a) .....	0	0	0	0	0	0	0	
5. NAIC 5 (a) .....	0	0	0	0	0	0	0	
6. NAIC 6 (a) .....	0	0	0	0	0	0	0	
7. Total Bonds	8,397,350	241,942	169,614	4,857	8,460,591	8,397,350	8,474,535	8,368,163
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	8,397,350	241,942	169,614	4,857	8,460,591	8,397,350	8,474,535	8,368,163

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$ .....0 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

Schedule DA - Part 1 - Short-Term Investments

**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 .....	176,838	290,841
2. Cost of cash equivalents acquired .....	1,351,127	3,972,981
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	1,338,811	4,086,984
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	189,154	176,838
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	189,154	176,838

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, 2023 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 Admini- strative Symbol
3133KR-E3-4 .....	UMBS - POOL RA9154 .....	.....	.....07/31/2023 .....	WELLS FARGO SECURITIES LLC .....	.....	241,942	246,252	445	1.A FE .....
0909999999. Subtotal - Bonds - U.S. Special Revenues						241,942	246,252	445	XXX
2509999997. Total - Bonds - Part 3						241,942	246,252	445	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						241,942	246,252	445	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
31339@-10-5 .....	FEDERAL HOME LOAN BANK - DALLAS .....	.....	.....09/27/2023 .....	DIRECT .....	15,000	1,500	.....	0	.....
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,500	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,500	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,500	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						1,500	XXX	0	XXX
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6009999999 - Totals						243,442	XXX	445	XXX



STATEMENT AS OF SEPTEMBER 30, 2023 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 Identification	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 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 Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..36179N-MP-0	GNMA 11 POOL MA1266 .....		09/01/2023	MBS PAYDOWN .....		306	306	322	308	0	(2)	0	(2)	0	306	0	0	0	7	09/20/2028	1.A FE
..3622A2-GA-4	GNMA POOL 783793 .....		09/01/2023	MBS PAYDOWN .....		1,298	1,298	1,331	1,301	0	(3)	0	(3)	0	1,298	0	0	0	26	07/15/2028	1.A FE
..38378B-QF-9	GOVERNMENT NATIONAL MORTGAGE A 12-27 C .....		09/01/2023	MBS PAYDOWN .....		2,254	2,254	2,261	2,254	0	0	0	0	0	2,254	0	0	0	46	03/16/2044	1.A FE
..38378V-W7-6	GOVERNMENT NATIONAL MORTGAGE A 13-117 BE .....		09/01/2023	MBS PAYDOWN .....		2,503	2,503	2,681	2,506	0	(3)	0	(3)	0	2,503	0	0	0	67	11/20/2042	1.A FE
0109999999 Subtotal - Bonds - U.S. Governments						6,361	6,361	6,595	6,369	0	(8)	0	(8)	0	6,361	0	0	0	146	XXX	XXX
..3128M5-GU-8	FHLMC POOL G03511 .....		09/01/2023	MBS PAYDOWN .....		13	13	13	13	0	0	0	0	0	13	0	0	0	1	10/01/2037	1.A FE
..3128MB-ZE-0	FHLMC POOL G13241 .....		07/03/2023	MBS PAYDOWN .....		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2023	1.A FE
..3128ME-H9-5	FHLMC POOL G15456 .....		09/01/2023	MBS PAYDOWN .....		1,764	1,764	1,846	1,772	0	(8)	0	(8)	0	1,764	0	0	0	37	11/01/2028	1.A FE
..3129AM-NG-2	FHLMC POOL E03091 .....		09/01/2023	MBS PAYDOWN .....		1,152	1,152	1,174	1,153	0	(1)	0	(1)	0	1,152	0	0	0	23	04/01/2027	1.A FE
..3132D5-4L-3	UMBS - POOL SB8027 .....		09/01/2023	MBS PAYDOWN .....		1,457	1,457	1,496	1,462	0	(5)	0	(5)	0	1,457	0	0	0	30	01/01/2035	1.A FE
..3132D5-6B-3	UMBS - POOL SB8066 .....		09/01/2023	MBS PAYDOWN .....		1,284	1,284	1,316	1,287	0	(3)	0	(3)	0	1,284	0	0	0	13	08/01/2035	1.A FE
..3132D9-EF-7	UMBS - POOL SC0134 .....		09/01/2023	MBS PAYDOWN .....		1,486	1,486	1,485	1,486	0	0	0	0	0	1,486	0	0	0	15	03/01/2041	1.A FE
..3133G9-C5-6	UMBS - POOL QN2792 .....		09/01/2023	MBS PAYDOWN .....		2,021	2,021	2,100	2,029	0	(8)	0	(8)	0	2,021	0	0	0	27	07/01/2035	1.A FE
..3133KR-E3-4	UMBS - POOL RA9154 .....		09/01/2023	MBS PAYDOWN .....		1,989	1,989	1,954	0	0	0	0	0	0	1,989	0	0	0	17	06/01/2053	1.A FE
..3136AK-3W-1	FANNIE MAE 14 64 BH .....		09/01/2023	MBS PAYDOWN .....		75	75	76	75	0	0	0	0	0	75	0	0	0	1	03/25/2044	1.A FE
..3136BB-4K-5	FANNIE MAE 20-68 A .....		09/01/2023	MBS PAYDOWN .....		917	917	942	919	0	(2)	0	(2)	0	917	0	0	0	12	09/25/2044	1.A FE
..3137FU-BJ-2	FREDDIE MAC 4994 CA .....		09/01/2023	MBS PAYDOWN .....		1,314	1,314	1,349	1,319	0	(5)	0	(5)	0	1,314	0	0	0	17	03/25/2044	1.A FE
..3138AX-XQ-9	UMBS - POOL AJ6086 .....		09/01/2023	MBS PAYDOWN .....		851	851	901	854	0	(3)	0	(3)	0	851	0	0	0	17	12/01/2026	1.A FE
..3138EG-HR-8	UMBS - POOL AL0239 .....		09/01/2023	MBS PAYDOWN .....		376	376	388	376	0	0	0	0	0	376	0	0	0	10	04/01/2041	1.A FE
..3138EJ-AV-0	UMBS - POOL AL1819 .....		09/01/2023	MBS PAYDOWN .....		654	654	705	657	0	(3)	0	(3)	0	654	0	0	0	15	05/01/2042	1.A FE
..3138EK-6P-5	UMBS - POOL AL3577 .....		09/01/2023	MBS PAYDOWN .....		1,080	1,080	1,159	1,085	0	(5)	0	(5)	0	1,080	0	0	0	26	04/01/2043	1.A FE
..3138YW-H4-2	UMBS - POOL AZ4750 .....		09/01/2023	MBS PAYDOWN .....		565	565	591	567	0	(2)	0	(2)	0	565	0	0	0	13	10/01/2045	1.A FE
..3140LY-CA-1	UMBS - POOL BT8164 .....		09/01/2023	MBS PAYDOWN .....		1,353	1,353	1,289	1,351	0	2	0	2	0	1,353	0	0	0	32	06/01/2052	1.A FE
..3140QP-2F-3	UMBS - POOL CB4373 .....		09/01/2023	MBS PAYDOWN .....		2,842	2,842	2,763	2,839	0	3	0	3	0	2,842	0	0	0	77	08/01/2052	1.A FE
..3140QP-PW-1	UMBS - POOL CB4036 .....		09/01/2023	MBS PAYDOWN .....		7,430	7,430	7,134	7,417	0	14	0	14	0	7,430	0	0	0	245	07/01/2052	1.A FE
..3140X7-7H-6	UMBS - POOL FM4495 .....		09/01/2023	MBS PAYDOWN .....		2,108	2,108	2,195	2,112	0	(5)	0	(5)	0	2,108	0	0	0	28	10/01/2050	1.A FE
..3140X8-6N-2	UMBS - POOL FM5376 .....		09/01/2023	MBS PAYDOWN .....		3,140	3,140	3,286	3,151	0	(11)	0	(11)	0	3,140	0	0	0	42	01/01/2036	1.A FE
..3140XB-XQ-8	UMBS - POOL FM7886 .....		09/01/2023	MBS PAYDOWN .....		1,224	1,224	1,269	1,226	0	(2)	0	(2)	0	1,224	0	0	0	20	07/01/2051	1.A FE
..31416R-RG-0	FEDERAL NATIONAL MTG ASSOC #AA7686 .....		09/01/2023	MBS PAYDOWN .....		1,381	1,381	1,457	1,389	0	(8)	0	(8)	0	1,381	0	0	0	41	06/01/2039	1.A FE
..31417F-L2-2	UMBS - POOL AB8444 .....		09/01/2023	MBS PAYDOWN .....		1,422	1,422	1,477	1,425	0	(3)	0	(3)	0	1,422	0	0	0	24	02/01/2028	1.A FE
..31418A-WM-6	UMBS - POOL MA1551 .....		08/01/2023	MBS PAYDOWN .....		84	84	87	84	0	0	0	0	0	84	0	0	0	1	08/01/2024	1.A FE
..31418D-HE-5	UMBS - POOL MA3828 .....		09/01/2023	MBS PAYDOWN .....		661	661	677	663	0	(2)	0	(2)	0	661	0	0	0	13	11/01/2034	1.A FE
..31418D-O4-7	UMBS - POOL MA4074 .....		09/01/2023	MBS PAYDOWN .....		824	824	852	827	0	(3)	0	(3)	0	824	0	0	0	11	07/01/2035	1.A FE
..31418D-RS-3	UMBS - POOL MA4096 .....		09/01/2023	MBS PAYDOWN .....		1,056	1,056	1,001	1,053	0	3	0	3	0	1,056	0	0	0	17	08/01/2050	1.A FE
..31418D-U4-2	UMBS - POOL MA4202 .....		09/01/2023	MBS PAYDOWN .....		1,176	1,176	1,197	1,178	0	(1)	0	(1)	0	1,176	0	0	0	12	12/01/2040	1.A FE
..35564C-GQ-4	SLST 2020-2 A1C .....		09/01/2023	MBS PAYDOWN .....		967	967	1,007	971	0	(4)	0	(4)	0	967	0	0	0	13	09/25/2030	1.A FE
..35564C-JU-2	SLST 2021-1 .....		09/01/2023	MBS PAYDOWN .....		2,168	2,168	2,222	2,173	0	(5)	0	(5)	0	2,168	0	0	0	29	05/26/2031	1.A FE
..759136-VD-3	REGL TRANSPRTN DIST CO SALES T .....		09/08/2023	TENDER OFFER .....		13,500	15,000	15,000	15,000	0	0	0	0	0	15,000	0	(1,500)	(1,500)	123	11/01/2026	1.C FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						58,336	59,836	60,410	57,915	0	(67)	0	(67)	0	59,836	0	(1,500)	(1,500)	1,002	XXX	XXX
..03066T-AB-7	AMERICREDIT AUTOMOBILE RECEIVA 22-1 A2 .....		09/18/2023	MBS PAYDOWN .....		7,799	7,799	7,799	7,803	0	(4)	0	(4)	0	7,799	0	0	0	106	01/20/2026	1.A FE
..05526D-BB-0	BAT CAPITAL CORP .....		08/16/2023	TENDER OFFER .....		29,132	29,000	29,741	29,461	0	(62)	0	(62)	0	29,399	0	(2,267)	(2,267)	1,034	08/15/2027	2.B FE
..06540W-BA-0	BANK 19-BN19 A1 .....		09/01/2023	MBS PAYDOWN .....		2,822	2,822	2,822	2,822	0	0	0	0	0	2,822	0	0	0	42	08/15/2061	1.A FE
..06540X-BC-4	BANK 19-BN22 A1 .....		09/01/2023	MBS PAYDOWN .....		2,210	2,210	2,210	2,210	0	0	0	0	0	2,210	0	0	0	31	11/15/2062	1.A FE
..14314Q-AC-8	CARMAX AUTO OWNER TRUST 21-2 A3 .....		09/15/2023	MBS PAYDOWN .....		4,809	4,809	4,808	4,809	0	1	0	1	0	4,809	0	0	0	17	02/17/2026	1.A FE
..14316N-AC-3	CARMAX AUTO OWNER TRUST 21-1 A3 .....		09/15/2023	MBS PAYDOWN .....		4,076	4,076	4,075	4,076	0	0	0	0	0	4,076	0	0	0	9	12/15/2025	1.A FE
..23242M-AD-3	COUNTRYWIDE ASSET-BACKED CERT 06 S3 A4 .....		09/01/2023	MBS PAYDOWN .....		633	633	6	7	0	0	0	0	0	7	0	626	626	31	01/25/2029	1.A FM

STATEMENT AS OF SEPTEMBER 30, 2023 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
..26444B-AA-2	DUKE ENERGY PROGRESS NC .....	.....	07/03/2023	MBS PAYDOWN .....	.....	3,851	3,851	3,851	3,851	0	0	0	0	0	3,851	0	0	0	50	07/01/2030	1.A FE ....
..26444G-AC-7	DUKE ENERGY FL PROJ FIN .....	.....	09/01/2022	SINKING FUND REDEMPTION .....	.....	6,213	6,213	5,286	6,164	0	50	0	50	0	6,213	0	0	0	147	09/01/2031	1.A FE ....
..314353-AA-1	FEDEX 2020-1 CLASS AA .....	.....	08/20/2023	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 ....
..47787J-AB-4	JOHN DEERE OWNER TRUST 22-A A2 .....	.....	09/15/2023	MBS PAYDOWN .....	.....	6,144	6,144	6,143	6,146	0	(2)	0	(2)	0	6,144	0	0	0	78	11/15/2024	1.A FE ....
..54627R-AH-3	LOUISIANA ST LOCAL GOVT ENVRNM .....	.....	08/01/2023	MBS PAYDOWN .....	.....	4,166	4,166	4,205	4,171	0	(5)	0	(5)	0	4,166	0	0	0	119	08/01/2028	1.A FE ....
..579780-AJ-6	MCCORMICK & CO .....	.....	09/01/2023	MATURITY at 100.0000 ...	.....	30,000	30,000	29,430	29,922	0	78	0	78	0	30,000	0	0	0	1,050	09/01/2023	2.B FE ....
..81744N-AB-6	SEQUOIA MORTGAGE TRUST 12-6 A2 .....	.....	09/01/2023	MBS PAYDOWN .....	.....	187	187	183	187	0	0	0	0	0	187	0	0	0	2	12/25/2042	1.A FM ....
..81745M-AA-9	SEQUOIA MORTGAGE TRUST 13-2 A .....	.....	09/01/2023	MBS PAYDOWN .....	.....	131	131	118	130	0	1	0	1	0	131	0	0	0	2	02/25/2043	1.A FE ....
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						101,777	103,645	102,281	103,363	0	57	0	57	0	103,418	0	(1,641)	(1,641)	2,748	XXX	XXX
2509999997. Total - Bonds - Part 4						166,474	169,842	169,286	167,647	0	(18)	0	(18)	0	169,615	0	(3,141)	(3,141)	3,896	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						166,474	169,842	169,286	167,647	0	(18)	0	(18)	0	169,615	0	(3,141)	(3,141)	3,896	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						166,474	XXX	169,286	167,647	0	(18)	0	(18)	0	169,615	0	(3,141)	(3,141)	3,896	XXX	XXX

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Central National Bank								
Operating ..... Waco, TX .....		1.880	1,285		313,682	302,894	438,993	.XXX.
Central National Bank Claims								
..... Waco, TX .....					(4,910,841)	(4,008,010)	(2,182,403)	.XXX.
Central National Bank Refund								
..... Waco, TX .....					(80,509)	(80,791)	(99,469)	.XXX.
Colonial Savings F.A ..... Fort Worth, TX .....					(201,241)	(192,644)	(192,645)	.XXX.
J.P. Morgan Chase ..... Baton Rouge, LA .....					62,318	797	25,702	.XXX.
Federal Home Loan Bank of								
Dallas ..... Dallas, TX .....			162		16,018	16,091	16,181	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	1,447	0	(4,800,573)	(3,961,663)	(1,993,641)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	1,447	0	(4,800,573)	(3,961,663)	(1,993,641)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	1,447	0	(4,800,573)	(3,961,663)	(1,993,641)	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]