

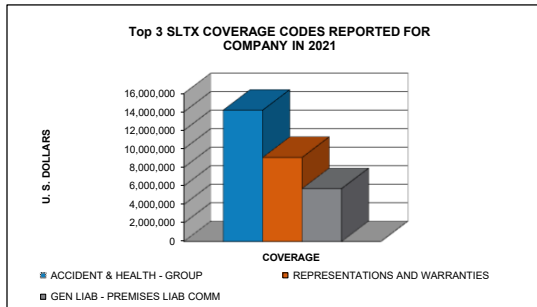
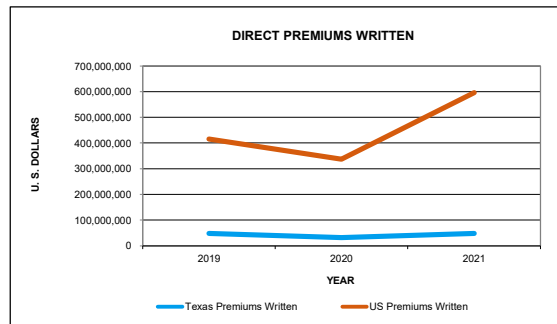
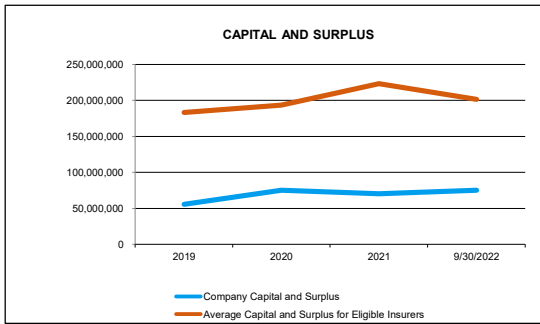
<b>North American Capacity Insurance Company</b>			Issue Date: 12/20/2022		
<b>Insurer #:</b>	80101175	<b>NAIC #:</b>	25038	<b>AMB#</b>	011135

**U.S. Insurer - 2022 EVALUATION**

Key Dates		Location		A.M. Best Rating		Group Information	
TDI Initial Date	1-Sep-91	Domicile	New Hampshire	A+	Superior	Insurance Group	
Incorporation Date	6-Mar-86	Main Administrative Office	1200 Main St. Suite 800 Kansas City, MO, US 64105-2478		Aug-22	Westport Insurance Group	
Commenced Business	17-Mar-86					Parent Company Swiss Re Ltd	
						Parent Domicile Switzerland	

	9/30/2022	2021	2020	2019
Capital & Surplus	75,481,000	70,224,000	75,255,000	55,588,000
Underwriting Gain (Loss)	2,495,000	2,700,000	19,156,000	7,342,000
Net Income After Tax	1,826,000	2,816,000	16,723,000	8,427,000
Cash Flow from Operations		62,278,000	19,256,000	(25,951,000)
Gross Premium		597,359,000	338,471,000	418,440,000
Net Premium	0	0	0	0
Direct Premium Total	526,884,000	596,695,000	338,294,000	416,142,000
Direct Premium in Texas (Schedule T)		48,179,000	32,620,000	48,753,000
% of Direct Premium in Texas		8%	10%	12%
Texas' Rank in writings (Schedule T)		3	3	3
SLTX Premium Processed		41,879,384	34,836,329	46,487,879
Rank among all Texas S/L Insurers		55	56	42
Combined Ratio		800%	-300%	1900%
IRIS Ratios Outside Usual Range		4	4	4

<b>1- Gross Premium to Surplus</b>	<b>2- Net Premium to Surplus</b>	<b>3- Change in Net Premium Written (%)</b>
<b>851.00%</b>	<b>0.00%</b>	<b>-68.00%</b>
<i>Usual Range: Less than 900%</i>	<i>Usual Range: Less than 300%</i>	<i>Usual Range: Between -33% and 33%</i>
<b>4- Surplus Aid Ratio</b>	<b>5- Two Year Operating Ratio</b>	<b>Investment Yield</b>
<b>33.00%</b>	<b>0.00%</b>	<b>0.20%</b>
<i>Usual Range: Less than 15%</i>	<i>Usual Range: Less than 100%</i>	<i>Usual Range: Between 3% and 6.5%</i>
<b>7- Gross Change in Surplus (%)</b>	<b>8- Net Change in Surplus (%)</b>	<b>9- Liabilities to Liquid Assets</b>
<b>-7.00%</b>	<b>-7.00%</b>	<b>121.00%</b>
<i>Usual Range: Between -10% and 50%</i>	<i>Usual Range: Between -10% and 25%</i>	<i>Usual Range: Less than 100%</i>
<b>10- Agents Balances to Surplus</b>	<b>11- One Year Development to Surplus</b>	<b>12- Two Year Development to Surplus</b>
<b>31.00%</b>	<b>0.00%</b>	<b>0.00%</b>
<i>Usual Range: Less than 40%</i>	<i>Usual Range: Less than 20%</i>	<i>Usual Range: Less than 20%</i>
	<b>13- Current Estimated Reserve Deficiency</b>	
	<b>0.00%</b>	
	<i>Usual Range: Less than 25%</i>	



2021 Premiums by Line of Business (LOB)	
1 Other Liab (Claims-made)	\$ 22,110,000.00
2 Other Liab (Occurrence)	\$ 20,396,000.00
3 Inland Marine	\$ 3,884,000.00
4 Ocean Marine	\$ 1,425,000.00
5 Allied Lines	\$ 300,000.00

2021 Losses Incurred by Line of Business (LOB)	
1 Other Liab (Claims-made)	\$ 23,453,000.00
2 Other Liab (Occurrence)	\$ 16,759,000.00
3 Products Liab	\$ 6,118,000.00
4 Ocean Marine	\$ 405,000.00
5 Credit	\$ 55,000.00