



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

MT. MORRIS MUTUAL INSURANCE COMPANY

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 10831 Employer's ID Number 39-0487740

Organized under the Laws of Wisconsin, State of Domicile or Port of Entry WI

Country of Domicile United States of America

Incorporated/Organized 09/07/1875 Commenced Business 09/07/1875

Statutory Home Office N 1211 COUNTY ROAD B (Street and Number) COLOMA, WI, US 54930 (City or Town, State, Country and Zip Code)

Main Administrative Office N 1211 COUNTY ROAD B (Street and Number) COLOMA, WI, US 54930 (City or Town, State, Country and Zip Code) 715-228-5541 (Area Code) (Telephone Number)

Mail Address N 1211 COUNTY ROAD B (Street and Number or P.O. Box) COLOMA, WI, US 54930 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records N 1211 COUNTY ROAD B (Street and Number) COLOMA, WI, US 54930 (City or Town, State, Country and Zip Code) 715-228-5541 (Area Code) (Telephone Number)

Internet Website Address WWW.MTMORRISINS.COM

Statutory Statement Contact DANIEL OTTO FENSKE (Name) 715-228-5541 (Area Code) (Telephone Number) AGDAN@MTMORRISINS.COM (E-mail Address) 715-228-5543 (FAX Number)

OFFICERS

PRESIDENT/CEO/TREASURER DANIEL OTTO FENSKE SECRETARY CONNIE LYNN WEBER CHAIRMAN OF THE BOARD ROBERT MATTHEW EBBEN

OTHER

DANIELLE MARIE LOEFFLER, VP - POLICY SERVICES CATHY EDNA ATKINSON, VP - CLAIMS CONNIE LYNN WEBER, VP - OPERATIONS/COO

DIRECTORS OR TRUSTEES

DANIEL OTTO FENSKE GLENN LONG THALACKER GREG WILLIAM WALKER ROBERT FRANK HOEFS JEFFREY TODD NICHOLS ROBERT MATTHEW EBBEN ROBERT ZIMPEL RAYMOND DOBBINS HUTCHINSON CONNIE LYNN WEBER CHRIS EDWARD LEKER # THOMAS ARTHUR RIEMER # MYRON DANIELS # ROBERT KENNETH BENNOT

State of Wisconsin SS: County of Waushara

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Daniel Otto Fenske President/CEO/Treasurer

Robert Matthew Ebben Chairman of the Board

Connie Lynn Weber Secretary

Subscribed and sworn to before me this day of

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

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	26,275,334		26,275,334	27,291,782
2. Stocks:				
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....	15,515,855		15,515,855	15,460,998
3. Mortgage loans on real estate:				
3.1 First liens .....			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	3,101,380		3,101,380	3,152,962
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	80,466
4.3 Properties held for sale (less \$ encumbrances) .....			0	0
5. Cash (\$ .....3,350,259 ), cash equivalents (\$ .....5,478,234 ) and short-term investments (\$ ..... ) .....	8,828,493		8,828,493	6,143,215
6. Contract loans (including \$ ..... premium notes) .....			0	0
7. Derivatives .....			0	0
8. Other invested assets .....			0	0
9. Receivables for securities .....			0	0
10. Securities lending reinvested collateral assets .....			0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	53,721,062	0	53,721,062	52,129,423
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	298,956		298,956	205,639
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	388,379	3,361	385,018	408,674
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	8,780,533		8,780,533	8,238,457
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	1,364,170		1,364,170	1,527,671
16.2 Funds held by or deposited with reinsured companies .....	531,113		531,113	173,216
16.3 Other amounts receivable under reinsurance contracts .....			0	101,998
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon ....	673,002		673,002	565,803
18.2 Net deferred tax asset .....	1,646,000	1,016,000	630,000	630,000
19. Guaranty funds receivable or on deposit .....			0	0
20. Electronic data processing equipment and software .....	32,042		32,042	18,910
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	141,925	100,860	41,065	7,378
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....	588,589		588,589	0
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other than invested assets .....	276,180	276,180	0	357,199
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	68,441,951	1,396,401	67,045,550	64,364,368
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27)	68,441,951	1,396,401	67,045,550	64,364,368
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Other Receivable .....			0	250,000
2502. State Income Tax Recoverable .....			0	107,199
2503. Prepaid License .....	276,180	276,180	0	
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	276,180	276,180	0	357,199

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 3,741,270 )	10,624,128	9,063,039
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	1,343,518	1,398,697
4. Commissions payable, contingent commissions and other similar charges	2,250,269	2,307,320
5. Other expenses (excluding taxes, licenses and fees)	319,512	270,499
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		11,558
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))		
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 712,213 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act)	22,120,068	20,330,959
10. Advance premium	638,285	791,935
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	453,960	814,960
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated		
16. Provision for reinsurance (including \$ certified)		0
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates		
20. Derivatives	0	0
21. Payable for securities		
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	37,749,740	34,988,967
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	37,749,740	34,988,967
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock		
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		
34. Gross paid in and contributed surplus		
35. Unassigned funds (surplus)	29,295,810	29,375,401
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$ )		
36.2 shares preferred (value included in Line 31 \$ )		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	29,295,810	29,375,401
38. Totals (Page 2, Line 28, Col. 3)	67,045,550	64,364,368
<b>DETAILS OF WRITE-INS</b>		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 22,593,061 )	21,382,192	17,742,283	40,299,065
1.2 Assumed (written \$ 6,006,063 )	5,418,058	44,440	60,448
1.3 Ceded (written \$ 10,235,703 )	9,789,765	3,624,365	9,188,390
1.4 Net (written \$ 18,363,421 )	17,010,485	14,162,358	31,171,123
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 9,899,554 ):			
2.1 Direct	12,568,388	9,078,004	25,957,359
2.2 Assumed	3,363,521	9,387	6,333
2.3 Ceded	5,169,589	844,828	3,330,534
2.4 Net	10,762,320	8,242,563	22,633,158
3. Loss adjustment expenses incurred	1,548,222	1,243,220	2,929,129
4. Other underwriting expenses incurred	6,264,652	5,082,229	12,365,390
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	18,575,194	14,568,012	37,927,677
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(1,564,709)	(405,654)	(6,756,554)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	735,714	499,941	1,147,363
10. Net realized capital gains (losses) less capital gains tax of \$	(48,996)	47	(1,005,346)
11. Net investment gain (loss) (Lines 9 + 10)	686,718	499,988	142,017
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ )	0	(329)	0
13. Finance and service charges not included in premiums	11,013	56,150	222,250
14. Aggregate write-ins for miscellaneous income	63,572	(123)	16,520
15. Total other income (Lines 12 through 14)	74,585	55,698	238,770
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(803,406)	150,032	(6,375,767)
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(803,406)	150,032	(6,375,767)
19. Federal and foreign income taxes incurred	10,452		149,978
20. Net income (Line 18 minus Line 19)(to Line 22)	(813,858)	150,032	(6,525,745)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	29,375,401	22,539,559	37,102,832
22. Net income (from Line 20)	(813,858)	150,032	(6,525,745)
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 180,000	676,399	(119,915)	(1,180,374)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	119,000	(134,000)	1,011,303
27. Change in nonadmitted assets	(61,132)	(155,780)	(1,032,615)
28. Change in provision for reinsurance			0
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	0		0
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(79,591)	(259,663)	(7,727,431)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	29,295,810	22,279,896	29,375,401
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous Income	64,438	(123)	19,909
1402. Miscellaneous Expense	(866)		(3,389)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	63,572	(123)	16,520
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	17,507,264	14,565,308	32,340,812
2. Net investment income .....	842,144	546,723	1,331,528
3. Miscellaneous income .....	74,585	55,698	243,082
4. Total (Lines 1 to 3) .....	18,423,993	15,167,729	33,915,422
5. Benefit and loss related payments .....	9,037,730	6,625,760	19,521,977
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0		0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	7,887,649	6,017,069	14,006,541
8. Dividends paid to policyholders .....	0		0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	117,651		34,239
10. Total (Lines 5 through 9) .....	17,043,030	12,642,829	33,562,757
11. Net cash from operations (Line 4 minus Line 10) .....	1,380,963	2,524,900	352,665
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	2,348,705	450,000	2,200,754
12.2 Stocks .....	548,956		2,923,217
12.3 Mortgage loans .....	0		0
12.4 Real estate .....	0		0
12.5 Other invested assets .....	0		44,395
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	127	0
12.7 Miscellaneous proceeds .....	0		0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	2,897,661	450,127	5,168,366
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,196,336	800,000	1,654,767
13.2 Stocks .....	0	128,727	1,314,075
13.3 Mortgage loans .....	0		0
13.4 Real estate .....	0		0
13.5 Other invested assets .....	0		19,900
13.6 Miscellaneous applications .....	0		0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,196,336	928,727	2,988,742
14. Net increase (or decrease) in contract loans and premium notes .....	0		0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	1,701,325	(478,600)	2,179,624
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0		0
16.2 Capital and paid in surplus, less treasury stock .....	0		0
16.3 Borrowed funds .....	0		0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0		0
16.5 Dividends to stockholders .....	0		0
16.6 Other cash provided (applied) .....	(397,010)	(155,121)	(310,212)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(397,010)	(155,121)	(310,212)
<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) .....	2,685,278	1,891,179	2,222,077
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	6,143,215	1,344,857	3,921,138
19.2 End of period (Line 18 plus Line 19.1) .....	8,828,493	3,236,036	6,143,215

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

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# NOTES TO FINANCIAL STATEMENTS

## 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

- A. The accompanying financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Office of the Commissioner of Insurance (OCI) of the State of Wisconsin.

The OCI of the State of Wisconsin recognizes only statutory accounting practices prescribed or permitted by the State of Wisconsin for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Wisconsin 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 Wisconsin.

Mutual Insurance Companies that hold Wisconsin Reinsurance Corporation (WRC) common and/or preferred stock shall value this investment based on the most recent WRC audited financial statements. Accordingly, the valuation included in the company's June 30, 2024 and December 31, 2023 financial statements are based upon WRC's financial statements as of December 31, 2023 and December 31, 2022, respectively. During 2023, it was determined that conditions were present to consider the investments in WRC to be other-than-temporarily impaired. The investment in WRC for the year ended December 31, 2023 was accordingly reduced to \$-0-.

A reconciliation of the Company's net income and capital surplus between NAIC SAP and practices prescribed and permitted by the State of Wisconsin is shown below:

	State of Domicile	Current Year to Date	2023
<b>NET INCOME (LOSS)</b>			
(1) Mt. Morris Mutual Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	WI	\$ (813,858)	\$ (6,525,745)
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 – 2 – 3 = 4)	WI	\$ (813,858)	\$ (6,525,745)
<b>SURPLUS</b>			
(5) Mt. Morris Mutual Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	WI	\$ 29,295,810	\$29,375,401
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 – 6 – 7 = 8)	WI	\$ 29,295,810	\$29,375,401

- B. The preparation of financial statement in conformity with statutory accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.
- C. 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 daily pro rata methods for direct businesses and are based on reports received from ceding companies for reinsurance.

In addition, the Company uses the following accounting policies:

1. Short-term investments are stated at cost.
2. Bonds are stated at amortized cost, with amortization being applied on a straight-line basis.
3. Stocks and mutual funds are valued at their current market value.
4. Real estate is valued at original cost less depreciation, with depreciation being applied on a straight-line basis.
5. 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.

## 2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

No significant changes.

## 3. BUSINESS COMBINATIONS AND GOODWILL

The Company merged with the following companies and respective merger date: Marcellon-Courtland-Springvale Mutual Insurance Company on August 31, 2023. Racine County Mutual Insurance Company, Kenosha County Mutual Insurance Company, Northern Mutual Insurance Company, Clarno Mutual Insurance Company, and Tri County Mutual Insurance Company all merged on January 1, 2024.

These transaction were accounted for as a statutory merger. Financial statement information as of December 31, 2023 for the January 1, 2024 merged entities is as follows:

As of 12/31/23	Mt Morris	Racine	Kenosha	Northern	Clarino	Tri-county	Total
COMPANY PREMIUMS	29,226,613	703,400	234,051	462,853	373,814	170,831	31,171,562
NET INCOME	(5,125,281)	(465,791)	(432,186)	(19,299)	(262,431)	(217,368)	(6,522,356)
SURPLUS	18,823,320	2,948,380	3,977,039	1,815,198	1,391,357	420,107	29,375,401

No adjustments were made directly to the surpluses of and entity as a result of the merger.

## 4. DISCONTINUED OPERATIONS

Not applicable.

## 5. INVESTMENTS

- A. Currently the Company is not carrying any mortgage loans.
- B. The Company did not restructure any debt during the current period.
- C. The Company does not carry any reverse mortgages.
- D. The Company does not carry any loan-backed securities.

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## NOTES TO FINANCIAL STATEMENTS

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- E. Repurchase Agreements and/or Securities Lending Transactions – Not applicable
  - F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable
  - G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable
  - H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable
  - I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable
  - J. Real Estate – No significant changes
  - K. Investments in Low Income Housing Tax Credits – Not applicable
  - L. Restricted Assets – Not applicable
  - M. Working Capital Finance Investments – Not applicable
  - N. Offsetting and Netting of Assets and Liabilities – Not applicable
  - O. Structured Notes – Not applicable
  - P. 5GI Securities – Not applicable
  - Q. Short Sales – Not applicable
  - R. Prepayment Penalty and Acceleration Fees – Not applicable
6. JOINT VENTURES, PARTNERSHIPS, AND LIMITED LIABILITY COMPANIES  
Not applicable.
7. INVESTMENT INCOME  
No significant changes.
8. DERIVATIVE INSTRUMENTS  
Not applicable.
9. INCOME TAXES  
No significant changes.
10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES, AND OTHER RELATED PARTIES  
No significant changes.
11. DEBT  
No significant changes.
12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS, AND COMPENSATED ABSENCES AND OTHER POST RETIREMENT BENEFIT PLANS  
No significant changes.
13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS, AND QUASI-REORGANIZATIONS  
No significant changes.
14. LIABILITIES, CONTINGENCIES and ASSESSMENTS  
No significant changes.
15. LEASES  
No significant changes.
16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK  
No significant changes.
17. SALE, TRANSFER, AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES  
The Company had no sale, transfer, servicing of financial assets, or extinguishments of liabilities during the current period.
18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS  
No significant changes.
19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS  
No significant changes.

# NOTES TO FINANCIAL STATEMENTS

## 20. FAIR VALUE MEASUREMENTS

Statements of Statutory Accounting Principles establish a hierarchy for inputs used in measuring fair value that maximizes the use of observable inputs and minimizing the use of unobservable inputs by requiring that the most observable inputs be used when available. The Statements of Statutory Accounting Principles define levels within the hierarchy based on the reliability of inputs as follows:

Level 1 - Unadjusted quoted prices for identical assets and liabilities in active markets;

Level 2 - Quoted prices for similar assets and liabilities in active markets (other than those included in Level 1) which are observable for the asset or liability, either directly or indirectly; and

Level 3 - Valuations derived from valuation techniques in which one or more significant inputs or significant value drivers are unobservable.

	6-30-24	Level 1	Level 2	Level 3	Total
Admitted assets:					
Common stocks and mutual funds	\$ 15,515,855	\$ 15,160,202	\$ 90,457	\$ 265,196	\$ 15,515,855
Preferred stocks	-	-	-	-	-
	12-31-23	Level 1	Level 2	Level 3	Total
Admitted assets:					
Common stocks and mutual funds	\$ 15,460,998	\$ 14,873,979	\$ 136,076	\$ 450,943	\$ 15,460,998
Preferred stocks	-	-	-	-	-

Stock securities listed on a national market or exchange are valued at the last sales price, or if there is no sale and the market is still considered active, at the last transaction price before year-end. Such securities are classified within Level 1 of the valuation hierarchy.

Stocks and mutual funds in Level 2 investment are investments traded on a decentralized market and are valued based on the most recent trade data.

Stocks and mutual funds in Level 3 consist of the investments of the Company without active markets. Investment in NAMICO, NFM Auto Agency, and WRC. For WRC the fair value is determined based on the most recent audited financial statements of as described in Note 1. The remaining stocks in Level 3 are valued based on the underlying book value of their respective companies.

There were no realized gains or losses recognized in the statement of operations - statutory basis on the WRC stock for the six months ended June 30, 2024 and the year ended December 31, 2023. Unrealized losses totaling \$-0- and \$617,015 for the six months ended June 30, 2024 and the year ended December 31, 2023, respectively, are included as an element of the adjustment to surplus. There were no acquisitions of the WRC stock during the six months ended June 30, 2024 and the year ended December 31, 2023. Redemptions of WRC preferred stock for the six months ended June 30, 2024 and the year ended December 31, 2023 were \$-0-. There were also no transfers in and/or out of Level 3 for the six months ended June 30, 2024 and the year ended December 31, 2023. The only change to the value of the WRC stock relates to the unrealized loss above.

## 21. OTHER ITEMS

No significant changes.

## 22. EVENTS SUBSEQUENT

No significant changes.

## 23. REINSURANCE

No significant changes.

## 24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

No significant changes.

## 25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSE

There has been no material change in the provision for incurred loss and loss adjustment expenses attributable to insured events of prior years.

## 26. INTERCOMPANY POOLING ARRANGEMENTS

No significant changes.

## 27. STRUCTURED SETTLEMENTS

No significant changes.

## 28. HEALTH CARE RECEIVABLES

Not applicable.

## 29. PARTICIPATING POLICIES

No significant changes.

## 30. PREMIUM DEFICIENCY RESERVES

No significant changes.

## 31. HIGH DEDUCTIBLES

No significant changes.



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## NOTES TO FINANCIAL STATEMENTS

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32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

No significant changes.

33. ASBESTOS/ENVIRONMENTAL RESERVES

Not applicable.

34. SUBSCRIBER SAVINGS ACCOUNTS

Not applicable.

35. MULTIPLE PERIL CROP INSURANCE

Not applicable.

36. FINANCIAL GUARANTY INSURANCE

The Company is not a financial guaranty insurer.

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
Northern Finnish Mutual Insurance .....	11731 .....	WI .....
Racine County Mutual Insurance Company .....	11727 .....	WI .....
KENOSHA COUNTY MUTUAL INSURANCE COMPANY .....	11751 .....	WI .....
CLARNO MUTUAL INSURANCE COMPANY .....	11776 .....	WI .....
TRI COUNTY MUTUAL TOWIN INSURANCE COMPANY .....	11653 .....	WI .....
Marcellon-Courtland-Springvale Mutual Insurance Company .....	11743 .....	WI .....

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.  
 .....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2021
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2021
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 02/28/2023
- 6.4 By what department or departments?  
 The Wisconsin Office of the Commissioner of Insurance .....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:  
 .....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
 .....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [ X ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [ 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: ..... \$ ..... 0

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [ X ]
- 11.2 If yes, give full and complete information relating thereto: .....
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....
13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ ] No [ X ]
- 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ ..... 0   | \$ .....  |
| 14.22 Preferred Stock .....   | \$ ..... 0   | \$ .....  |
| 14.23 Common Stock .....  | \$ ..... 0   | \$ .....  |
| 14.24 Short-Term Investments .....  | \$ ..... 0   | \$ .....  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ ..... 0   | \$ .....  |
| 14.26 All Other .....   | \$ ..... 0   | \$ .....  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ ..... 0   | \$ ..... 0  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....   | \$ .....  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [ X ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [ X ]  
If no, attach a description with this statement. ....
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ ..... 0
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ ..... 0
- 16.3 Total payable for securities lending reported on the liability page. .... \$ ..... 0

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company  
**GENERAL INTERROGATORIES**

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

1 Name of Custodian(s)	2 Custodian Address
US Bank .....	1555 N River Center Dr, Suite 301, Milwaukee, WI 53212 .....

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed

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

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

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

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

# GENERAL INTERROGATORIES

## PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes  No  N/A   
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes  No   
 If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? ..... Yes  No

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes  No

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



STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company  
**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama ..... AL	N						
2. Alaska ..... AK	N						
3. Arizona ..... AZ	N						
4. Arkansas ..... AR	N						
5. California ..... CA	N						
6. Colorado ..... CO	N						
7. Connecticut ..... CT	N						
8. Delaware ..... DE	N						
9. District of Columbia ..... DC	N						
10. Florida ..... FL	N						
11. Georgia ..... GA	N						
12. Hawaii ..... HI	N						
13. Idaho ..... ID	N						
14. Illinois ..... IL	N						
15. Indiana ..... IN	N						
16. Iowa ..... IA	N						
17. Kansas ..... KS	N						
18. Kentucky ..... KY	N						
19. Louisiana ..... LA	N						
20. Maine ..... ME	N						
21. Maryland ..... MD	N						
22. Massachusetts ..... MA	N						
23. Michigan ..... MI	N						
24. Minnesota ..... MN	N						
25. Mississippi ..... MS	N						
26. Missouri ..... MO	N						
27. Montana ..... MT	N						
28. Nebraska ..... NE	N						
29. Nevada ..... NV	N						
30. New Hampshire ..... NH	N						
31. New Jersey ..... NJ	N						
32. New Mexico ..... NM	N						
33. New York ..... NY	N						
34. North Carolina ..... NC	N						
35. North Dakota ..... ND	N						
36. Ohio ..... OH	N						
37. Oklahoma ..... OK	N						
38. Oregon ..... OR	N						
39. Pennsylvania ..... PA	N						
40. Rhode Island ..... RI	N						
41. South Carolina ..... SC	N						
42. South Dakota ..... SD	N						
43. Tennessee ..... TN	N						
44. Texas ..... TX	N						
45. Utah ..... UT	N						
46. Vermont ..... VT	N						
47. Virginia ..... VA	N						
48. Washington ..... WA	N						
49. West Virginia ..... WV	N						
50. Wisconsin ..... WI	L	22,593,061	19,320,763	10,205,896	11,555,376	11,646,578	11,762,240
51. Wyoming ..... WY	N						
52. American Samoa ..... AS	N						
53. Guam ..... GU	N						
54. Puerto Rico ..... PR	N						
55. U.S. Virgin Islands ..... VI	N						
56. Northern Mariana Islands ..... MP	N						
57. Canada ..... CAN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	22,593,061	19,320,763	10,205,896	11,555,376	11,646,578	11,762,240
DETAILS OF WRITE-INS							
58001. ....	XXX						
58002. ....	XXX						
58003. ....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

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<b>Reporting Entity</b>	<b>Relationship</b>	<b>Description</b>
Mt. Morris Mutual Insurance Company	Primary Company	Purchases Reinsurance For the Group
Bloomington Farmers Mutual Insurance Company	Affiliate	Controlled By A Majority of Board Members Who Are Approved By Mt. Morris Mutual Insurance Company
Mt. Pleasant-Perry Middleton Mutual Insurance Company	Affiliate	Controlled By A Majority of Board Members Who Are Approved By Mt. Morris Mutual Insurance Company
Reedsburg-Westfield Mutual Insurance Company	Affiliate	Controlled By A Majority of Board Members Who Are Approved By Mt. Morris Mutual Insurance Company
Wisconsin River Mutual Insurance Company	Affiliate	Controlled By A Majority of Board Members Who Are Approved By Mt. Morris Mutual Insurance Company





STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance 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 .....	642,822	223,156	34.7	73.3
2.1 Allied Lines .....	556,550		0.0	
2.2 Multiple peril crop .....			0.0	
2.3 Federal flood .....			0.0	
2.4 Private crop .....			0.0	
2.5 Private flood .....			0.0	
3. Farmowners multiple peril .....	8,026,334	6,122,497	76.3	30.8
4. Homeowners multiple peril .....	5,078,109	2,623,654	51.7	64.3
5.1 Commercial multiple peril (non-liability portion) .....	1,081,864	50,418	4.7	110.7
5.2 Commercial multiple peril (liability portion) .....	355,514		0.0	48.6
6. Mortgage guaranty .....			0.0	
8. Ocean marine .....			0.0	
9.1 Inland marine .....			0.0	
9.2 Pet insurance .....			0.0	
10. Financial guaranty .....			0.0	
11.1 Medical professional liability - occurrence .....			0.0	
11.2 Medical professional liability - claims-made .....			0.0	
12. Earthquake .....			0.0	
13.1 Comprehensive (hospital and medical) individual .....			0.0	
13.2 Comprehensive (hospital and medical) group .....			0.0	
14. Credit accident and health .....			0.0	
15.1 Vision only .....			0.0	
15.2 Dental only .....			0.0	
15.3 Disability income .....			0.0	
15.4 Medicare supplement .....			0.0	
15.5 Medicaid Title XIX .....			0.0	
15.6 Medicare Title XVIII .....			0.0	
15.7 Long-term care .....			0.0	
15.8 Federal employees health benefits plan .....			0.0	
15.9 Other health .....			0.0	
16. Workers' compensation .....			0.0	
17.1 Other liability - occurrence .....	669,142		0.0	(32.5)
17.2 Other liability - claims-made .....			0.0	
17.3 Excess workers' compensation .....			0.0	
18.1 Products liability - occurrence .....			0.0	
18.2 Products liability - claims-made .....			0.0	
19.1 Private passenger auto no-fault (personal injury protection) .....	116,663	132,986	114.0	(106.7)
19.2 Other private passenger auto liability .....	1,684,138	1,643,105	97.6	99.0
19.3 Commercial auto no-fault (personal injury protection) .....	17,371		0.0	
19.4 Other commercial auto liability .....	220,200	137,556	62.5	41.0
21.1 Private passenger auto physical damage .....	2,526,066	1,573,760	62.3	71.0
21.2 Commercial auto physical damage .....	252,156	60,372	23.9	50.7
22. Aircraft (all perils) .....			0.0	
23. Fidelity .....			0.0	
24. Surety .....			0.0	
26. Burglary and theft .....			0.0	
27. Boiler and machinery .....	155,263	884	0.6	(122.8)
28. Credit .....			0.0	
29. International .....			0.0	
30. Warranty .....			0.0	
31. Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business .....	0	0	0.0	0.0
35. Totals	21,382,192	12,568,388	58.8	51.2
<b>DETAILS OF WRITE-INS</b>				
3401. ....				
3402. ....				
3403. ....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire .....	201,413	643,047	334,637
2.1	Allied Lines .....	505,773	785,236	492,385
2.2	Multiple peril crop .....	0		
2.3	Federal flood .....	0		
2.4	Private crop .....	0		
2.5	Private flood .....	0		
3.	Farmowners multiple peril .....	4,758,653	8,902,936	7,505,653
4.	Homeowners multiple peril .....	2,859,779	4,813,619	4,099,281
5.1	Commercial multiple peril (non-liability portion) .....	553,947	1,205,893	1,043,659
5.2	Commercial multiple peril (liability portion) .....	352,905	352,905	383,826
6.	Mortgage guaranty .....	0		
8.	Ocean marine .....	0		
9.1	Inland marine .....	0		
9.2	Pet insurance .....	0		
10.	Financial guaranty .....	0		
11.1	Medical professional liability - occurrence .....	0		
11.2	Medical professional liability - claims-made .....	0		
12.	Earthquake .....	0		
13.1	Comprehensive (hospital and medical) individual .....	0		
13.2	Comprehensive (hospital and medical) group .....	0		
14.	Credit accident and health .....	0		
15.1	Vision only .....	0		
15.2	Dental only .....	0		
15.3	Disability income .....	0		
15.4	Medicare supplement .....	0		
15.5	Medicaid Title XIX .....	0		
15.6	Medicare Title XVIII .....	0		
15.7	Long-term care .....	0		
15.8	Federal employees health benefits plan .....	0		
15.9	Other health .....	0		
16.	Workers' compensation .....	0		
17.1	Other liability - occurrence .....	332,450	691,852	424,568
17.2	Other liability - claims-made .....	0		
17.3	Excess workers' compensation .....	0		
18.1	Products liability - occurrence .....	0		
18.2	Products liability - claims-made .....	0		
19.1	Private passenger auto no-fault (personal injury protection) .....	60,184	119,455	117,337
19.2	Other private passenger auto liability .....	884,039	1,756,783	1,702,707
19.3	Commercial auto no-fault (personal injury protection) .....	11,264	22,826	18,974
19.4	Other commercial auto liability .....	147,904	289,322	238,855
21.1	Private passenger auto physical damage .....	1,281,049	2,533,381	2,523,697
21.2	Commercial auto physical damage .....	147,140	323,942	291,216
22.	Aircraft (all perils) .....	0		
23.	Fidelity .....	0		
24.	Surety .....	0		
26.	Burglary and theft .....	0		
27.	Boiler and machinery .....	115,391	151,864	143,968
28.	Credit .....	0		
29.	International .....	0		
30.	Warranty .....	0		
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	0	0
35.	Totals	12,211,891	22,593,061	19,320,763
<b>DETAILS OF WRITE-INS</b>				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**PART 3 (\$000 OMITTED)**

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2024 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior .....	2,304	329	2,633	433		433	1,937		200	2,137	66	(129)	(63)
2. 2022 .....	1,648	630	2,278	287		287	1,588		400	1,988	227	(230)	(3)
3. Subtotals 2022 + Prior .....	3,952	959	4,911	720	0	720	3,525	0	600	4,125	293	(359)	(66)
4. 2023 .....	4,165	1,386	5,551	2,705		2,705	2,260		800	3,060	800	(586)	214
5. Subtotals 2023 + Prior .....	8,117	2,345	10,462	3,425	0	3,425	5,785	0	1,400	7,185	1,093	(945)	148
6. 2024 .....	XXX	XXX	XXX	XXX	7,380	7,380	XXX	3,588	1,195	4,783	XXX	XXX	XXX
7. Totals .....	8,117	2,345	10,462	3,425	7,380	10,805	5,785	3,588	2,595	11,968	1,093	(945)	148
8. Prior Year-End Surplus As Regards Policyholders	18,823										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 13.5	2. (40.3)	3. 1.4
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.8

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

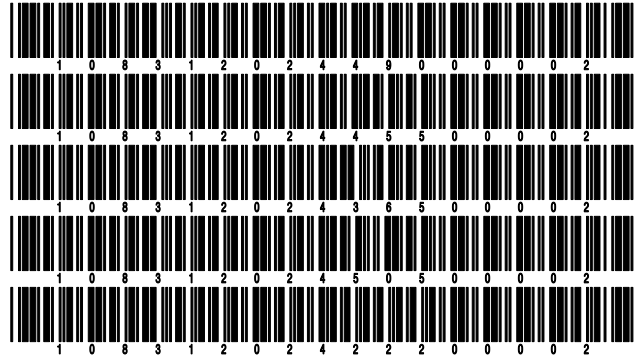
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed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

Explanations:

- 1.
- 2.
- 3.
- 4.
- 5.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]
5. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]



**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	3,233,428	3,408,003
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		0
4. Total gain (loss) on disposals .....		
5. Deduct amounts received on disposals .....		
6. Total foreign exchange change in book/adjusted carrying value .....		0
7. Deduct current year's other than temporary impairment recognized .....		0
8. Deduct current year's depreciation .....	132,048	174,575
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	3,101,380	3,233,428
10. Deduct total nonadmitted amounts .....		0
11. Statement value at end of current period (Line 9 minus Line 10)	3,101,380	3,233,428

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**NONE**

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**NONE**

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	42,752,780	46,613,568
2. Cost of bonds and stocks acquired .....	1,196,336	2,988,742
3. Accrual of discount .....		29,608
4. Unrealized valuation increase/(decrease) .....	856,399	27,368
5. Total gain (loss) on disposals .....	(48,966)	19,248
6. Deduct consideration for bonds and stocks disposed of .....	2,897,661	5,967,828
7. Deduct amortization of premium .....	67,699	(66,668)
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		1,024,594
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	41,791,189	42,752,780
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)	41,791,189	42,752,780

STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	22,367,094	473,774	706,486		22,367,094	22,134,382		19,942,763
2. NAIC 2 (a) .....	4,550,948		533,999		4,550,948	4,016,949		1,573,894
3. NAIC 3 (a) .....	100,000				100,000	100,000		100,000
4. NAIC 4 (a) .....	0				0	0		
5. NAIC 5 (a) .....	0				0	0		
6. NAIC 6 (a) .....	0				0	0		
7. Total Bonds	27,018,042	473,774	1,240,485	0	27,018,042	26,251,331	0	21,616,657
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0				0	0		0
9. NAIC 2 .....	0				0	0		0
10. NAIC 3 .....	0				0	0		0
11. NAIC 4 .....	0				0	0		0
12. NAIC 5 .....	0				0	0		0
13. NAIC 6 .....	0				0	0		0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	27,018,042	473,774	1,240,485	0	27,018,042	26,251,331	0	21,616,657

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

S102



Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

## STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**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 .....	3,856,281	3,021,346
2. Cost of cash equivalents acquired .....	5,584,463	5,037,012
3. Accrual of discount .....		0
4. Unrealized valuation increase/(decrease) .....		34
5. Total gain (loss) on disposals .....		104
6. Deduct consideration received on disposals .....	3,962,510	4,202,215
7. Deduct amortization of premium .....		0
8. Total foreign exchange change in book/adjusted carrying value .....		0
9. Deduct current year's other than temporary impairment recognized .....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	5,478,234	3,856,281
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	5,478,234	3,856,281

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**



STATEMENT AS OF JUNE 30, 2024 OF THE Mt. Morris Mutual Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22				
										11	12	13	14	15											
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol				
..060516-FF-1	Bank Of America .....		04/01/2024	U.S. Bank .....		5,000		5,011	5,011				0					(11)	(11)						
..61746B-D0-6	Morgan Stanley .....		04/29/2024	U.S. Bank .....		80,000		50,305	50,305				0					29,695	29,695			1.G			
..693475-AP-0	Pnc Financial .....		04/29/2024	U.S. Bank .....		40,000		39,797	39,797				0					203	203			2.A			
..037833-CU-2	Apple Inc .....		05/11/2024	U.S. Bank .....		60,000		58,649	58,649				0					1,351	1,351			1.B			
..94106L-AZ-2	Waste Management Inc .....		05/15/2024	U.S. Bank .....		160,000		45,238	45,238				0					114,762	114,762			1.G			
..17330P-5F-2	Citi Group Global .....		06/15/2024	U.S. Bank .....		250,000		250,000	250,000				0					0	0			1.F			
..060505-FP-4	Bank Of America .....		06/20/2024	U.S. Bank .....		80,000		83,999	83,999				0					(3,999)	(3,999)			2.C			
..842400-FU-2	Southern Cal Edison .....		06/06/2024	U.S. Bank .....		80,783		85,920	85,920				0					(5,127)	(5,127)			2.C			
..452151-LF-8	Illinois St .....		06/03/2024	U.S. Bank .....		11,765		10,840	10,840				0					925	925			1.G			
<b>090999999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>767,548</b>	<b>0</b>	<b>629,759</b>	<b>629,759</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>137,799</b>	<b>137,799</b>	<b>0</b>	<b>XXX</b>	<b>XXX</b>			
..05572Y-GS-5	BOK Financial Association .....		05/23/2024	U.S. Bank .....		200,000		200,000	200,000				0					0	0			1.			
..14042R-SC-6	Capital One .....		06/17/2024	U.S. Bank .....		246,000		246,000	246,000				0					0	0			1.			
..316777-YL-9	Fifth Third Bank .....		04/30/2024	U.S. Bank .....		200,000		200,000	200,000				0					0	0			1.			
..05600X-PD-6	BMO Harris Bank .....		05/06/2024	U.S. Bank .....		200,000		200,000	200,000				0					0	0			1.			
..49306S-K5-4	Key Bank National .....		05/01/2024	U.S. Bank .....		200,000		200,000	200,000				0					0	0			1.			
..89788H-EJ-8	Truist Bank .....		05/10/2024	U.S. Bank .....		200,000		200,000	200,000				0					0	0			1.			
<b>201999999. Subtotal - Bonds - Unaffiliated Certificates of Deposit</b>						<b>1,246,000</b>	<b>0</b>	<b>1,246,000</b>	<b>1,246,000</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>XXX</b>		
<b>250999999. Total - Bonds - Part 4</b>						<b>2,013,548</b>	<b>0</b>	<b>1,875,759</b>	<b>1,875,759</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>137,799</b>	<b>137,799</b>	<b>0</b>	<b>XXX</b>	<b>XXX</b>			
<b>250999999. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>			
<b>250999999. Total - Bonds</b>						<b>2,013,548</b>	<b>0</b>	<b>1,875,759</b>	<b>1,875,759</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>137,799</b>	<b>137,799</b>	<b>0</b>	<b>XXX</b>	<b>XXX</b>			
<b>450999999. Total - Preferred Stocks - Part 4</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>XXX</b>		
<b>450999999. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>		
<b>450999999. Total - Preferred Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>XXX</b>	
<b>598999999. Total - Common Stocks - Part 4</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>XXX</b>	
<b>598999999. Total - Common Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	
<b>598999999. Total - Common Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>XXX</b>
<b>599999999. Total - Preferred and Common Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>XXX</b>
<b>600999999 - Totals</b>						<b>2,013,548</b>	<b>XXX</b>	<b>1,875,759</b>	<b>1,875,759</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>137,799</b>	<b>137,799</b>	<b>0</b>	<b>XXX</b>	<b>XXX</b>			

E05

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**



