



**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 .....	95,114,661		95,114,661	96,218,343
2. Stocks:				
2.1 Preferred stocks .....	960,530		960,530	958,192
2.2 Common stocks .....	17,382,963		17,382,963	13,811,168
3. Mortgage loans on real estate:				
3.1 First liens .....				
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances) .....				
4.2 Properties held for the production of income (less \$.....0 encumbrances) .....	1,750,613		1,750,613	1,756,252
4.3 Properties held for sale (less \$.....0 encumbrances) .....				
5. Cash (\$.....4,244,168), cash equivalents (\$.....468,233) and short-term investments (\$.....0) .....	4,712,401		4,712,401	5,942,076
6. Contract loans (including \$.....0 premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....	5,539,124		5,539,124	5,594,192
9. Receivables for securities .....				
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	125,460,292		125,460,292	124,280,223
13. Title plants less \$.....0 charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	676,806		676,806	638,575
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	4,806,345		4,806,345	4,862,040
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....73,138 earned but unbilled premiums) .....	16,619,160	7,314	16,611,846	16,699,870
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	1,010,331		1,010,331	1,288,271
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....				
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....				
18.2 Net deferred tax asset .....	1,367,687		1,367,687	1,487,599
19. Guaranty funds receivable or on deposit .....				
20. Electronic data processing equipment and software .....	575,492	352,683	222,809	229,385
21. Furniture and equipment, including health care delivery assets (\$.....0) .....	448,885	448,885		
22. Net adjustments in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	568,181		568,181	408,258
24. Health care (\$.....0) and other amounts receivable .....				
25. Aggregate write-ins for other-than-invested assets .....	1,084,778	385,248	699,530	996,168
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	152,617,957	1,194,130	151,423,827	150,890,389
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. TOTAL (Lines 26 and 27) .....	152,617,957	1,194,130	151,423,827	150,890,389
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) .....				
2501. Prepaid maintenance and insurance .....	372,521	335,248	37,273	1,512
2502. Deposits and other receivables .....	584,390	50,000	534,390	571,493
2503. Premiums receivable on reinsurance .....	127,867		127,867	423,163
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	1,084,778	385,248	699,530	996,168

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....4,138,485) .....	35,286,436	36,127,156
2. Reinsurance payable on paid losses and loss adjustment expenses .....		
3. Loss adjustment expenses .....	12,510,372	12,428,645
4. Commissions payable, contingent commissions and other similar charges .....	1,029,410	1,564,511
5. Other expenses (excluding taxes, licenses and fees) .....	1,226,724	1,257,189
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	579,264	518,854
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)) .....	202,241	64,136
7.2 Net deferred tax liability .....		
8. Borrowed money \$.....10,000,000 and interest thereon \$.....7,233 .....	10,007,233	10,007,233
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....861,914 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act) .....	29,605,980	28,927,928
10. Advance premium .....	461,362	515,333
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....	1,005	2,792
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	213,148	
13. Funds held by company under reinsurance treaties .....		
14. Amounts withheld or retained by company for account of others .....	390,156	459,939
15. Remittances and items not allocated .....		
16. Provision for reinsurance (including \$.....0 certified) .....		6,000
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		
18. Drafts outstanding .....		
19. Payable to parent, subsidiaries and affiliates .....		
20. Derivatives .....		
21. Payable for securities .....	679	209,572
22. Payable for securities lending .....		
23. Liability for amounts held under uninsured plans .....		
24. Capital notes \$.....0 and interest thereon \$.....0 .....		
25. Aggregate write-ins for liabilities .....		
26. TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25) .....	91,514,010	92,089,288
27. Protected cell liabilities .....		
28. TOTAL liabilities (Lines 26 and 27) .....	91,514,010	92,089,288
29. Aggregate write-ins for special surplus funds .....	316,719	366,727
30. Common capital stock .....	3,000,000	3,000,000
31. Preferred capital stock .....		
32. Aggregate write-ins for other-than-special surplus funds .....		
33. Surplus notes .....		
34. Gross paid in and contributed surplus .....	17,376,742	17,376,742
35. Unassigned funds (surplus) .....	39,216,356	38,057,632
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$.....0) .....		
36.2 .....0 shares preferred (value included in Line 31 \$.....0) .....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....	59,909,817	58,801,101
38. TOTALS (Page 2, Line 28, Col. 3) .....	151,423,827	150,890,389
<b>DETAILS OF WRITE-INS</b>		
2501. ....		
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....		
2901. Sale Leaseback .....	316,719	366,727
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....		
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) .....	316,719	366,727
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page .....		
3299. TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above) .....		

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned			
1.1 Direct (written \$.....15,172,035)	14,482,050	15,362,815	59,587,072
1.2 Assumed (written \$.....27,898)	38,823	44,949	182,416
1.3 Ceded (written \$.....2,473,168)	2,472,159	2,393,775	10,080,285
1.4 Net (written \$.....12,726,765)	12,048,714	13,013,989	49,689,203
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$.....4,760,791)			
2.1 Direct	8,356,233	6,473,462	37,399,212
2.2 Assumed	25,445	26,518	71,523
2.3 Ceded	2,897,980	1,014,050	13,699,398
2.4 Net	5,483,698	5,485,930	23,771,337
3. Loss adjustment expenses incurred	2,319,008	2,356,152	8,790,652
4. Other underwriting expenses incurred	4,421,928	4,622,840	17,708,906
5. Aggregate write-ins for underwriting deductions			
6. TOTAL underwriting deductions (Lines 2 through 5)	12,224,634	12,464,922	50,270,895
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(175,920)	549,067	(581,692)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	601,798	601,740	2,356,513
10. Net realized capital gains (losses) less capital gains tax of \$.....37,907	155,916	(88,464)	1,457,508
11. Net investment gain (loss) (Lines 9 + 10)	757,714	513,276	3,814,021
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....12,127 amount charged off \$.....90,187)	(78,060)	(29,695)	(546,243)
13. Finance and service charges not included in premiums	76,239	58,991	255,227
14. Aggregate write-ins for miscellaneous income	39	121,832	162,134
15. TOTAL other income (Lines 12 through 14)	(1,782)	151,128	(128,882)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	580,012	1,213,471	3,103,447
17. Dividends to policyholders	911	1,911	13,386
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)	579,101	1,211,560	3,090,061
19. Federal and foreign income taxes incurred	100,198	282,561	834,558
20. Net income (Line 18 minus Line 19) (to Line 22)	478,903	928,999	2,255,503
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	58,801,101	55,357,446	55,357,446
22. Net income (from Line 20)	478,903	928,999	2,255,503
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....143,114	538,380	(2,753,732)	1,647,858
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	23,202	55,430	27,358
27. Change in nonadmitted assets	62,231	(102,494)	(153,064)
28. Change in provision for reinsurance	6,000	172,000	166,000
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)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders		(500,000)	(500,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,108,716	(2,199,797)	3,443,655
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	59,909,817	53,157,649	58,801,101
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401. Cash value on officers' life insurance policies		13,215	40,617
1402. Gain from sales of assets	25	102,183	110,140
1403. Miscellaneous income	14	6,434	11,377
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	39	121,832	162,134
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)			

**CASH FLOW**

	1 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 .....	13,031,763	11,712,385	48,422,712
2. Net investment income .....	641,452	604,724	2,635,883
3. Miscellaneous income .....	(1,782)	151,128	(128,882)
4. TOTAL (Lines 1 to 3) .....	13,671,433	12,468,237	50,929,713
5. Benefit and loss related payments .....	6,046,478	3,473,403	20,729,210
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	6,723,542	8,325,723	27,734,628
8. Dividends paid to policyholders .....	2,698	2,562	13,156
9. Federal and foreign income taxes paid (recovered) net of \$.....37,907 tax on capital gains (losses) .....			718,000
10. TOTAL (Lines 5 through 9) .....	12,772,718	11,801,688	49,194,994
11. Net cash from operations (Line 4 minus Line 10) .....	898,715	666,549	1,734,719
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	3,525,840	3,779,241	17,000,415
12.2 Stocks .....	687,014	576,096	5,184,206
12.3 Mortgage loans .....			
12.4 Real estate .....			
12.5 Other invested assets .....	55,067	53,112	215,360
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			1,494
12.7 Miscellaneous proceeds .....			209,572
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7) .....	4,267,921	4,408,449	22,611,047
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	2,549,313	5,740,299	27,970,165
13.2 Stocks .....	3,326,126	1,530,468	5,100,246
13.3 Mortgage loans .....			
13.4 Real estate .....	4,790	15,653	1,249,047
13.5 Other invested assets .....			
13.6 Miscellaneous applications .....	208,893		
13.7 TOTAL investments acquired (Lines 13.1 to 13.6) .....	6,089,122	7,286,420	34,319,458
14. Net increase (or decrease) in contract loans and premium notes .....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(1,821,201)	(2,877,971)	(11,708,410)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....		6,003,267	10,007,233
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....			
16.5 Dividends to stockholders .....		500,000	500,000
16.6 Other cash provided (applied) .....	(307,190)	(619,000)	888,971
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) .....	(307,190)	4,884,267	10,396,204
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(1,229,676)	2,672,845	422,512
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	5,942,076	5,519,564	5,519,564
19.2 End of period (Line 18 plus Line 19.1) .....	4,712,401	8,192,409	5,942,076

**Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:**

20.0001	.....			
20.0002	.....			
20.0003	.....			
20.0004	.....			

# Notes to Financial Statement

## 1. Summary of Significant Accounting Policies

### A. Accounting Practices

The financial statements of Illinois Casualty Company are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance.

The Illinois Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under the Illinois Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Illinois.

	SSAP #	F/S Page	F/S Line #	2021	2020
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	478,903	2,255,503
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				0	0
				0	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				0	0
				0	0
(4) NAIC SAP (1-2, 3-4)	XXX	XXX	XXX	478,903	2,255,503
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	59,909,817	58,801,101
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				0	0
				0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				0	0
				0	0
(8) NAIC SAP (5-6-7-8)	XXX	XXX	XXX	59,909,817	58,801,101

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue 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 and are based on reports sent to the Company's reinsurance companies.

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:

- Short-term money market investments are stated at fair value. Short-term bond investments are stated at amortized cost.
- Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.
- The Company maintains an investment in properties held for the production of income. The properties are presented at cost, less accumulated depreciation, and are depreciated for financial statement purposes for a period based on their economic life.
- The Company carries intercompany collateralized notes receivable at book value.
- Common stocks, exchange trade funds, other than investments in stocks of subsidiary and unaffiliated companies, are stated at fair value.
- Investment grade redeemable preferred stocks are stated at amortized cost, others are carried at market.
- The Company does not participate in mortgage loans as an investment vehicle.
- Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value those securities.
- The Company does not have any investments in joint ventures, partnerships, or limited liability companies.
- The Company does not utilize derivatives as an investment vehicle.

## Notes to Financial Statement

11. The Company does not factor anticipated investment income into the premium deficiency reserve.
12. 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.
13. Non-Admitted Assets - Certain assets designated as "non-admitted", in accordance with Statement of Statutory Accounting Principles (SSAP) No.4 Assets and Non-Admitted Assets, are excluded from the statutory balance sheet and such amounts are charged directly to unassigned funds.
14. The Company has not modified its capitalization policy from the prior period.

### 2. Accounting Changes and Corrections of Errors

None

### 3. Business Combinations and Goodwill

None

### 4. Discontinued Operations

Not Applicable

### 5. Investments

#### A. Mortgage Loans, including Mezzanine Real Estate Loans

Not Applicable

#### B. Debt Restructuring

Not Applicable

#### C. Reverse Mortgages

Not Applicable

#### D. Loan-Backed Securities

1. Prepayment assumptions for Mortgage-Backed Securities and Collateralized Mortgage Obligations were generated using a third-party prepayment model. The multi-factor model captures house price change trends, housing turnover, borrower default, and refinance incentives, among other factors. On an ongoing basis, we monitor the rate of prepayment and calibrate the model to reflect actual experience, market factors, and viewpoint.
2. Not Applicable
3. Not Applicable

4.

Description	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	(198,796)
2. 12 Months or Longer	(115,656)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	7,512,704
2. 12 Months or Longer	1,820,824

5. The Company regularly performs various valuation procedures with respect to its investments, including reviewing each fixed maturity security in an unrealized loss position to assess whether the security is a candidate for credit loss. Specifically, the Company considers credit rating, market price, and issuer specific financial information, among other factors, to assess the likelihood of collection of all principal and interest as contractually due. Securities, for which the Company determines that a credit loss is likely, are subjected to further analysis to estimate the credit loss to be recognized in earnings, if any. Upon identification of such securities and periodically thereafter, a detailed review is performed to determine whether the decline is considered other than temporary.

The factors considered in reaching the conclusion that a decline below cost is other than temporary include, among others, whether:

- a. the issuer is in financial distress;
- b. the investment is secured;
- c. a significant credit rating action occurred;

## Notes to Financial Statement

- d. scheduled interest payments were delayed or missed;
- e. changes in laws or regulations have affected an issuer or industry;
- f. the investment has an unrealized loss and was identified by our Investment Manager as an investment to be sold before recovery or maturity; and
- g. the investment failed cash flow projection testing to determine if anticipated principal and interest payments will be realized.

The securities listed in the above table are not deemed to be other-than-temporarily impaired.

## E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

## F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

## G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

## H. Repurchase Agreements Transactions Accounted for as a Sale

None

## I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

## J. Real Estate

None

## K. Low-Income Housing Tax Credits (LIHTC)

None

## L. Restricted Assets

## 1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted					Current Year					
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
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)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	
(Subject to contractual obligation for which liability is not shown)	0	0	0	0	0	0	0	0	0	0.000	0.000
(Collateral held under security lending agreements)	0	0	0	0	0	0	0	0	0	0.000	0.000
(Subject to repurchase agreements)	0	0	0	0	0	0	0	0	0	0.000	0.000
(Subject to reverse repurchase agreements)	0	0	0	0	0	0	0	0	0	0.000	0.000
(Subject to dollar repurchase agreements)	0	0	0	0	0	0	0	0	0	0.000	0.000
(Subject to dollar reverse repurchase agreements)	0	0	0	0	0	0	0	0	0	0.000	0.000
(Placed under option contracts)	0	0	0	0	0	0	0	0	0	0.000	0.000
(Letter stock or securities restricted as to sale – excluding FHLB capital stock)	0	0	0	0	0	0	0	0	0	0.000	0.000
(FHLB capital stock)	200,000	0	0	0	200,000	200,000	0	0	200,000	0.13%	0.13%
(On deposit with states)	3,720,640	0	0	0	3,720,640	3,724,060	(3,420)	0	3,720,640	2.44%	2.46%
(On deposit with other regulatory bodies)	0	0	0	0	0	0	0	0	0	0.000	0.000
(Pledged as collateral to FHLB (including assets backing funding agreements))	12,943,960	0	0	0	12,943,960	13,590,485	(646,525)	0	12,943,960	8.48%	8.55%
(Pledged as collateral not captured in other categories)	2,000,000	0	0	0	2,000,000	2,000,000	0	0	2,000,000	1.31%	1.32%
(Other restricted assets)	0	0	0	0	0	0	0	0	0	0.000	0.000
(Total Restricted Assets)	18,864,600	0	0	0	18,864,600	8,788,459	(649,945)	0	18,864,600	12.36%	12.46%

(a) Subset of column 1

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

(b) Subset of column 3

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



## Notes to Financial Statement

### 2. Detail of Asset Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8 Total Current Year Admitted Restricted	Percentage	
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)		9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Quad City Bank & Trust LOC	2,000,000	0	0	0	2,000,000	2,000,000	0	2,000,000	1.31%	1.32%
<b>Total (c)</b>	<b>2,000,000</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,000,000</b>	<b>2,000,000</b>	<b>0</b>	<b>2,000,000</b>	<b>1.31%</b>	<b>1.32%</b>

(a) Subset of column 1

(b) Subset of column 3

(c) Total line for columns 1 through 7 should equal 5L(1)M Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)M Columns 9 through 11 respectively .

### 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

Not Applicable

### N. Offsetting and Netting of Assets and Liabilities

Not Applicable

### O. 5GI Securities

None

### P. Short Sales

None

### Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	<u>3</u>	<u>          </u>
2. Aggregate Amount of Investment Income	<u>0</u>	<u>          </u>

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

Asset Type	1 Percent Share
(1) Cash	90.1%
(2) Cash Equivalents	9.9%
(3) Short-Term Investments	0.0%
(4) Total	100.0%

### 6. Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

### 7. Investment Income

#### A. Accrued Investment Income

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

#### B. Amounts Non-admitted

None

### 8. Derivative Instruments

Not Applicable

### 9. Income Taxes

The Company did not incur any major changes to its income taxes since December 31, 2020.

## Notes to Financial Statement

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

#### A. Nature of Relationships

Illinois Casualty Company converted from a mutual to a stock insurance company on March 24, 2017, and became the wholly owned subsidiary of ICC Holdings, Inc. (ICCH) whose stock is traded on the NASDAQ exchange under the symbol ICCH.

Illinois Casualty Company sold Estrella Innovative Solutions, Inc. and Beverage Insurance Agency to its parent company, ICCH on June 27, 2018. The purchase price for Estrella Innovative Solutions, Inc. was equal to Illinois Casualty Company's capital contribution of \$270,078 and the purchase price of Beverage Insurance Agency was \$1,000.

Beverage Insurance Agency was owned by the Company through June 27, 2018 and was inactive for several years. The Company is now an active wholly owned insurance subsidiary of ICCH.

Estrella Innovative Solutions, Inc., was a wholly owned non-insurance subsidiary through June 27, 2018. Estrella Innovative Solutions, Inc. was incorporated August 25, 2014, for the purpose of providing information technology services.

ICC Properties, LLC is a wholly owned LLC company for the purpose of holding income producing real estate. ICC Properties, LLC was organized on March 28, 2019.

#### B. Detail of Transactions Greater than 1/2% of Admitted Assets

On September 7, 2018, ICC and ICCH entered into a loan agreement in which ICC loaned ICCH \$3.0 million and ICCH pledged real estate owned by ICC Realty, LLC as collateral. In exchange for the \$3.0 million, ICCH agreed to make monthly payments in the amount of \$17,788 for 20 years beginning October 7, 2018. The effective annual interest rate is 3.750%. Since this transaction is a collateralized loan, it is reflected on Schedule BA of the financial statements and thus included on the "Other invested assets" line of ICC's balance sheet. Additionally, the Company has recorded \$25,821 and \$26,833 in interest income related to this transaction for the three-month periods ended March 31, 2021 and 2020, respectively.

On May 30, 2019, ICC and ICCH entered into a second loan agreement in which ICC loaned ICCH \$3.0 million and ICCH pledged additional real estate owned by ICC Realty, LLC as collateral. In exchange for the \$3.0 million, ICCH agreed to make monthly payments in the amount of \$17,383 for 20 years beginning June 30, 2019. The effective annual interest rate is 3.490%. Since this transaction is a collateralized loan, it is reflected on Schedule BA of the financial statements and thus included on the "Other invested assets" line of ICC's balance sheet. Additionally, the Company has recorded \$24,622 and \$25,564 in interest income related to this transaction for the three-month periods ended March 31, 2021 and 2020, respectively.

#### C. Change in Terms of Intercompany Arrangements

In 2017, the Company Tax Allocation and Cost Sharing agreements were amended to include the Company's parent, ICCH and are filed with the Illinois Department of Insurance. No changes have been made to either of these agreements in 2021.

#### D. Amounts Due to or from Related Parties

At March 31, 2021, the Company reported \$568,181 as amounts receivable from related parties.

#### E. Guarantees of Contingencies for Related Parties

The Company does not have any guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities.

#### F. Management, Service Contracts, Cost Sharing Agreements

The Company participates in a cost sharing agreement with ICCH, ICC Realty, and Estrella Innovative Solutions, Inc. The method of allocation between the companies is subject to a written agreement accepted by the Illinois Department of Insurance. The Parties may share services determined to be reasonably necessary in the conduct of their operations, including but not limited to: (i) accounting, reporting, tax and auditing; (ii) telecommunication services and electronic data processing services, facilities and integration, including software programming and documentation, hardware utilization, and systems support; (iii) legal services; (iv) purchasing, payroll and employee relations services; (v) executive management services; (vi) other administrative services; and (vii) the cooperative purchase of goods and third party services, including but not limited to office equipment, office supplies, insurance, health and welfare plans, software licensing, and professional services ("Services").

Estrella has contracted with a firm in Mexico to provide technical services. These services are provided to ICC at cost. The Company has incurred \$101,958 and \$125,478 for the period ending March 31, 2021 and 2020, respectively, for third party programming fees.

The Company has incurred costs on behalf of ICCH, for which it has billed \$231,606 and \$166,679 as of March 31, 2021 and 2020, respectively. This amount is derived from allocations by the Company for services as mentioned above. The Company filed the Second Amended Cost Sharing agreement with the Illinois Department of Insurance in early 2017. This agreement was approved by the Illinois Department of Insurance in July 2017.

G-L. Not applicable.

## Notes to Financial Statement

### M. All SCA Investments

1. Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

Not Applicable

2. NAIC Filing Response Information

Not Applicable

### N. Investment in Insurance SCAs

None

## 11. Debt

### A. Debt Consists of the Following Obligations

In March 2020, the World Health Organization declared a pandemic related to the rapidly spreading coronavirus (COVID-19) outbreak, which has led to a global health emergency. As part of the Company's response to COVID-19, the Company obtained in March 2020 a \$6.0 million loan from the Federal Home Loan Bank Chicago (FHLBC) as a precautionary measure to increase its cash position and compensate for potential reductions in premium receivable collections. The term of the loan is 5 years bearing interest at 1.4%. The Company pledged \$6.5 million of fixed income securities as collateral for the loan.

The Company also obtained in May 2020 a \$4.0 million 0% interest, one-year loan from the FHLBC as an additional precautionary measure to increase its cash position and compensate for potential reductions in premium receivable collections as a result of the Company's announcement in March 2020 to temporarily suspend all insurance premiums billing for 30 days. The Company pledged an additional \$7.4 million of fixed income securities as collateral for both FHLBC loans.

On July 30, 2020, the Company secured through FHLBC a fixed 0.74% borrowing rate for a future \$4.0 million loan that became effective May 3, 2021, upon expiration of the existing \$4.0 million FHLBC loan. No collateral was pledged for this forward advance.

### B. FHLB (Federal Home Loan Bank) Agreements

1. The Company became a member of the Federal Home Loan Bank Chicago (FHLBC) in February 2018. It is part of the Company's strategy to utilize funds as needed. The Company has determined its actual/estimated borrowing capacity to be \$37.0 million. The Company calculated this amount in accordance with instructions provided by the FHLBC using bond holdings as of December 31, 2017.

#### 2. FHLB Capital Stock

##### a. Aggregate Totals

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Quarter			
(a) Membership Stock – Class A	0	0	0
(b) Membership Stock – Class B	33,800	33,800	0
(c) Activity Stock	166,200	166,200	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	200,000	200,000	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	37,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock – Class A	0	0	0
(b) Membership Stock – Class B	33,800	33,800	0
(c) Activity Stock	166,200	166,200	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	200,000	200,000	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	37,000,000	XXX	XXX

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

	1 Current Quarter Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to less than 1 year	5 1 to less than 3 years	6 3 to 5 Years
1. Class A	0	0	0	0	0	0
2. Class B	33,800	0	0	0	0	33,800

## Notes to Financial Statement

## 3. Collateral Pledged to FHLB

## a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current quarter total general and protected cell accounts total collateral pledged (Lines 2+3)	13,440,955	12,943,960	10,000,000
2. Current quarter general account total collateral pledged	13,440,955	12,943,960	10,000,000
3. Current quarter protected cell accounts total collateral pledged	0	0	0
4. Prior year-end total general and protected cell accounts total collateral pledged	14,387,975	13,590,485	10,000,000

## b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current quarter total general and protected cell accounts maximum collateral pledged (Lines 2+3)	13,440,955	12,943,960	10,000,000
2. Current quarter general account maximum collateral pledged	13,440,955	12,943,960	10,000,000
3. Current quarter protected cell accounts maximum collateral pledged	0	0	0
4. Prior year-end total general and protected cell accounts maximum collateral pledged	14,387,975	13,590,485	10,000,000

## 4. Borrowing from FHLB

## a. Amount as of the Reporting Date

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Quarter			
(a) Debt	10,000,000	10,000,000	0
(b) Funding Agreements	0	0	0
(c) Other	0	0	0
(d) Aggregate Total (a+b+c)	10,000,000	10,000,000	0
2. Prior Year-end			
(a) Debt	10,000,000	10,000,000	0
(b) Funding Agreements	0	0	0
(c) Other	0	0	0
(d) Aggregate Total (a+b+c)	10,000,000	10,000,000	0

## b. Maximum Amount during Reporting Period (Current Quarter)

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Debt	10,000,000	10,000,000	0
2. Funding Agreements	0	0	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	10,000,000	10,000,000	0

## c. FHLB – Prepayment Obligations

Description	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	Yes
2. Funding Agreements	No
3. Other	No

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

## A-D. Defined Benefit Plan

In 2012, the Company implemented a non-contributory defined benefit pension plan covering a limited number of executives. Assuming a projected discount rate of 4.22%, the plan requires \$1,643,716 to be accrued by December 31, 2031 to meet the fully vested projected benefit obligation. The plan is structured to permit 25% vesting in years 2017 through 2021, 50% vesting in years 2022 through 2026, 75% vesting in years 2027 through 2031, and 100% vesting effective January 1, 2032. As of March 31, 2021, the Company had accrued a pension liability in the amount of \$498,642 in accordance with actuarially determined assumptions.

## Notes to Financial Statement

### E. Defined Contribution Plans

The Company sponsors a 401(k) profit sharing plan for its employees. The Company offers a matching percentage as well as a profit sharing percentage of each employee's compensation. The employees vest at a rate of 25% per year for the profit sharing distribution and the matching percentage is 100% vested. The total contribution to the 401(k) profit sharing plan was \$64,370 and \$31,776 for the periods ended March 31, 2021 and 2020, respectively. Beginning in March 2017, the Company offers an Employee Stock Ownership Plan (ESOP). The ESOP Trust purchased 350,000 shares or 10% of the parent company's IPO which is payable over 15 years. 21,878 shares are allocable to employees in the first year and 23,437 in each year thereafter. A total expense of \$72,135 and \$72,135 was incurred for the periods ended March 31, 2021 and 2020, respectively, related to this plan.

### F. Multiemployer Plans

Not Applicable

### G. Consolidated/Holding Company Plans

Not Applicable

### H. Postemployment Benefits and Compensated Absences

The Company did not incur any major changes to its post-employment benefits since December 31, 2020.

### I. Impact of Medicare Modernization Act on Postretirement Benefits

Not Applicable

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

### A. Outstanding Shares

The Company has 100,000 shares of common stock authorized, issued, and outstanding as of March 31, 2021. The par value of the shares is \$30 per share.

### B. Dividend Rate of Preferred Stock

Not Applicable

### C. Dividend Restrictions

No Illinois domiciled company may pay any extraordinary dividend or make any other extraordinary distribution to its security holders until: (a) 30 days after the Director has received notice of the declaration thereof and has not within such period disapproved the payment, or (b) the Director approves such payment within the 30-day period. For purposes of this subsection, an extraordinary dividend or distribution is any dividend or distribution of cash or other property whose fair market value, together with that of other dividends or distributions, made within the period of 12 consecutive months ending on the date on which the proposed dividend is scheduled for payment or distribution exceeds the greater of: (a) 10% of the company's surplus as regards policyholders as of the 31st day of December next preceding, or (b) the net income of the company for the 12-month period ending the 31st day of December next preceding, but does not include pro rata distributions of any class of the company's own securities.

### D. Dates and Amounts of Dividends Paid

None

### E. Amount of Ordinary Dividends That May Be Paid

There are no additional limitations other than those described in item C above.

### F. Restrictions Placed on Unassigned Surplus

None

### G. Mutual Surplus Advance

None

### H. Company Stock Held for Special Purposes

Not applicable

### I. Changes in Special Surplus Funds

Changes in balances of special surplus funds from the prior year are due to the sale leaseback transaction previously referenced in footnote 5J(b) of the Company's most recently filed annual statement.

## Notes to Financial Statement

J. Changes in Unassigned Funds

There have been no significant changes since December 31, 2020.

K. The Company issued the following surplus debentures or similar obligations:

None

L. The impact of any restatement due to prior quasi-reorganizations is as follows:

Not Applicable

M. Effective Date of Quasi Reorganization

Not Applicable

### 14. Liabilities, Contingencies and Assessments

A-E. The Company did not incur any material changes in its contingency items since December 31, 2020.

### 15. Leases

A. Lessee Operating Lease

1. None

2. None

3. Sale-Leaseback Transactions

- a. In the first quarter 2018, the Company entered into a sale-leaseback agreement with ICCH. In June 2018, this agreement was approved by the Illinois Department of Insurance. ICC purchased nonadmitted electronic data processing software, furniture, fixtures, equipment, and titled vehicles, which are leased to ICCH. Rental payments are \$15,095 for the electronic data processing software, \$5,609 for the titled vehicles, and \$21,127 for the furniture and fixtures. The lease terms are 48 months, 36 months, and 36 months, respectively. The agreement contains an optional lease clause where if payments are extended for five months, the Company can repurchase the assets for \$1. Sale-Leaseback agreements 1 and 3 ended in May 2020 and November 2019, respectively.

As a part of the sale of all the Company's real estate, as referenced in footnote 5J(a) of the most recently filed annual statement, the Company entered into a lease agreement for the Home Office in the fourth quarter of 2017. This transaction was filed and approved by the Illinois Department of Insurance in 2017. Due to this transaction, the Company incurred \$64,431 and \$64,431 in rent expense as of March 31, 2021 and 2020, respectively.

b. None

B. Lessor Leases

None

### 16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

Not Applicable

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

A. Transfers of Receivables reported as Sales

None

B. Transfer and Servicing of Financial Assets

None

C. Wash Sales

None

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

Not Applicable

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

Not Applicable

## Notes to Financial Statement

## 20. Fair Value Measurements

A.

## 1. Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	0	1,382,799	0	0	1,382,799
Common Stocks	14,672,019	200,000	2,200	2,508,744	17,382,963
Preferred Stocks	0	0	0	0	0
Cash Equivalents	0	0	0	468,233	468,233
Total assets at fair value / NAV	14,672,019	1,582,799	2,200	2,976,977	19,233,995
b. Liabilities at fair value					
Total liabilities at fair value	0	0	0	0	0

## 2. Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Quarter
Positive Physicians Holdings	200									200

B. Not Applicable

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	97,953,932	95,114,661	1,364,297	96,589,635	0	0	0
Common Stock	17,382,963	17,382,963	14,672,019	200,000	2,200	2,508,744	0
Preferred Stock	1,026,344	960,530	0	1,026,344	0	0	0
Cash Equivalents	468,233	468,233	0	0	0	468,233	0

D. Not Practicable to Estimate Fair Value

Not Applicable

## 21. Other Items

A. Unusual or Infrequent Items

Not Applicable

B. Troubled Debt Restructuring: Debtors

Not Applicable

C. Other Disclosures

None

D. Business Interruption Insurance Recoveries

None

E. State Transferable and Non-transferable Tax Credits

None

F. Subprime-Mortgage-Related Risk Exposure

None

G. Insurance-Linked Securities (ILS) Contracts

None

## 22. Events Subsequent

On April 16, 2021, the Company paid \$800k in dividends to its parent company, ICC Holdings, Inc.

A \$4.0 million 0% interest, one-year loan which was secured through FHLBC expired May 3, 2021. At the same time, a \$4.0 million loan with a fixed 0.74% borrowing rate, also secured through FHLBC, became effective.

## 23. Reinsurance

None

## Notes to Financial Statement

### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable

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

The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years increased by \$.664 million as of March 31, 2021. This development as of the first quarter of 2021 was due to the increases in BOP and liquor liability lines of business.

### 26. Intercompany Pooling Arrangements

Not Applicable

### 27. Structured Settlements

The Company did not incur any material changes during the period covered.

### 28. Health Care Receivables

Not Applicable

### 29. Participating Policies

Not Applicable

### 30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	0
2. Date of the most recent evaluation of this liability	03/31/2021
3. Was anticipated investment income utilized in the calculation? (Yes / No)	No

### 31. High Deductibles

Not Applicable

### 32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not Applicable

### 33. Asbestos/Environmental Reserves

Not Applicable

### 34. Subscriber Savings Accounts

Not Applicable

### 35. Multiple Peril Crop Insurance

Not Applicable

### 36. Financial Guaranty Insurance

Not Applicable



# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[ ] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ] N/A[X]
  
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] No[X]
- 2.2 If yes, date of change: .....
  
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[ ] 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[X] No[ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001681903
  
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]  
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[ ] No[ ] N/A[X]  
If yes, attach an explanation.
  
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2016 .....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ..... 12/31/2016 .....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 05/16/2018 .....
- 6.4 By what department or departments?
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[ ] No[ ] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[ ] No[ ] N/A[X]
  
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[ ] No[X]
- 7.2 If yes, give full information
  
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[ ] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[ ] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	.....	..... No .....	..... No .....	..... No .....	..... No .....

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[ ]
  - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes[ ] No[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[ ] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

### FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[ ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ ..... 568,181

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]
- 11.2 If yes, give full and complete information relating thereto:
  
- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ ..... 0
- 13. Amount of real estate and mortgages held in short-term investments: \$ ..... 0
  
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[ ] No[X]
- 14.2 If yes, please complete the following:

## GENERAL INTERROGATORIES (Continued)

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

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

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

1 Name of Custodian(s)	2 Custodian Address
American Bank & Trust .....	1600 4th Avenue Suite 405, Rock Island, IL 61201 .....
Illinois National Bank (For State of IL & CO) .....	322 East Capital Avenue, Springfield, IL 62701 .....
Central Bank (For State of Missouri) .....	PO Box 779, Jefferson City, MO 65102-9982 .....
JP Morgan Chase Bank (For State of Michigan and Federal Home Loan Bank) .....	1111 Polaris Parkway, Floor 3J, Columbus, OH 43240 .....
U.S. Bank (For State of Oregon) .....	555 SW Oak Street, Portland, OR 97204 .....

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
New England Asset Management, Inc. ....	U .....
Arron Sutherland .....	I .....
PMA Asset Management, LLC .....	U .....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes  No   
 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes  No   
 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900 .....	New England Asset Management, Inc. ....	KUR85EPS4GQFZTFC130 .....	Securities Exchange Commission .....	DS .....
301973 .....	PMA Asset Management, LLC .....	254900UUSQ6H8SOND073 .....	Securities Exchange Commission .....	DS .....

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

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:  
 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.

## **GENERAL INTERROGATORIES (Continued)**

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:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
04.2999 Total .....			.....	.....	.....	.....	.....	.....	.....	.....

5. Operating Percentages:
- 5.1 A&H loss percent ..... 0.000%
- 5.2 A&H cost containment percent ..... 0.000%
- 5.3 A&H expense percent excluding cost containment expenses ..... 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes[ ] No[X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ ..... 0
- 6.3 Do you act as an administrator for health savings accounts? Yes[ ] No[X]
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ ..... 0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[X] No[ ]
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes[ ] No[X]

## SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>U.S. insurers</b>						
35300 .....	95-3187355 .....	ALLIANZ GLOBAL RISKS US INS CO .....	IL .....	.....	.....	.....
23787 .....	31-4177100 .....	NATIONWIDE MUT INS CO .....	OH .....	.....	.....	.....
<b>All other insurers</b>						
00000 .....	AA-3191190 .....	Hamilton Re Ltd .....	BMU .....	.....	.....	.....
00000 .....	AA-1128791 .....	LLOYD'S SYNDICATE NUMBER 2791 .....	GBR .....	.....	.....	.....

**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)	L	890,687				108,907	
4. Arkansas (AR)	N						
5. California (CA)	N						
6. Colorado (CO)	L	1,152,018	1,205,140	340,915	73,604	535,371	693,648
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)	L	3,765,139	3,924,324	2,440,784	1,694,866	21,899,546	22,552,692
15. Indiana (IN)	L	1,243,885	1,428,505	484,294	141,574	5,391,390	4,124,309
16. Iowa (IA)	L	1,744,256	1,700,600	1,224,881	699,952	5,054,009	4,434,928
17. Kansas (KS)	L	117,029	90,981	1,216	4,758	77,165	78,648
18. Kentucky (KY)	N						
19. Louisiana (LA)	N						
20. Maine (ME)	N						
21. Maryland (MD)	N						
22. Massachusetts (MA)	N						
23. Michigan (MI)	L	376,015	289,479	257,134	48,887	1,021,044	93,977
24. Minnesota (MN)	L	2,556,538	2,798,054	1,584,195	536,108	6,691,327	5,798,056
25. Mississippi (MS)	N						
26. Missouri (MO)	L	1,766,428	1,942,562	532,663	1,394,839	5,049,955	5,029,776
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)	L	966,333	939,109	1,269,149	92,767	351,142	430,634
37. Oklahoma (OK)	N						
38. Oregon (OR)	L						
39. Pennsylvania (PA)	L	284,380	205,279		2,814	56,846	7,186
40. Rhode Island (RI)	N						
41. South Carolina (SC)	N						
42. South Dakota (SD)	N						
43. Tennessee (TN)	L						
44. Texas (TX)	N						
45. Utah (UT)	L						
46. Vermont (VT)	N						
47. Virginia (VA)	N						
48. Washington (WA)	N						
49. West Virginia (WV)	N						
50. Wisconsin (WI)	L	309,327	270,501	83,411	181,711	762,214	293,650
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)	X X X						
59. Totals	X X X	15,172,035	14,794,534	8,218,642	4,871,880	46,998,916	43,537,504
<b>DETAILS OF WRITE-INS</b>							
58001	X X X						
58002	X X X						
58003	X X X						
58998 Summary of remaining write-ins for Line 58 from overflow page	X X X						
58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG

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

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

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R - Registered - Non-domiciled RRGs

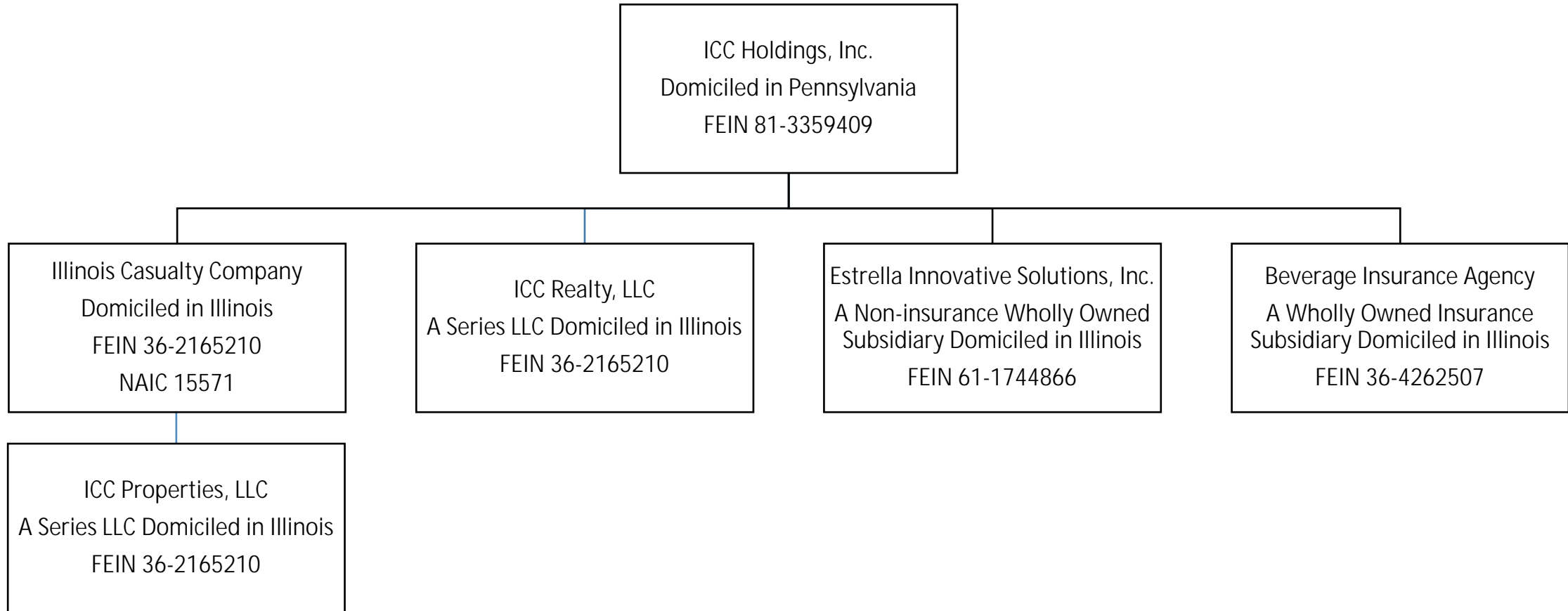
Q - Qualified - Qualified or accredited reinsurer

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

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

Q11



## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
.....	.....	00000	81-3359409	.....	0001681903	Nasdaq	ICC Holdings, Inc.	PA	UDP	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	N	.....
.....	.....	15571	36-2165210	.....	.....	.....	Illinois Casualty Co	IL	RE	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	N	.....
.....	.....	00000	36-4262507	.....	.....	.....	Beverage Insurance Agency	IL	DS	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	N	.....
.....	.....	00000	61-1744866	.....	.....	.....	Estrella Innovative Solutions, Inc	IL	NIA	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	N	.....
.....	.....	00000	36-2165210	.....	.....	.....	ICC Realty, LLC	IL	OTH	ICC Holdings, Inc.	Ownership	100.0	ICC Holdings, Inc.	N	0000001
.....	.....	00000	36-2165210	.....	.....	.....	ICC Properties, LLC	IL	OTH	Illinois Casualty Company	Ownership	100.0	Illinois Casualty Company	N	0000002

Asterisk	Explanation
0000001	Series LLC with the sole purpose of holding income producing real estate for ICC Holdings, Inc.
0000002	Series LLC with the sole purpose of holding income producing real estate for Illinois Casualty Company



**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire				
2. Allied lines				
3. Farmowners multiple peril				
4. Homeowners multiple peril				
5. Commercial multiple peril	9,631,147	5,954,962	61.830	46.371
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine				
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims made				
12. Earthquake				
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation	1,155,370	357,168	30.914	60.312
17.1 Other liability - occurrence	3,695,533	2,044,103	55.313	25.562
17.2 Other liability - claims made				
17.3 Excess Workers' Compensation				
18.1 Products liability - occurrence				
18.2 Products liability - claims made				
19.1 19.2 Private passenger auto liability				
19.3 19.4 Commercial auto liability				
21. Auto physical damage				
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
31. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X
34. Aggregate write-ins for other lines of business				
35. TOTALS	14,482,050	8,356,233	57.701	42.137
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	10,113,768	10,113,768	9,652,549
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	1,228,763	1,228,763	1,235,510
17.1 Other liability - occurrence	3,829,504	3,829,504	3,906,475
17.2 Other liability - claims made			
17.3 Excess Workers' Compensation			
18.1 Products liability - occurrence			
18.2 Products liability - claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability			
21. Auto physical damage			
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X
34. Aggregate write-ins for other lines of business			
35. TOTALS	15,172,035	15,172,035	14,794,534
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)			

**PART 3 (000 omitted)**  
**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
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)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 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 Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2018 + Prior .....	13,678	4,232	17,910	2,440	174	2,614	12,236	45	4,714	16,995	998	701	1,699
2. 2019 .....	6,303	6,041	12,344	1,553	108	1,661	5,503	104	5,738	11,345	753	(91)	662
3. Subtotals 2019 + Prior .....	19,981	10,273	30,254	3,993	282	4,275	17,739	149	10,452	28,340	1,751	610	2,361
4. 2020 .....	7,918	10,383	18,301	2,701	299	3,000	5,772	876	6,956	13,604	555	(2,252)	(1,697)
5. Subtotals 2020 + Prior .....	27,899	20,656	48,555	6,694	581	7,275	23,511	1,025	17,408	41,944	2,306	(1,642)	664
6. 2021 .....	X X X	X X X	X X X	X X X	1,288	1,288	X X X	2,535	3,319	5,854	X X X	X X X	X X X
7. Totals .....	27,899	20,656	48,555	6,694	1,869	8,563	23,511	3,560	20,727	47,798	2,306	(1,642)	664
8. Prior Year-End Surplus As Regards Policyholders .....	55,801										Col. 11, Line 7 As % of Col. 1 Line 7 1..... 8.266	Col. 12, Line 7 As % of Col. 2 Line 7 2..... (7.949)	Col. 13, Line 7 As % of Col. 3 Line 7 3..... 1.368
													Col. 13, Line 7 Line 8 4..... 1.190

# 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.

**RESPONSES**

- |  |    |
|--|----|
| 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 |

Explanations:

Bar Codes:

Trusteed Surplus Statement



15571202149000001 2021 Document Code: 490

Supplement A to Schedule T



15571202145500001 2021 Document Code: 455

Medicare Part D Coverage Supplement



15571202136500001 2021 Document Code: 365

Director and Officer Supplement



15571202150500001 2021 Document Code: 505



**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 .....	1,756,252	540,628
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		1,228,832
2.2 Additional investment made after acquisition .....	4,790	20,215
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 .....	10,429	33,422
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) .....	1,750,613	1,756,252
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	1,750,613	1,756,252

**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 .....		
9. Total foreign exchange change in book value/recorded investment .....		
10. Deduct current year's other-than-temporary impairment recognized .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) .....		
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....		
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....		

**NONE****SCHEDULE BA - VERIFICATION****Other Long-Term Invested Assets**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	5,594,192	5,809,552
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 .....	55,067	215,360
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) .....	5,539,124	5,594,192
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	5,539,124	5,594,192

**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 .....	110,987,703	98,466,605
2. Cost of bonds and stocks acquired .....	5,875,439	33,070,411
3. Accrual of discount .....	16,545	65,105
4. Unrealized valuation increase (decrease) .....	681,502	2,085,899
5. Total gain (loss) on disposals .....	193,820	137,036
6. Deduct consideration for bonds and stocks disposed of .....	4,212,854	22,184,621
7. Deduct amortization of premium .....	84,001	330,410
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other-than-temporary impairment recognized .....		328,182
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....		5,860
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) .....	113,458,154	110,987,703
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	113,458,154	110,987,703

**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**

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	81,458,986	1,500,000	4,196,586	413,240	79,175,640			81,458,986
2. NAIC 2 (a) .....	13,801,524	1,049,313	73,014	(504,978)	14,272,845			13,801,524
3. NAIC 3 (a) .....	1,708,183			(42,007)	1,666,176			1,708,183
4. NAIC 4 (a) .....								
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds .....	96,968,693	2,549,313	4,269,600	(133,745)	95,114,661			96,968,693
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	93,754				93,754			93,754
9. NAIC 2 .....	761,316	27,140		(65,005)	723,451			761,316
10. NAIC 3 .....	103,122			40,203	143,325			103,122
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....	958,192	27,140		(24,802)	960,530			958,192
15. Total Bonds & Preferred Stock .....	97,926,885	2,576,453	4,269,600	(158,547)	96,075,191			97,926,885

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

**SCHEDULE DA - PART 1****Short - Term Investments**

	1 Book/Adjusted Carrying Value	2	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals .....	<b>NONE</b>				

**SCHEDULE DA - Verification****Short-Term Investments**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	750,350	
2. Cost of short-term investments acquired .....		1,772,298
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		1,494
6. Deduct consideration received on disposals .....	750,000	1,005,860
7. Deduct amortization of premium .....	350	17,582
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other-than-temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....		750,350
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....		750,350

**SI04 Schedule DB - Part A Verification ..... NONE**

**SI04 Schedule DB - Part B Verification ..... NONE**

**SI05 Schedule DB Part C Section 1 ..... NONE**

**SI06 Schedule DB Part C Section 2 ..... NONE**

**SI07 Schedule DB - Verification ..... NONE**



**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year .....	2,602,021	3,445,071
2.	Cost of cash equivalents acquired .....	2,679,748	35,520,518
3.	Accrual of discount .....		
4.	Unrealized valuation increase (decrease) .....		
5.	Total gain (loss) on disposals .....		
6.	Deduct consideration received on disposals .....	4,813,536	36,363,568
7.	Deduct amortization of premium .....		
8.	Total foreign exchange change in book/adjusted carrying value .....		
9.	Deduct current year's other-than-temporary impairment recognized .....		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	468,233	2,602,021
11.	Deduct total nonadmitted amounts .....		
12.	Statement value at end of current period (Line 10 minus Line 11) .....	468,233	2,602,021

### SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
Furnance Replacement .....	Milan .....	IL .....	02/19/2021 .....	Lynch Heating & Plumbing .....				3,440
Gate Repair .....	Davenport .....	IA .....	02/19/2021 .....	Lovewell Fencing .....				1,350
0199999 Subtotal - Acquired by Purchase .....								4,790
0399999 Totals .....								4,790

### SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B/A C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B/A C.V.							
<b>NONE</b>																			
0399999 Totals .....																			

QE01

### SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
<b>NONE</b>								
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)								

### SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
<b>NONE</b>																	
0599999 Totals																	

QE02

## SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
NONE												
5099999 TOTALS .....												X X X

## SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Collateral Loans - Affiliated</b>																			
	ICC Holdings, Inc.	Rock Island	IL	Internal Transfer	09/07/2018	.. / /								27,539					
	ICC Holdings, Inc.	Rock Island	IL	Internal Transfer	05/30/2019	.. / /								27,529					
3099999 Subtotal - Collateral Loans - Affiliated .....														55,067					
4999999 Total - Affiliated .....														55,067					
5099999 TOTALS .....														55,067					

QE03

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
03027XBL3	AMERICAN TOWER CORP		03/24/2021	MORGAN STANLEY & CO. LLC	X X X	749,385	750,000		2.C FE
55818KAV3	MADISON PARK FUNDING LTD 13-11A AR2		03/04/2021	MORGAN STANLEY & CO. LLC	X X X	1,000,000	1,000,000		1.A FE
55821CAA2	ATRIUM CDO CORP -9A AR2		02/12/2021	CREDIT SUISSE SECURITIES (USA) LLC	X X X	500,000	500,000		1.A FE
65473PAK1	NISOURCE INC		03/24/2021	DEUTSCHE BANK SECURITIES INC.	X X X	245,115	250,000	270	2.B FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	2,494,500	2,500,000	270	X X X
<b>Bonds - Hybrid Securities</b>									
89832QAF6	TRUIST FINANCIAL CORP		03/26/2021	VARIOUS	X X X	54,813	50,000	202	2.B FE
4899999 Subtotal - Bonds - Hybrid Securities					X X X	54,813	50,000	202	X X X
8399997 Subtotal - Bonds - Part 3					X X X	2,549,313	2,550,000	472	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	2,549,313	2,550,000	472	X X X
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>									
48128B648	JPMORGAN CHASE & CO 6.00%		02/18/2021	UBS SECURITIES LLC	1,000.000	27,140	25.00		2.B FE
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					X X X	27,140	X X X		X X X
8999997 Subtotal - Preferred Stocks - Part 3					X X X	27,140	X X X		X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8999999 Subtotal - Preferred Stocks					X X X	27,140	X X X		X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
008474108	AGNICO-EAGLE MINES LTD		03/12/2021	FIS US ALGO	49.000	2,904	X X X		
023135106	AMAZON.COM INC		01/19/2021	FIS US ALGO	5.000	15,703	X X X		
064149107	BANK OF NOVA SCOTIA		03/12/2021	FIS US ALGO	86.000	5,450	X X X		
075887109	BECTON DICKINSON & CO		01/19/2021	FIS US ALGO	275.000	71,743	X X X		
112585104	BROOKFIELD ASSET MANAGE-CL A		03/12/2021	FIS US ALGO	84.000	3,639	X X X		
136385101	CANADIAN NATURAL RESOURCES LTD		03/12/2021	FIS US ALGO	117.000	3,763	X X X		
13645T100	CANADIAN PACIFIC RAILWAY LTD		03/12/2021	FIS US ALGO	20.000	7,420	X X X		
14174T107	CARETRUST REIT INC		01/12/2021	FIS US ALGO	932.000	20,964	X X X		
166764100	CHEVRON CORP		02/02/2021	FIS US ALGO	175.000	15,337	X X X		
17275R102	CISCO SYSTEMS INC		02/02/2021	FIS US ALGO	307.000	14,023	X X X		
20030N101	COMCAST CORP - CL A		02/02/2021	FIS US ALGO	450.000	23,061	X X X		
23204G100	CUSTOMERS BANCORP INC		02/01/2021	FIS US ALGO	1,205.000	26,886	X X X		
235851102	DANAHER CORP		02/02/2021	FIS US ALGO	52.000	12,741	X X X		
589889104	MERIT MEDICAL SYSTEMS INC		01/12/2021	BARCLAYS CAPITAL INC.	471.000	25,981	X X X		
683715106	OPEN TEXT CORP		03/12/2021	FIS US ALGO	294.000	13,980	X X X		
706327103	PEMBINA PIPELINE CORP		03/12/2021	FIS US ALGO	67.000	2,054	X X X		
76131D103	RESTAURANT BRANDS INTERN		03/12/2021	FIS US ALGO	64.000	4,062	X X X		
780087102	ROYAL BANK OF CANADA		03/12/2021	FIS US ALGO	49.000	4,552	X X X		
82509L107	SHOPIFY INC - A		03/12/2021	FIS US ALGO	2.000	2,261	X X X		
830879102	SKYWEST INC		01/12/2021	BARCLAYS CAPITAL INC.	235.000	9,874	X X X		
87357P100	TACTILE SYSTEMS TECHNOLOGY I		01/12/2021	BARCLAYS CAPITAL INC.	484.000	25,282	X X X		
88160R101	TESLA MOTORS INC		01/19/2021	FIS US ALGO	86.000	72,386	X X X		
883556102	THERMO FISHER SCIENTIFIC INC		02/02/2021	FIS US ALGO	24.000	12,508	X X X		
891160509	TORONTO-DOMINION BANK		03/12/2021	FIS US ALGO	41.000	2,676	X X X		
925550105	VIAVI SOLUTIONS INC		01/12/2021	FIS US ALGO	1,799.000	28,379	X X X		
94106B101	WASTE CONNECTIONS INC		03/12/2021	FIS US ALGO	38.000	3,917	X X X		
02364W105	AMERICA MOVIL-ADR SERIES L	C	03/12/2021	FIS US ALGO	1,038.000	14,115	X X X		
03524A108	ANHEUSER-BUSCH INBEV SPN ADR	C	03/12/2021	FIS US ALGO	57.000	3,579	X X X		
046353108	ASTRAZENECA PLC-SPONS ADR	C	03/12/2021	FIS US ALGO	142.000	6,877	X X X		
05545E209	BHP BILLITON PLC-ADR	C	03/12/2021	FIS US ALGO	304.000	18,531	X X X		

QE04

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
055622104	BP PLC-SPONS ADR	C	03/12/2021	FIS US ALGO	237.000	6,378	XXX		
05964H105	BANCO SANTANDER CEN-SPON ADR	C	03/12/2021	FIS US ALGO	8,208.000	29,452	XXX		
06738E204	BARCLAYS PLC-SPONS ADR	C	03/30/2021	FIS US ALGO	2,143.000	22,197	XXX		
110448107	BRITISH AMERICAN TOB-SP ADR	C	03/12/2021	FIS US ALGO	144.000	5,388	XXX		
225401108	CREDIT SUISSE GROUP-SPON ADR	C	03/12/2021	FIS US ALGO	527.000	6,766	XXX		
372303206	GENMAB A/S - SP ADR	C	03/12/2021	FIS US ALGO	137.000	4,499	XXX		
404280406	HSBC HOLDINGS PLC-SPONS ADR	C	03/12/2021	FIS US ALGO	585.000	17,343	XXX		
606822104	MITSUBISHI UFJ FINL GRP-ADR	C	03/12/2021	FIS US ALGO	1,018.000	5,636	XXX		
636274409	NATIONAL GRID PLC - SPON ADR	C	03/12/2021	FIS US ALGO	46.000	2,708	XXX		
66987V109	NOVARTIS AG-ADR	C	03/12/2021	FIS US ALGO	65.000	5,454	XXX		
670100205	NOVO-NORDISK A/S-SPONS ADR	C	03/12/2021	FIS US ALGO	273.000	19,339	XXX		
684060106	ORANGE SA - SPONS ADR	C	03/12/2021	FIS US ALGO	234.000	2,893	XXX		
74435K204	PRUDENTIAL PLC-ADR	C	03/12/2021	FIS US ALGO	156.000	6,719	XXX		
767204100	RIO TINTO PLC-SPON ADR	C	03/12/2021	FIS US ALGO	55.000	4,462	XXX		
780259107	ROYAL DUTCH SHELL PLC - ADR B	C	03/12/2021	FIS US ALGO	64.000	2,695	XXX		
780259206	ROYAL DUTCH SHELL PLC - ADR A	C	03/12/2021	FIS US ALGO	162.000	7,177	XXX		
80105N105	SANOFI - ADR	C	03/12/2021	FIS US ALGO	187.000	8,980	XXX		
803054204	SAP AG-SPONSORED ADR	C	03/12/2021	FIS US ALGO	78.000	9,628	XXX		
833635105	QUIMICA Y MINERA CHIL-SP ADR	C	03/12/2021	FIS US ALGO	211.000	11,983	XXX		
86562M209	SUMITOMO MITSUI-SPONS ADR	C	03/12/2021	FIS US ALGO	715.000	5,281	XXX		
874039100	TAIWAN SEMICONDUCTOR-SP ADR	C	03/12/2021	FIS US ALGO	268.000	31,709	XXX		
874060205	TAKEDA PHARMACEUTICAL CO-ADR	C	03/12/2021	FIS US ALGO	162.000	2,986	XXX		
89151E109	TOTAL FINA ELF SA - ADR	C	03/12/2021	FIS US ALGO	119.000	6,005	XXX		
892331307	TOYOTA MOTOR CORP -SPON ADR	C	03/12/2021	FIS US ALGO	43.000	6,461	XXX		
904767704	UNILEVER PLC-SPONSORED ADR	C	03/12/2021	FIS US ALGO	568.000	31,273	XXX		
91912E105	CIA VALE DO RIO DOCE - ADR	C	03/12/2021	FIS US ALGO	801.000	14,000	XXX		
92857W308	VODAFONE GROUP PLC - SP ADR	C	03/12/2021	FIS US ALGO	225.000	4,223	XXX		
961214301	WESTPAC BANKING CORP-SP ADR	C	03/12/2021	FIS US ALGO	1,051.000	20,059	XXX		
G3198U102	ESSENT GROUP LTD	C	02/01/2021	FIS US ALGO	147.000	6,263	XXX		
N07059210	ASML HOLDING NV-NY REG SHS	C	03/12/2021	FIS US ALGO	10.000	5,380	XXX		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				XXX	787,985	XXX		XXX
<b>Common Stocks - Mutual Funds</b>									
02110A696	DDJ OPPORTUNISTIC HIGH YIELD - INST		03/18/2021	VARIOUS	294,108.000	2,511,001	XXX		1
9499999	Subtotal - Common Stocks - Mutual Funds				XXX	2,511,001	XXX		XXX
9799997	Subtotal - Common Stocks - Part 3				XXX	3,298,986	XXX		XXX
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX
9799999	Subtotal - Common Stocks				XXX	3,298,986	XXX		XXX
9899999	Subtotal - Preferred and Common Stocks				XXX	3,326,126	XXX		XXX
9999999	Total - Bonds, Preferred and Common Stocks				XXX	5,875,439	XXX	472	XXX

QE04.1

# SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Change in Book/Adjusted Carrying Value					11 Book/ Adjusted Carrying Value at Disposal Date	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Bond Interest/ Stock Dividends Received During Year	16 Stated Contractual Maturity Date	17 22 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
<b>Bonds - U.S. Governments</b>																				
36179T4P7	GOVERNMENT NATL MTG ASSOC II #MA5330	03/01/2021	MBS PAYDOWN	XXX	29,041	29,041	29,771	29,062		(21)		(21)	29,041			188	07/20/2048	1.A FE		
36179TZ57	GOVERNMENT NATL MTG ASSOC II #MA5264	03/01/2021	MBS PAYDOWN	XXX	78,124	78,124	79,906	78,177		(53)		(53)	78,124			511	06/20/2048	1.A FE		
36180CY78	GOVERNMENT NATL MTG ASSOC #AD1634	03/01/2021	MBS PAYDOWN	XXX	8,239	8,239	8,620	8,243		(3)		(3)	8,239			40	01/15/2043	1.A FE		
36202DBJ9	GOVERNMENT NATL MTG ASSOC II #002741	03/01/2021	MBS PAYDOWN	XXX	35	35	35	35					35				04/20/2029	1.A FE		
36202DDB4	GOVERNMENT NATL MTG ASSOC II #002798	03/01/2021	MBS PAYDOWN	XXX	53	53	53	53					53			1	08/20/2029	1.A FE		
36202DFZ9	GOVERNMENT NATL MTG ASSOC II #002884	03/01/2021	MBS PAYDOWN	XXX	34	34	34	34					34				02/20/2030	1.A FE		
0599999 Subtotal - Bonds - U.S. Governments				XXX	115,526	115,526	118,419	115,604		(77)		(77)	115,526			740	XXX	XXX		
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																				
3128MSUZ1	FEDERAL HOME LN MTG CORP #G03900	03/01/2021	MBS PAYDOWN	XXX	241	241	239	241					241			2	02/01/2038	1.A FE		
3128PRUA5	FEDERAL HOME LN MTG CORP #J12377	03/01/2021	MBS PAYDOWN	XXX	6,908	6,908	7,189	6,916		(8)		(8)	6,908			41	06/01/2025	1.A FE		
3128PRUR8	FEDERAL HOME LN MTG CORP #J12392	03/01/2021	MBS PAYDOWN	XXX	1,494	1,494	1,551	1,495		(1)		(1)	1,494			10	06/01/2025	1.A FE		
3128PRY29	FEDERAL HOME LN MTG CORP #J12529	03/01/2021	MBS PAYDOWN	XXX	2,550	2,550	2,698	2,553		(3)		(3)	2,550			19	07/01/2025	1.A FE		
3131XH90	UMBS - POOL ZL2056	03/01/2021	MBS PAYDOWN	XXX	4,554	4,554	4,733	4,555		(1)		(1)	4,554			21	10/01/2041	1.A FE		
3131XPTY4	UMBS - POOL ZL7767	03/01/2021	MBS PAYDOWN	XXX	20,510	20,510	21,455	20,537		(27)		(27)	20,510			136	02/01/2044	1.A FE		
3131XQTK2	UMBS - POOL ZL8654	03/01/2021	MBS PAYDOWN	XXX	1,783	1,783	1,896	1,783					1,783			12	11/01/2044	1.A FE		
3131XRBB9	UMBS - POOL ZL9034	03/01/2021	MBS PAYDOWN	XXX	10,423	10,423	10,940	10,432		(9)		(9)	10,423			63	02/01/2045	1.A FE		
3131XTPV6	UMBS - POOL ZM0436	03/01/2021	MBS PAYDOWN	XXX	22,741	22,741	23,508	22,750		(9)		(9)	22,741			131	11/01/2045	1.A FE		
3131XULX3	UMBS - POOL ZM1242	03/01/2021	MBS PAYDOWN	XXX	13,217	13,217	13,928	13,234		(17)		(17)	13,217			59	06/01/2046	1.A FE		
31329JFN2	UMBS - POOL ZA1073	03/01/2021	MBS PAYDOWN	XXX	6,454	6,454	6,791	6,459		(5)		(5)	6,454			53	08/01/2040	1.A FE		
3132A4KK3	UMBS - POOL ZS3898	03/01/2021	MBS PAYDOWN	XXX	15,169	15,169	15,711	15,180		(11)		(11)	15,169			105	01/01/2044	1.A FE		
3132A5E84	UMBS - POOL ZS4659	03/01/2021	MBS PAYDOWN	XXX	27,591	27,591	28,918	27,642		(51)		(51)	27,591			155	04/01/2046	1.A FE		
3132A5FC4	UMBS - POOL ZS4663	03/01/2021	MBS PAYDOWN	XXX	26,653	26,653	28,019	26,704		(51)		(51)	26,653			146	05/01/2046	1.A FE		
3133A8BL0	UMBS - POOL QB1843	03/01/2021	MBS PAYDOWN	XXX	2,825	2,825	2,928	2,826		(1)		(1)	2,825			10	07/01/2050	1.A FE		
3136ALE5	FANNIE MAE 13 58 KJ	03/01/2021	MBS PAYDOWN	XXX	4,767	4,767	4,868	4,767		(2)		(2)	4,767			24	02/25/2043	1.A FE		
3137AU4Y2	FREDDIE MAC 4101 QN	03/01/2021	MBS PAYDOWN	XXX	3,313	3,313	3,465	3,314		(1)		(1)	3,313			24	09/15/2042	1.A FE		
3138A4SZ9	UMBS - POOL AH3235	03/01/2021	MBS PAYDOWN	XXX	3,830	3,830	3,857	3,831		(1)		(1)	3,830			19	02/01/2026	1.A FE		
3138A7QK7	UMBS - POOL AH5857	03/01/2021	MBS PAYDOWN	XXX	7,732	7,732	7,873	7,734		(2)		(2)	7,732			40	02/01/2041	1.A FE		
3138EGHR8	UMBS - POOL AL0239	03/01/2021	MBS PAYDOWN	XXX	7,983	7,983	8,075	7,982					7,983			68	04/01/2041	1.A FE		
3138MF2X4	UMBS - POOL AQ0789	03/01/2021	MBS PAYDOWN	XXX	10,038	10,038	10,474	10,046		(8)		(8)	10,038			30	11/01/2027	1.A FE		
3138YAM28	UMBS - POOL AX8476	03/01/2021	MBS PAYDOWN	XXX	1,007	1,007	1,058	1,007					1,007			6	11/01/2044	1.A FE		
31397QL22	FANNIE MAE 11 19 EN	03/01/2021	MBS PAYDOWN	XXX	6,872	6,872	7,199	6,883		(11)		(11)	6,872			41	05/25/2040	1.A FE		
3140GPZX9	UMBS - POOL BH1657	03/01/2021	MBS PAYDOWN	XXX	60,815	60,815	62,706	60,854		(39)		(39)	60,815			287	04/01/2047	1.A FE		
3140GYG26	UMBS - POOL BH9215	03/01/2021	MBS PAYDOWN	XXX	45,582	45,582	46,786	45,663		(81)		(81)	45,582			258	01/01/2048	1.A FE		
3140KARE8	UMBS - POOL BP3184	03/01/2021	MBS PAYDOWN	XXX	207,003	207,003	219,423	207,351		(348)		(348)	207,003			1,035	03/01/2050	1.A FE		
3140KFNL5	UMBS - POOL BP7594	03/01/2021	MBS PAYDOWN	XXX	45,194	45,194	46,345	45,205		(12)		(12)	45,194			90	11/01/2035	1.A FE		
3140KLJF0	UMBS - POOL BQ1161	03/01/2021	MBS PAYDOWN	XXX	16,529	16,529	17,430	16,540		(11)		(11)	16,529			75	08/01/2050	1.A FE		
3140KLJH6	UMBS - POOL BQ1163	03/01/2021	MBS PAYDOWN	XXX	23,357	23,357	24,192	23,363		(6)		(6)	23,357			75	08/01/2050	1.A FE		
3140KNKN7	UMBS - POOL BQ3000	03/01/2021	MBS PAYDOWN	XXX	20,079	20,079	20,744	20,083		(3)		(3)	20,079			71	10/01/2050	1.A FE		
3140X75L9	UMBS - POOL FM4450	03/01/2021	MBS PAYDOWN	XXX	7,014	7,014	7,267	7,015		(1)		(1)	7,014			23	09/01/2050	1.A FE		
31412N6D3	UMBS - POOL 930668	03/01/2021	MBS PAYDOWN	XXX	1,227	1,227	1,308	1,229		(2)		(2)	1,227			11	03/01/2024	1.A FE		
31412PRO6	UMBS - POOL 931195	03/01/2021	MBS PAYDOWN	XXX	2,223	2,223	2,349	2,229		(6)		(6)	2,223			17	05/01/2024	1.A FE		
31417DSZ7	UMBS - POOL AB6835	03/01/2021	MBS PAYDOWN	XXX	18,700	18,700	19,790	18,726		(26)		(26)	18,700			108	11/01/2042	1.A FE		
31418B5C6	UMBS - POOL MA2642	03/01/2021	MBS PAYDOWN	XXX	14,693	14,693	15,398	14,715		(22)		(22)	14,693			87	06/01/2046	1.A FE		
31418CXM1	UMBS - POOL MA3383	03/01/2021	MBS PAYDOWN	XXX	70,662	70,662	72,285	70,772		(110)		(110)	70,662			407	06/01/2048	1.A FE		
31418QNT6	UMBS - POOL AD3101	03/01/2021	MBS PAYDOWN	XXX	11,169	11,169	11,900	11,185		(15)		(15)	11,169			77	04/01/2040	1.A FE		
31418TC47	UMBS - POOL AD5490	03/01/2021	MBS PAYDOWN	XXX	30,575	30,575	32,489	30,628		(53)		(53)	30,575			214	05/01/2040	1.A FE		
31418VS78	UMBS - POOL AD7741	03/01/2021	MBS PAYDOWN	XXX	4,970	4,970	5,143	4,973		(3)		(3)	4,970			38	07/01/2040	1.A FE		
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment				XXX	788,447	788,447	822,928	789,404		(957)		(957)	788,447			4,088	XXX	XXX		
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																				
04964KAL5	ATRIUM CDO CORP -9A AR	02/22/2021	SECURITY CALLED AT	XXX	625,000	625,000	627,056	625,535					625,535		(535)	(535)	2,136	05/28/2030	1.A FE	
12510HAD2	CAPITAL AUTOMOTIVE REIT 20-1A A4	03/15/2021	MBS PAYDOWN	XXX	156	156	156	156					156			1	02/15/2050	1.E FE		

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## SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation and SVO Admini- strative Symbol	
21872GAA3	COLONY AMERICAN FINANCE LTD 19-2																				
21873AAA5	COLONY AMERICAN FINANCE LTD 20-4																				
36167CAA4	GCAT 19-RPL1 A1	03/01/2021	MBS PAYDOWN	X X X	13,954	13,954	13,954	13,954						13,954				78	06/15/2052	1 A FE	
46185JAA6	INVITATION HOMES TRUST 18-SFR1 A	03/01/2021	MBS PAYDOWN	X X X	3,415	3,415	3,415	3,415						3,415				7	12/15/2052	1 A FE	
55818KAR2	MADISON PARK FUNDING LTD 13-11A	03/17/2021	MBS PAYDOWN	X X X	19,410	19,410	19,465	19,411		(1)		(1)		19,410				82	10/25/2068	1 A FM	
61771QAJ0	MORGAN STANLEY RESIDENTIAL MOR	03/25/2021	03/25/2021 SECURITY CALLED AT	X X X	5,421	5,421	5,421	5,421						5,421				7	03/17/2037	1 A FE	
61771QAU5	MORGAN STANLEY RESIDENTIAL MOR	03/01/2021	MBS PAYDOWN	X X X	1,000,000	1,000,000	1,001,345	1,000,000						1,000,000				5,833	07/23/2029	1 A FE	
637432M05	NATIONAL RURAL UTIL COOP	03/01/2021	MBS PAYDOWN	X X X	13,737	13,737	14,252	13,742		(5)		(5)		13,737				64	12/25/2050	1 A FE	
82653EAB3	SIERRA RECEIVABLES FUNDING CO	03/05/2021	GOLDMAN SACHS & CO. LLC	X X X	6,869	6,869	7,088	6,871		(2)		(2)		6,869				32	12/25/2050	1 A FE	
88433RAC6	WIND RIVER CLO LTD 17-2A A	03/20/2021	MBS PAYDOWN	X X X	76,292	75,000	74,742	74,967		5		5		74,972		1,319	1,319	1,296	02/15/2022	1 G FE	
89175MAA1	TOWD POINT MORTGAGE TRUST 18-3	02/10/2021	02/10/2021 SECURITY CALLED AT	X X X	20,985	20,985	20,980	20,948		36		36		20,985				116	01/20/2036	1 F FE	
89176EAA8	TOWD POINT MORTGAGE TRUST 18-1	03/01/2021	MBS PAYDOWN	X X X	700,000	700,000	700,816	700,000						700,000				3,185	07/20/2030	1 A FE	
89177BAA3	TOWD POINT MORTGAGE TRUST 19-1	03/01/2021	MBS PAYDOWN	X X X	23,615	23,615	23,624	23,615						23,615				143	05/25/2058	1 A FM	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)			X X X	22,616	22,616	22,478	22,613		3		3		22,616				134	03/25/2058	1 A FM	
48128BAF8	JPMORGAN CHASE & CO	02/18/2021	UBS SECURITIES LLC	X X X	2,543,398	2,542,106	2,546,713	2,542,576		36		36		2,542,613		784	784	13,173	07/31/2049	2 B FE	
89832QAD1	TRUIST FINANCIAL CORP	03/26/2021	VARIOUS	X X X	52,188	50,000	46,750	47,264		164		164		47,428		4,760	4,760	1,390	06/15/2049	2 B FE	
4899999	Subtotal - Bonds - Hybrid Securities			X X X	78,469	75,000	72,483	72,872		142		142		73,014		5,455	5,455	2,088		X X X	
8399997	Subtotal - Bonds - Part 4			X X X	3,525,840	3,521,079	3,560,543	3,520,456		(856)		(856)		3,519,600		6,239	6,239	20,089		X X X	
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)			X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds			X X X	3,525,840	3,521,079	3,560,543	3,520,456		(856)		(856)		3,519,600		6,239	6,239	20,089		X X X	
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)			X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks			X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
00191U102	ASGN INC	03/12/2021	FIS US ALGO		34,000	3,347	X X X	2,532	2,840	(308)		(308)		2,532		815	815			X X X	
006739106	ADDUS HOMECARE CORP	03/12/2021	FIS US ALGO		9,000	925	X X X	603	1,054	(451)		(451)		603		322	322			X X X	
008492100	AGREE REALTY CORP	03/12/2021	FIS US ALGO		33,000	2,191	X X X	1,745	2,197	(452)		(452)		1,745		446	446	34		X X X	
015351109	ALEXION PHARMACEUTICALS INC	01/19/2021	FIS US ALGO		481,000	76,203	X X X	59,557	75,151	(15,595)		(15,595)		59,557		16,647	16,647			X X X	
02361E108	AMERESCO INC-CL A	03/12/2021	FIS US ALGO		84,000	3,979	X X X	1,772	4,388	(2,616)		(2,616)		1,772		2,207	2,207			X X X	
03076K108	AMERIS BANCORP	03/12/2021	FIS US ALGO		118,000	6,510	X X X	4,492	4,462	(31)		(31)		4,462		2,048	2,048	18		X X X	
038222105	APPLIED MATERIALS INC	01/19/2021	FIS US ALGO		102,000	11,014	X X X	4,089	8,803	(4,714)		(4,714)		4,089		6,925	6,925			X X X	
039653100	ARCOSA INC	03/12/2021	FIS US ALGO		81,000	5,339	X X X	2,999	4,449	(1,451)		(1,451)		2,999		2,341	2,341	4		X X X	
05368V106	AVIENT CORP	03/12/2021	FIS US ALGO		68,000	3,390	X X X	1,749	2,739	(990)		(990)		1,749		1,641	1,641	14		X X X	
05465C100	AXOS FINANCIAL INC	03/12/2021	FIS US ALGO		143,000	7,435	X X X	5,336	5,367	(31)		(31)		5,336		2,099	2,099			X X X	
05550J101	BJS WHOLESALE CLUB HOLDINGS	03/12/2021	FIS US ALGO		54,000	2,247	X X X	1,469	2,013	(544)		(544)		1,469		778	778			X X X	
090672106	BIOTELEMTRY INC	01/12/2021	BARCLAYS CAPITAL INC		367,000	26,399	X X X	18,550	26,453	(7,903)		(7,903)		18,550		7,849	7,849			X X X	
12626K203	CRH PLC-SPONSORED ADR	03/12/2021	FIS US ALGO		26,000	1,257	X X X	685	1,107	(422)		(422)		685		572	572			X X X	
131193104	CALLAWAY GOLF COMPANY	03/12/2021	FIS US ALGO		102,000	3,142	X X X	2,439	2,449	(10)		(10)		2,439		702	702			X X X	
14174T107	CARETRUST REIT INC	03/12/2021	FIS US ALGO		135,000	3,197	X X X	3,037	3,037					3,037		160	160			X X X	
165303108	CHESAPEAKE UTILITIES CORP	03/12/2021	FIS US ALGO		27,000	3,213	X X X	2,331	2,922	(591)		(591)		2,331		882	882	12		X X X	
225401108	CREDIT SUISSE GROUP-SPON ADR	03/30/2021	FIS US ALGO		1,955,000	21,518	X X X	31,180	18,278	6,136		6,136		31,180		(9,663)	(9,663)	111		X X X	
229669106	CUBIC CORP	03/12/2021	FIS US ALGO		31,000	2,170	X X X	2,147	1,923	224		224		2,147		22	22	4		X X X	
23204G100	CUSTOMERS BANCORP INC	03/12/2021	FIS US ALGO		200,000	6,342	X X X	4,456	4,456					4,456		1,886	1,886			X X X	
235825205	DANA HOLDING CORP	03/12/2021	FIS US ALGO		196,000	5,304	X X X	3,154	3,826	(672)		(672)		3,154		2,150	2,150	20		X X X	
237266101	DARLING INTERNATIONAL INC	03/12/2021	FIS US ALGO		71,000	5,553	X X X	1,403	4,095	(2,692)		(2,692)		1,403		4,150	4,150			X X X	
243537107	DECKERS OUTDOOR CORP	03/12/2021	FIS US ALGO		11,000	3,624	X X X	2,773	3,155	(382)		(382)		2,773		851	851			X X X	
28238P109	EHEALTH INC	02/01/2021	FIS US ALGO		227,000	11,402	X X X	19,610	16,028	3,582		3,582		19,610		(8,208)	(8,208)			X X X	
29355X107	ENPRO INDUSTRIES INC	03/12/2021	FIS US ALGO		61,000	5,718	X X X	4,744	4,607	137		137		4,744		974	974	16		X X X	
29358P101	ENSIGN GROUP INC/THE	03/12/2021	FIS US ALGO		78,000	7,000	X X X	1,879	5,688	(3,808)		(3,808)		1,879		5,121	5,121	4		X X X	

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## SCHEDULE D - PART 4

### Show All Long-Term Bonds and Stocks 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 eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Modifier and SVO Admini- strative Symbol
30214U102	EXPONENT INC		03/12/2021	FIS US ALGO	35,000	3,479	X X X	2,862	3,151	(289)			(289)		2,862		617	617	7	X X X	
32026V104	FIRST FOUNDATION INC		03/12/2021	FIS US ALGO	143,000	3,556	X X X	2,238	2,860	(622)			(622)		2,238		1,318	1,318	13	X X X	
337930705	FLAGSTAR BANCORP INC		03/12/2021	FIS US ALGO	122,000	6,176	X X X	3,980	4,973	(993)			(993)		3,980		2,196	2,196	7	X X X	
344419106	FOMENTO ECONOMICO MEXICANO SAB	C	03/12/2021	FIS US ALGO	200,000	14,743	X X X	18,356	15,154	3,202			3,202		18,356		(3,613)	(3,613)		X X X	
358029106	FRESENIUS MEDICAL CARE AG-ADR	C	03/12/2021	FIS US ALGO	275,000	9,991	X X X	14,144	11,429	2,715			2,715		14,144		(4,153)	(4,153)		X X X	
359694106	HB FULLER CO		03/12/2021	FIS US ALGO	59,000	3,605	X X X	2,676	3,061	(385)			(385)		2,676		929	929	10	X X X	
36251C103	GMS INC		01/12/2021	FIS US ALGO	689,000	23,126	X X X	20,335	21,001	(666)			(666)		20,335		2,791	2,791		X X X	
374689107	GIBALTAR INDUSTRIES INC		03/12/2021	FIS US ALGO	57,000	5,526	X X X	2,292	4,101	(1,809)			(1,809)		2,292		3,234	3,234		X X X	
379890106	GLU MOBILE INC		03/12/2021	FIS US ALGO	229,000	2,846	X X X	1,832	2,063	(231)			(231)		1,832		1,014	1,014		X X X	
40425J101	HMS HOLDINGS CORP		01/12/2021	FIS US ALGO	545,000	19,902	X X X	18,764	20,029	(1,265)			(1,265)		18,764		1,138	1,138		X X X	
41068X100	HANNON ARMSTRONG SUSTAINABLE INGEVITY CORP		03/12/2021	VARIOUS	149,000	10,122	X X X	5,136	9,451	(4,315)			(4,315)		5,136		4,987	4,987	51	X X X	
45688C107	IRIDIUM COMMUNICATIONS INC		03/12/2021	FIS US ALGO	137,000	5,632	X X X	3,198	5,388	(2,190)			(2,190)		3,198		2,434	2,434		X X X	
46269C102	ITRON INC		03/12/2021	FIS US ALGO	62,000	5,832	X X X	3,810	5,946	(2,136)			(2,136)		3,810		2,022	2,022		X X X	
465741106	KB FINANCIAL GROUP INC		03/12/2021	FIS US ALGO	289,000	12,868	X X X	16,104	11,444	4,659			4,659		16,104		(3,235)	(3,235)		X X X	
48241A105	KONINKLIJKE PHILIPS NVR- NY	C	03/12/2021	FIS US ALGO	28,000	1,577	X X X	1,053	1,517	(464)			(464)		1,053		524	524		X X X	
500472303	KRATOS DEFENSE & SECURITY		03/12/2021	FIS US ALGO	99,000	2,605	X X X	1,831	2,716	(884)			(884)		1,831		773	773		X X X	
50077B207	LHC GROUP INC		03/12/2021	FIS US ALGO	14,000	2,696	X X X	1,512	2,986	(1,475)			(1,475)		1,512		1,185	1,185		X X X	
50187A107	LCI INDUSTRIES		03/12/2021	FIS US ALGO	23,000	3,328	X X X	1,695	2,983	(1,288)			(1,288)		1,695		1,633	1,633	17	X X X	
512807108	LAM RESEARCH CORP		01/19/2021	FIS US ALGO	29,000	16,623	X X X	7,678	13,696	(6,018)			(6,018)		7,678		8,945	8,945	38	X X X	
536797103	LITHIA MOTORS INC-CL A		03/12/2021	FIS US ALGO	10,000	3,955	X X X	938	2,927	(1,989)			(1,989)		938		3,017	3,017	3	X X X	
538146101	LIVEPERSON INC		03/12/2021	FIS US ALGO	35,000	1,921	X X X	761	2,178	(1,417)			(1,417)		761		1,160	1,160		X X X	
589889104	MERIT MEDICAL SYSTEMS INC		03/12/2021	FIS US ALGO	36,000	2,144	X X X	1,986	2,763	(1,523)			(1,523)		1,986		1,588	1,588		X X X	
63845R107	NATIONAL VISION HOLDINGS INC		03/12/2021	FIS US ALGO	61,000	2,877	X X X	1,240	2,763	(1,523)			(1,523)		1,240		1,638	1,638		X X X	
64049M209	NEOGENOMICS INC		03/12/2021	FIS US ALGO	75,000	3,631	X X X	4,038	2,555	(2,555)			(2,555)		1,483		2,148	2,148		X X X	
65341D102	NEXPOINT RESIDENTIAL		03/12/2021	FIS US ALGO	129,000	5,820	X X X	4,227	5,458	(1,231)			(1,231)		4,227		1,594	1,594	44	X X X	
67103X102	OFB BANCORP	C	03/12/2021	FIS US ALGO	152,000	3,424	X X X	2,304	2,818	(514)			(514)		2,304		1,120	1,120	11	X X X	
683344105	ONTO INNOVATION INC		03/12/2021	FIS US ALGO	44,000	2,819	X X X	1,745	2,092	(348)			(348)		1,745		1,075	1,075		X X X	
686330101	ORIX - SPONSORED ADR	C	03/12/2021	FIS US ALGO	216,000	18,500	X X X	18,779	16,703	2,076			2,076		18,779		(279)	(279)		X X X	
693483109	POSCO-ADR	C	03/12/2021	FIS US ALGO	207,000	13,838	X X X	7,667	12,898	(5,231)			(5,231)		7,667		6,170	6,170		X X X	
71375U101	PERFICIENT INC		03/12/2021	FIS US ALGO	107,000	6,484	X X X	3,802	5,099	(1,297)			(1,297)		3,802		2,682	2,682		X X X	
749397105	R1 RCM INC		03/12/2021	FIS US ALGO	142,000	3,912	X X X	2,762	3,411	(649)			(649)		2,762		1,150	1,150		X X X	
750236101	RADIAN GROUP INC		03/12/2021	FIS US ALGO	111,000	2,582	X X X	2,095	2,248	(152)			(152)		2,095		486	486	14	X X X	
75972A301	RENEWABLE ENERGY GROUP INC		03/12/2021	FIS US ALGO	30,000	2,386	X X X	834	2,125	(1,290)			(1,290)		834		1,551	1,551		X X X	
76680R206	RINGCENTRAL INC - CLASS A		01/19/2021	FIS US ALGO	53,000	19,906	X X X	15,087	20,085	(4,998)			(4,998)		15,087		4,819	4,819		X X X	
78463M107	SPS COMMERCE INC		03/12/2021	FIS US ALGO	32,000	3,378	X X X	1,792	3,475	(1,683)			(1,683)		1,792		1,586	1,586		X X X	
78486Q101	SVB FINANCIAL GROUP		01/19/2021	FIS US ALGO	24,000	11,283	X X X	5,120	9,308	(4,188)			(4,188)		5,120		6,163	6,163		X X X	
81141R100	SEA LTD-ADR	C	03/12/2021	FIS US ALGO	42,000	9,705	X X X	8,363	8,360	(4,527)			(4,527)		3,833		5,872	5,872		X X X	
816850101	SEMTECH CORP		03/12/2021	FIS US ALGO	89,000	6,110	X X X	2,912	6,416	(3,504)			(3,504)		2,912		3,198	3,198		X X X	
82900L102	SIMPLY GOOD FOODS CO/THE		03/12/2021	FIS US ALGO	69,000	2,240	X X X	1,516	2,164	(648)			(648)		1,516		724	724		X X X	
830879102	SKYWEST INC		03/12/2021	FIS US ALGO	72,000	4,296	X X X	3,786	2,902	884			884		3,786		510	510		X X X	
835699307	SONY CORP-SPONSORED ADR	C	03/12/2021	FIS US ALGO	48,000	4,991	X X X	2,439	4,853	(2,414)			(2,414)		2,439		2,552	2,552		X X X	
85254J102	STAG INDUSTRIAL INC		03/12/2021	FIS US ALGO	64,000	2,105	X X X	1,577	2,004	(428)			(428)		1,577		528	528	23	X X X	
860897107	STITCH FIX INC-CLASS A		03/12/2021	VARIOUS	378,000	23,094	X X X	8,837	22,196	(13,359)			(13,359)		8,837		14,257	14,257		X X X	
86745K104	SUNNOVA ENERGY INTERNATIONAL		03/12/2021	VARIOUS	383,000	18,161	X X X	3,883	17,285	(13,402)			(13,402)		3,883		14,278	14,278		X X X	
87266J104	TPI COMPOSITES INC		03/12/2021	FIS US ALGO	69,000	3,473	X X X	1,205	3,642	(2,436)			(2,436)		1,205		2,268	2,268		X X X	
87357P100	TACTILE SYSTEMS TECHNOLOGY I		03/12/2021	FIS US ALGO	54,000	2,802	X X X	2,821	2,617	(1,326)			(1,326)		2,821		(19)	(19)		X X X	
90385V107	ULTRA CLEAN HOLDINGS INC		03/12/2021	FIS US ALGO	84,000	4,235	X X X	1,291	2,617	(1,326)			(1,326)		1,291		2,944	2,944		X X X	
923451108	VERITEX HOLDINGS INC		03/12/2021	FIS US ALGO	172,000	5,619	X X X	3,732	4,414	(682)			(682)		3,732		1,887	1,887	29	X X X	
92826C839	VISA INC-CLASS A SHARES		01/19/2021	FIS US ALGO	52,000	10,516	X X X	8,473	11,374	(2,901)			(2,901)		8,473		2,043	2,043		X X X	
92827P102	VIRTUSA CORP		01/12/2021	BARCLAYS CAPITAL INC	401,000	20,517	X X X	20,856	20,517	353			353		20,856		(339)	(339)		X X X	
971378104	WILLSCOT MOBILE MINI HOLDINGS CORP		03/12/2021	FIS US ALGO	126,000	3,495	X X X	1,878	2,919	(1,041)			(1,041)		1,878		1,617	1,617		X X X	
974155103	WINGSTOP INC		03/12/2021	FIS US ALGO	21,000	2,681	X X X	2,791	2,791	8			8		2,791		(110)	(110)	3	X X X	
98585X104	YETI HOLDINGS INC		03/12/2021	FIS US ALGO	27,000	1,906	X X X	897	1,849	(952)			(952)		897		1,010	1,010		X X X	
G16252101	BROOKFIELD INFRASTRUCTURE PARTNERS	C	03/12/2021	FIS US ALGO	258,000	13,687	X X X	8,561	12,745	(4,184)			(4,184)		8,561		5,126	5,126	125	X X X	
G3198U102	ESSENT GROUP LTD	C	03/12/2021	FIS US ALGO	63,000	2,907	X X X	2,533	2,722	(188)			(188)		2,533		37				

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.								
<b>Common Stocks - Mutual Funds</b>																					
78464A870	SPDR S&P BIOTECH ETF	03/12/2021	FIS US ALGO	137,000	19,880	XXX	12,457	19,287	(6,830)			(6,830)		12,457		7,423	7,423	5	XXX	1	
9499999	Subtotal - Common Stocks - Mutual Funds			XXX	19,880	XXX	12,457	19,287	(6,830)			(6,830)		12,457		7,423	7,423	5	XXX	XXX	
9799997	Subtotal - Common Stocks - Part 4			XXX	687,014	XXX	499,437	628,584	(148,215)			(148,215)		499,437		187,581	187,581	647	XXX	XXX	
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Subtotal - Common Stocks			XXX	687,014	XXX	499,437	628,584	(148,215)			(148,215)		499,437		187,581	187,581	647	XXX	XXX	
9899999	Subtotal - Preferred and Common Stocks			XXX	687,014	XXX	499,437	628,584	(148,215)			(148,215)		499,437		187,581	187,581	647	XXX	XXX	
9999999	Total - Bonds, Preferred and Common Stocks			XXX	4,212,854	XXX	4,059,980	4,149,040	(148,215)	(856)		(149,071)		4,019,037		193,820	193,820	20,736	XXX	XXX	

QE05.3

**E06 Schedule DB Part A Section 1 ..... NONE**

**E07 Schedule DB Part B Section 1 ..... NONE**

**E08 Schedule DB Part D Section 1 ..... NONE**

**E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity ..... NONE**

**E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity ..... NONE**

**E10 Schedule DB Part E ..... NONE**

**E11 Schedule DL - Part 1 - Securities Lending Collateral Assets ..... NONE**

**E12 Schedule DL - Part 2 - Securities Lending Collateral Assets ..... NONE**

**SCHEDULE E - PART 1 - CASH****Month End Depository Balances**

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
<b>open depositories</b>									
American Bank & Trust .....	Rock Island, IL .....			10		(85,291)	(70,800)	269,766	X X X
Federal Home Loan Bank .....	Chicago, IL .....					1,114,396	364,566	553,641	X X X
Quad City Bank & Trust .....	Bettendorf, IA .....			720		2,867,881	3,422,428	3,420,315	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		X X X	X X X						X X X
0199999 Totals - Open Depositories .....		X X X	X X X	730		3,896,987	3,716,194	4,243,722	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		X X X	X X X						X X X
0299999 Totals - Suspended Depositories .....		X X X	X X X						X X X
0399999 Total Cash On Deposit .....		X X X	X X X	730		3,896,987	3,716,194	4,243,722	X X X
0499999 Cash in Company's Office .....		X X X	X X X	X X X	X X X	446	446	446	X X X
0599999 Total Cash .....		X X X	X X X	730		3,897,433	3,716,640	4,244,168	X X X

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>All Other Money Market Mutual Funds</b>								
608919718	FEDERATED GOVT OBLIGATIONS FUND .....		03/15/2021 .....	0.000 .....	X X X .....	468,233 .....		
8699999 Subtotal - All Other Money Market Mutual Funds .....						468,233 .....		
9999999 Total Cash Equivalents .....						468,233 .....		