PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 16691 Employer's ID Number 31-0501234

Organized under the Laws of OH , State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 03/07/1872 Commenced Business 03/07/1872

Statutory Home Office 301 E. Fourth Street (Street and Number) , Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 301 E. Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code) , 513-369-5000 (Area Code) (Telephone Number)

Mail Address 301 E. Fourth Street (Street and Number or P.O. Box) , Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 E. Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code) , 513-369-5000 (Area Code) (Telephone Number)

Internet Website Address www.greatamericaninsurancegroup.com

Statutory Statement Contact Robert James Schwartz (Name) , 513-369-5000 (Area Code) (Telephone Number)

statutoryfilings@gaig.com (E-mail Address) , 513-369-5830 (FAX Number)

OFFICERS

President & Chief Operating Officer	David Lawrence Thompson Jr. #	Vice President & Controller	Robert James Schwartz
Secretary	Matthew David Felvus	Vice President & Actuary	Lisa Ann Hays

OTHER

Anthony Joseph Mercurio, Executive Vice President	Michael Eugene Sullivan Jr., Executive Vice President	Jason Mark Cohen #, Senior Vice President
Sue Ann Erhart, Senior Vice President & General Counsel	Annette Denise Gardner #, Senior Vice President, Chief Financial Officer & Treasurer	Aaron Beasy Latto, Senior Vice President
James Louis Muething, Senior Vice President	James Richard Niehaus, Senior Vice President & Chief Information Officer	Carol Prevatt Sipe, Senior Vice President
Bruce Robert Smith Jr., Senior Vice President	David John Witzgall, Senior Vice President	Judith Elaine Gill #, Vice President
John William Tholen, Vice President	Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Stephen Charles Beraha, Assistant Vice President, Assistant General Counsel & Assistant Secretary
Lisa Ann Pennekamp, Assistant Vice President & Assistant General Counsel	Howard Kim Baird, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer

DIRECTORS OR TRUSTEES

Michelle Ann Gillis	Anthony Joseph Mercurio	Michael Eugene Sullivan Jr.
David Lawrence Thompson Jr.	David John Witzgall	

State of Ohio
County of Hamilton SS:

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.

David Lawrence Thompson, Jr. President & Chief Operating Officer	Matthew David Felvus Secretary	Robert James Schwartz Vice President & Controller

Subscribed and sworn to before me this
8th day of November, 2022

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

Holly M Clayton

Holly M. Clayton
Notary Public State of Ohio
April 28th, 2025

NOTARIAL SEAL
STATE OF OHIO

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	5,573,677,312	0	5,573,677,312	4,634,160,877
2.	Stocks:				
	2.1 Preferred stocks	308,955,605	0	308,955,605	293,030,462
	2.2 Common stocks	1,055,309,810	22,237,236	1,033,072,574	1,049,046,900
3.	Mortgage loans on real estate:				
	3.1 First liens	744,665,952	0	744,665,952	610,128,154
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	2,206,700	0	2,206,700	2,157,418
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (19,712,759)), cash equivalents ($ 196,154,797) and short-term investments ($ 145,972,989)	322,415,027	0	322,415,027	1,062,849,476
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	123,083	0	123,083	1,193,407
8.	Other invested assets	1,931,196,261	9,947,544	1,921,248,717	1,715,280,527
9.	Receivables for securities	1,256,801	0	1,256,801	720,833
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,939,806,551	32,184,780	9,907,621,771	9,368,568,052
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	54,062,761	0	54,062,761	36,264,700
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	726,457,047	36,374,820	690,082,227	385,774,107
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	377,952,747	0	377,952,747	355,886,552
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	98,806,222	0	98,806,222	62,020,920
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	1,819,110	0	1,819,110	0
18.2	Net deferred tax asset	93,701,439	0	93,701,439	80,340,794
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	102,259,947	94,786,293	7,473,654	11,023,531
21.	Furniture and equipment, including health care delivery assets ($ 0)	4,458,065	4,458,065	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	9,151,105	51,718	9,099,387	12,198,429
24.	Health care ($ 0) and other amounts receivable	14,792,991	0	14,792,991	15,148,153
25.	Aggregate write-ins for other than invested assets	1,451,056,646	40,833,544	1,410,223,103	810,492,401
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,874,324,631	208,689,219	12,665,635,412	11,137,717,640
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	12,874,324,631	208,689,219	12,665,635,412	11,137,717,640
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Receivable from Federal Crop Insurance Corporation	1,105,456,510	0	1,105,456,510	559,865,780
2502.	Company owned life insurance	201,231,125	0	201,231,125	196,874,070
2503.	Other assets and receivables	50,657,871	40,833,544	9,824,327	10,078,660
2598.	Summary of remaining write-ins for Line 25 from overflow page	93,711,140	0	93,711,140	43,673,891
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,451,056,646	40,833,544	1,410,223,103	810,492,401

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,497,881,929)	4,314,833,592	3,956,123,758
2.	Reinsurance payable on paid losses and loss adjustment expenses	9,581,497	8,534,811
3.	Loss adjustment expenses	1,043,720,794	950,471,233
4.	Commissions payable, contingent commissions and other similar charges	198,229,705	112,801,170
5.	Other expenses (excluding taxes, licenses and fees)	237,698,600	232,501,534
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	20,079,673	28,845,846
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	24,616,831
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 1,052,043,982 and including warranty reserves of $ 3,188,880 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	2,062,016,897	1,751,526,656
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	277,432,517	203,873,832
13.	Funds held by company under reinsurance treaties	1,001,933,040	640,117,270
14.	Amounts withheld or retained by company for account of others	112,093,589	117,860,127
15.	Remittances and items not allocated	3,941,417	9,274,958
16.	Provision for reinsurance (including $ 119,800 certified)	41,494,800	41,494,800
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	38,404,781
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	15,615,674	228,983
20.	Derivatives	33,104,337	0
21.	Payable for securities	53,550,875	320
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	(68,617,752)	(76,661,452)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	9,356,709,256	8,040,015,461
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	9,356,709,256	8,040,015,461
29.	Aggregate write-ins for special surplus funds	72,540,338	77,301,464
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	894,054,026	887,143,561
35.	Unassigned funds (surplus)	2,326,891,193	2,117,816,555
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	3,308,926,156	3,097,702,179
38.	Totals (Page 2, Line 28, Col. 3)	12,665,635,412	11,137,717,640
	DETAILS OF WRITE-INS		
2501.	Accounts payable and other liabilities	14,176,516	19,115,593
2502.	Retroactive reinsurance ceded	(82,794,267)	(95,777,045)
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)	(68,617,752)	(76,661,452)
2901.	Retroactive reinsurance gain	72,540,338	77,301,464
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)	72,540,338	77,301,464
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 OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 3,114,933,216)	2,592,425,105	2,169,485,208	3,052,061,772
	1.2 Assumed (written $ 2,491,353,930)	2,380,678,157	2,099,150,744	2,860,675,099
	1.3 Ceded (written $ 2,178,693,068)	1,863,993,746	1,516,731,891	2,222,887,283
	1.4 Net (written $ 3,427,594,078)	3,109,109,516	2,751,904,062	3,689,849,589
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 1,995,399,742):			
	2.1 Direct	1,673,884,325	1,318,303,584	1,624,912,349
	2.2 Assumed	1,227,971,473	877,935,392	1,198,199,524
	2.3 Ceded	1,411,622,355	888,410,803	1,188,839,928
	2.4 Net	1,490,233,444	1,307,828,173	1,634,271,945
3.	Loss adjustment expenses incurred	337,898,717	307,018,107	425,061,402
4.	Other underwriting expenses incurred	919,595,482	842,208,118	1,127,105,153
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	2,747,727,642	2,457,054,398	3,186,438,499
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	361,381,874	294,849,664	503,411,089
	INVESTMENT INCOME			
9.	Net investment income earned	275,890,228	207,130,324	311,970,909
10.	Net realized capital gains (losses) less capital gains tax of $ 12,090,744	(41,421,942)	42,887,042	75,441,054
11.	Net investment gain (loss) (Lines 9 + 10)	234,468,287	250,017,366	387,411,963
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 2,198,677)	(2,198,677)	(2,769,119)	(3,407,179)
13.	Finance and service charges not included in premiums	1,279,674	1,272,782	1,694,803
14.	Aggregate write-ins for miscellaneous income	(15,143,077)	(9,577,807)	(10,926,753)
15.	Total other income (Lines 12 through 14)	(16,062,080)	(11,074,144)	(12,639,129)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	579,788,081	533,792,886	878,183,923
17.	Dividends to policyholders	1,083,547	1,132,667	1,639,468
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)	578,704,534	532,660,219	876,544,455
19.	Federal and foreign income taxes incurred	117,946,679	120,734,983	162,654,072
20.	Net income (Line 18 minus Line 19)(to Line 22)	460,757,855	411,925,236	713,890,383
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	3,097,702,179	2,555,910,508	2,555,910,508
22.	Net income (from Line 20)	460,757,855	411,925,236	713,890,383
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,832,609	31,817,473	186,984,810	234,855,755
25.	Change in net unrealized foreign exchange capital gain (loss)	14,600,171	(2,352,065)	(1,682,744)
26.	Change in net deferred income tax	18,193,254	1,595,174	(10,325,106)
27.	Change in nonadmitted assets	(41,055,240)	(34,194,225)	(27,289,496)
28.	Change in provision for reinsurance	0	0	(175,800)
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	6,910,465	5,299,416	7,132,584
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(280,000,000)	(260,000,000)	(360,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	(5,589,557)	(14,613,905)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	211,223,977	303,668,788	541,791,671
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	3,308,926,156	2,859,579,297	3,097,702,179
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Company owned life insurance	4,357,055	4,313,199	5,769,093
1402.	Miscellaneous income	302,168	543,725	851,628
1403.	Interest expense on funds held	(11,801,300)	(9,149,009)	(12,261,752)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(8,001,000)	(5,285,722)	(5,285,722)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(15,143,077)	(9,577,807)	(10,926,753)
3701.	Change in foreign exchange reserve	0	(5,589,557)	(14,613,905)
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	(5,589,557)	(14,613,905)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	3,164,266,583	2,932,446,841	3,869,014,020
2.	Net investment income	256,768,525	210,360,843	318,320,788
3.	Miscellaneous income	(12,418,134)	(10,101,620)	(13,122,500)
4.	Total (Lines 1 to 3)	3,408,616,974	3,132,706,064	4,174,212,307
5.	Benefit and loss related payments	1,154,109,803	951,998,799	1,227,005,365
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,067,924,755	1,045,907,565	1,408,737,920
8.	Dividends paid to policyholders	1,083,547	1,132,667	1,639,468
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	156,398,715	101,500,910	161,684,792
10.	Total (Lines 5 through 9)	2,379,516,820	2,100,539,942	2,799,067,544
11.	Net cash from operations (Line 4 minus Line 10)	1,029,100,154	1,032,166,122	1,375,144,763
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,011,525,604	834,134,869	1,205,806,157
	12.2 Stocks	33,710,581	111,905,404	172,409,803
	12.3 Mortgage loans	82,587,534	29,260,511	111,472,824
	12.4 Real estate	(218,756)	0	19,031,078
	12.5 Other invested assets	180,319,699	107,527,534	191,403,108
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,359,411)	2,611,056	10,992,808
	12.7 Miscellaneous proceeds	6,135,910	199,254	155,138
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,312,701,161	1,085,638,628	1,711,270,915
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,070,763,936	884,359,809	1,466,582,876
	13.2 Stocks	156,707,445	40,648,390	149,146,119
	13.3 Mortgage loans	215,776,794	188,667,425	233,935,075
	13.4 Real estate	203,000	643,824	659,274
	13.5 Other invested assets	205,615,001	638,734,665	748,795,482
	13.6 Miscellaneous applications	1,070,327	807,126	584,718
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,650,136,504	1,753,861,239	2,599,703,543
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,337,435,343)	(668,222,611)	(888,432,628)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	1
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	208,934,392	260,000,000	360,000,000
	16.6 Other cash provided (applied)	(223,164,868)	(129,097,834)	(113,413,302)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(432,099,260)	(389,097,834)	(473,413,301)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(740,434,449)	(25,154,322)	13,298,833
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,062,849,476	1,049,550,643	1,049,550,643
	19.2 End of period (Line 18 plus Line 19.1)	322,415,027	1,024,396,321	1,062,849,476

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

20.0001.	Securities transferred as a dividend	71,065,608	0	0
20.0002.	Payable for securities	53,550,555	18,003,388	13,453,698
20.0003.	Exchange of debt securities	33,546,003	33,071,012	40,245,583
20.0004.	Exchange of mortgage loans	17,038,959	0	0
20.0005.	Stock based compensation	6,910,465	5,299,416	7,132,584
20.0006.	Company owned life insurance	4,357,055	4,313,199	5,769,093
20.0007.	Exchange of other invested assets	3,280,855	0	0
20.0008.	Exchange of equity securities	2,459,160	4,788,308	28,480,485
20.0009.	Transferred from equity to other invested assets	2,250,000	0	0
20.0010.	Securities acquired in paid in kind interest payment	1,920,336	1,128,648	1,369,661

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

20.0011. Exchange of debt to equity securities	1,107,474	0	0
20.0012. Receivable for securities	535,965	4,911,264	5,269,981
20.0013. Sinking fund payment offset by a premium tax credit	531,450	0	94,650
20.0014. Equity security acquired as a dividend	194,773	4,337,398	4,799,198
20.0015. Transferred from real estate to other invested assets	0	26,664,295	26,664,295
20.0016. Exchange of other invested assets to equity securities	0	3,319,247	3,839,821
20.0017. Amortization of intangibles	0	285,722	285,722

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Great American Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles (SAP) and the state of Ohio basis, as shown below:

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 460,757,855	$ 713,890,383
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 460,757,855	$ 713,890,383
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 3,308,926,156	$ 3,097,702,179
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,308,926,156	$ 3,097,702,179

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

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. The Company does not own any SVO Identified Exchange Traded Funds.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only 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 NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation.

D. Going Concern

After review of the Company's financial condition, management does not have any doubts about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Prior to 2022, the Company's Canadian Insurance Operations (which are less than 10% of the Company's admitted assets and less than 10% of the Company's liabilities) were carried in Canadian dollars on each annual statement line of the balance sheet and income statement and an adjustment was made to translate the Canadian dollars to U.S. dollars in the "Net adjustment in assets and liabilities due to foreign exchange rates" on the balance sheet per SSAP No. 23.

In 2022, the Company elected to change its accounting method for its Canadian Insurance Operations to carry its balances in U.S. dollars throughout the statement. This change resulted in no impact to the Company's policyholders' surplus.

The following table shows the impact of the Company's balance sheet as of January 1, 2022:

Bonds	$ (54,175,851)	Losses	$ (8,463,225)
Cash and short-term investments	(1,605,430)	Loss adjustment expenses	(2,945,535)
Accrued investment income	(54,992)	Commissions payable	(182,118)
Premiums and considerations	(3,230,665)	Taxes, licenses and fees	(779,858)
Reinsurance recoverable from reinsurers	(292,579)	Foreign tax liability	(74,649)
		Unearned premiums	(8,001,020)
		Ceded premiums payable	(347,624)
		Funds held under reinsurance treaties	(139,257)
		Other liabilities	(21,450)
		Net adjustments in assets and liabilities due to foreign exchange rates	(38,404,781)
Total Assets	$ (59,359,517)	Total liabilities	$ (59,359,517)

The beginning balances of supporting schedules throughout the statement have been restated to reflect the accounting change for the schedules to progress properly.

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) Securities with Recognized Other-Than-Temporary Impairment ("OTTI")

The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during the current year.

NOTES TO FINANCIAL STATEMENTS

(3) Recognized OTTI Securities

The following table shows each loan-backed security with a credit-related other-than-temporary impairment recognized during the current year.

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
38382A-3P-8	$ 352,027	$ 268,879	$ 83,148	$ 268,879	$ 268,879	03/31/2022
38382M-CJ-6	$ 1,513,447	$ 1,205,409	$ 308,038	$ 1,205,409	$ 1,205,409	03/31/2022
38382D-UT-4	$ 857,382	$ 681,161	$ 176,221	$ 681,161	$ 681,161	03/31/2022
38382F-NZ-3	$ 947,313	$ 756,410	$ 190,903	$ 756,410	$ 756,410	03/31/2022
38382F-BU-7	$ 490,821	$ 414,957	$ 75,864	$ 414,957	$ 414,957	03/31/2022
38382G-BH-4	$ 750,794	$ 581,193	$ 169,602	$ 581,193	$ 581,193	03/31/2022
38382G-CT-7	$ 1,169,074	$ 861,570	$ 307,504	$ 861,570	$ 861,570	03/31/2022
38382M-N3-9	$ 6,841,992	$ 5,354,099	$ 1,487,893	$ 5,354,099	$ 5,354,157	03/31/2022
38382M-Z6-9	$ 2,745,432	$ 1,815,521	$ 929,912	$ 1,815,521	$ 1,815,521	03/31/2022
65535V-NL-8	$ 1,159,404	$ 861,826	$ 132,809	$ 1,026,595	$ 1,026,595	03/31/2022
3137FA-NH-7	$ 262,914	$ 187,639	$ 75,275	$ 187,639	$ 187,639	06/30/2022
38375U-MV-9	$ 800,456	$ 547,238	$ 253,219	$ 547,238	$ 547,238	06/30/2022
38375U-PT-1	$ 289,581	$ 208,806	$ 80,775	$ 208,806	$ 208,806	06/30/2022
38382G-BE-1	$ 545,842	$ 441,422	$ 104,420	$ 441,422	$ 441,422	06/30/2022
38382M-CJ-6	$ 1,137,423	$ 1,031,766	$ 105,657	$ 1,031,766	$ 1,031,766	06/30/2022
38382M-N3-9	$ 5,110,865	$ 4,233,604	$ 877,261	$ 4,233,604	$ 4,233,604	06/30/2022
38382M-Z6-9	$ 1,714,413	$ 1,554,004	$ 160,410	$ 1,554,004	$ 1,554,004	06/30/2022
65535V-NL-8	$ 1,039,494	$ 898,886	$ 93,427	$ 946,067	$ 946,067	06/30/2022
05525F-AA-9	$ 2,920,507	$ 2,857,500	$ 63,007	$ 2,857,500	$ 2,857,500	09/30/2022
3137FA-NH-7	$ 188,070	$ 153,413	$ 34,657	$ 153,413	$ 153,413	09/30/2022
38375B-4Z-2	$ 77,375	$ 58,367	$ 19,008	$ 58,367	$ 58,367	09/30/2022
38375U-DC-1	$ 348,047	$ 261,580	$ 86,467	$ 261,580	$ 261,580	09/30/2022
38382A-3P-8	$ 232,620	$ 201,000	$ 31,620	$ 201,000	$ 201,000	09/30/2022
38382F-BU-7	$ 369,963	$ 251,562	$ 118,402	$ 251,562	$ 251,562	09/30/2022
38382F-NZ-3	$ 697,819	$ 529,374	$ 168,445	$ 529,374	$ 529,374	09/30/2022
38382G-BE-1	$ 416,913	$ 277,175	$ 139,738	$ 277,175	$ 277,175	09/30/2022
38382G-BH-4	$ 530,756	$ 309,016	$ 221,740	$ 309,016	$ 309,016	09/30/2022
38382G-CT-7	$ 801,985	$ 546,115	$ 255,870	$ 546,115	$ 546,115	09/30/2022
38382M-CJ-6	$ 988,901	$ 713,841	$ 275,060	$ 713,841	$ 713,841	09/30/2022
38382M-Z6-9	$ 1,489,413	$ 1,285,565	$ 203,848	$ 1,285,565	$ 1,285,565	09/30/2022
61754P-AA-2	$ 458,167	$ 412,774	$ 32,547	$ 425,620	$ 425,620	09/30/2022
61754P-AA-2	$ 183,267	$ 165,109	$ 13,019	$ 170,248	$ 170,248	09/30/2022
65535V-NL-8	$ 958,157	$ 872,646	$ 60,789	$ 897,368	$ 897,368	09/30/2022
76110H-2Y-4	$ 174,095	$ 91,983	$ 82,111	$ 91,983	$ 91,983	09/30/2022
77879R-AB-2	$ 2,758,423	$ 1,822,572	$ 935,851	$ 1,822,572	$ 1,822,572	09/30/2022
Total	XXX	XXX	$ 8,354,514	XXX	XXX	XXX

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (240,561,125)
2. 12 Months or Longer	$ (25,148,497)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 2,984,159,602
2. 12 Months or Longer	$ 325,036,518

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of September 30, 2022. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not engage in dollar repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not engage in repurchase transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not engage in reverse repurchase transactions accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not engage in repurchase transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not engage in reverse repurchase transactions accounted for as a sale.

M. Working Capital Finance Investments

The Company does not have any investment in working capital finance securities.

N. Offsetting and Netting of Assets and Liabilities

Not applicable

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	7	15	$ 2,404,647	$ 9,599,716	$ 4,968,588	$ 11,969,012
(2) Bonds - FV	8	3	$ 12,104,272	$ 1,472,576	$ 12,104,272	$ 1,472,576
(3) LB&SS - AC	18	18	$ 1,249,506	$ 794,436	$ 3,797,126	$ 6,994,774
(4) LB&SS - FV	1	2	$ 9	$ 600,338	$ 9	$ 600,338
(5) Preferred Stock - AC	8	4	$ 5,451,724	$ 2,356,603	$ 5,451,724	$ 2,356,601
(6) Preferred Stock - FV	26	25	$ 71,954,091	$ 69,484,415	$ 71,954,091	$ 69,484,415
(7) Total (1+2+3+4+5+6)	68	67	$ 93,164,251	$ 84,308,083	$ 98,275,811	$ 92,877,715

AC - Amortized Cost FV - Fair Value

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	3	0
2. Aggregate Amount of Investment Income	$ 54,087	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type
The Company does not participate in any cash pools.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
No significant changes

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
In 2022, the Company has entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses). The notional amount of the open contract is $110,000,000 with a book adjusted carrying value and fair value of $(304,125). The open contract expires on December 29, 2022. The Company recognized an unrealized loss of $1,497,531.85 during the period on this foreign currency forward contract. The Company recognized realized gains of $5,065,585.59 during the period from settlement of foreign currency forward contracts.

In 2022, the Company has entered into 22 interest rate swaps. These swaps are intended to partially hedge the risk of a significant increase in interest rates on the fair value of the Company's investment portfolio. The credit exposure is represented by the fair value of the contracts at the reporting date. The Company recognized a net unrealized loss of $32,677,130 during the period on these swaps.

NOTE 9 Income Taxes
In August 2022, the United States federal government enacted the Inflation Reduction Act ("IRA") which, among other changes, created a new corporate alternative minimum tax ("AMT") based on the earnings that a company reports on its financial statements. The effective date of the IRA is January 1, 2023, and the August 2022 enactment did not have an immediate impact on the Company's financial statements. Due to the lack of specific guidance at this time, the Company cannot determine whether it will be subject to the new AMT. Therefore, the Company has not included any impact from the enactment of the IRA in third quarter 2022 financial statements.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
B. On March 25, 2022, the Company paid a $130 million ordinary dividend to its parent, American Financial Group, Inc. ("AFG").

On May 24, 2022, the Company paid a $150 million ordinary dividend to its parent, AFG.

NOTE 11 Debt
B. FHLB (Federal Home Loan Bank) Agreements
The Company does not have any agreements with the Federal Home Loan Bank.

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
A. Defined Benefit Plan
The Company does not have any defined benefit plans.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
D. Dates and Amounts of Dividends Paid
On March 25, 2022, the Company paid a $130 million ordinary dividend to its parent, AFG.

On May 24, 2022, the Company paid a $150 million ordinary dividend to its parent, AFG.

NOTE 14 Liabilities, Contingencies and Assessments
No significant changes

NOTE 15 Leases
No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
No significant changes

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
B. Transfer and Servicing of Financial Assets
Not applicable

C. Wash Sales
The Company was not involved in any wash sales during the current year.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
No significant changes

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities at fair value into the three-level fair value hierarchy as reflected in the following table:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Residential MBS	$ -	$ 6,890,106	$ 1,614,219	$ -	$ 8,504,325
Commercial MBS	$ -	$ 2,716,202	$ -	$ -	$ 2,716,202
Collateralized loan obligations	$ -	$ 8,297,298	$ 1,335,562	$ -	$ 9,632,860
Asset backed securities	$ -	$ 8,874,750	$ -	$ -	$ 8,874,750
All other bonds	$ 9,650,200	$ 165,999,631	$ 13,743,429	$ -	$ 189,393,260
Derivatives	$ -	$ 123,083	$ -	$ -	$ 123,083
Preferred stocks	$ 169,899,633	$ 18,658,735	$ 117,397,237	$ -	$ 305,955,605
Common stocks	$ 238,589,692	$ 104	$ 146,099,590	$ -	$ 384,689,386
Total assets at fair value/NAV	$ 418,139,525	$ 211,559,909	$ 280,190,037	$ -	$ 909,889,471

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	$ -	$ (33,104,337)	$ -	$ -	$ (33,104,337)
	$ -	$ (33,104,337)	$ -	$ -	$ (33,104,337)

(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 for Current Quarter End
a. Assets										
Residential MBS	$ 147,185	$ 1,756,130	$ (91,983)	$ (69,294)	$ (114,818)	$ -	$ -	$ (13,001)	$ -	$ 1,614,219
Collateralized loan obligations	$ 1,368,572	$ -	$ -	$ (1,094)	$ (29,371)	$ -	$ -	$ (2,545)	$ -	$ 1,335,562
Asset backed securities	$ 2,390,424	$ -	$ (1,822,572)	$ (935,496)	$ 375,951	$ -	$ -	$ (8,307)	$ -	$ -
All other bonds	$ 15,389,069	$ -	$ (715,834)	$ -	$ (1,148,466)	$ 222,057	$ -	$ (3,397)	$ -	$ 13,743,429
Preferred stocks	$ 112,691,984	$ -	$ -	$ (661,591)	$ (170,831)	$ 5,613,569	$ -	$ (75,894)	$ -	$ 117,397,237
Common stocks	$ 160,430,781	$ -	$ (781,318)	$ 8,946,983	$ (8,975,312)	$ 194,773	$ -	$ (13,716,317)	$ -	$ 146,099,590
Total Assets	$ 292,418,015	$ 1,756,130	$ (3,411,707)	$ 7,279,508	$ (10,062,847)	$ 6,030,399	$ -	$ (13,819,461)	$ -	$ 280,190,037

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) Policies when Transfers Between Levels are Recognized

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities, asset-backed securities, mortgage-backed securities and non-affiliated common stocks priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available at the valuation date. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, American Money Management Corporation ("AMMC"), is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) Fair Value Disclosures

The Company's derivative assets and liabilities are included in Note 20A. (1) - (4).

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

The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value Level
The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures, partnerships, and limited liability corporations). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	$ 28,060,526	$ 30,501,522	$ 28,060,526	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	$ 605,497,028	$ 654,051,643	$ -	$ 605,497,028	$ -	$ -	$ -
Foreign government	$ 205,879,734	$ 218,103,260	$ -	$ 205,879,734	$ -	$ -	$ -
Residential MBS	$ 790,502,948	$ 871,852,424	$ -	$ 787,300,289	$ 3,202,659	$ -	$ -
Commercial MBS	$ 57,470,380	$ 59,067,026	$ -	$ 57,470,380	$ -	$ -	$ -
Collateralized loan obligations	$ 971,931,867	$ 1,005,260,956	$ -	$ 948,662,976	$ 23,268,891	$ -	$ -
Asset backed securities	$ 1,233,190,945	$ 1,315,740,482	$ -	$ 1,028,066,406	$ 205,124,539	$ -	$ -
All other bonds	$ 1,331,373,313	$ 1,419,099,999	$ 18,312,700	$ 1,095,590,420	$ 217,470,193	$ -	$ -
Preferred stocks	$ 308,959,356	$ 308,955,605	$ 172,903,384	$ 18,658,735	$ 117,397,237	$ -	$ -
Common stocks	$ 384,689,386	$ 384,689,386	$ 238,589,692	$ 104	$ 146,099,590	$ -	$ -
Derivative assets	$ 123,083	$ 123,083	$ -	$ 123,083	$ -	$ -	$ -
Derivative liabilities	$ (33,104,337)	$ (33,104,337)	$ -	$ (33,104,337)	$ -	$ -	$ -
Mortgage loans	$ 686,190,168	$ 744,665,952	$ -	$ -	$ 686,190,168	$ -	$ -
Cash and short term investments	$ 322,415,027	$ 322,415,027	$ 322,415,027	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value
The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments
Not applicable

NOTE 21 Other Items
No significant changes

NOTE 22 Events Subsequent
There have been no events subsequent to September 30, 2022, which the Company believes will have a material effect on the financial condition of the Company.

NOTE 23 Reinsurance
No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination
F. Risk Sharing Provisions of the Affordable Care Act
Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses
A. Change in Incurred Losses and Loss Adjustment Expenses
Incurred losses and loss adjustment expenses attributable to insured events of prior years decreased by $167 million during 2022 as a result of reexamination of unpaid losses and loss adjustment expenses.

The favorable development was primarily driven by the following lines of business:
- Multiple Peril Crop ($61 million) - The improvement was driven by actual losses lower-than-expected from the multi-peril crop insurance.
- Other Liability-Claims Made ($28 million) – Lower-than-expected frequency emergence, in particular for Report Year 2020.
- Workers' Compensation ($27 million) - The improvement is primarily due to lower severity than initial projections, primarily in AY's 2016 and 2017.
- Credit ($24 million) – Lower frequency in older years for trade credit business and lower frequency in more recent years on our mortgage protection insurance $7M is a reduction in COVID-related IBNR for trade credit. The economic slowdown did not result in as much loss activity as expected.
- Commercial Multiple Peril (non-liability portion) ($19 million) – The improvement is primarily due to lower severity than initial projections, primarily in AY 2021.
- Ocean Marine ($16 million) - Lower frequency in AY's 2020 and 2021, as well as improved earned rate levels in excess of loss cost trends.
- Products Liability-Occurrence ($14 million) – Lower-than-expected frequency in AY's 2020 and 2021.
- Surety ($14 million) - The improvement is primarily due to improved frequency in more recent years.
- Inland Marine ($12 million) – Severity below initial expectations.
- Commercial Auto Physical Damage ($10 million) – Reflects lower-than-expected frequency for AY 2021.
- Aircraft ($10 million) – Better than expected frequency and favorable CAT claim development.

Partially offset by adverse development in the following lines of business:
- Other Liability-Occurrence ($87 million) – Higher-than-expected severity in the excess and umbrella products, particularly AY's 2017 to 2019.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends.

B. Information about Significant Changes in Methodologies and Assumptions
There have been no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements
No significant changes

NOTE 27 Structured Settlements
No significant changes

NOTE 28 Health Care Receivables
No significant changes

NOTE 29 Participating Policies
No significant changes

NOTE 30 Premium Deficiency Reserves
No significant changes

NOTE 31 High Deductibles
No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses
No significant changes

NOTE 33 Asbestos/Environmental Reserves
No significant changes

NOTE 34 Subscriber Savings Accounts
No significant changes

NOTE 35 Multiple Peril Crop Insurance
No significant changes

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

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 [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.
Not applicable

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. 0001042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

1 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 [X] N/A [ ]
If yes, attach an explanation.
Not applicable

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2018

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] 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:
Not applicable

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.
Not applicable

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES

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:
Not applicable

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).
Not applicable

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).
Not applicable

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:
Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,249,249,439

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 [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 655,252,020	$ 670,620,425
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 38,253,533	$ 77,326,764
14.26	All Other	$ 25,710,687	$ 62,841,061
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 719,216,239	$ 810,788,250
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] 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

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
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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
American Money Management Corporation	A
ARES Capital 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 [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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS
131619	ARES Capital Management LLC	549300R4YHRZ8JUZU385	SEC	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:
Not applicable

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 [X] No [ ]

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 [X] N/A [ ]
If yes, attach an explanation.
Not applicable

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 [X]
If yes, attach an explanation.
Not applicable

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.
Not applicable

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
	0.0	0.000	0	0	0	0	0	0	0	0
	0.0	0.000	0	0	0	0	0	0	0	0
		TOTAL	0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent 35.000 %

5.2 A&H cost containment percent 10.700 %

5.3 A&H expense percent excluding cost containment expenses 38.700 %

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 [ ]

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
10166	38-3207001	Accident Fund Insurance Company of America	MI	Authorized		
00000	87-4835388	Alliance Insurance Series Cell of MV Re	TN	Unauthorized		
37273	39-1338397	Axis Reinsurance Co	GA	Authorized		
22225	95-2743472	Trisura Insurance Company	OK	Authorized		
24112	34-6516838	Westfield Insurance Company	OH	Authorized		
00000	00-0000000	1341232 B.C. LTD	CAN	Unauthorized		
00000	AA-3191454	AXA XL Reinsurance LTD	BMU	Unauthorized		
00000	00-0000000	Canopius Asia PTE LTD	SGP	Unauthorized		
00000	AA-1320142	CCR Re	FRA	Unauthorized		
00000	AA-3191323	Davies Insurance LTD	BMU	Unauthorized		
00000	AA-6600003	Dean Specialty Ins LTD	AIA	Unauthorized		
00000	AA-1340028	Devk Ruckversicherungs	DEU	Unauthorized		
00000	00-0000000	Federal Pacific Insurance	NZL	Unauthorized		
00000	AA-3191437	Group Ark Insurance Limited	BMU	Unauthorized		
00000	AA-6600004	Kennedy Insurance INTL LTD	AIA	Unauthorized		
00000	00-0000000	Liberty Specialty Markets Singapore PTE LTD	SGP	Unauthorized		
00000	AA-1120196	Lloyd's Syndicate Number 2358	GBR	Authorized		
00000	AA-1120207	Lloyd's Syndicate Number 4321	GBR	Authorized		
00000	00-0000000	Mapfre Asistencia Compania Internacional De Seguros Y Reaseguros, SA	ESP	Unauthorized		
00000	AA-6600005	MTD Insurance LTD	AIA	Unauthorized		
00000	AA-1240051	QBE Europe SA/NV	BEL	Unauthorized		
00000	AA-2730800	Reaseguradora Patria, S.A.	MEX	Unauthorized		
00000	AA-5760056	Sompo Insurance Singapore PTE	SGP	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status (a)	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	L	23,295,793	19,733,547	8,245,145	(16,137,417)	23,510,707	25,453,701
2.	Alaska AK	L	7,553,647	8,240,969	6,506,753	3,493,198	5,956,175	9,755,411
3.	Arizona AZ	L	80,036,845	26,344,721	51,455,901	100,869,206	41,748,364	55,908,306
4.	Arkansas AR	L	30,760,238	23,053,004	25,160,817	5,109,326	32,921,672	16,217,883
5.	California CA	L	196,184,949	182,094,497	111,587,391	74,184,465	317,798,416	289,985,062
6.	Colorado CO	L	45,844,724	36,866,273	26,430,457	6,774,772	68,353,472	30,844,286
7.	Connecticut CT	L	17,189,264	15,523,692	2,942,961	3,600,219	15,680,276	16,112,299
8.	Delaware DE	L	6,142,801	4,784,729	13,548,583	7,381,844	29,823,643	45,917,875
9.	District of Columbia DC	L	8,842,735	8,157,025	878,097	941,023	7,967,004	8,239,506
10.	Florida FL	L	142,457,005	114,428,974	88,306,757	76,867,231	160,690,852	147,043,145
11.	Georgia GA	L	72,114,632	61,430,260	38,545,063	72,761,686	87,802,790	89,782,616
12.	Hawaii HI	L	6,676,603	6,482,512	629,867	2,469,053	7,782,126	8,891,939
13.	Idaho ID	L	7,489,112	5,794,369	355,547	1,300,846	8,232,354	8,803,268
14.	Illinois IL	L	303,882,428	254,098,773	61,986,827	29,813,026	85,974,994	130,706,321
15.	Indiana IN	L	130,562,579	110,900,380	22,922,791	(20,656,802)	23,150,495	31,783,498
16.	Iowa IA	L	194,820,896	152,110,742	10,929,307	63,947,600	47,751,200	37,588,054
17.	Kansas KS	L	151,943,682	117,989,653	70,713,462	20,179,858	193,083,978	36,232,807
18.	Kentucky KY	L	30,509,268	26,794,316	5,045,057	4,673,549	22,194,345	23,573,826
19.	Louisiana LA	L	16,387,686	14,871,105	3,883,956	3,796,090	16,805,617	18,552,814
20.	Maine ME	L	3,567,491	3,508,377	594,273	1,440,661	2,459,442	3,630,252
21.	Maryland MD	L	19,972,341	20,176,927	3,174,632	2,137,854	30,078,183	26,340,095
22.	Massachusetts MA	L	39,148,907	36,604,840	9,764,775	6,101,859	45,077,147	41,573,395
23.	Michigan MI	L	88,481,923	75,602,921	25,516,270	13,086,451	44,110,226	54,555,979
24.	Minnesota MN	L	82,660,214	66,793,820	17,522,202	11,694,345	33,742,087	50,574,914
25.	Mississippi MS	L	9,903,815	9,085,612	4,653,439	19,718,251	22,642,795	14,298,127
26.	Missouri MO	L	123,455,584	95,502,241	39,492,063	15,240,987	123,293,694	57,112,168
27.	Montana MT	L	8,045,622	5,837,398	2,701,321	4,080,299	5,312,990	5,940,568
28.	Nebraska NE	L	107,400,079	74,863,905	28,859,772	(45,014,875)	120,543,168	32,514,662
29.	Nevada NV	L	18,685,071	13,428,277	6,069,211	(3,899,514)	19,542,387	18,083,710
30.	New Hampshire NH	L	3,295,043	2,563,163	391,591	809,083	6,145,448	5,394,800
31.	New Jersey NJ	L	38,437,469	37,835,449	10,950,434	14,051,721	80,943,197	71,206,335
32.	New Mexico NM	L	23,654,586	5,662,321	20,174,935	22,618,469	28,207,156	31,733,343
33.	New York NY	L	135,400,887	119,378,882	25,395,561	41,823,213	158,276,961	138,623,919
34.	North Carolina NC	L	38,595,158	36,708,005	14,085,238	11,054,870	43,404,147	41,089,616
35.	North Dakota ND	L	115,194,268	75,785,038	71,922,234	60,078,475	36,042,456	67,502,100
36.	Ohio OH	L	60,525,252	53,277,814	5,185,552	23,863,561	41,240,842	36,149,526
37.	Oklahoma OK	L	29,045,838	20,856,526	24,130,971	11,810,595	35,035,106	13,826,249
38.	Oregon OR	L	16,406,177	12,229,252	5,305,006	3,707,775	21,427,953	28,058,900
39.	Pennsylvania PA	L	43,609,066	42,264,871	13,100,357	8,419,216	76,762,739	59,079,849
40.	Rhode Island RI	L	7,683,500	6,146,376	745,178	2,582,870	5,964,685	6,209,974
41.	South Carolina SC	L	28,654,027	23,534,261	4,471,219	(5,029,425)	22,244,225	29,126,169
42.	South Dakota SD	L	130,625,710	91,874,352	58,469,791	49,860,576	43,677,718	42,930,877
43.	Tennessee TN	L	19,597,263	18,750,106	4,158,569	3,010,770	22,436,034	21,602,352
44.	Texas TX	L	190,212,028	140,339,024	172,581,663	174,674,850	237,125,381	150,157,921
45.	Utah UT	L	16,690,868	11,275,326	6,352,218	5,205,267	13,193,903	14,617,073
46.	Vermont VT	L	1,196,284	1,182,415	81,421	88,450	1,769,165	706,223
47.	Virginia VA	L	21,695,211	20,587,168	1,233,750	15,355,025	34,155,407	31,213,169
48.	Washington WA	L	40,463,539	31,383,139	16,055,698	31,747,857	58,474,776	67,648,950
49.	West Virginia WV	L	4,214,985	4,786,623	8,445,512	(998,306)	4,754,419	5,431,633
50.	Wisconsin WI	L	73,159,473	61,021,640	6,517,065	8,348,001	47,198,130	44,969,097
51.	Wyoming WY	L	4,041,288	3,854,909	312,897	93,043	4,302,569	3,088,866
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	1,367	1,740	0	0	0	0
54.	Puerto Rico PR	L	483,556	384,628	15,320	1,499,680	396,470	390,280
55.	U.S. Virgin Islands VI	L	28,474	5,100	0	0	4,044	314
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	64,019,571	75,134,711	7,120,329	12,106,184	41,746,348	62,227,642
58.	Aggregate Other Alien OT	XXX	33,986,393	25,317,720	7,101,168	9,750,924	43,814,187	47,363,043
59.	Totals	XXX	3,114,933,216	2,513,244,413	1,172,726,374	972,487,834	2,752,774,062	2,356,364,704
	DETAILS OF WRITE-INS							
58001.	SGP SINGAPORE	XXX	32,991,957	24,638,130	7,098,704	9,748,420	40,964,064	43,394,202
58002.	GBR UNITED KINGDOM	XXX	843,161	458,126	0	0	1,769,833	2,566,320
58003.	NLD NETHERLANDS	XXX	0	53,148	2,464	2,505	900,896	1,188,557
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	151,275	168,316	0	0	179,395	213,964
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	33,986,393	25,317,720	7,101,168	9,750,924	43,814,187	47,363,043

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 55

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 2

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— AFG Real Estate Holding Company, LLC	OH	86-3438529	
— — Bay Bridge Holding Company, LLC ^	MD	84-4395026	
— — — Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
— — — Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
— — — — GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
— — Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
— — — Charleston Harbor Fishing, LLC	SC	81-3737639	
— — Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
— — Sailfish Holding Company, LLC	FL	86-3225970	
— — Skipjack Holding Company, LLC	MD	84-2654660	
— — — Skipjack Marina Corp.	MD	52-2179330	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
— — American Real Estate Capital Company, LLC	OH	27-1577326	
— — Mid-Market Capital Partners, LLC	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
— — American Premier Underwriters, Inc.	PA	23-6000765	
— — — Lehigh Valley Railroad Company	PA	13-6400464	
— — — — Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
— — — Magnolia Alabama Holdings, Inc.	DE	20-1548213	
— — — — Magnolia Alabama Holdings LLC	AL	20-1574094	
— — — Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
— — — Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
— — — The Owasco River Railway, Inc.	NY	13-6021353	
— — — PCC Technical Industries, Inc.	DE	76-0080537	
— — — Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
— — — Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
— — GAI Insurance Company, Ltd. *	BMU	98-1073776	
— — Hangar Acquisition Corp.	OH	31-1446308	
— — Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
— — Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
— Dixie Terminal Corporation	OH	31-0823725	
— Great American Financial Resources, Inc.	DE	06-1356481	
— — Ceres Group, Inc.	DE	34-1017531	
— — — Continental General Corporation	NE	47-0717079	
— — — QQAgency of Texas, Inc.	TX	34-1947042	
— — Brothers Management, LLC	FL	20-1246122	
— — GALIC Brothers, Inc.	OH	31-1391777	
— Helium Holdings Limited	BMU		
— — GAI Australia Pty Ltd	AUS		
— One East Fourth, Inc.	OH	31-0686194	
— TEJ Holdings, Inc.	OH	31-1119320	
— Three East Fourth, Inc.	OH	31-0728327	
— Verikai Inc.	DE	81-4361220	

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Entity	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
—— American Empire Insurance Company *	OH	31-0973761	37990
—— American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
—— American Signature Underwriters, Inc.	OH	31-1463075	
—— Brothers Property Corporation	OH	59-2840291	
——— Brothers Property Management Corporation	OH	59-2840294	
—— Crop Managers Insurance Agency, Inc.	KS	31-1277904	
—— CropSurance Agency, LLC	OH	83-1767590	
—— Dempsey & Siders Agency, Inc.	OH	31-0589001	
——— Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
—— Eden Park Insurance Brokers, Inc.	CA	31-1341668	
—— El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
—— Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
—— Foreign Credit Insurance Association @	NY		
—— GAI Mexico Holdings, LLC	DE	81-0814136	
—— GAI Warranty Company	OH	31-1753938	
——— GAI Warranty Company of Florida	FL	31-1765544	
—— Global Premier Finance Company	OH	61-1329718	
—— Great American Alliance Insurance Company *	OH	95-1542353	26832
—— Great American Assurance Company *	OH	15-6020948	26344
—— Great American Casualty Insurance Company *	OH	61-0983091	39896
—— Great American E & S Insurance Company *	OH	31-0954439	37532
—— Great American Fidelity Insurance Company *	OH	31-1036473	41858
—— Great American Insurance Agency, Inc.	OH	31-1652643	
—— Great American Insurance Company of New York *	NY	13-5539046	22136
—— Great American Management Services, Inc.	OH	31-0856644	
—— Great American Protection Insurance Company *	OH	31-1288778	38580
—— Great American Re Inc.	DE	31-0918893	
—— Great American Security Insurance Company *	OH	31-1209419	31135
—— Great American Spirit Insurance Company *	OH	31-1237970	33723
—— Great American Underwriters Insurance Company *	OH	83-1694393	16618
—— Professional Risk Brokers, Inc.	IL	31-1293064	
—— Shelter Rock Holdings, LLC	OH		
—— Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
—— Westline Industrial, LLC	OH		

* Denotes insurer
@ Entity affiliated but not owned
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

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? (Yes/No)	*
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		NO	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	NO	1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	NO	1
0000		00000	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	NO	0
0000		00000	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	NO	0
0000		00000	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Bay Bridge Marina Management, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	SC	NIA	AFG Real Estate Holding Company, LLC	Ownership	50.000	American Financial Group, Inc.	NO	1
0000		00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	SC	DS	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	NO	1
0000		00000	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Charleston Harbor Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	NO	1
0000		00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	NO	1
0000		00000	86-3225970	0	0		Sailfish Holding Company, LLC	FL	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-2654660	0	0		Skipjack Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-2829629	0	0		Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	NO	0
0000		00000	98-1073776	0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		GAI Australia Pty Ltd	AUS	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	81-4361220	0	0		Verikai Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	80-0333563	0	0		ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0

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? (Yes/No)	*
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607394	0	0		National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	NO	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000		0	0		Radion Re, Inc.	CYM	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	83-1767590	0	0		CropSurance Agency, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	OH	DS	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000		00000		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	YES	0
0000		00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	NO	2
0000		00000	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	YES	0
0000	American Financial Group, Inc.	00000	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000	American Financial Group, Inc.	00000	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16618	83-1694393	0	0		Great American Underwriters Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Shelter Rock Holdings, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	88-1379846	0	0		Trusted Coverage Professionals Agency, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Westline Industrial, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0

Asterisk	Explanation
1	The entity is owned by more than one company within the AFG Group.
2	Entity is affiliated but not owned.

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	6,247,766	8,926,010	142.9	101.1
2.1	Allied Lines	2,337,113	1,171,716	50.1	56.0
2.2	Multiple peril crop	1,122,808,089	1,044,625,839	93.0	81.3
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	66,980,979	29,749,876	44.4	116.1
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	18,325,654	7,876,863	43.0	49.4
4.	Homeowners multiple peril	14,192	2,480	17.5	(6.6)
5.	Commercial multiple peril	99,878,614	52,645,564	52.7	82.9
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	137,101,132	55,367,024	40.4	35.1
9.	Inland marine	149,076,831	57,855,112	38.8	34.9
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(61)	0.0	0.0
11.2	Medical professional liability - claims-made	387,646	(367,610)	(94.8)	83.7
12.	Earthquake	3,561,137	(236,318)	(6.6)	(9.9)
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	32,414,702	7,868,406	24.3	12.0
16.	Workers' compensation	5,885,689	585,462	9.9	68.3
17.1	Other liability - occurrence	300,070,391	228,191,726	76.0	57.6
17.2	Other liability - claims-made	282,909,934	70,754,234	25.0	40.4
17.3	Excess workers' compensation	817,240	129,055	15.8	(164.9)
18.1	Products liability - occurrence	1,472,106	636,598	43.2	(12.2)
18.2	Products liability - claims-made	125,692	0	0.0	(0.1)
19.1	Private passenger auto no-fault (personal injury protection)	0	5,109	0.0	0.0
19.2	Other private passenger auto liability	442,261	(67,273)	(15.2)	(12.9)
19.3	Commercial auto no-fault (personal injury protection)	277,515	253,259	91.3	1.1
19.4	Other commercial auto liability	27,550,129	7,214,607	26.2	87.8
21.1	Private passenger auto physical damage	0	1,401	0.0	0.0
21.2	Commercial auto physical damage	9,468,546	5,284,919	55.8	56.3
22.	Aircraft (all perils)	68,136,582	24,378,050	35.8	33.0
23.	Fidelity	90,070,939	46,404,863	51.5	37.8
24.	Surety	91,286,066	11,779,237	12.9	6.6
26.	Burglary and theft	841,750	290,287	34.5	(4.1)
27.	Boiler and machinery	5,767,527	1,963,516	34.0	16.3
28.	Credit	63,984,532	10,354,466	16.2	68.0
29.	International	0	0	0.0	0.0
30.	Warranty	961,268	(43,064)	(4.5)	22.3
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	3,223,085	282,972	8.8	9.7
35.	Totals	2,592,425,105	1,673,884,325	64.6	60.8
	DETAILS OF WRITE-INS				
3401.	Collateral protection	3,223,085	282,972	8.8	8.6
3402.	Supplemental unemployment	0	0	0.0	0.0
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	3,223,085	282,972	8.8	9.7

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	2,808,403	4,372,653	12,143,649
2.1	Allied Lines	1,110,565	2,616,800	2,058,730
2.2	Multiple peril crop	1,103,158,385	1,573,927,050	1,072,835,129
2.3	Federal flood	0	0	0
2.4	Private crop	57,620,409	85,139,835	69,529,715
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	5,020,479	17,355,351	19,317,958
4.	Homeowners multiple peril	5,669	10,956	13,549
5.	Commercial multiple peril	42,053,648	112,014,645	94,962,170
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	47,694,068	142,974,035	128,486,174
9.	Inland marine	51,561,094	159,313,096	145,318,275
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	(664)	(534)	39,272
12.	Earthquake	1,563,510	3,952,547	3,417,807
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	19,595,282	37,495,854	23,546,918
16.	Workers' compensation	1,345,368	6,842,593	3,712,589
17.1	Other liability - occurrence	88,472,528	302,122,516	313,924,390
17.2	Other liability - claims-made	98,628,596	282,560,253	273,264,554
17.3	Excess workers' compensation	1,280,752	2,020,752	630,000
18.1	Products liability - occurrence	1,100,276	1,685,361	1,755,097
18.2	Products liability - claims-made	15,748	160,528	139,889
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	191,566	582,492	338,678
19.3	Commercial auto no-fault (personal injury protection)	87,881	280,010	286,897
19.4	Other commercial auto liability	14,777,838	27,323,693	27,559,931
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	3,595,990	9,796,475	9,334,790
22.	Aircraft (all perils)	26,032,598	73,745,998	64,038,632
23.	Fidelity	35,666,305	89,496,845	81,640,879
24.	Surety	36,365,262	103,822,006	89,316,993
26.	Burglary and theft	412,528	805,174	701,920
27.	Boiler and machinery	2,474,920	6,451,036	5,529,380
28.	Credit	25,097,658	64,247,027	64,966,159
29.	International	0	0	0
30.	Warranty	337,100	975,017	719,247
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	907,672	2,843,150	3,715,041
35.	Totals	1,668,981,433	3,114,933,216	2,513,244,413
	DETAILS OF WRITE-INS			
3401.	Collateral protection	907,672	2,843,150	3,715,041
3402.	Supplemental unemployment	0	0	0
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)	907,672	2,843,150	3,715,041

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	888,071	1,519,058	2,407,129	355,092	9,109	364,200	776,900	16,591	1,277,590	2,071,081	243,921	(215,769)	28,152
2. 2020	243,198	662,523	905,721	132,856	3,307	136,163	210,008	8,700	489,044	707,753	99,666	(161,472)	(61,805)
3. Subtotals 2020 + Prior	1,131,269	2,181,581	3,312,850	487,948	12,416	500,363	986,909	25,291	1,766,634	2,778,833	343,587	(377,240)	(33,653)
4. 2021	387,775	1,194,561	1,582,336	250,467	116,415	366,883	238,245	16,507	827,087	1,081,839	100,938	(234,552)	(133,615)
5. Subtotals 2021 + Prior	1,519,044	3,376,142	4,895,186	738,415	128,831	867,246	1,225,154	41,798	2,593,721	3,860,672	444,525	(611,793)	(167,268)
6. 2022	XXX	XXX	XXX	XXX	497,518	497,518	XXX	429,294	1,068,588	1,497,882	XXX	XXX	XXX
7. Totals	1,519,044	3,376,142	4,895,186	738,415	626,349	1,364,764	1,225,154	471,092	3,662,308	5,358,554	444,525	(611,793)	(167,268)
8. Prior Year-End Surplus As Regards Policyholders	3,097,702										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. 29.3	2. (18.1)	3. (3.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (5.4)

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?	YES
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?	YES

AUGUST FILING

5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

1.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

1 6 6 9 1 2 0 2 2 4 9 0 0 0 0 0 3

3. Medicare Part D Coverage Supplement [Document Identifier 365]

1 6 6 9 1 2 0 2 2 3 6 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Funded deductibles	27,779,534	0	27,779,534	26,797,876
2505. Equities and deposits in pools and associations	5,398,271	0	5,398,271	10,082,820
2506. Funds held as collateral	60,533,335	0	60,533,335	6,793,195
2597. Summary of remaining write-ins for Line 25 from overflow page	93,711,140	0	93,711,140	43,673,891

Additional Write-ins for Statement of Income Line 14

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance loss	(8,001,000)	(5,000,000)	(5,000,000)
1405. Amortization of intangibles	0	(285,722)	(285,722)
1497. Summary of remaining write-ins for Line 14 from overflow page	(8,001,000)	(5,285,722)	(5,285,722)

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	0	0	0	0	0	297
58005. DEU GERMANY	XXX	0	0	0	0	2,890	17,234
58006. HKG HONG KONG, SPECIAL ADMINISTRATIVE REGION OF CHINA	XXX	0	0	0	0	7,726	28,520
58007. GTM GUATEMALA	XXX	0	0	0	0	0	0
58008. AUS AUSTRALIA	XXX	0	0	0	0	0	501
58009. LUX LUXEMBOURG	XXX	0	0	0	0	1,712	2,627
58010. EGY EGYPT	XXX	151,275	168,316	0	0	167,066	164,784
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	151,275	168,316	0	0	179,395	213,964

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,157,418	37,886,932
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	203,000	659,274
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(168,972)	11,723,962
5.	Deduct amounts received on disposals	(168,972)	45,892,572
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	153,718	2,220,178
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,206,700	2,157,418
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	2,206,700	2,157,418

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	610,128,154	486,472,365
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	193,092,314	232,311,883
	2.2 Additional investment made after acquisition	40,651,488	1,623,193
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	420,489	1,193,538
7.	Deduct amounts received on disposals	99,626,493	111,472,824
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	744,665,952	610,128,154
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	744,665,952	610,128,154
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	744,665,952	610,128,154

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	1,715,280,527	926,464,890
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	68,205,803	156,492,561
	2.2 Additional investment made after acquisition	142,850,435	618,967,217
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	186,426,737	205,479,645
6.	Total gain (loss) on disposals	3,986,556	25,574,856
7.	Deduct amounts received on disposals	183,795,327	199,378,797
8.	Deduct amortization of premium and depreciation	1,692,066	2,323,263
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	66,403	15,996,581
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,931,196,261	1,715,280,527
12.	Deduct total nonadmitted amounts	9,947,544	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,921,248,717	1,715,280,527

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	5,931,546,934	5,598,224,297
2.	Cost of bonds and stocks acquired	2,319,110,849	1,681,020,934
3.	Accrual of discount	6,485,108	9,877,436
4.	Unrealized valuation increase (decrease)	(96,671,363)	88,282,653
5.	Total gain (loss) on disposals	8,160,531	83,608,562
6.	Deduct consideration for bonds and stocks disposed of	1,156,654,307	1,442,754,189
7.	Deduct amortization of premium	8,183,478	13,030,868
8.	Total foreign exchange change in book/adjusted carrying value	(18,474,891)	(1,133,074)
9.	Deduct current year's other than temporary impairment recognized	47,430,741	19,580,211
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	54,087	1,207,245
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,937,942,727	5,985,722,785
12.	Deduct total nonadmitted amounts	22,237,236	9,484,547
13.	Statement value at end of current period (Line 11 minus Line 12)	6,915,705,492	5,976,238,238

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,038,122,169	530,901,763	147,583,351	(10,725,972)	4,233,228,475	4,038,122,169	4,410,714,609	3,896,678,464
2. NAIC 2 (a)	979,366,326	139,445,364	41,085,496	(10,412,717)	955,704,723	979,366,326	1,067,313,476	865,711,159
3. NAIC 3 (a)	158,185,156	38,200,676	5,975,062	829,864	139,157,621	158,185,156	191,240,633	129,547,255
4. NAIC 4 (a)	16,362,429	7,566,471	1,618,783	3,962,206	21,887,328	16,362,429	26,272,323	21,896,069
5. NAIC 5 (a)	24,576,292	1,116,657	899,904	2,858,603	33,343,913	24,576,292	27,651,648	27,702,098
6. NAIC 6 (a)	15,045,765	0	0	(3,909,142)	23,982,957	15,045,765	11,136,623	303,591
7. Total Bonds	5,231,658,136	717,230,930	197,162,596	(17,397,158)	5,407,305,018	5,231,658,136	5,734,329,311	4,941,838,635
PREFERRED STOCK								
8. NAIC 1	14,568,200	0	0	(2,016,998)	12,926,776	14,568,200	12,551,202	17,044,800
9. NAIC 2	174,395,670	2,330,712	75,894	(1,334,519)	159,048,694	174,395,670	175,315,969	167,592,399
10. NAIC 3	15,867,801	0	0	520,866	17,038,213	15,867,801	16,388,667	17,359,738
11. NAIC 4	2,000,000	3,999,999	0	999,992	2,999,992	2,000,000	6,999,992	999,992
12. NAIC 5	99,534,345	282,857	0	(2,117,427)	99,753,424	99,534,345	97,699,776	90,033,532
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	306,366,016	6,613,569	75,894	(3,948,086)	291,767,099	306,366,016	308,955,605	293,030,462
15. Total Bonds and Preferred Stock	5,538,024,153	723,844,498	197,238,490	(21,345,244)	5,699,072,117	5,538,024,153	6,043,284,917	5,234,869,097

(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 $ 150,946,239 ; NAIC 2 $ 9,327,711 ; NAIC 3 $ 2,282 NAIC 4 $ 16,355 ; NAIC 5 $ 359,413 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	145,972,989	XXX	145,953,548	2,960,132	175,436

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	299,982,632	419,506,791
2.	Cost of short-term investments acquired	78,524,841	442,262,030
3.	Accrual of discount	734,633	573,320
4.	Unrealized valuation increase (decrease)	10,211	757
5.	Total gain (loss) on disposals	(939,653)	1,781,424
6.	Deduct consideration received on disposals	232,115,594	564,085,712
7.	Deduct amortization of premium	225,705	1,903
8.	Total foreign exchange change in book/adjusted carrying value	1,624	0
9.	Deduct current year's other than temporary impairment recognized	0	54,074
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	145,972,989	299,982,632
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	145,972,989	299,982,632

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,193,407
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	(32,677,130)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	5,065,586
6.	Considerations received/(paid) on terminations	5,065,586
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,497,532)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(32,981,255)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(32,981,255)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

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

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(32,981,255)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(32,981,255)
4.	Part D, Section 1, Column 6	123,083	
5.	Part D, Section 1, Column 7	(33,104,337)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(32,981,255)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(32,981,255)
10.	Part D, Section 1, Column 9	123,083	
11.	Part D, Section 1, Column 10	(33,104,337)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	9,768,344	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	9,768,344	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	743,578,647	605,853,060
2.	Cost of cash equivalents acquired	1,779,183,367	2,698,442,186
3.	Accrual of discount	95,959	23,307
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(29,050)	0
6.	Deduct consideration received on disposals	2,326,206,552	2,560,847,731
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	(467,574)	107,824
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	196,154,797	743,578,647
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	196,154,797	743,578,647

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

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
20268ZZZ3	Orlando	FL		03/21/2022	3.347	0	1,994,982	78,500,000
560222ZZB0	Lincolnshire	IL		01/23/2022	8.151	0	800,235	27,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	2,795,217	105,700,000
0899999. Total Mortgages in good standing						0	2,795,217	105,700,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	2,795,217	105,700,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
560222ZZB0	Lincolnshire	IL		01/23/2022	09/21/2022	0	0	0	0	0	0	0	17,893,245	17,893,245	0	0	0
0199999. Mortgages closed by repayment						0	0	0	0	0	0	0	17,893,245	17,893,245	0	0	0
165421ZZ4	Cape Cod	MA		05/06/2016		178,954	0	0	0	0	0	0	178,954	178,954	0	0	0
256112ZZ9	Cincinnati	OH		12/04/2018		81,468	0	0	0	0	0	0	81,468	81,468	0	0	0
353555ZZ1	Franklin	TN		11/01/2018		92,898	0	0	0	0	0	0	92,898	92,898	0	0	0
682544ZZ7	Cincinnati	OH		12/04/2018		81,468	0	0	0	0	0	0	81,468	81,468	0	0	0
797241ZB5	Miramar Beach	FL		06/17/2019		51,869	0	0	0	0	0	0	52,840	52,840	0	0	0
797241ZZ2	Miramar Beach	FL		11/01/2018		132,589	0	0	0	0	0	0	141,665	141,665	0	0	0
86613ZZZ6	Lakeland	FL		04/04/2022		125,000	0	0	0	0	0	0	333,333	333,333	0	0	0
983444ZZ6	Lehi	UT		02/24/2014		78,372	0	0	0	0	0	0	78,372	78,372	0	0	0
0299999. Mortgages with partial repayments						822,618	0	0	0	0	0	0	1,040,998	1,040,998	0	0	0
0599999 - Totals						822,618	0	0	0	0	0	0	18,934,243	18,934,243	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company Board of	.	02/01/1999		0	576,415	0	0	100.000
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated								0	576,415	0	0	XXX
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Gryphon Mezzanine Partners II, L.P	.	12/20/2019	2	0	21,331	0	0	18.510
000000-00-0	NB Direct Access Insurance SPV, LLC	New York	NY	NB Direct Access Associates LP	.	08/21/2020	2	0	114,024	0	0	1.500
000000-00-0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.	.	06/07/2017	2	0	5,730	0	0	0.340
000000-00-0	NB Credit Opportunities Fund II LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.	.	10/14/2021	2	0	4,222,807	0	0	0.550
000000-00-0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit General Partners, LP	.	11/28/2018	2	0	152,405	0	0	3.420
000000-00-0	Stonehenge REV VI, LLC	Columbus	OH	Stonehenge Capital, LLC	.	08/18/2022	2	50,000	0	0	0	9.090
000000-00-0	TTGA SBIC Pioneer Feeder Fund, LP	New York	NY	TTGA C-I MMF GP LLC	.	05/25/2021	2	0	394,302	0	0	50.000
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners III, LLC	.	07/18/2017	2	0	18,503	0	0	0.480
000000-00-0	Yukon Capital Partners IV, LP	Minneapolis	MN	Yukon Partners IV, LLC	.	12/21/2021	2	0	980,095	0	0	1.600
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								50,000	5,909,198	0	0	XXX
000000-00-0	A&M Capital Partners II, LP	Greenwhich	CT	A&M Capital-GP II, LP	.	05/25/2018	3	0	353,596	0	0	0.420
000000-00-0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	A&M Capital Opportunities-GP, L.P	.	10/21/2016	3	0	288,639	0	0	0.580
000000-00-0	AMCSI Crash Co-Invest, LP	Greenwhich	CT	AMCSI Crash Co-Invest GP, LP	.	08/23/2022	1	3,038,466	0	0	0	5.500
000000-00-0	AMMC CLO 27 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	.	08/10/2022		8,000,000	4,500,000	0	0	100.000
000000-00-0	ALLOS III-Q, LP	Cincinnati	OH	ALLOS Ventures III LLC	.	12/19/2018	1	0	220,000	0	0	4.120
000000-00-0	Allos IV-Q, LP	Cincinnati	OH	ALLOS Venture Management Company, LTD	.	02/17/2022	1	0	680,000	0	0	10.630
000000-00-0	Bridge Growth Partners, LP	New York	NY	Bridge Growth Partners GP L.P.	.	07/15/2014	3	0	217,398	0	0	1.660
000000-00-0	Cincy Tech Fund VI, LLC	Cincinnati	OH	Exchange	.	06/30/2022	1	0	2,750,000	0	0	5.000
000000-00-0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II, LLC	.	09/18/2017	1	0	88,234	0	0	4.370
000000-00-0	Corsair Amore Investors, L.P.	New York	NY	Corsair VI Management, LLC	.	08/08/2022	1	4,100,000	0	0	0	5.030
000000-00-0	Corsair Atlas Investors, LP	New York	NY	Corsair Atlas Management, L.P	.	03/14/2022	1	0	239,848	0	0	12.350
000000-00-0	Corsair Indigo Investors, L.P.	New York	NY	Corsair Indigo Management, LP	.	12/07/2020	1	0	14,982	0	0	1.400
000000-00-0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Management, LP	.	06/25/2018	1	0	205,639	0	0	1.010
000000-00-0	The Cranemere Group Limited	London	GBR	The Cranemere Group Limited	.	05/21/2014	1	0	1,204,747	0	0	3.150
000000-00-0	Energy Impact Fund LP	New York	NY	Energy Impact Partners, LLC	.	05/19/2017	1	0	32,373	0	0	0.500
000000-00-0	Foresite Capital Fund V, LP	San Francisco	CA	Foresite Capital Management V, LLC	.	06/08/2020	1	0	60,000	0	0	1.220
000000-00-0	Foresite Capital Fund VI, LP	San Francisco	CA	Foresite Capital Management VI LLC	.	09/02/2022	1	600,000	0	0	0	0.400
000000-00-0	Fort Washington Private Equity Investors X, LP	Cincinnati	OH	FWPEI X GP, LLC	.	09/13/2021	1	0	250,000	0	0	1.200
000000-00-0	Greenspring Opportunities VI, LP	Owings Mills	MD	Greenspring Opportunities VI, L.P.	.	01/21/2020	1	0	50,000	0	0	0.300
000000-00-0	Greenspring Global Partners X-B, LP	Owings Mills	MD	Greenspring General Partner X, L.P.	.	03/26/2021	1	0	100,000	0	0	0.002
000000-00-0	Greenspring Secondaries Fund V, LP	Owings Mills	MD	Greenspring Secondaries General Partner V, LP	.	10/29/2021	1	0	134,320	0	0	0.200
000000-00-0	GreyLion Capital LP	New York	NY	GreyLion Capital GP LLP	.	08/20/2014	3	0	12,681	0	0	0.980
000000-00-0	GreyLion Capital II LP	New York	NY	GreyLion Capital II GP LLP	.	02/28/2018	3	0	26,917	0	0	0.480
000000-00-0	GreyLion Capital III LP	New York	NY	GreyLion Capital III GP LLP	.	12/14/2021	3	0	64,219	0	0	0.700
000000-00-0	Gryphon Partners VI, LP	San Francisco	CA	Gryphon GenPar VI, L.P.	.	09/27/2021	3	0	778,928	0	0	0.600
000000-00-0	Guidepost Growth Equity III-A, LP	Boston	MA	Guidepost Growth Management III, LP	.	10/08/2021	1	0	475,000	0	0	1.100
000000-00-0	Liberty 77 Capital, LP	Washington	DC	Liberty 77 Capital GenPar L.P	.	03/25/2022	1	0	889,853	0	0	0.400
000000-00-0	LLR Equity Partners V, LP	Philadelphia	PA	LLR Capital V, L.P.	.	03/31/2017	3	0	150,000	0	0	0.220
000000-00-0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory GP1, LLC	.	03/23/2017	1	0	68,789	0	0	1.070
000000-00-0	ManchesterStory Discovery Fund II, LP	Des Moines	IA	ManchesterStory GP2, LLC	.	12/17/2021	1	0	834	0	0	2.000
000000-00-0	MDI Aggregator, LP	Tempe	AZ	TruArc Fund IV GP, LLC	.	09/01/2022	1	3,000,000	0	0	0	2.600
000000-00-0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	MCOF GP, LLC	.	07/15/2016	7	0	23,490	0	0	0.000
000000-00-0	Merit Capital Fund III, LP	Chicago	IL	Merit Capital Partners VII, LLC	.	09/01/2022	1	90,909	0	0	0	1.800
000000-00-0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal Associates IV, LP	.	06/11/2018	3	0	185,629	0	0	0.120
000000-00-0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Associates III	.	05/23/2013	3	0	35,000	0	0	0.310
000000-00-0	NB Secondary Opportunities Fund IV LP	New York	NY	NB Secondary Opportunities Associates IV	.	04/19/2017	3	0	187,500	0	0	0.200
000000-00-0	NB Strategic Capital LP	New York	NY	NB Strategic Capital Associates LP	.	03/05/2020	3	0	1,187,500	0	0	1.000
000000-00-0	NB Strategic Co-Investment Partners IV L.P.	New York	NY	NB Alternatives Advisors, LLC	.	01/29/2020	3	0	1,183,021	0	0	0.400
000000-00-0	NewSpring Growth Capital V, LP	Radnor	PA	NSG V GP, LLC	.	06/29/2021	1	0	770,000	0	0	2.800
000000-00-0	Nutraceutical Investco, LP	Riverside	CT	M&S GP LLC	.	10/18/2019	1	0	233,625	0	0	2.260
000000-00-0	Paladin Cyber Fund II LP	Washington	DC	Paladin Cyber Fund II LP	.	10/06/2021	1	0	366,468	0	0	1.000
000000-00-0	Paladin Cyber Co-Invest Fund, LLC	Washington	DC	Paladin Capital Cyber Group, LLC	.	09/23/2022	1	3,010,000	0	0	0	1.670
000000-00-0	Patriot Financial Partners IV, LP	Philadelphia	PA	Patriot Financial Partners GP IV, L.P.	.	05/26/2022	1	0	250,000	0	0	1.670
000000-00-0	PCP Dental II, LP	Montreal	CAN	PCP Dental GP Inc	.	06/29/2021	1	0	942,798	0	0	9.930

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Refinery Venture Fund II, LP	Cincinnati	OH	Refinery Management, LLC	.	02/19/2021	1	0	1,050,000	0	0	7.910
000000-00-0	Revelstoke Single Asset Fund I, LP	Denver	CO	RCP Single Asset Fund I GP, LLC	.	11/19/2019	1	0	4,412	0	0	0.420
000000-00-0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Management VI, LLC	.	02/15/2018	3	0	240,000	0	0	1.220
000000-00-0	River Cities Capital Fund VII, LP	Cincinnati	OH	River Cities Management VII, LLC	.	07/15/2022	1	300,000	0	0	0	2.500
000000-00-0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP	.	11/01/2018	1	0	123,645	0	0	0.130
000000-00-0	Snow Phipps II, LP	Wilmington	DE	Snow Phipps GP II, L.P.	.	01/08/2010	3	0	25,509	0	0	0.720
000000-00-0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps GP III, LLC	.	06/08/2016	3	0	94,628	0	0	0.450
000000-00-0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III GP, LP	.	11/20/2018	3	0	209,360	0	0	0.680
000000-00-0	Solas Bioventures Fund II, LP	Chattanooga	TN	Solas Bioventures Fund II, LP	.	09/14/2021	1	0	500,000	0	0	5.000
000000-00-0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners Associates VI	.	07/25/2018	1	0	345,808	0	0	0.460
000000-00-0	Tritium Partners II, LLC	Austin	TX	Tritium II GP, LLC	.	11/13/2019	3	0	675,935	0	0	1.890
000000-00-0	TruArc Fund IV, LP	New York	NY	Truarc Fund IV GP, LLC	.	04/15/2022	1	0	17,777	0	0	0.500
000000-00-0	Vault Fund I, LP	Boulder	CO	VAULT FUND I GP LLC	.	09/26/2022	1	100,000	0	0	0	4.000
000000-00-0	VICOF II Feeder, LP	Austin	TX	Vida Insurance Credit Opportunity Fund I	.	08/02/2017	1	0	2,401,292	0	0	1.550
1999999. Joint Venture Interests - Common Stock - Unaffiliated								22,239,375	24,910,394	0	0	XXX
000000-00-0	Trusted Coverage Professionals Agency, LLC	Cincinnati	OH	Trusted Coverage Professionals Agency, LLC	.	08/31/2022		10,200,000	0	0	0	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								10,200,000	0	0	0	XXX
000000-00-0	Hillpointe Workforce Housing Partnership III LP	Charlotte	NC	Hillpointe Fund III GP, LLC	.	10/04/2021		0	1,000,000	0	0	2.110
000000-00-0	Hillpointe Workforce Housing Partnership IV LP	Charlotte	NC	Hillpointe Fund IV GP, LLC	.	09/15/2022		400,000	0	0	0	1.300
000000-00-0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P	.	08/23/2019		0	169,754	0	0	3.880
000000-00-0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities A	.	12/05/2018		0	354,407	0	0	1.590
000000-00-0	PRCP-Atlanta Canopy Partners, LP	Norcross	GA	PRCP-Atlanta Canopy Partners Managers, L	.	04/02/2019		0	262,400	0	0	80.000
000000-00-0	PRCP-AZ Arcadia Cove Partners, LP	Phoenix	AZ	PRCP-AZ Arcadia Cove Partners Managers,	.	08/05/2020		0	128,800	0	0	80.000
000000-00-0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	PRCP-Boca Raton Partners Managers, LP	.	11/27/2017		0	514,253	0	0	80.000
000000-00-0	PRCP-CO Governors Park, LP	Fort Collins	CO	PRCP-CO Governor's Park Managers, LP	.	11/18/2019		0	77,600	0	0	80.000
000000-00-0	PRCP-CO Stone Mountain, LP	Northglenn	CO	PRCP-CO Stone Mountain Managers, LP	.	03/24/2020		0	267,200	0	0	80.000
000000-00-0	PRCP-CS Partners II, LP	Colorado Springs	CO	PRCP-CS Partners II Managers, LP	.	09/15/2017		0	132,800	0	0	80.000
000000-00-0	PRCP-Everett Partners, L.P.	Seattle	WA	PRCP-Everett Partners Managers, LP	.	07/21/2016		0	94,176	0	0	86.400
000000-00-0	PRCP-FL Lakeside Partners, LP	Melbourne	FL	PRCP-FL Lakeside Managers, LP	.	02/16/2021		0	177,600	0	0	80.000
000000-00-0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners Managers, LP	.	10/15/2015		0	360,965	0	0	80.000
000000-00-0	PRCP-Murietta Partners, LP	Phoenix	AZ	PRCP-Murietta Partners Managers, LP	.	05/15/2018		0	184,000	0	0	80.000
000000-00-0	PRCP-NC Asheville Heritage at the Peak Partners, LP	Asheville	NC	PRCP-NC Asheville Heritage at the Peak Manager, LLC	.	04/07/2021		0	133,600	0	0	80.000
000000-00-0	PRCP-NC Wilmington Lofts I, LP	Wilmington	NC	PRCP-NC Wilmington Lofts Manager, LLC.	.	05/20/2021		0	123,200	0	0	80.000
000000-00-0	PRCP-NC Wilmington Partners II, LP	Wilmington	NC	PRCP-NC Wilmington Partners II Managers,	.	05/08/2018		0	251,489	0	0	80.000
000000-00-0	PRCP-NV Villa Serena Partners, LP	Henderson	NV	PRCP-NV Villa Serena Managers, LP	.	03/17/2021		0	201,600	0	0	80.000
000000-00-0	PRCP-Orlando UCF Partners, LP	Orlando	FL	PRCP-Orlando UCF Partners Managers, LP	.	04/12/2019		0	52,000	0	0	80.000
000000-00-0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	PRCP-St. John's Forest Partners Managers	.	03/20/2019		0	264,000	0	0	80.000
000000-00-0	PRCP-Sunrise Waters Edge Partners, LP	Sunrise	FL	PRCP-Sunrise Water's Edge Partners Manag	.	08/29/2018		0	726,717	0	0	80.000
000000-00-0	PRCP-TX Kingwood, LP	Houston	TX	PRCP-TX Kingwood Managers, LP	.	11/15/2019		0	196,800	0	0	80.000
000000-00-0	PRCP-Union Heights	Colorado Springs	CO	PRCP-Union Heights Manages, LP	.	06/18/2018		0	88,040	0	0	80.000
000000-00-0	PRCP University Village, LP	Colorado Springs	CO	PRCP-University Village Managers, LP	.	09/11/2018		0	80,000	0	0	80.000
000000-00-0	PRCP-Woodland Hills, LP	Colorado Springs	CO	PRCP-Woodland Hills Managers, LP	.	11/13/2018		0	132,000	0	0	80.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated								400,000	5,973,400	0	0	XXX
000000-00-0	Charleston Harbor Holding Company, LLC	Mt Pleasant	SC	Charleston Harbor Holding Company, LLC	.	09/08/2021		0	836,336	0	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								0	836,336	0	0	XXX
01111Z-ZZ-2	AGRILIANCE INS GRP 4.25 10/01/2026	Greenville	SC	Agriliance Insurance Group, LLC	.	09/23/2021		0	75,000	0	0	100.000
88888Z-ZA-5	TAG INSURANCE HOLDINGS 6.50 10/15/2029	Germantown Hill	IL	Exchange	.	08/19/2022		6,500,000	0	0	0	100.000
2999999. Collateral Loans - Unaffiliated								6,500,000	75,000	0	0	XXX
4899999. Total - Unaffiliated								29,189,375	36,867,992	0	0	XXX
4999999. Total - Affiliated								10,200,000	1,412,751	0	0	XXX
5099999 - Totals								39,389,375	38,280,743	0	0	XXX

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 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (De-crease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other Than Temporary Impair-ment Recog-nized	Change in Book/Adjusted Carrying Value 12 Capital-ized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Change in Book/Adjusted Carrying Value 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encum-brances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
000000-00-0	Global Premier Finance Company LOC	Cincinnati	OH	Return of Capital	02/01/1999	09/27/2022	500,000	0	0	0	0	0	0	500,000	500,000	0	0	0	344,415
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							500,000	0	0	0	0	0	0	500,000	500,000	0	0	0	344,415
000000-00-0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Return of Capital	01/12/2018	07/25/2022	73,342	0	0	0	0	0	0	73,342	73,342	0	0	0	34,741
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Return of Capital	12/20/2019	08/22/2022	8,469	0	0	0	0	0	0	8,469	8,469	0	0	0	0
000000-00-0	Monarch Capital Partners IV, L.P.	New York	NY	Return of Capital	10/30/2017	08/18/2022	118,975	0	0	0	0	0	0	118,975	118,975	0	0	0	0
000000-00-0	Northcreek Mezzanine Fund II, LP	Cincinnati	OH	Return of Capital	01/31/2014	07/08/2022	14,164	0	0	0	0	0	0	14,164	14,164	0	0	0	33,977
000000-00-0	PineBridge Private Credit Feeder, LP	New York	NY	Return of Capital	11/28/2018	09/30/2022	172,412	0	0	0	0	0	0	172,412	172,412	0	0	0	0
000000-00-0	SAAS Capital Fund III	Cincinnati	OH	Return of Capital	08/09/2018	08/24/2022	105,000	0	0	0	0	0	0	105,000	105,000	0	0	0	14,603
000000-00-0	TTGA SBIC Pioneer Feeder Fund, LP	New York	NY	Return of Capital	05/25/2021	09/30/2022	121,452	0	0	0	0	0	0	121,452	121,452	0	0	0	94,007
000000-00-0	World Trade Finance, LLC	Burbank	CA	Final Distribution	04/20/2020	09/13/2022	1	0	0	0	0	0	0	1	20,177	0	20,176	20,176	0
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Return of Capital	07/18/2017	07/13/2022	653	0	0	0	0	0	0	653	653	0	0	0	35,287
000000-00-0	Yukon Capital Partners IV, LP	Minneapolis	MN	Return of Capital	12/21/2021	07/22/2022	58,684	0	0	0	0	0	0	58,684	58,684	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							673,153	0	0	0	0	0	0	673,153	693,329	0	20,176	20,176	212,615
000000-00-0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	Return of Capital	10/21/2016	08/10/2022	284,537	0	0	0	0	0	0	284,537	284,537	0	0	0	753,348
000000-00-0	ArcLight Energy Partners Fund VI, LP	Boston	MA	Return of Capital	08/04/2015	09/28/2022	1,273,931	0	0	0	0	0	0	1,273,931	1,273,931	0	0	0	(306,622)
000000-00-0	Blackstone Tactical Opportunities III, LP	New York	NY	Return of Capital	02/08/2019	09/26/0222	295,041	0	0	0	0	0	0	295,041	295,041	0	0	0	0
000000-00-0	CCA Life Settlements Fund II, LP	Dublin	IRL	Return of Capital	12/16/2019	07/19/2022	227,159	0	0	0	0	0	0	227,159	227,159	0	0	0	0
000000-00-0	Cincinnati Cornerstone Investors BWV I, LLC	Cincinnati	OH	Shares-In Kind Distribution	06/28/2019	08/25/2022	194,773	0	0	0	0	0	0	194,773	194,773	0	0	0	0
000000-00-0	Corsair Indigo Investors, L.P.	New York	NY	Return of Capital	12/07/2020	09/15/2022	147,642	0	0	0	0	0	0	147,642	147,642	0	0	0	0
000000-00-0	Corsair V Financial Services Capital Partners LP	New York	NY	Return of Capital	06/25/2018	09/15/2022	1,274,468	0	0	0	0	0	0	1,274,468	1,274,468	0	0	0	567,383
000000-00-0	DataLink Holdings, LLC	Tampa	FL	Return of Capital	11/23/2020	09/02/2022	45,247	0	0	0	0	0	0	45,247	45,247	0	0	0	0
000000-00-0	Energy Impact Fund LP	New York	NY	Return of Capital	05/19/2017	09/22/2022	8,468	0	0	0	0	0	0	8,468	8,468	0	0	0	70,756
000000-00-0	Fort Washington Private Equity Investors X, LP	Cincinnati	OH	Return of Capital	09/13/2021	08/22/2022	100,000	0	0	0	0	0	0	100,000	100,000	0	0	0	0
000000-00-0	Gallant Capital Partners I, L.P	Los Angeles	CA	Return of Capital	05/29/2020	09/16/2022	37,417	0	0	0	0	0	0	37,417	37,417	0	0	0	3,618
000000-00-0	Greenspring Opportunities V, LP	Owings Mills	MD	Return of Capital	01/22/2018	08/04/2022	292,500	0	0	0	0	0	0	292,500	292,500	0	0	0	0
000000-00-0	Greenspring Global Partners IX-B, LP	Owings Mills	MD	Return of Capital	02/08/2019	08/04/2022	80,280	0	0	0	0	0	0	80,280	80,280	0	0	0	0
000000-00-0	GreyLion Capital II LP	New York	NY	Return of Capital	02/28/2018	09/21/2022	192,399	0	0	0	0	0	0	192,399	192,399	0	0	0	407,626
000000-00-0	GreyLion Capital III LP	New York	NY	Return of Capital	12/14/2021	08/15/2022	112,782	0	0	0	0	0	0	112,782	112,782	0	0	0	4,556
000000-00-0	LLR Equity Partners V, LP	Philadelphia	PA	Return of Capital	03/31/2017	08/31/2022	150,000	0	0	0	0	0	0	150,000	150,000	0	0	0	31,265
000000-00-0	NB Dyal IV US Investors, LP	New York	NY	Return of Capital	06/11/2018	08/18/2022	156,971	0	0	0	0	0	0	156,971	156,971	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund III L.P.	New York	NY	Return of Capital	05/23/2013	07/22/2022	96,782	0	0	0	0	0	0	96,782	96,782	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund IV LP	New York	NY	Return of Capital	04/19/2017	09/23/2022	100,610	0	0	0	0	0	0	100,610	100,610	0	0	0	12,232
000000-00-0	NB Strategic Capital LP	New York	NY	Return of Capital	03/05/2020	07/19/2022	429,224	0	0	0	0	0	0	429,224	429,224	0	0	0	0
000000-00-0	NB Strategic Co-Investment Partners IV L.P.	New York	NY	Return of Capital	01/29/2020	07/28/2022	110,163	0	0	0	0	0	0	110,163	110,163	0	0	0	0
000000-00-0	Nutraceutical Investco, LP	Riverside	CT	Return of Capital	10/18/2019	07/28/2022	227,273	0	0	0	0	0	0	227,273	227,273	0	0	0	0
000000-00-0	Paladin Cyber Fund II LP	Washington	DC	Return of Capital	10/06/2021	07/29/2022	3,417	0	0	0	0	0	0	3,417	3,417	0	0	0	6,294
000000-00-0	Rivercrest Capital Partners, LP	Fort Worth	TX	Return of Capital	04/02/2018	09/30/2022	124,655	0	0	0	0	0	0	124,655	124,655	0	0	0	80,376
000000-00-0	Solamere Capital Fund III, LP	Boston	MA	Return of Capital	11/20/2018	09/30/2022	50,915	0	0	0	0	0	0	50,915	50,915	0	0	0	0
000000-00-0	Swyft Parent Holdings, LP	New York	NY	Return of Capital	02/07/2022	09/01/2022	44,112	0	0	0	0	0	0	44,112	44,112	0	0	0	0
000000-00-0	Trilantic Capital Partners VI, LP	New York	NY	Return of Capital	07/25/2018	07/01/2022	31,473	0	0	0	0	0	0	31,473	31,473	0	0	0	463
000000-00-0	Tritium Partners II, LLC	Austin	TX	Return of Capital	11/13/2019	09/09/2022	252,252	0	0	0	0	0	0	252,252	252,252	0	0	0	0
000000-00-0	TruArc Fund IV, LP	New York	NY	Return of Capital	04/15/2022	09/16/2022	58,223	0	0	0	0	0	0	58,223	58,223	0	0	0	2,287
000000-00-0	VICOF II Feeder, LP	Austin	TX	Return of Capital	08/02/2017	08/04/2022	2,285,996	0	0	0	0	0	0	2,285,996	2,285,996	0	0	0	0
000000-00-0	Vida Longevity Fund, LP	Austin	TX	Return of Capital	04/01/2015	08/16/2022	66,754	0	0	0	0	0	0	66,754	66,754	0	0	0	0
000000-00-0	Vivo Capital Fund IX, LP	Palo Alto	CA	Return of Capital	09/09/2019	07/07/2022	326,336	0	0	0	0	0	0	326,336	326,336	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							9,081,801	0	0	0	0	0	0	9,081,801	9,081,801	0	0	0	1,633,581
000000-00-0	Hillpointe Workforce Housing Partnership I, LP	Charlotte	NC	Return of Capital	03/17/2020	09/30/2022	27,057	0	0	0	0	0	0	27,057	27,057	0	0	0	0
000000-00-0	LCN NA Fund III-D, LP	New York	NY	Return of Capital	08/23/2019	08/01/2022	27,386	0	0	0	0	0	0	27,386	27,386	0	0	0	73,213
000000-00-0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Return of Capital	10/15/2013	08/05/2022	978,261	0	0	0	0	0	0	978,261	978,261	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Return of Capital	04/07/2017	08/10/2022	158,451	0	0	0	0	0	0	158,451	158,451	0	0	0	14,486
000000-00-0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	Return of Capital	12/05/2018	08/04/2022	(1,123,006)	0	0	0	0	0	0	(1,123,006)	(1,123,006)	0	0	0	1,685,914
000000-00-0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	Return of Capital	11/27/2017	07/31/2022	(26,800)	0	0	0	0	0	0	(26,800)	(26,800)	0	0	0	0
000000-00-0	PRCP-KY Park Place Partners, LP	Louisville	KY	Return of Capital	04/29/2020	09/30/2022	276,000	0	0	0	0	0	0	276,000	276,000	0	0	0	(148,869)
000000-00-0	PRCP-Sunrise Waters Edge Partners, LP	Sunrise	FL	Return of Capital	08/29/2018	09/30/2022	3,139,069	0	0	0	0	0	0	3,139,069	3,139,069	0	0	0	310,080
2199999. Joint Venture Interests - Real Estate - Unaffiliated							3,456,418	0	0	0	0	0	0	3,456,418	3,456,418	0	0	0	1,934,823
482666-ZZ-0	K2 INSURANCE SERV 5.00 01/02/2025	San Diego	CA	Return of Capital	12/15/2020	09/30/2022	250,000	0	0	0	0	0	0	250,000	250,000	0	0	0	81,918
595622-ZZ-7	MICHAEL TAYLOR SECURITY NT 5.00 09/16/2026	Wellington	FL	Return of Capital	09/30/2021	09/12/2022	110,231	0	0	0	0	0	0	110,231	110,231	0	0	0	25,642
211999-ZZ-5	READ BROS. INSURANCE GROUP CROP LOAN 5.00 1/31/2027	Metamora	IL	Exchanged	08/03/2020	08/23/2022	3,191,237	0	0	0	0	0	0	3,191,237	3,191,237	0	0	0	0
2999999. Collateral Loans - Unaffiliated							3,551,467	0	0	0	0	0	0	3,551,467	3,551,467	0	0	0	107,560
000000-00-0	Monza Energy, LLC	Houston	TX	Return of Capital	04/17/2018	09/09/2022	569,430	0	0	0	0	0	0	569,430	569,430	0	0	0	0
4699999. Any Other Class of Assets - Unaffiliated							569,430	0	0	0	0	0	0	569,430	569,430	0	0	0	0
4899999. Total - Unaffiliated							17,332,269	0	0	0	0	0	0	17,332,269	17,352,445	0	20,176	20,176	3,888,580
4999999. Total - Affiliated							500,000	0	0	0	0	0	0	500,000	500,000	0	0	0	344,415
5099999 - Totals							17,832,269	0	0	0	0	0	0	17,832,269	17,852,445	0	20,176	20,176	4,232,994

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
000823-AJ-3	ABPCI II A1 - CDO	C	09/20/2022	CREDIT SUISSE SECURITIES (USA)		17,024,219	17,500,000	134,085	1.A FE
03464H-AA-3	AOMT 225 A1 - RMBS		07/29/2022	DEUTSCHE BANK SECURITIES, INC.		8,776,491	9,000,000	37,125	1.A FE
03665M-AC-5	ANTR 181 B - CDO	C	07/12/2022	DEUTSCHE BANK SECURITIES, INC.		3,040,000	3,200,000	20,496	1.C FE
037833-EN-6	APPLE INC		08/01/2022	JP Morgan		2,996,280	3,000,000	0	1.B FE
03880W-AA-6	ARCLO 2020-FL1 A - CDO	C	08/17/2022	INTERCOMPANY		1,460,880	1,500,000	293	1.A FE
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	08/17/2022	INTERCOMPANY		1,945,028	2,000,000	373	1.A FE
038923-AZ-1	ARBOR REALTY TRUST INC		09/30/2022	Various		1,823,097	2,000,000	24,375	1.F FE
04685A-2K-6	ATHENE GLOBAL FUNDING		09/30/2022	Various		3,959,449	4,455,000	50,077	1.E FE
04685A-3C-3	ATHENE GLOBAL FUNDING		09/29/2022	Various		10,370,778	13,090,000	31,069	1.E FE
04685A-3E-9	ATHENE GLOBAL FUNDING		09/26/2022	WELLS FARGO SECURITIES LLC		750,270	1,000,000	12,789	1.E FE
05492K-AA-7	BDS 2019-FL4 A - CDO	C	08/17/2022	INTERCOMPANY		335,196	337,410	0	1.A FE
05550G-AL-1	BMMC 191R A1R - CDO	C	07/11/2022	Jefferies		5,715,000	6,000,000	37,740	1.A FE
05553E-AA-7	BFNS 221 A - CDO	C	07/06/2022	PIPR		4,862,500	5,000,000	0	1.D FE
05602C-AA-2	BSPRT 2021-FL7 A - CDO	C	08/17/2022	INTERCOMPANY		1,925,919	2,000,000	412	1.A FE
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		07/01/2022	Direct		0	1,479	0	1.D FM
05952G-AT-8	BAFC 2007-D 3A1 - CMO/RMBS		09/01/2022	Direct		1,354	1,354	0	1.D FM
05952G-AV-3	BAFC 2007-D 3A3 - CMO/RMBS		09/01/2022	Direct		2,025	2,025	0	1.D FM
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		08/29/2022	BARCLAYS CAPITAL INC FIXED INC		4,906,675	5,000,000	18,958	1.A FE
08888#-AA-4	BIDTELLECT INC 10.00 6/30/2023		09/01/2022	AFG Private Placement		25,943	25,943	0	5.B GI
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		09/22/2022	JP Morgan		4,972,920	6,000,000	44,188	2.C FE
09261M-AA-4	BLKMM VI A - CDO	C	09/29/2022	Various		38,515,000	40,000,000	319,102	1.A FE
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		08/05/2022	OPPENHEIMER & CO.		3,238,410	4,000,000	40,533	2.C FE
10240#-AA-3	BOWHUNTER HOLDINGS, LLC		09/17/2022	AFG Private Placement		143,483	143,483	0	5.B GI
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		09/23/2022	Various		6,283,961	6,871,000	30,011	3.A FE
12530G-AA-6	CFMT 22HB9 A - RMBS		09/23/2022	NOMURA SECURITIES/FIXED INCOME		7,274,318	8,000,000	0	1.A FE
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS		09/01/2022	Direct		1	1	0	1.D FM
125491-AN-0	CI FINANCIAL CORP	C	09/23/2022	Stifel, Nicolaus & Co., Inc.		574,612	783,000	6,960	2.B FE
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS		09/20/2022	PERFORMANCE TRUST CAPITAL PARTNERS		14,698,649	15,000,000	55,000	1.F FE
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		08/01/2022	CREDIT SUISSE SECURITIES (USA)		9,452,177	9,500,000	43,649	1.A FE
12668A-4C-6	CWALT 2005-IM1 A2 - RMBS		09/26/2022	Direct		0	1,557	0	1.D FM
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC		07/21/2022	DEUTSCHE BANK SECURITIES, INC.		3,645,920	4,000,000	0	4.B FE
14040H-CV-5	CAPITAL ONE FINANCIAL CORP		07/25/2022	MORGAN STANLEY & COMPANY		5,000,000	5,000,000	0	2.A FE
15089Q-AM-6	CELANESE US HOLDINGS LLC		07/07/2022	Bank of America Merrill Lynch		9,000,000	9,000,000	0	2.C FE
15089Q-AR-5	CELANESE US HOLDINGS LLC		07/07/2022	Bank of America Merrill Lynch		8,998,830	9,000,000	0	2.C FE
15674@-AA-9	CERBERUS SWC II TL L+225 11/20/2026		09/21/2022	AFG Private Placement		430,000	430,000	0	1.D
15674E-AA-0	CERB 31 A - CDO	C	09/20/2022	Amherst Securities Group LLC		246,250	250,000	1,922	1.A FE
15674P-AA-5	CERB XXXIII A - CDO	C	09/20/2022	Various		19,762,750	20,500,000	156,433	1.A FE
16162Y-AL-9	CHASE 2006-S4 A11 - CMO/RMBS		09/25/2022	Direct		2	2	0	1.D FM
17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		07/21/2022	CANTOR FITZGERALD + CO.		812,415	864,847	1,734	1.F FE
17312V-AA-6	CMLTI 2007-6 11A - CMO/RMBS		08/01/2022	Direct		1,707	1,707	0	1.D FM
173333-ZD-0	LOSANT LOT 8.00 06/04/2023		07/01/2022	EXCHANGE		249,786	250,000	40,110	5.B
233046-AK-7	DNKN 2019-1 A22 - RMBS		07/14/2022	BARCLAYS CAPITAL INC FIXED INC		5,114,742	5,348,750	34,651	2.B FE
253393-AF-9	DICK'S SPORTING GOODS INC		09/01/2022	DEUTSCHE BANK SECURITIES, INC.		3,154,800	4,000,000	17,850	2.C FE
25755T-AE-0	DPABS 2015-1 A2 - RMBS		07/25/2022	Bank of America Merrill Lynch		4,317,074	4,374,143	1,087	2.A FE
26209X-AF-8	HONK 221 A2 - RMBS		09/28/2022	BARCLAYS CAPITAL INC FIXED INC		9,000,000	9,000,000	0	2.C FE
292450-ZC-0	ENABLE INJECTIONS INC 6.00 PIK 11/18/202		07/01/2022	Capitalized Interest		76,000	76,000	0	5.B GI
30328D-AA-1	FSRIA 22FL6 A - CMBS		08/10/2022	BARCLAYS CAPITAL INC FIXED INC		14,924,985	15,000,000	0	1.A FE
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I		07/06/2022	JP Morgan		998,410	1,000,000	0	2.B FE
316773-DG-2	FIFTH THIRD BANCORP		07/25/2022	GOLDMAN		3,000,000	3,000,000	0	2.A FE
31737K-AA-8	FASST 22S4 A1A - CMO/RMBS		09/26/2022	RAYMOND JAMES & ASSOCIATES INC.		11,708,125	13,000,000	0	1.A PL
31737K-AC-4	FASST 22S4 A1B - CMO/RMBS		09/26/2022	RAYMOND JAMES & ASSOCIATES INC.		8,011,406	9,000,000	0	1.A Z
38172R-AA-0	GOCAP 56 A - CDO		07/27/2022	Amherst Securities Group LLC		16,203,125	17,000,000	6,350	1.A FE
38175J-AA-5	GOCAP 17-R A1R - CDO		09/22/2022	PIPR		9,887,500	10,000,000	77,578	1.A FE
38176V-AA-7	GOCAP 47(M) A1 - CDO	C	08/29/2022	SMBC SECURITIES INC		2,925,000	3,000,000	9,777	1.A FE
38178E-AA-3	GOCAP 16RR 1R2 - CDO	C	09/09/2022	Natixis		240,000	250,000	1,525	1.A FE
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		08/23/2022	PIPR		3,960,360	4,000,000	0	2.B PL
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN		08/22/2022	AFG Private Placement		191,977	191,977	0	2.A PL

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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
411707-AD-4	HNGRY 2018-1 A2 - RMBS		09/29/2022	Bank of America Merrill Lynch		7,216,800	7,680,000	13,753	2.B FE
43789K-AA-0	HOF 221 A1 - CMO/RMBS		08/05/2022	CREDIT SUISSE SECURITIES (USA)		7,917,005	8,000,000	45,173	1.A FE
45276Q-AA-2	IMPRL 22NQM5 A1 - RMBS		08/02/2022	BARCLAYS CAPITAL INC FIXED INC		8,999,890	9,000,000	44,468	1.A FE
458140-BY-5	INTEL CORP		08/02/2022	JP Morgan		5,993,760	6,000,000	0	1.E FE
45823T-AL-0	INTACT FINANCIAL CORP	C	09/22/2022	Various		6,927,910	7,000,000	3,639	1.G FE
466365-AB-9	JACK 2019-1 A2II - RMBS		09/28/2022	Various		23,063,842	24,662,500	197,566	2.B FE
466365-AD-5	JACK 221 A21 - RMBS		09/22/2022	GUGGENHEIM		8,712,000	9,900,000	29,369	2.B FE
466365-AF-0	JACK IN THE BOX FUNDING LLC - ABS		08/26/2022	GUGGENHEIM		7,429,363	7,880,000	980	1.B Z
466365-AG-8	JACK IN THE BOX FUNDING LLC - ABS		09/30/2022	GUGGENHEIM		8,687,250	9,900,000	33,158	1.B Z
47232C-AH-7	JMAC 2009-R1 4A2 - CMO/RMBS		09/01/2022	Direct		5,492	5,492	0	1.D FM
50196@-AA-5	LCN NORTH AMERICAN FUND III-D LP		09/14/2022	AFG Private Placement		1,281,303	1,281,303	0	1.F PL
525241-AL-9	LXS 2007-1 WF1 - RMBS		07/01/2022	Direct		0	186	0	1.D FM
526250-AD-7	LENOVO GROUP LTD	C	07/20/2022	CITIGROUP		5,000,000	5,000,000	0	2.B FE
55272X-AA-0	MFA FINANCIAL INC		07/29/2022	Various		3,460,418	3,809,000	30,940	2.C Z
55281F-AN-0	MCFCL VII AR - CDO		09/28/2022	Various		17,120,750	18,000,000	136,346	1.A FE
55284A-AA-6	MF1 2021-FL7 A - CMBS	C	09/27/2022	CREDIT SUISSE SECURITIES (USA)		14,437,500	15,000,000	16,973	1.A FE
55285B-AA-3	MF1 22FL10 A - CMBS		07/26/2022	CREDIT SUISSE SECURITIES (USA)		19,900,000	20,000,000	0	1.A FE
55285U-AA-1	MFRA 22INV2 A1 - RMBS		07/15/2022	WELLS FARGO SECURITIES LLC		4,919,661	5,000,000	19,250	1.A FE
58003U-AA-6	MF1 2020-FL4 A - CDO	C	08/17/2022	INTERCOMPANY		774,161	776,235	0	1.A FE
61034V-AC-7	MCMML XII A1 - CDO	C	08/18/2022	RAYMOND JAMES & ASSOCIATES INC.		8,682,300	9,000,000	55,971	1.A FE
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND		09/13/2022	AFG Private Placement		3,500,000	3,500,000	0	2.C PL
62879W-10-7	NB SELECT OPPORTUNITIES ISPV 2022 LLC -		08/19/2022	AFG Private Placement		217,872	217,872	0	5.B GI
62879X-AB-1	NB SELECT OPPORTUNITIES ISPV 2022 LLC		08/19/2022	AFG Private Placement		670,828	670,828	0	1.G PL
63946T-AA-9	NB Direct Access Ins SPB Senior 5.00 07/		07/29/2022	AFG Private Placement		456,098	456,098	0	2.A PL
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS		07/15/2022	WELLS FARGO SECURITIES LLC		3,927,839	4,388,647	4,995	1.A FE
67115N-AA-8	OBX 22INV1 A1 - CMO/RMBS		07/01/2022	J P MORGAN SECURITIES		(2,870)	(67,411)	2,870	1.A FE
691200-AC-3	OR IV A1R - CDO	C	07/22/2022	Various		7,167,188	7,500,000	36,295	1.A FE
69122J-A*-7	OWL ROCK CAP CORP III A 7.50 07/21/2025		07/21/2022	AFG Private Placement		7,000,000	7,000,000	0	2.B FE
69547M-AA-4	PAID 223 A - ABS		08/03/2022	CREDIT SUISSE SECURITIES (USA)		3,000,000	3,000,000	0	1.G FE
70016W-AC-8	PKBLU 221 A2 - CDO	C	08/05/2022	MORGAN STANLEY CO		6,000,000	6,000,000	0	1.A FE
74970F-AA-5	RPIT 223 A - CMO/RMBS		08/04/2022	NOMURA SECURITIES/FIXED INCOME		9,768,995	10,500,000	0	1.A FE
78434K-AA-5	SGR 222 A1 - CMO/RMBS		07/29/2022	CREDIT SUISSE SECURITIES (USA)		4,996,876	5,000,000	25,278	1.A FE
81742L-AA-4	SEQI 1 A - CDO	C	08/17/2022	INTERCOMPANY		1,909,773	1,921,301	6,890	1.A FE
86209@-AA-4	Stonehenge Capital KY V 8.361 03/01/2028		09/22/2022	AFG Private Placement		1,184,050	1,184,050	0	1.D Z
87240P-AJ-0	TCP 1R AR - CDO	C	09/28/2022	Various		28,384,375	30,000,000	140,748	1.A FE
87329#-AA-5	TTGA SBIC PIONEER FEEDER FUND, LP		09/13/2022	AFG Private Placement		2,234,376	2,234,376	0	2.B PL
87342R-AC-8	BELL 2016-1 A23 - RMBS		08/19/2022	MORGAN STANLEY CO		4,693,757	4,726,250	57,419	2.B FE
876030-AA-5	TAPESTRY INC		09/28/2022	Various		4,484,030	6,000,000	7,201	2.C FE
88159T-AA-8	TES 2017-2 A - ABS		09/15/2022	MIZUHO SECURITIES USA INC.		1,682,513	1,699,508	5,057	1.G FE
89656G-AA-2	TRL 211 A - RMBS		08/22/2022	WELLS FARGO SECURITIES LLC		2,217,113	2,522,919	792	1.F FE
89657B-AC-8	TRL 2019-2 A2 - RMBS		08/22/2022	WELLS FARGO SECURITIES LLC		927,422	1,000,000	603	1.F FE
902788-AB-4	UMB FINANCIAL CORP		09/23/2022	Bank of America Merrill Lynch		5,000,000	5,000,000	0	1.G FE
92259K-AA-8	VCC 224 A - CMBS		08/05/2022	BARCLAYS CAPITAL INC FIXED INC		10,497,634	10,500,000	67,325	1.A FE
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		07/28/2022	CREDIT SUISSE SECURITIES (USA)		1,999,978	2,000,000	9,445	1.A FE
92580@-AA-1	VICOF III TLDD 4.00 11/24/2029		07/22/2022	AFG Private Placement		16,271,429	16,271,429	0	1.G PL
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	C	09/29/2022	Various		3,490,000	4,000,000	81,125	3.C FE
92838C-AA-6	VISIO 221 A1 - RMBS		07/14/2022	BARCLAYS CAPITAL INC FIXED INC		4,999,924	5,000,000	16,797	1.A FE
95000U-3A-9	WELLS FARGO & CO		07/18/2022	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	0	1.E FE
95058X-AG-3	WEN 2019-1 A21 - RMBS		09/23/2022	BARCLAYS CAPITAL INC FIXED INC		319,281	346,750	437	2.B FE
97988P-BA-3	WDMNT 171RR A1R - CDO		09/07/2022	RAYMOND JAMES & ASSOCIATES INC.		19,231,250	20,000,000	125,442	1.A FE
97988Q-AL-8	WDMNT 172R A1R - CDO		09/21/2022	Various		29,091,500	30,060,000	163,078	1.A FE
97988W-AA-9	WDMNT 207 A1A - CDO	C	08/23/2022	CREDIT SUISSE SECURITIES (USA)		9,850,000	10,000,000	50,248	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						657,636,432	688,477,010	2,685,881	XXX
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		07/01/2022	CAPITALIZED INTEREST		7,693	7,693	0	4.B PL
03272*-AB-1	ANAQUA PARENT HOLDINGS, INC. - DELAYED T		07/06/2022	DIRECT		539	539	0	3.B PL
03835E-AC-8	APPLOVIN CORPORATION - INITIAL TERM LOAN		07/29/2022	Bank of America Merrill Lynch		3,910,000	4,000,000	0	3.C FE

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05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		08/24/2022	GOLDMAN		1,930,000	2,000,000	0	3.C FE
15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		08/22/2022	PAYMENT IN KIND		58,651	58,651	0	4.A PL
15644G-B*-4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI		08/22/2022	DIRECT		22,515	22,515	0	4.A PL
17288Y-AE-2	CITADEL SECURITIES LP - TERM B-1 LOAN		08/18/2022	GOLDMAN SACHS		1,470,000	1,500,000	0	2.C FE
19076*-AB-5	COBALT BUYER SUB INC		09/14/2022	DIRECT		28,438	28,438	0	3.A PL
24736C-BS-2	TERM LOAN B : DELTA AIR		07/14/2022	Various		(3,018,750)	(3,000,000)	0	2.B FE
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		07/14/2022	Various		8,028,750	8,000,000	0	2.B FE
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA		07/26/2022	JP MORGAN		4,691,561	4,899,802	0	3.C FE
36261*-AC-2	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -		08/29/2022	DIRECT		468,975	468,975	0	3.A PL
36457W-AC-5	GALWAY BORROWER LLC		09/30/2022	DIRECT		5,374	5,374	0	3.B PL
36457W-AD-3	GALWAY BORROWER LLC		07/25/2022	DIRECT		662	662	0	3.B PL
40481#-AB-6	HH - STELLA, INC. - DELAYED DRAW TERM LO		08/08/2022	DIRECT		3,409	3,409	0	3.A PL
44961*-AB-1	Implus Footcare, LLC/Initial Term Loan 0		09/30/2022	CAPITALIZED INTEREST		258	258	0	3.C PL
45321*-AA-5	Implus Footcare, LLC/Spenco Incremental		09/30/2022	CAPITALIZED INTEREST		29	29	0	3.C PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		07/21/2022	DIRECT		45,878	45,878	0	3.B Z
53173#-AB-2	LIDO ADVISORS, LLC - DELAYED DRAW TERM L		08/12/2022	DIRECT		33,870	33,870	0	2.C PL
53627M-AB-9	LIONS GATE CAPITAL HOLDINGS LLC - TERM B		07/26/2022	DIRECT		2,252,822	2,328,498	0	3.B FE
68144#-AB-6	OLYMPIA ACQUISITION, INC. - SECOND AMEND		08/31/2022	PAYMENT IN KIND		190	190	0	3.C Z
68144#-AB-6	OLYMPIA ACQUISITION, INC. - SECOND AMEND		09/30/2022	PAYMENT IN KIND		68	68	0	4.B PL
68144#-AC-4	OLYMPIA ACQUISITION, INC. - SECOND AMEND		07/29/2022	PAYMENT - IN - KIND		77	77	0	3.C Z
68144#-AC-4	OLYMPIA ACQUISITION, INC. - SECOND AMEND		08/31/2022	PAYMENT IN KIND		49	49	0	4.B PL
68144#-AD-2	OLYMPIA ACQUISITION, INC. - INITIAL TERM		08/31/2022	PAYMENT IN KIND		5,816	5,816	0	3.C Z
68144#-AD-2	OLYMPIA ACQUISITION, INC. - INITIAL TERM		09/30/2022	PAYMENT IN KIND		1,575	1,575	0	4.B Z
70977@-AC-4	PEOPLEASE HOLDINGS LLC - TERM LOAN		07/15/2022	Direct		1,486,632	1,486,632	0	3.A Z
74309#-AB-5	PRG 9/20 Last Out		09/19/2022	Various		20,447	20,447	0	5.C PL
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		07/01/2022	CAPITALIZED INTEREST		82	82	0	5.C Z
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECOND AMENDME		07/01/2022	Various		12,902	12,902	0	5.B GI
76133M-AB-7	RESTORATION HARDWARE, INC. - INITIAL TER		07/08/2022	DIRECT		4,372,500	5,000,000	0	3.C FE
77636*-AC-4	ROOFING BUYER, LLC - DELAYED DRAW TERM L		09/30/2022	DIRECT		613,200	613,200	0	2.C PL
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL		08/03/2022	Various		5,760,799	6,094,761	0	3.C FE
816307-A@-1	SelectQuote, Inc./Term Loan 10/19		08/31/2022	CAPITALIZED INTEREST		27	27	0	2.B PL
84833*-AC-1	SPERBER LANDSCAPE COMPANIES, LLC		09/16/2022	DIRECT		635,833	635,833	0	2.A PL
84967#-AB-7	SPRING INSURANCE SOLUTIONS, LLC - DELAYE		08/08/2022	DIRECT		19,696	19,696	0	2.C PL
86662#-AB-0	SUN ACQUIRER CORP		08/12/2022	DIRECT		39,100	39,100	0	3.B PL
87326#-AC-4	TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY		08/12/2022	DIRECT		10,278	10,278	0	3.A PL
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN		08/09/2022	UBS AG - STAMFORD BRANCH		2,741,500	2,900,000	0	3.C FE
91839*-AE-6	VPROP OPERATING, LLC - TRANCHE A		09/01/2022	CAPITALIZED INTEREST		3,211	3,211	0	5.A PL
91839*-AF-3	VPROP OPERATING, LLC - TRANCHE B LOAN		08/01/2022	PAYMENT IN KIND		896	896	0	5.A PL
91839*-AG-1	VPROP OPERATING, LLC - TRANCHE C LOAN		09/01/2022	PAYMENT IN KIND		6,315	6,315	0	5.A PL
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		08/31/2022	DIRECT		406,354	406,354	0	3.C Z
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		09/28/2022	DIRECT		246,232	246,232	0	3.C Z
BL3764-35-6	AMGNA TL B 1L USD		08/04/2022	HSBC SECURITIES		3,830,000	4,000,000	0	4.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						40,154,452	41,908,331	0	XXX
2509999997. Total - Bonds - Part 3						697,790,884	730,385,341	2,685,881	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						697,790,884	730,385,341	2,685,881	XXX
04155Z-ZA-8	ARMATUS SERIES SEED		08/09/2022	AFG Private Placement	728,597.000	999,999	0.00	0	4.B Z
09069Z-ZD-6	BIOWISH TECHNOLOGIES SERIES F		07/29/2022	Various	2,034,975.000	282,857	0.00	0	5.B GI
19075Q-AE-2	COBANK ACB		08/16/2022	JP Morgan	1,000,000.000	1,000,000	0.00	0	2.A FE
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP		08/03/2022	AFG Private Placement	4,216.210	421,621	0.00	0	2.A PL
35250V-20-3	FRANKLIN BSP CAPITAL CORPORATION		07/15/2022	AFG Private Placement	909.091	909,091	0.00	0	2.B Z
69111Z-ZA-4	ORANGE GROVE BIO A		08/10/2022	AFG Private Placement	8,000.000	3,000,000	0.00	0	4.B Z
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,613,569	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						6,613,569	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX

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
4509999999. Total - Preferred Stocks						6,613,569	XXX	0	XXX
02215L-20-9	KINETIK HOLDINGS CL A ORD		09/20/2022	VE CAPITAL	4,500.000	165,981		0	
03676B-10-2	ANTERO MIDSTREAM ORD		09/13/2022	VE CAPITAL	1,000.000	10,319		0	
09610B-10-8	BLUE WATER VACCINES ORD		08/25/2022	NON-CASH BROKER	53,879.000	194,773		0	
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT		09/26/2022	VE CAPITAL	1,500.000	40,368		0	
29273V-10-0	ENERGY TRANSFER UNT		09/20/2022	VE CAPITAL	4,000.000	45,990		0	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		09/27/2022	VE CAPITAL	500.000	11,829		0	
55336V-10-0	MPLX COM UNT		08/02/2022	VE CAPITAL	500.000	15,949		0	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		08/02/2022	VE CAPITAL	500.000	25,982		0	
67058H-10-2	NUSTAR ENERGY UNT		09/21/2022	VE CAPITAL	1,000.000	15,150		0	
829226-10-9	SINCLAIR BROADCAST GROUP CL A ORD		09/28/2022	Various	401,999.000	8,579,714		0	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD		09/30/2022	Various	234,411.000	10,391,620		0	
86765K-10-9	SUNOCO UNT		08/04/2022	VE CAPITAL	500.000	20,920		0	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		09/23/2022	INSTINET	60,000.000	701,916		0	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		09/28/2022	VE CAPITAL	500.000	12,253		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						20,232,762	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						20,232,762	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						20,232,762	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						26,846,331	XXX	0	XXX
6009999999 - Totals						724,637,215	XXX	2,685,881	XXX

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31383S-RS-1	FN 511797 - RMBS		09/01/2022	Paydown		6,001	6,001	6,000	5,899	0	102	0	102	0	6,001	0	0	0	257	05/01/2031	1.A
31388D-ZU-5	FN 602055 - RMBS		09/01/2022	Paydown		179	179	183	177	0	2	0	2	0	179	0	0	0	8	09/01/2031	1.A
31388G-VW-8	FN 604629 - RMBS		09/01/2022	Paydown		518	518	517	123	0	395	0	395	0	518	0	0	0	20	09/01/2031	1.A
31388K-WT-5	FN 607358 - RMBS		09/01/2022	Paydown		125	125	129	98	0	27	0	27	0	125	0	0	0	5	10/01/2031	1.A
31390V-ER-1	FN 657244 - RMBS		09/01/2022	Paydown		325	325	330	268	0	57	0	57	0	325	0	0	0	13	09/01/2032	1.A
0109999999. Subtotal - Bonds - U.S. Governments						7,149	7,149	7,158	6,565	0	584	0	584	0	7,149	0	0	0	303	XXX	XXX
Y31714-AE-1	HOUSING & DEVELOPMENT BOARD	B	08/30/2022	Maturity @ 100.00		9,612,825	9,310,320	9,853,346	9,744,141	0	(99,629)	0	(99,629)	(31,687)	9,612,825	0	0	0	196,494	08/30/2022	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						9,612,825	9,310,320	9,853,346	9,744,141	0	(99,629)	0	(99,629)	(31,687)	9,612,825	0	0	0	196,494	XXX	XXX
13063C-XS-4	CALIFORNIA ST		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	60	12/01/2031	1.C FE
93974C-L7-3	WASHINGTON ST		07/01/2022	Call @ 100.00		1,000,000	1,000,000	970,000	985,472	0	15,408	0	15,408	0	1,000,000	0	0	0	40,000	07/01/2028	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	970,000	985,472	0	15,408	0	15,408	0	1,000,000	0	0	0	40,060	XXX	XXX
68609T-HV-3	OREGON		09/01/2022	Direct		25,000	25,000	26,413	25,330	0	(330)	0	(330)	0	25,000	0	0	0	603	06/01/2049	1.B FE
68609T-SH-2	OREGON		09/01/2022	Direct		75,000	75,000	81,013	75,829	0	(829)	0	(829)	0	75,000	0	0	0	1,369	12/01/2049	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						100,000	100,000	107,426	101,160	0	(1,160)	0	(1,160)	0	100,000	0	0	0	1,972	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		09/01/2022	Paydown		35,280	35,280	35,280	35,280	0	0	0	0	0	35,280	0	0	0	722	07/01/2043	1.B FE
051687-DB-4	AURORA ILL SINGLE FAMILY MTG REV - MBS		09/01/2022	Paydown		17,627	17,627	17,891	17,823	0	(196)	0	(196)	0	17,627	0	0	0	685	12/01/2039	1.B FE
13079P-FG-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL		07/15/2022	Call @ 100.00		15,000	15,000	14,475	14,781	0	42	0	42	0	14,823	0	177	177	675	01/15/2040	1.B FE
196479-E6-2	COLORADO HSG & FIN AUTH		09/01/2022	Direct		180,000	180,000	195,442	182,776	0	(2,776)	0	(2,776)	0	180,000	0	0	0	3,859	05/01/2048	1.A FE
196479-N9-6	COLORADO HSG & FIN AUTH		09/01/2022	Direct		215,000	215,000	227,715	216,845	0	(1,845)	0	(1,845)	0	215,000	0	0	0	4,600	11/01/2048	1.A FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Paydown		16,770	16,823	16,740	16,701	0	69	0	69	0	16,770	0	0	0	361	02/01/2044	1.B FE
19647P-BH-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Call @ 100.00		7,794	7,794	7,794	7,794	0	0	0	0	0	7,794	0	0	0	179	06/01/2056	1.A FE
19647P-BK-8	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Call @ 100.00		15,277	15,277	15,277	14,483	0	7	0	7	0	14,491	0	786	786	306	09/01/2056	1.A FE
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2022	Call @ 100.00		24,866	24,866	24,866	24,866	0	0	0	0	0	24,866	0	0	0	564	11/01/2045	1.A FE
19647P-BU-6	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/06/2022	Call @ 100.00		7,080	7,080	7,080	7,080	0	0	0	0	0	7,080	0	0	0	178	08/01/2057	1.A FE
196480-DQ-7	COLORADO HSG & FIN AUTH		09/01/2022	Call @ 100.00		100,000	100,000	109,999	104,877	0	(1,218)	0	(1,218)	0	103,658	0	(3,658)	(3,658)	2,026	05/01/2050	1.A FE
196480-EW-3	COLORADO HSG & FIN AUTH		09/01/2022	Call @ 100.00		155,000	155,000	163,706	159,098	0	(994)	0	(994)	0	158,105	0	(3,105)	(3,105)	3,224	05/01/2050	1.A FE
196480-EX-1	COLORADO HSG & FIN AUTH		09/01/2022	Paydown		122,063	122,063	122,063	122,063	0	0	0	0	0	122,063	0	0	0	2,291	01/01/2050	1.A FE
20775C-N3-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/24/2022	Direct		60,000	60,000	63,431	60,680	0	(680)	0	(680)	0	60,000	0	0	0	1,374	05/15/2042	1.A FE
20775C-XL-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/24/2022	Direct		110,000	110,000	119,860	110,881	0	(881)	0	(881)	0	110,000	0	0	0	2,412	05/15/2047	1.A FE
28931@-AB-9	ELM L+575 03/06/2025		07/01/2022	Adjustment		(3,279)	(3,279)	(3,241)	(3,275)	0	(4)	0	(4)	0	(3,279)	0	0	0	(111)	03/06/2025	3.A PL
296122-WV-2	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		09/01/2022	Direct		90,000	90,000	96,750	90,836	0	(836)	0	(836)	0	90,000	0	0	0	1,678	04/01/2051	1.A FE
3133N3-U9-3	FH RE6008 - RMBS		09/01/2022	Paydown		48,643	48,643	49,453	49,218	0	(575)	0	(575)	0	48,643	0	0	0	1,018	11/01/2049	1.A
3133N3-VG-6	FH RE6015 - RMBS		09/01/2022	Paydown		36,869	36,869	37,405	37,252	0	(383)	0	(383)	0	36,869	0	0	0	944	09/01/2049	1.A
31392C-EM-2	FNW 2002-W2 AF5 - CMO/RMBS		09/01/2022	Paydown		2,175	2,175	2,089	2,085	0	90	0	90	0	2,175	0	0	0	95	06/25/2032	1.A
31392H-FC-2	FNR 0297E SR - CMO/RMBS		09/30/2022	Direct		0	0	38,621	(1,026)	0	0	0	0	0	(1,026)	0	1,026	1,026	0	01/25/2033	1.A
31392T-FH-5	FHR 2480F NS - CMO/RMBS		09/30/2022	Direct		0	0	10,743	(1,405)	0	0	0	0	0	(1,405)	0	1,405	1,405	0	01/15/2032	1.A
31393B-VF-9	FNR 2003-42 JS - CMO/RMBS		09/30/2022	Direct		0	0	24,786	(407)	0	0	0	0	0	(407)	0	407	407	0	05/25/2033	1.A
31397P-PL-8	FHM M012 A1A - CMBS		09/01/2022	Paydown		33,652	33,652	33,652	0	0	0	0	0	0	33,652	0	0	0	204	08/15/2051	1.B FE
3140K0-EL-8	FN B04638 - RMBS		09/01/2022	Paydown		10,290	10,290	10,308	10,299	0	(9)	0	(9)	0	10,290	0	0	0	207	11/01/2049	1.A
3140QB-N5-3	FN CA4011 - RMBS		09/01/2022	Paydown		13,608	13,608	13,824	13,755	0	(147)	0	(147)	0	13,608	0	0	0	351	08/01/2049	1.A
3140QC-DT-0	FN CA4613 - RMBS		09/01/2022	Paydown		26,691	26,691	27,120	26,973	0	(283)	0	(283)	0	26,691	0	0	0	601	11/01/2049	1.A
31418D-JW-3	FN MA3876 - RMBS		09/01/2022	Paydown		64,999	64,999	65,162	65,092	0	(92)	0	(92)	0	64,999	0	0	0	1,352	12/01/2049	1.A
34074H-EE-8	FLORIDA HSG FIN CORP MULTIFAMILY MTG REV		07/01/2022	Maturity @ 100.00		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	7,175	07/01/2022	1.A FE
34074H-EW-8	FLORIDA HSG FIN CORP MULTIFAMILY MTG REV		07/01/2022	Maturity @ 100.00		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	6,765	07/01/2022	1.A FE
34074M-KB-6	FLORIDA HSG FIN CORP REV		07/01/2022	Call @ 100.00		145,000	145,000	155,846	147,586	0	(1,293)	0	(1,293)	0	146,293	0	(1,293)	(1,293)	5,800	07/01/2035	1.A FE
34074M-LZ-2	FLORIDA HSG FIN CORP REV		07/01/2022	Call @ 100.00		165,000	165,000	179,096	167,252	0	(961)	0	(961)	0	166,291	0	(1,291)	(1,291)	5,775	07/01/2046	1.A FE
34074M-MY-4	FLORIDA HSG FIN CORP REV		07/01/2022	Call @ 100.00		195,000	195,000	211,947	200,515	0	(1,766)	0	(1,766)	0	198,749	0	(3,749)	(3,749)	7,800	01/01/2047	1.A FE
34074M-PA-3	FLORIDA HSG FIN CORP REV		07/01/2022	Call @ 100.00		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,619	07/01/2031	1.A FE
34074M-QB-0	FLORIDA HSG FIN CORP REV		07/01/2022	Call @ 100.00		580,000	580,000	580,000	580,004	0	(1)	0	(1)	0	580,003	0	(3)	(3)	21,148	07/01/2037	1.A FE
373539-2E-4	GEORGIA ST HSG & FIN AUTH REV		09/01/2022	Direct		185,000	185,000	196,172	186,097	0	(1,097)	0	(1,097)	0	185,000	0	0	0	3,789	12/01/2045	1.A FE
373539-5F-8	GEORGIA ST HSG & FIN AUTH REV		09/01/2022	Direct		60,000	60,000	63,941	60,457	0	(457)	0	(457)	0	60,000	0	0	0	1,208	06/01/2039	1.A FE
373539-Y2-5	GEORGIA ST HSG & FIN AUTH REV		09/01/2022	Direct		150,000	150,000	160,917	150,946	0	(946)	0	(946)	0	150,000	0	0	0	3,141	06/01/2045	1.A FE
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		09/01/2022	Paydown		46,248	46,248	46,248	46,248	0	0	0	0	0	46,248	0	0	0	746	07/01/2037	1.A FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE GREAT AMERICAN 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2022	Direct		105,000	105,000	110,509	106,490	0	(1,490)	0	(1,490)	0	105,000	0	0	0	4,200	07/01/2034	1.B FE
45201L-WF-8	ILLINOIS HSG DEV AUTH - MBS		09/01/2022	Paydown		78,909	78,909	78,910	78,909	0	0	0	0	0	78,909	0	0	0	2,064	12/01/2043	1.A FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - MBS		09/01/2022	Paydown		52,323	52,323	52,323	52,323	0	0	0	0	0	52,323	0	0	0	1,104	02/01/2047	1.A FE
45201Y-Q9-1	ILLINOIS HSG DEV AUTH REV		07/05/2022	Call @ 100.00		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,201	10/01/2033	1.A FE
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV		07/05/2022	Call @ 100.00		345,000	345,000	370,164	365,647	0	(3,884)	0	(3,884)	0	361,763	0	(16,763)	(16,763)	7,677	10/01/2048	1.A FE
45201Y-X8-5	ILLINOIS HSG DEV AUTH REV		07/05/2022	Call @ 100.00		430,000	430,000	459,442	452,370	0	(3,627)	0	(3,627)	0	448,744	0	(18,744)	(18,744)	10,638	10/01/2048	1.A FE
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - MBS		09/01/2022	Paydown		11,344	11,344	10,755	10,824	0	520	0	520	0	11,344	0	0	0	185	06/01/2043	1.A FE
45203F-AM-8	ILLINOIS HSG DEV AUTH CAP FD REV		09/01/2022	Direct		220,000	220,000	212,359	219,587	0	413	0	413	0	220,000	0	0	0	10,120	09/01/2025	1.C FE
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		09/01/2022	Paydown		6,275	6,275	6,275	6,275	0	0	0	0	0	6,275	0	0	0	127	02/01/2031	1.A FE
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		09/01/2022	Paydown		10,220	10,220	10,220	10,220	0	0	0	0	0	10,220	0	0	0	197	07/01/2032	1.A FE
45203L-CE-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		09/01/2022	Paydown		21,940	21,478	21,478	21,478	0	462	0	462	0	21,940	0	0	0	406	07/01/2032	1.A FE
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		09/01/2022	Call @ 100.00		21,558	21,558	21,558	21,558	0	0	0	0	0	21,558	0	0	0	582	03/01/2059	1.A FE
45505T-JC-6	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F		07/01/2022	Direct		205,000	205,000	217,021	206,695	0	(1,695)	0	(1,695)	0	205,000	0	0	0	8,200	01/01/2039	1.A FE
45505T-LC-3	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F		07/01/2022	Direct		220,000	220,000	232,417	220,580	0	(580)	0	(580)	0	220,000	0	0	0	8,800	01/01/2037	1.A FE
462467-VD-0	IOWA FIN AUTH SINGLE FAMILY MTG REV		09/19/2022	Direct		275,000	275,000	292,083	277,744	0	(2,744)	0	(2,744)	0	275,000	0	0	0	11,257	07/01/2047	1.A FE
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		08/01/2022	Paydown		8,095	8,095	8,095	8,095	0	0	0	0	0	8,095	0	0	0	185	02/01/2033	1.A FE
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		09/01/2022	Paydown		53,954	53,954	52,784	52,932	0	1,021	0	1,021	0	53,954	0	0	0	1,086	12/01/2038	1.A FE
57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		09/01/2022	Call @ 100.00		5,377	5,377	5,377	5,377	0	0	0	0	0	5,377	0	0	0	142	11/01/2058	1.A FE
57419T-EN-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		07/05/2022	Call @ 100.00		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	2,292	03/01/2050	1.C FE
57586N-S2-8	MASSACHUSETTS ST HSG FIN AGY		09/15/2022	Direct		65,000	65,000	65,000	65,001	0	(1)	0	(1)	0	65,000	0	0	0	1,368	12/01/2032	1.C FE
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Direct		50,000	50,000	53,581	50,621	0	(621)	0	(621)	0	50,000	0	0	0	1,283	12/01/2043	1.B FE
57587A-A8-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Direct		175,000	175,000	184,622	176,303	0	(1,303)	0	(1,303)	0	175,000	0	0	0	3,743	12/01/2048	1.B FE
57587A-FT-0	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Direct		140,000	140,000	154,034	142,174	0	(2,174)	0	(2,174)	0	140,000	0	0	0	3,247	06/01/2045	1.B FE
57587A-JD-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Direct		255,000	255,000	269,451	256,283	0	(1,283)	0	(1,283)	0	255,000	0	0	0	4,918	06/01/2042	1.B FE
57587A-L3-0	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Direct		185,000	185,000	197,656	186,753	0	(1,753)	0	(1,753)	0	185,000	0	0	0	4,412	12/01/2048	1.B FE
57587A-TX-6	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Direct		280,000	280,000	295,313	283,298	0	(3,298)	0	(3,298)	0	280,000	0	0	0	6,139	06/01/2039	1.B FE
57587A-VN-5	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/18/2022	Direct		720,000	720,000	720,000	719,988	0	12	0	12	0	720,000	0	0	0	14,981	12/01/2037	1.B FE
592113-AV-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		09/15/2022	Direct		30,000	30,000	29,550	29,974	0	26	0	26	0	30,000	0	0	0	1,125	03/15/2028	1.A FE
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2	06/01/2046	1.C FE
60416Q-FZ-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		2,734	2,734	2,671	2,669	0	64	0	64	0	2,734	0	0	0	54	09/01/2044	1.A FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		105,766	105,766	105,594	105,573	0	193	0	193	0	105,766	0	0	0	2,098	11/01/2044	1.A FE
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		260,246	260,245	260,017	260,019	0	227	0	227	0	260,246	0	0	0	4,709	02/01/2045	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		80,420	80,420	79,921	79,969	0	452	0	452	0	80,420	0	0	0	1,585	04/01/2045	1.A FE
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		72,644	72,644	72,644	72,644	0	0	0	0	0	72,644	0	0	0	1,490	11/01/2045	1.A FE
60416Q-GG-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		175,898	175,898	175,898	175,898	0	0	0	0	0	175,898	0	0	0	3,343	02/01/2046	1.A FE
60416Q-GJ-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		49,753	49,753	49,753	49,753	0	0	0	0	0	49,753	0	0	0	794	08/01/2046	1.A FE
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		79,471	79,471	76,286	76,248	0	3,223	0	3,223	0	79,471	0	0	0	1,193	10/01/2046	1.A FE
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		33,780	33,780	33,780	33,780	0	0	0	0	0	33,780	0	0	0	622	03/01/2047	1.A FE
60416Q-GY-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		91,915	91,915	91,915	91,915	0	0	0	0	0	91,915	0	0	0	1,658	12/01/2047	1.A FE
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Paydown		160,995	160,995	160,995	160,995	0	0	0	0	0	160,995	0	0	0	3,162	12/01/2049	1.A FE
60416Q-HT-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Call @ 100.00		112,122	112,122	112,122	112,122	0	0	0	0	0	112,122	0	0	0	1,809	01/01/2050	1.A FE
60416S-5F-3	MINNESOTA ST HSG FIN AGY		09/01/2022	Direct		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,300	07/01/2050	1.B FE
60416S-6P-0	MINNESOTA ST HSG FIN AGY		07/01/2022	Direct		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	342	07/01/2035	1.B FE
60416S-B6-6	MINNESOTA ST HSG FIN AGY		09/01/2022	Direct		520,000	520,000	549,448	524,382	0	(4,382)	0	(4,382)	0	520,000	0	0	0	22,657	01/01/2049	1.B FE
60416S-BU-3	MINNESOTA ST HSG FIN AGY		09/01/2022	Direct		35,000	35,000	36,114	35,133	0	(133)	0	(133)	0	35,000	0	0	0	1,133	07/01/2031	1.B FE
60416S-HX-1	MINNESOTA ST HSG FIN AGY		09/01/2022	Call @ 100.00		160,000	160,000	174,360	161,323	0	(985)	0	(985)	0	160,338	0	(338)	(338)	6,686	01/01/2045	1.B FE
60416S-JB-7	MINNESOTA ST HSG FIN AGY		07/01/2022	Direct		35,000	35,000	34,869	34,992	0	8	0	8	0	35,000	0	0	0	1,236	01/01/2032	1.B FE
60416S-KD-1	MINNESOTA ST HSG FIN AGY		09/01/2022	Call @ 100.00		25,000	25,000	26,389	25,436	0	(253)	0	(253)	0	25,183	0	(183)	(183)	1,051	01/01/2041	1.B FE
60416S-MZ-0	MINNESOTA ST HSG FIN AGY		09/01/2022	Call @ 100.00		290,000	290,000	305,071	293,779	0	(2,127)	0	(2,127)	0	291,652	0	(1,652)	(1,652)	10,570	01/01/2046	1.B FE
60416S-PH-7	MINNESOTA ST HSG FIN AGY		07/01/2022	Direct		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	478	07/01/2031	1.B FE
60416S-TB-6	MINNESOTA ST HSG FIN AGY		07/01/2022	Direct		110,000	110,000	110,000	110,001	0	(1)	0	(1)	0	110,000	0	0	0	4,506	01/01/2031	1.B FE
60416S-TC-4	MINNESOTA ST HSG FIN AGY		09/01/2022	Direct		80,000	80,000	84,742	80,552	0	(552)	0	(552)	0	80,000	0	0	0	3,328	01/01/2047	1.B FE
60416S-WD-8	MINNESOTA ST HSG FIN AGY		09/01/2022	Direct		265,000	265,000	284,791	267,645	0	(2,645)	0	(2,645)	0	265,000	0	0	0	10,913	01/01/2048	1.B FE
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		09/01/2022	Direct		50,000	50,000	53,095	50,349	0	(349)	0	(349)	0	50,000	0	0	0	937	12/01/2038	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60637B-EZ-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		08/01/2022	Direct		95,000	95,000	104,459	96,350	0	(1,350)	0	(1,350)	0	95,000	0	0	0	2,170	11/01/2040	1.B FE
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2022	Paydown		29,431	29,431	29,431	29,431	0	0	0	0	0	29,431	0	0	0	566	08/01/2036	1.B FE
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2022	Call @ 100.00		55,000	55,000	56,750	55,316	0	(316)	0	(316)	0	55,000	0	0	0	1,130	05/01/2038	1.B FE
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		08/01/2022	Direct		30,000	30,000	31,488	30,293	0	(293)	0	(293)	0	30,000	0	0	0	678	11/01/2045	1.B FE
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2022	Direct		115,000	115,000	123,186	115,988	0	(988)	0	(988)	0	115,000	0	0	0	2,472	05/01/2047	1.B FE
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2022	Direct		90,000	90,000	95,254	90,697	0	(697)	0	(697)	0	90,000	0	0	0	2,036	05/01/2049	1.B FE
61212R-3Q-7	MONTANA ST BRD HSG		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	13	12/01/2043	1.B FE
61212R-X7-6	MONTANA ST BRD HSG		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	3	12/01/2038	1.C FE
63968M-EV-7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2022	Call @ 100.00		40,000	40,000	42,374	40,316	0	(316)	0	(316)	0	40,000	0	0	0	1,325	03/01/2043	1.B FE
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2022	Direct		105,000	105,000	111,702	105,948	0	(948)	0	(948)	0	105,000	0	0	0	2,970	09/01/2048	1.B FE
647200-2F-0	NEW MEXICO MTG FIN AUTH		09/01/2022	Direct		20,000	20,000	21,478	20,177	0	(177)	0	(177)	0	20,000	0	0	0	815	03/01/2044	1.B FE
647200-2H-6	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		5,588	5,588	5,388	5,421	0	166	0	166	0	5,588	0	0	0	103	12/01/2035	1.A FE
647200-3H-5	NEW MEXICO MTG FIN AUTH		09/06/2022	Call @ 100.00		75,000	75,000	79,559	76,763	0	(566)	0	(566)	0	76,197	0	(1,197)	(1,197)	2,492	03/01/2045	1.A FE
647200-3N-2	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		20,554	20,554	20,092	20,161	0	393	0	393	0	20,554	0	0	0	405	02/01/2037	1.B FE
647200-3P-7	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		70,470	70,470	70,471	70,470	0	0	0	0	0	70,470	0	0	0	1,440	09/01/2037	1.A FE
647200-4R-2	NEW MEXICO MTG FIN AUTH		09/01/2022	Call @ 100.00		25,000	25,000	25,836	25,145	0	(145)	0	(145)	0	25,000	0	0	0	893	03/01/2046	1.A FE
647200-5P-5	NEW MEXICO MTG FIN AUTH		09/06/2022	Call @ 100.00		35,000	35,000	35,000	34,999	0	0	0	0	0	35,000	0	0	0	1,069	09/01/2031	1.A FE
647200-6V-1	NEW MEXICO MTG FIN AUTH		09/06/2022	Call @ 100.00		25,000	25,000	25,000	24,999	0	0	0	0	0	25,000	0	1	1	904	09/01/2037	1.A FE
647200-6Z-2	NEW MEXICO MTG FIN AUTH		09/06/2022	Call @ 100.00		160,000	160,000	171,582	167,632	0	(1,583)	0	(1,583)	0	166,049	0	(6,049)	(6,049)	6,073	03/01/2048	1.A FE
647200-7V-0	NEW MEXICO MTG FIN AUTH		07/01/2022	Direct		185,000	185,000	196,426	186,321	0	(1,321)	0	(1,321)	0	185,000	0	0	0	7,482	01/01/2049	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		3,835	3,835	3,686	3,702	0	133	0	133	0	3,835	0	0	0	62	02/01/2043	1.B FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		14,801	14,801	14,387	14,480	0	321	0	321	0	14,801	0	0	0	286	07/01/2043	1.B FE
647200-X5-8	NEW MEXICO MTG FIN AUTH - MBS		09/01/2022	Paydown		17,555	17,555	17,555	17,555	0	0	0	0	0	17,555	0	0	0	262	10/01/2034	1.B FE
647201-DM-1	NEW MEXICO MTG FIN AUTH		07/01/2022	Direct		95,000	95,000	100,459	95,668	0	(668)	0	(668)	0	95,000	0	0	0	4,082	07/01/2049	1.A FE
647201-JJ-2	NEW MEXICO MTG FIN AUTH		07/01/2022	Direct		75,000	75,000	80,783	75,618	0	(618)	0	(618)	0	75,000	0	0	0	2,647	07/01/2050	1.A FE
64966T-AX-2	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		07/15/2022	Direct		110,000	110,000	106,450	109,718	0	282	0	282	0	110,000	0	0	0	5,060	01/15/2026	1.B FE
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		320,000	320,000	345,747	323,688	0	(3,688)	0	(3,688)	0	320,000	0	0	0	7,556	10/01/2037	1.B FE
649883-5R-2	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		650,000	650,000	685,744	655,576	0	(5,576)	0	(5,576)	0	650,000	0	0	0	15,764	10/01/2047	1.B FE
649883-D8-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	9,201	10/01/2034	1.B FE
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		100,000	100,000	105,868	100,405	0	(405)	0	(405)	0	100,000	0	0	0	2,095	10/01/2034	1.B FE
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		135,000	135,000	139,122	135,827	0	(827)	0	(827)	0	135,000	0	0	0	3,131	10/01/2035	1.B FE
649883-T6-2	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		155,000	155,000	160,813	156,390	0	(1,390)	0	(1,390)	0	155,000	0	0	0	3,329	10/01/2045	1.B FE
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Call @ 100.00		290,000	290,000	299,846	291,443	0	(854)	0	(854)	0	290,589	0	(589)	(589)	7,247	10/01/2043	1.B FE
64988R-FL-1	NEW YORK ST MTG AGY REV		09/30/2022	Direct		105,000	105,000	108,677	105,092	0	(92)	0	(92)	0	105,000	0	0	0	1,378	04/01/2041	1.A FE
64988R-GY-2	NEW YORK ST MTG AGY REV		09/30/2022	Direct		25,000	25,000	25,756	25,141	0	(141)	0	(141)	0	25,000	0	0	0	438	10/01/2030	1.A FE
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		09/30/2022	Direct		145,000	145,000	156,077	146,492	0	(1,492)	0	(1,492)	0	145,000	0	0	0	2,813	10/01/2032	1.B FE
658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/01/2022	Direct		240,000	240,000	253,666	241,913	0	(1,913)	0	(1,913)	0	240,000	0	0	0	8,722	07/01/2039	1.B FE
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/01/2022	Direct		50,000	50,000	54,054	50,562	0	(562)	0	(562)	0	50,000	0	0	0	2,034	07/01/2047	1.B FE
658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/01/2022	Direct		410,000	410,000	433,317	413,378	0	(3,378)	0	(3,378)	0	410,000	0	0	0	17,730	07/01/2047	1.B FE
658877-FB-6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		07/01/2022	Direct		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,353	07/01/2032	1.B FE
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY		07/01/2022	Direct		140,000	140,000	150,242	141,184	0	(1,184)	0	(1,184)	0	140,000	0	0	0	5,600	07/01/2048	1.B FE
67756Q-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Paydown		210,283	210,283	214,909	212,527	0	(2,244)	0	(2,244)	0	210,283	0	0	0	4,203	02/01/2044	1.A FE
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Paydown		32,751	32,751	31,557	31,752	0	999	0	999	0	32,751	0	0	0	568	03/01/2036	1.A FE
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Paydown		49,755	49,755	49,727	49,730	0	25	0	25	0	49,755	0	0	0	929	03/01/2046	1.A FE
67756Q-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Paydown		70,607	70,607	69,414	69,508	0	1,099	0	1,099	0	70,607	0	0	0	1,529	03/01/2046	1.A FE
67756Q-SR-9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	14	09/01/2036	1.A FE
67756Q-TQ-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Direct		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,940	09/01/2031	1.A FE
67756Q-UV-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Direct		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,590	03/01/2032	1.A FE
67756Q-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Direct		20,000	20,000	21,734	20,208	0	(208)	0	(208)	0	20,000	0	0	0	925	03/01/2047	1.A FE
67756Q-WE-3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Direct		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,563	09/01/2037	1.A FE
67756Q-XP-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2022	Paydown		200,862	200,862	200,862	200,862	0	0	0	0	0	200,862	0	0	0	4,923	04/01/2040	1.A FE
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/01/2022	Direct		181,523	181,523	181,523	181,523	0	0	0	0	0	181,523	0	0	0	4,171	03/01/2044	1.A FE
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/01/2022	Direct		126,995	126,995	126,995	126,995	0	0	0	0	0	126,995	0	0	0	2,936	09/01/2035	1.A FE
684907-SZ-2	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		09/01/2022	Direct		25,000	25,000	26,083	25,467	0	(467)	0	(467)	0	25,000	0	0	0	1,054	09/01/2040	1.A FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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 Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
684907-VJ-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		09/01/2022	Direct		120,000	120,000	126,739	121,192	0	(1,192)	0	(1,192)	0	120,000	0	0	0	5,173	09/01/2049	1.A FE
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2022	Direct		185,000	185,000	196,805	186,139	0	(1,139)	0	(1,139)	0	185,000	0	0	0	4,071	10/01/2046	1.B FE
708796-4T-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2022	Direct		1,985,000	1,985,000	1,985,000	1,985,001	0	(1)	0	(1)	0	1,985,000	0	0	0	42,947	10/01/2032	1.B FE
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2022	Direct		80,000	80,000	83,848	80,276	0	(276)	0	(276)	0	80,000	0	0	0	1,551	04/01/2040	1.B FE
70879Q-DC-4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2022	Direct		135,000	135,000	147,023	136,881	0	(1,881)	0	(1,881)	0	135,000	0	0	0	3,486	04/01/2033	1.B FE
70879Q-GL-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2022	Direct		310,000	310,000	330,116	312,702	0	(2,702)	0	(2,702)	0	310,000	0	0	0	5,768	04/01/2049	1.B FE
72316W-ZE-0	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		09/01/2022	Call @ 100.00		81,000	81,000	82,653	81,845	0	(127)	0	(127)	0	81,718	0	(718)	(718)	1,792	01/01/2046	1.A FE
83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2022	Direct		220,000	220,000	241,580	222,031	0	(2,031)	0	(2,031)	0	220,000	0	0	0	8,323	01/01/2050	1.A FE
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2022	Direct		90,000	90,000	95,342	90,882	0	(882)	0	(882)	0	90,000	0	0	0	3,671	07/01/2043	1.A FE
83712D-XF-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2022	Direct		160,000	160,000	160,000	160,003	0	(3)	0	(3)	0	160,000	0	0	0	6,354	01/01/2032	1.A FE
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2022	Direct		55,000	55,000	59,033	55,415	0	(415)	0	(415)	0	55,000	0	0	0	2,246	01/01/2047	1.A FE
83712D-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2022	Direct		95,000	95,000	90,241	94,607	0	393	0	393	0	95,000	0	0	0	3,255	07/01/2038	1.A FE
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		07/13/2022	Call @ 100.00		100,000	100,000	103,721	101,451	0	(381)	0	(381)	0	101,070	0	(1,070)	(1,070)	1,900	11/01/2041	1.B FE
83756C-DH-5	SOUTH DAKOTA HSG DEV AUTH		07/13/2022	Call @ 100.00		50,000	50,000	52,697	50,473	0	(377)	0	(377)	0	50,096	0	(96)	(96)	1,006	11/01/2030	1.A FE
83756C-HX-6	SOUTH DAKOTA HSG DEV AUTH		07/13/2022	Call @ 100.00		130,000	130,000	136,929	132,709	0	(1,208)	0	(1,208)	0	131,500	0	(1,500)	(1,500)	3,315	05/01/2034	1.A FE
83756C-TC-9	SOUTH DAKOTA HSG DEV AUTH		07/01/2022	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,777)	11/01/2047	1.A FE
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH		07/13/2022	Call @ 100.00		195,000	195,000	207,209	202,166	0	(1,667)	0	(1,667)	0	200,500	0	(5,500)	(5,500)	4,271	05/01/2039	1.A FE
88045R-B7-6	TENNESSEE HSG DEV AGY		09/01/2022	Direct		35,000	35,000	36,688	35,251	0	(251)	0	(251)	0	35,000	0	0	0	1,274	07/01/2045	1.C FE
88045R-C6-7	TENNESSEE HSG DEV AGY		07/01/2022	Adjustment		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,655	07/01/2031	1.C FE
880461-AR-9	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Direct		15,000	15,000	13,645	14,908	0	92	0	92	0	15,000	0	0	0	540	01/01/2031	1.B FE
880461-BP-2	TENNESSEE HOUSING DEVELOPMENT AGENCY		09/01/2022	Direct		20,000	20,000	21,278	20,151	0	(151)	0	(151)	0	20,000	0	0	0	878	07/01/2043	1.B FE
880461-DN-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		09/01/2022	Direct		85,000	85,000	93,577	86,191	0	(1,191)	0	(1,191)	0	85,000	0	0	0	3,624	07/01/2045	1.B FE
880461-G9-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		08/01/2022	Direct		265,000	265,000	287,732	267,401	0	(2,401)	0	(2,401)	0	265,000	0	0	0	9,450	01/01/2050	1.B FE
880461-JR-0	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Adjustment		170,000	170,000	159,928	167,920	0	2,080	0	2,080	0	170,000	0	0	0	3,126	07/01/2036	1.B FE
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		09/01/2022	Direct		30,000	30,000	31,163	30,152	0	(152)	0	(152)	0	30,000	0	0	0	1,086	01/01/2047	1.B FE
880461-NJ-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/13/2022	Call @ 100.00		60,000	60,000	60,000	59,997	0	1	0	1	0	59,998	0	2	2	2,643	07/01/2032	1.B FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY		08/01/2022	Direct		60,000	60,000	64,277	60,501	0	(501)	0	(501)	0	60,000	0	0	0	2,485	07/01/2042	1.B FE
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY		08/01/2022	Direct		30,000	30,000	32,380	30,313	0	(313)	0	(313)	0	30,000	0	0	0	1,241	01/01/2042	1.B FE
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2022	Adjustment		30,000	30,000	29,742	29,921	0	79	0	79	0	30,000	0	0	0	680	07/01/2036	1.B FE
880461-SC-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		09/01/2022	Direct		110,000	110,000	120,198	111,430	0	(1,430)	0	(1,430)	0	110,000	0	0	0	4,561	07/01/2048	1.B FE
880461-XF-0	TENNESSEE HOUSING DEVELOPMENT AGENCY		09/01/2022	Direct		165,000	165,000	177,334	166,650	0	(1,650)	0	(1,650)	0	165,000	0	0	0	7,629	07/01/2049	1.B FE
88275A-CW-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		09/01/2022	Paydown		26,453	26,453	26,717	26,567	0	(114)	0	(114)	0	26,453	0	0	0	614	01/01/2032	1.A FE
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		08/01/2022	Call @ 100.00		40,000	40,000	40,596	40,299	0	(62)	0	(62)	0	40,237	0	(237)	(237)	668	03/01/2046	1.B FE
88275F-NW-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2022	Call @ 100.00		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,099	03/01/2046	1.B FE
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2022	Paydown		74,548	74,548	72,381	72,616	0	1,932	0	1,932	0	74,548	0	0	0	1,546	09/01/2047	1.B FE
91743P-DD-4	UTAH HSG CORP		09/21/2022	Call @ 100.00		7,725	7,725	8,064	8,052	0	(4)	0	(4)	0	8,047	0	(322)	(322)	256	02/21/2050	1.B FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2022	Paydown		147,618	147,618	147,618	147,618	0	0	0	0	0	147,618	0	0	0	3,385	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015 SERIES A A - RMBS		09/01/2022	Paydown		186,661	186,661	186,661	186,894	0	(234)	0	(234)	0	186,661	0	0	0	4,608	06/25/2042	1.A FE
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		09/25/2022	Paydown		219,488	219,488	219,488	219,488	0	0	0	0	0	219,488	0	0	0	4,356	10/25/2049	1.A FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		09/22/2022	Various		13,175	13,175	13,175	0	0	0	0	0	0	13,175	0	0	0	189	02/25/2052	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - MBS		09/01/2022	Paydown		37,574	37,574	37,065	39,122	0	(1,549)	0	(1,549)	0	37,574	0	0	0	777	11/25/2039	1.A FE
93978T-H4-4	WASHINGTON ST HSG FIN COMMN		09/21/2022	Direct		175,000	175,000	192,805	176,885	0	(1,885)	0	(1,885)	0	175,000	0	0	0	3,418	12/01/2049	1.A FE
93978T-VD-8	WASHINGTON ST HSG FIN COMMN		09/21/2022	Direct		45,000	45,000	47,590	45,376	0	(376)	0	(376)	0	45,000	0	0	0	883	12/01/2046	1.A FE
93978T-WE-5	WASHINGTON ST HSG FIN COMMN		09/21/2022	Direct		40,000	40,000	42,524	40,413	0	(413)	0	(413)	0	40,000	0	0	0	871	06/01/2039	1.A FE
95662M-2A-7	WEST VIRGINIA ST HSG DEV FD		08/01/2022	Call @ 100.00		130,000	130,000	130,000	129,999	0	0	0	0	0	129,999	0	1	1	2,757	11/01/2029	1.A FE
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		385,000	385,000	405,191	389,876	0	(4,876)	0	(4,876)	0	385,000	0	0	0	15,400	09/01/2045	1.C FE
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		95,000	95,000	98,197	95,533	0	(533)	0	(533)	0	95,000	0	0	0	3,325	03/01/2046	1.C FE
97689Q-FK-7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		535,000	535,000	580,336	541,868	0	(6,868)	0	(6,868)	0	535,000	0	0	0	21,400	03/01/2048	1.C FE
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV		09/01/2022	Call @ 100.00		135,000	135,000	141,159	136,096	0	(475)	0	(475)	0	135,621	0	(621)	(621)	2,546	12/01/2044	1.B FE
98322Q-PM-3	WYOMING CMNTY DEV AUTH HSG REV		09/01/2022	Call @ 100.00		330,000	330,000	359,169	347,685	0	(4,095)	0	(4,095)	0	343,589	0	(13,589)	(13,589)	7,509	12/01/2046	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						24,171,640	24,171,231	25,145,044	24,319,988	0	(116,713)	0	(116,713)	0	24,250,101	0	(78,461)	(78,461)	677,093	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS		09/16/2022	Paydown		57,981	57,981	57,980	57,981	0	0	0	0	0	57,981	0	0	0	1,396	05/16/2042	2.B FE
00038P-AA-8	AASET 211 A - ABS		09/16/2022	Paydown		188,492	188,492	186,555	186,565	0	1,927	0	1,927	0	188,492	0	0	0	3,726	11/16/2041	1.G FE
00038R-AA-4	AASET 2019-2 A - ABS		08/16/2022	Paydown		20,803	20,803	20,803	20,804	0	0	0	0	0	20,803	0	0	0	421	10/16/2039	2.C FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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 Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000825-AA-7	ACAM 19FL1 A - CDO		09/16/2022	Paydown		198,852	198,852	198,852	198,852	0	0	0	0	0	198,852	0	0	0	2,908	11/16/2034	1.A FE
001406-AA-5	DCAL 2015 A1 - ABS	D	09/15/2022	Paydown		16,319	16,319	16,319	14,067	2,252	0	0	2,252	0	16,319	0	0	0	516	02/15/2040	4.B FE
00176J-AT-3	AMMC 16RR AR2 - CDO		07/14/2022	Paydown		285,381	285,381	284,610	0	0	771	0	771	0	285,381	0	0	0	2,325	04/14/2029	1.A FE
00255U-AA-3	AASET 2020-1 A - ABS		08/15/2022	Paydown		8,837	8,837	8,837	8,837	0	0	0	0	0	8,837	0	0	0	185	01/17/2040	2.A FE
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		09/26/2022	Paydown		117,038	117,038	89,315	93,943	0	23,095	0	23,095	0	117,038	0	0	0	657	12/25/2036	1.A FM
006346-AS-9	ADMSO 181 A - ABS		09/15/2022	Paydown		54,801	54,801	54,899	54,862	0	(62)	0	(62)	0	54,801	0	0	0	1,757	11/16/2048	1.F FE
00703Q-AD-4	ARMT 2006-3 A11 - RMBS		09/26/2022	Paydown		29,274	29,274	17,693	29,151	0	123	0	123	0	29,274	0	0	0	180	08/25/2036	1.D FM
00833M-AA-2	AFFRM 2021-A A - ABS		09/15/2022	Paydown		876,304	876,304	876,175	874,555	0	1,750	0	1,750	0	876,304	0	0	0	5,744	08/15/2025	1.C FE
01448Q-AA-8	ALESC IV A1 - CDO		08/02/2022	Paydown		7,692	7,692	6,531	6,246	0	1,446	0	1,446	0	7,692	0	0	0	61	07/30/2034	1.C FE
01450B-AA-6	ALESC XV A1 - CDO		09/23/2022	Paydown		192,220	192,220	179,786	179,351	0	12,869	0	12,869	0	192,220	0	0	0	2,042	12/23/2037	1.C FE
02147B-AC-9	CWALT 2007-7T2 A3 - CMO/RMBS		09/25/2022	Paydown		77,719	3,088	955	71,735	0	5,984	0	5,984	0	77,719	0	0	0	28	04/25/2037	1.D FM
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS		09/01/2022	Paydown		52	52	37	51	0	1	0	1	0	52	0	0	0	2	09/25/2036	1.D FM
02147X-AA-5	CWALT 2006-32CB A1 - CMO/RMBS		09/25/2022	Paydown		34,522	47,608	24,958	61	0	34,460	0	34,460	0	34,522	0	0	0	405	11/25/2036	1.A FM
02147X-AR-8	CWALT 2006-32CB A16 - CMO/RMBS		09/01/2022	Paydown		12,146	16,751	12,894	11,730	0	416	0	416	0	12,146	0	0	0	573	11/25/2036	1.A FM
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		09/01/2022	Paydown		10,163	9,682	8,418	8,991	1,211	(38)	0	1,173	0	10,163	0	0	0	384	03/25/2037	1.D FM
02660L-AA-8	AHMA 2006-4 A11 - RMBS		09/26/2022	Paydown		7,252	7,252	4,815	7,127	0	125	0	125	0	7,252	0	0	0	55	10/25/2046	1.D FM
02660T-AR-4	AHM 2004-1 4A - RMBS		09/01/2022	Paydown		60,499	60,499	59,818	58,865	0	1,634	0	1,634	0	60,499	0	0	0	1,051	04/25/2044	1.A FM
02660T-EK-5	AHM 2005-2B 1A1 - RMBS		09/26/2022	Paydown		26,227	26,227	24,547	24,592	0	1,634	0	1,634	0	26,227	0	0	0	230	09/25/2045	1.A FM
02665U-AA-3	AH4R 2014-SFR2 A - RMBS		09/01/2022	Paydown		6,131	6,131	6,227	6,155	0	(24)	0	(24)	0	6,131	0	0	0	155	10/17/2036	1.A FE
02665X-AA-7	AH4R 2014-SFR3 A - RMBS		09/01/2022	Paydown		73,953	73,953	74,663	74,116	0	(163)	0	(163)	0	73,953	0	0	0	2,039	12/18/2036	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A - RMBS		09/01/2022	Paydown		20,193	20,193	20,192	20,169	0	23	0	23	0	20,193	0	0	0	467	04/17/2052	1.A FE
03235T-AA-5	ACEF 2014-1 A - ABS		08/20/2022	Paydown		5,787	5,787	1,760	1,760	446	3,581	0	4,027	0	5,787	0	0	0	269	12/20/2024	5.B GI
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		09/01/2022	Paydown		150,506	150,506	146,769	0	0	3,738	0	3,738	0	150,506	0	0	0	768	05/25/2067	1.A FE
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		09/01/2022	Paydown		139,240	139,240	135,977	0	0	3,263	0	3,263	0	139,240	0	0	0	1,456	10/25/2066	1.A FE
038413-AA-8	AQFIT 2020-A A - ABS		09/17/2022	Paydown		220,033	220,033	219,992	219,996	0	37	0	37	0	220,033	0	0	0	2,781	07/17/2046	1.F FE
05492A-AJ-0	BFNS 2017-1 AR - CDO	C	07/25/2022	Paydown		1,141,487	1,141,487	1,141,487	1,141,487	0	0	0	0	0	1,141,487	0	0	0	27,824	01/25/2029	1.B FE
05492K-AA-7	BDS 2019-FL4 A - CDO	C	09/16/2022	Paydown		221,990	221,990	220,533	0	0	1,457	0	1,457	0	221,990	0	0	0	644	08/15/2036	1.A FE
05492Q-AA-4	BDS 2020-FL5 A - CDO	C	08/18/2022	Paydown		2,027,634	2,027,634	2,021,596	2,025,414	0	2,220	0	2,220	0	2,027,634	0	0	0	24,358	02/18/2037	1.A FE
05525C-AA-6	BAMLL 2013-FRR2 A - CMBS		09/25/2022	Paydown		1,000,000	1,000,000	756,250	972,545	0	27,455	0	27,455	0	1,000,000	0	0	0	0	12/27/2045	1.C PL
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		09/26/2022	Paydown		76,451	74,977	57,391	73,448	0	3,003	0	3,003	0	76,451	0	0	0	600	01/25/2037	1.A FM
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	08/01/2022	Paydown		8,652	8,813	7,721	8,488	0	164	0	164	0	8,652	0	0	0	151	06/26/2037	4.B FM
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	09/01/2022	Paydown		4,348	4,429	3,880	4,250	0	99	0	99	0	4,348	0	0	0	112	06/26/2037	1.D FM
05545J-AJ-8	BCAP 15RR3 4A1 - CMO/RMBS		08/29/2022	Paydown		111,496	111,496	99,510	110,181	0	1,315	0	1,315	0	111,496	0	0	0	645	02/25/2037	1.A FM
05580M-60-3	B RILEY FINANCIAL INC		08/01/2022	Call @ 25.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(51,563)	09/30/2023	2.A PL
05584A-AA-8	HGVGI 17A A - RMBS		09/25/2022	Paydown		37,399	37,399	37,389	37,393	0	6	0	6	0	37,399	0	0	0	731	05/25/2029	1.F FE
05596*-AA-7	BTC HOLDINGS FUND I, LLC - CDO		07/01/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	55,500	07/01/2029	1.B FE
05946X-H5-5	BAFC 2005-H 2A1 - CMO/RMBS		09/01/2022	Paydown		13,295	22,697	19,420	12,951	0	344	0	344	0	13,295	0	0	0	398	11/20/2035	1.D FM
05946X-YV-9	BAFC 2005-F 2A1 - CMO/RMBS		09/01/2022	Paydown		2,006	2,597	2,420	1,979	0	27	0	27	0	2,006	0	0	0	52	09/20/2035	1.D FM
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		09/01/2022	Paydown		35,710	35,914	30,576	34,587	0	1,123	0	1,123	0	35,710	0	0	0	1,592	06/25/2037	1.D FM
05949C-KS-4	BOAMS 2005-J 2A3 - CMO/RMBS		09/01/2022	Paydown		649	650	635	623	22	4	0	25	0	649	0	0	0	10	11/25/2035	1.D FM
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		09/01/2022	Paydown		138,681	96,252	91,147	90,802	0	47,879	0	47,879	0	138,681	0	0	0	2,817	01/25/2036	1.D FM
05951U-AC-5	BAFC 2006-8T2 A2 - CMO/RMBS		09/01/2022	Paydown		857	857	656	837	0	20	0	20	0	857	0	0	0	28	10/25/2036	1.D FM
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		09/01/2022	Paydown		30,271	31,346	28,664	30,102	0	170	0	170	0	30,271	0	0	0	602	05/20/2036	1.D FM
05952G-AT-8	BAFC 2007-D 3A1 - CMO/RMBS		08/01/2022	Paydown		412	561	550	412	0	0	0	0	0	412	0	0	0	14	06/20/2037	2.B FM
05952G-AV-3	BAFC 2007-D 3A3 - CMO/RMBS		08/01/2022	Paydown		616	839	823	616	0	0	0	0	0	616	0	0	0	21	06/20/2037	2.B FM
05953Y-AH-4	BAFC 2007-4 A1B - RMBS		09/01/2022	Paydown		7,751	7,712	2,542	7,572	0	179	0	179	0	7,751	0	0	0	253	05/26/2037	1.A FM
05990E-AD-2	BAFC 2012-R6 2A2 - CMO/RMBS		09/26/2022	Paydown		14,614	14,414	12,544	14,270	0	345	0	345	0	14,614	0	0	0	108	07/28/2036	1.A FM
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		09/26/2022	Paydown		75,249	75,249	73,844	0	0	1,405	0	1,405	0	75,249	0	0	0	285	07/25/2052	1.A FE
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		09/01/2022	Paydown		179,743	179,743	176,766	0	0	2,977	0	2,977	0	179,743	0	0	0	2,795	01/25/2052	1.A FE
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		09/01/2022	Paydown		21,828	21,828	22,060	21,839	0	(11)	0	(11)	0	21,828	0	0	0	755	09/25/2033	1.A FM
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS		09/01/2022	Paydown		82,236	82,239	70,497	80,909	0	1,328	0	1,328	0	82,236	0	0	0	1,558	04/25/2035	1.D FM
09748R-AA-6	BOJA 2020-1 A2 - ABS		07/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	144	10/20/2050	2.B FE
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC		08/24/2022	Various		9,047,728	9,000,000	9,000,000	9,000,039	0	(17)	0	(17)	0	9,000,039	0	(39)	(39)	405,883	02/06/2024	1.F FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	09/20/2022	Paydown		97,768	97,768	97,931	97,808	0	(40)	0	(40)	0	97,768	0	0	0	3,391	12/20/2025	1.F FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC	C	09/28/2022	PERSHING DIV OF DLJ SEC LNDING		6,951,910	7,000,000	7,002,640	7,001,124	0	(425)	0	(425)	0	7,000,699	0	(48,789)	(48,789)	259,000	12/04/2023	2.B FE
12327A-AA-6	BJETS 221 A - ABS		09/15/2022	Paydown		30,645	30,645	29,731	0	0	915	0	915	0	30,645	0	0	0	341	06/15/2037	1.G FE
12327F-AA-5	BJETS 2020-1 A - ABS		09/15/2022	Paydown		59,810	59,810	59,809	59,809	0	1	0	1	0	59,810	0	0	0	1,167	11/15/2035	1.G FE
12479R-AE-7	CAUTO 2017-1 A2 - ABS		09/15/2022	Paydown		4,151	4,151	4,182	4,164	0	(13)	0	(13)	0	4,151	0	0	0	116	04/15/2047	1.E FE
12489W-QE-7	CBASS 2005-CB8 AF3 - RMBS		09/01/2022	Paydown		78,283	78,283	75,544	77,335	0	949	0	949	0	78,283	0	0	0	1,672	12/25/2035	1.A FM
12510H-AA-8	CAUTO 2020-1 A1 - ABS		09/15/2022	Paydown		7,012	7,012	6,915	5,337	0	97	0	97	0	7,012	0	0	0	103	02/15/2050	1.A FE
12510H-AB-6	CAUTO 2020-1 A2 - ABS		09/15/2022	Paydown		4,152	4,152	4,152	4,152	0	1	0	1	0	4,152	0	0	0	84	02/15/2050	1.A FE
12510H-AC-4	CAUTO 2020-1 A3 - ABS		09/15/2022	Paydown		4,449	4,449	4,446	4,446	0	3	0	3	0	4,449	0	0	0	96	02/15/2050	1.A FE
12529K-AA-0	CFMT 21GRN1 A - RMBS		09/20/2022	Paydown		362,215	362,215	362,212	362,212	0	3	0	3	0	362,215	0	0	0	2,657	03/20/2041	1.D FE
12530B-AA-7	CFMT 2021-3 A - CMBS		09/25/2022	Paydown		200,687	200,687	200,687	200,687	0	0	0	0	0	200,687	0	0	0	1,542	10/27/2031	1.A FE
12530M-AB-1	SORT 2020-1 A2 - ABS		09/15/2022	Paydown		7,521	7,521	7,517	7,518	0	3	0	3	0	7,521	0	0	0	97	07/15/2060	1.D FE
125431-AH-9	CWHL 2006-HYB4 2A1 - CMO/RMBS		09/01/2022	Paydown		2,122	2,122	883	2,065	0	57	0	57	0	2,122	0	0	0	47	06/20/2036	1.D FM
12544D-AG-4	CWHL 2007-14 A7 - CMO/RMBS		08/01/2022	Paydown		578	392	167	0	0	(1)	0	(1)	0	578	0	0	0	21	09/25/2037	1.D FM
12544H-BF-6	CWHL 2007-HY7 A4 - CMO/RMBS		09/01/2022	Paydown		1,013	1,009	1,192	783	0	230	0	230	0	1,013	0	0	0	408	11/25/2037	1.A FM
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS		08/01/2022	Paydown		6,403	6,403	1,913	0	0	35	0	35	0	6,403	0	0	0	226	07/25/2037	1.D FM
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		09/01/2022	Paydown		730,522	730,522	730,515	0	0	6	0	6	0	730,522	0	0	0	14,122	03/25/2067	1.F FE
12563L-AS-6	CLIF 203 A - ABS		09/18/2022	Paydown		58,333	58,333	58,321	58,322	0	12	0	12	0	58,333	0	0	0	819	10/18/2045	1.F FE
12566U-AE-4	CMALT 2007-A2 1A5 - CMO/RMBS		09/01/2022	Paydown		5,167	5,966	6,031	4,882	0	285	0	285	0	5,167	0	0	0	233	02/25/2037	1.D FM
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS		09/01/2022	Paydown		3,876	4,475	4,468	3,799	0	76	0	76	0	3,876	0	0	0	168	02/25/2037	1.D FM
12628L-AD-2	CSAB 2006-4 A2A - RMBS		09/01/2022	Paydown		9,288	9,288	2,859	9,228	0	60	0	60	0	9,288	0	0	0	89	12/25/2036	1.D FM
12638P-AB-5	CSMC 2007-3 A1A - RMBS		09/01/2022	Paydown		22,454	22,454	7,987	22,103	0	351	0	351	0	22,454	0	0	0	238	04/25/2037	1.A FM
12647H-BC-9	CSMC 2013-8R 4A2 - CMO/RMBS		09/26/2022	Paydown		60,657	60,657	44,025	58,649	0	2,007	0	2,007	0	60,657	0	0	0	560	12/30/2036	1.A FM
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		09/25/2022	Paydown		103,519	103,519	101,859	0	0	1,660	0	1,660	0	103,519	0	0	0	663	07/25/2067	1.A FE
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		09/01/2022	Paydown		87,676	87,676	87,235	0	0	441	0	441	0	87,676	0	0	0	661	05/25/2067	1.A FE
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2022	Paydown		78,982	78,031	70,689	79,130	0	(149)	0	(149)	0	78,982	0	0	0	2,773	04/25/2035	1.D FM
12667F-RE-7	CWALT 2004-J6 1A1 - CMO/RMBS		09/01/2022	Paydown		64,329	64,329	65,294	64,403	0	(75)	0	(75)	0	64,329	0	0	0	2,191	08/25/2024	1.A FM
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		09/01/2022	Paydown		6,418	6,418	6,530	6,462	0	(44)	0	(44)	0	6,418	0	0	0	281	10/25/2034	1.A FM
12668A-4C-6	CWALT 2005-IM1 A2 - RMBS		08/25/2022	Paydown		3,581	3,581	0	3,130	0	450	0	450	0	3,581	0	0	0	24	01/25/2036	1.D FM
12668B-YA-5	CWALT 2006-7CB 1A9 - CMO/RMBS		09/01/2022	Paydown		2,069	2,123	377	2,029	0	40	0	40	0	2,069	0	0	0	82	05/25/2036	1.D FM
126694-4F-2	CWHL 2006-HYB3 31B - CMO/RMBS		09/01/2022	Paydown		16,582	16,055	12,775	15,727	0	855	0	855	0	16,582	0	0	0	312	05/20/2036	1.A FM
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS		09/01/2022	Paydown		3,397	3,397	2,976	3,015	0	382	0	382	0	3,397	0	0	0	62	04/22/2036	1.D FM
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS		09/01/2022	Paydown		724	719	477	728	0	(4)	0	(4)	0	724	0	0	0	23	11/25/2035	1.D FM
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		09/01/2022	Paydown		45,255	44,742	40,617	44,695	0	560	0	560	0	45,255	0	0	0	924	12/20/2035	1.D FM
126694-UJ-5	CWHL 2005-31 1A1 - CMO/RMBS		09/01/2022	Paydown		7,415	7,415	6,416	7,297	0	118	0	118	0	7,415	0	0	0	118	01/25/2036	1.D FM
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS		09/01/2022	Paydown		2,296	2,296	2,300	2,293	0	3	0	3	0	2,296	0	0	0	45	09/20/2034	1.A FM
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS		09/01/2022	Paydown		665	665	667	658	0	8	0	8	0	665	0	0	0	13	05/25/2034	1.A FM
12669G-BY-6	CWHL 2004-HYB7 1A1 - CMO/RMBS		09/01/2022	Paydown		9,346	9,346	9,387	8,795	0	551	0	551	0	9,346	0	0	0	201	11/20/2034	1.A FM
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS		09/01/2022	Paydown		13,480	13,480	13,539	12,674	0	806	0	806	0	13,480	0	0	0	289	11/20/2034	1.A FM
12737*-AA-3	CGA Capital Series 2020-CTL-10		08/10/2022	Paydown		164,582	164,582	164,582	164,582	0	0	0	0	0	164,582	0	0	0	2,558	03/10/2031	1.B
12760@-AA-1	CGA Capital Series 2020-CTL-10		09/10/2022	Paydown		82,548	82,548	82,548	82,548	0	0	0	0	0	82,548	0	0	0	171	03/10/2031	1.B
12803V-AA-3	CAJUN 211 A2 - RMBS		08/20/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	467	11/20/2051	2.B FE
134429-BE-8	CAMPBELL SOUP CO		09/28/2022	PERSHING DIV OF DLJ SEC LNDING		1,421,369	1,429,000	1,377,570	1,413,726	0	9,346	0	9,346	0	1,423,072	0	(1,703)	(1,703)	54,332	03/15/2023	2.B FE
14576A-AA-0	CARM 201 A1 - RMBS		09/15/2022	Paydown		17,500	17,500	17,493	17,493	0	7	0	7	0	17,500	0	0	0	235	12/15/2050	1.A FE
14576A-AB-8	CARM 201 A2 - RMBS		09/15/2022	Paydown		2,200	2,200	2,199	2,199	0	1	0	1	0	2,200	0	0	0	36	12/15/2050	1.A FE
14576A-AC-6	CARM 201 A3 - RMBS		09/15/2022	Paydown		1,562	1,563	1,562	1,562	0	1	0	1	0	1,562	0	0	0	32	12/15/2050	1.F FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		09/25/2022	Paydown		102,114	102,114	98,657	0	0	3,457	0	3,457	0	102,114	0	0	0	821	03/25/2062	1.A FE
14855J-AB-1	CLAST 161 A - ABS		09/15/2022	Paydown		50,538	50,538	50,482	50,496	0	42	0	42	0	50,538	0	0	0	1,501	08/15/2041	1.G FE
14856G-AA-8	CLAST 2021-1 A - ABS		09/15/2022	Paydown		69,497	69,497	69,495	69,495	0	2	0	2	0	69,497	0	0	0	1,639	01/15/2046	1.G FE
15674@-AA-9	CERBERUS SWC? II TL L+225 11/20/2026		08/31/2022	Direct		1,020,000	1,020,000	1,019,969	543,884	0	11	0	11	0	1,020,000	0	0	0	17,138	11/20/2026	1.D
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		09/01/2022	Paydown		44,214	44,214	45,265	45,191	0	(977)	0	(977)	0	44,214	0	0	0	997	03/25/2050	1.A
16162W-PV-5	CHASE 2005-A2 1A1 - CMO/RMBS		09/01/2022	Paydown		2,628	2,484	1,857	2,536	0	91	0	91	0	2,628	0	0	0	48	01/25/2036	1.D FM
16162X-AD-9	CHASE 2006-S3 1A4 - CMO/RMBS		09/25/2022	Paydown		783	783	563	800	0	(16)	0	(16)	0	783	0	0	0	37	11/25/2036	1.D FM

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	Foreign	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 Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
16162Y-AL-9	CHASE 2006-S4 A11 - CMO/RMBS		08/25/2022	Paydown		6	6	4	6	0	0	0	0	0	6	0	0	0	0	12/25/2036	1.D FM
161630-BA-5	CHASE 2007-A1 101 - CMO/RMBS		09/01/2022	Paydown		2,732	2,733	2,645	2,605	0	127	0	127	0	2,732	0	0	0	54	02/25/2037	1.A FM
16165M-AG-3	CFLX 2006-2 A5 - RMBS		09/01/2022	Paydown		61,219	61,219	59,914	59,377	0	1,842	0	1,842	0	61,219	0	0	0	1,810	09/25/2036	1.A FM
16165Y-AV-4	CFLX 2007-M1 2F6 - RMBS		09/01/2022	Paydown		154,501	158,849	137,856	149,898	0	4,603	0	4,603	0	154,501	0	0	0	4,344	08/25/2037	1.D FM
17025A-AH-5	CWHL 2006-17 A8 - CMO/RMBS		09/25/2022	Paydown		34,319	46,858	7,002	0	0	1,423	0	1,423	0	34,319	0	0	0	2,013	12/25/2036	1.A FM
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		09/01/2022	Paydown		107,415	107,415	105,103	0	0	2,313	0	2,313	0	107,415	0	0	0	819	05/25/2067	1.F FE
17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		09/01/2022	Paydown		866,916	866,916	864,271	0	0	2,646	0	2,646	0	866,916	0	0	0	14,585	01/25/2067	1.F FE
17181C-AA-6	CIMLT 181 A - RMBS		09/20/2022	Paydown		66,286	66,286	66,286	66,284	0	2	0	2	0	66,286	0	0	0	951	03/20/2043	1.C FE
17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS		09/01/2022	Paydown		1,765	1,765	0	1,733	0	31	0	31	0	1,765	0	0	0	35	03/25/2036	1.D FM
17307G-TY-4	CMLTI 2005-3 4A1 - CMO/RMBS		09/01/2022	Paydown		30,864	24,791	21,895	30,946	0	(82)	0	(82)	0	30,864	0	0	0	518	08/25/2035	1.D FM
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS		09/01/2022	Paydown		2,466	2,466	0	2,453	0	12	0	12	0	2,466	0	0	0	96	08/25/2035	1.D FM
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		09/01/2022	Paydown		16,919	17,471	16,611	16,776	0	143	0	143	0	16,919	0	0	0	675	04/25/2036	1.D FM
17312V-AA-6	CMLTI 2007-6 11A - CMO/RMBS		09/01/2022	Paydown		170	462	165	142	0	29	0	29	0	170	0	0	0	13	03/25/2037	1.D FM
173333-ZC-2	LOSANT LOT 8.00 12/04/2022		07/01/2022	Adjustment		249,786	250,000	250,000	0	0	0	0	0	0	250,000	0	(214)	(214)	40,110	12/04/2022	5.B GI
18976G-AR-7	CMALT 2007-A6 A16 - CMO/RMBS		09/01/2022	Paydown		25,954	32,847	19,069	25,532	0	422	0	422	0	25,954	0	0	0	1,278	06/25/2037	1.D FM
19421U-AA-2	CASL 2019-A A1 - ABS		09/26/2022	Paydown		23,957	23,957	23,841	23,858	0	99	0	99	0	23,957	0	0	0	363	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		09/01/2022	Paydown		83,491	83,491	83,491	83,490	0	2	0	2	0	83,491	0	0	0	762	01/26/2065	1.A FE
20267U-AA-7	CBSLT 2016-B A1 - ABS		09/25/2022	Paydown		25,732	25,732	25,725	25,727	0	5	0	5	0	25,732	0	0	0	468	10/25/2040	1.A FE
205887-CA-8	CONAGRA BRANDS INC		09/28/2022	Bank of America Merrill Lynch		9,855,200	10,000,000	9,995,000	9,998,073	0	595	0	595	0	9,998,667	0	(143,467)	(143,467)	392,972	05/01/2024	2.C FE
21075W-CJ-2	CONHE 1996-1 A7 - RMBS		09/01/2022	Paydown		101	101	19	99	0	2	0	2	0	101	0	0	0	4	03/15/2027	1.D FM
21872M-AA-0	CAFL 182 A - CMBS		09/01/2022	Paydown		159,936	159,936	159,935	159,921	0	14	0	14	0	159,936	0	0	0	7,513	11/15/2052	1.A FE
21872N-AA-8	CAFL 2019-3 A - CMBS		09/01/2022	Paydown		341,657	341,657	341,648	341,634	0	23	0	23	0	341,657	0	0	0	7,341	10/17/2052	1.A FE
22549N-AA-9	CSRT 18PS1 A - ABS	C	07/25/2022	Paydown		105,212	105,212	102,055	102,792	0	2,419	0	2,419	0	105,212	0	0	0	1,453	01/01/2037	1.D FE
23242L-AB-9	CWHEL 2006-F 2A1 - RMBS		09/15/2022	Paydown		11,277	11,277	7,880	11,180	0	97	0	97	0	11,277	0	0	0	57	07/15/2036	1.A FM
233046-AH-4	DNKN 2017-1 AII - RMBS		08/20/2022	Paydown		7,500	7,500	7,496	7,498	0	2	0	2	0	7,500	0	0	0	188	11/20/2047	1.C FE
233046-AK-7	DNKN 2019-1 A22 - RMBS		08/20/2022	Paydown		13,750	13,750	13,148	0	0	602	0	602	0	13,750	0	0	0	138	05/20/2049	2.B FE
233046-AM-3	DB MASTER FINANCE LLC - RMBS		08/20/2022	Paydown		10,625	10,625	11,033	10,940	0	(315)	0	(315)	0	10,625	0	0	0	319	05/20/2049	1.C FE
233046-AQ-4	DNKN 211 A22 - RMBS		08/20/2022	Paydown		7,375	7,375	6,465	0	0	910	0	910	0	7,375	0	0	0	92	11/20/2051	2.B FE
23342K-AC-8	DRB 2017-A A2B - ABS		09/25/2022	Paydown		24,068	24,068	23,536	23,754	0	313	0	313	0	24,068	0	0	0	449	05/27/2042	1.A FE
24380X-AA-5	DRMT 222 A1 - CMO/RMBS		09/25/2022	Paydown		37,916	37,916	37,867	0	0	50	0	50	0	37,916	0	0	0	640	03/25/2067	1.A FE
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		09/26/2022	Paydown		73,575	73,575	57,940	65,282	0	8,292	0	8,292	0	73,575	0	0	0	1,016	12/25/2036	1.A FM
251510-DP-5	DBALT 2005-2 1A7 - CMO/RMBS		09/01/2022	Paydown		81,576	81,576	82,061	75,697	0	5,879	0	5,879	0	81,576	0	0	0	2,769	04/25/2035	1.D FM
251510-DQ-3	DBALT 2005-2 2A1 - CMO/RMBS		09/25/2022	Paydown		30	30	26	30	0	0	0	0	0	30	0	0	0	0	04/25/2035	1.A FM
251510-MD-2	DBALT 2006-AB1 A1A - RMBS		09/01/2022	Paydown		4,376	4,418	52	4,279	0	97	0	97	0	4,376	0	0	0	130	02/25/2036	1.D FM
25216A-AA-2	DEXT 2020-1 A - ABS		09/15/2022	Paydown		61,602	61,602	61,601	61,601	0	1	0	1	0	61,602	0	0	0	599	02/16/2027	1.B FE
25755T-AH-3	DPABS 2017-1 A23 - ABS		07/25/2022	Paydown		11,250	11,250	10,970	0	0	280	0	280	0	11,250	0	0	0	116	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		07/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	77	07/27/2048	2.A FE
25755T-AK-6	DPABS 2018-1 A22 - RMBS		07/25/2022	Paydown		3,750	3,750	3,749	3,750	0	0	0	0	0	3,750	0	0	0	122	07/27/2048	2.A FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		07/25/2022	Paydown		6,898	6,898	6,677	0	0	221	0	221	0	6,898	0	0	0	127	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 AI - RMBS		07/25/2022	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	449	04/25/2051	2.A FE
26208L-AC-2	HONK 2018-1 A2 - RMBS		07/20/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	89	04/20/2048	2.C FE
26209X-AA-9	HONK 201 A2 - RMBS		07/20/2022	Paydown		19,200	19,200	18,821	0	0	379	0	379	0	19,200	0	0	0	324	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2 A2 - RMBS		07/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	121	01/20/2051	2.C FE
26827E-AC-9	ECAF I A2 - ABS	D	09/15/2022	Paydown		22,918	22,918	22,918	20,835	1,473	611	0	2,083	0	22,918	0	0	0	760	08/15/2040	5.B FE
26829C-AZ-0	GLGU 2015-7 AX - CDO		07/20/2022	Paydown		50,000	50,000	49,969	49,967	0	33	0	33	0	50,000	0	0	0	448	04/22/2030	1.A FE
268427-AA-9	EF HOLDCO INC		09/01/2022	Maturity @ 100.00		10,000,000	10,000,000	9,968,800	9,993,645	0	6,355	0	6,355	0	10,000,000	0	0	0	550,000	09/01/2022	1.F PL
26848*-AA-9	EDX/GE VII CTL 3.29 01/15/2030		07/15/2022	Paydown		98,981	98,981	98,981	98,981	0	0	0	0	0	98,981	0	0	0	2,442	01/15/2030	2.A
26857E-AA-6	ELFI 2019-A A - ABS		09/25/2022	Paydown		77,439	77,439	77,423	77,426	0	13	0	13	0	77,439	0	0	0	1,303	03/25/2044	1.A FE
28852E-AA-7	ECLO II A - CDO		08/15/2022	Paydown		767,172	767,172	767,172	766,677	0	495	0	495	0	767,172	0	0	0	13,904	02/15/2029	1.A FE
28853R-AL-3	ECLO IV AR - CDO		07/15/2022	Paydown		293,909	293,909	293,909	293,909	0	0	0	0	0	293,909	0	0	0	4,565	04/15/2029	1.A FE
28931@-AB-9	ELM L+575 03/06/2025		09/30/2022	Direct		6,559	6,559	6,481	6,549	0	10	0	10	0	6,559	0	0	0	295	03/06/2025	3.A PL
28931@-AC-7	ELM II, INC.		09/30/2022	Direct		111	111	109	111	0	0	0	0	0	111	0	0	0	6	03/06/2025	3.A PL
28931@-AD-5	ELM II, INC.		09/30/2022	Direct		188	188	184	187	0	1	0	1	0	188	0	0	0	11	03/06/2025	3.A PL

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		08/24/2022	Corporate Action		698,400	720,000	667,236	698,575	0	3,884	0	3,884	0	702,459	0	(4,059)	(4,059)	22,410	06/01/2025	3.A FE
29445U-AB-1	EQLS 2007-1 A2B - RMBS		09/26/2022	Paydown		102,880	102,880	85,487	91,803	0	11,076	0	11,076	0	102,880	0	0	0	627	04/25/2037	1.A FM
30288B-AE-5	FREMF 2015-K721 B - CMBS		09/26/2022	Paydown		3,500,000	3,500,000	3,141,875	3,450,310	0	49,690	0	49,690	0	3,500,000	0	0	0	90,991	11/25/2047	1.A
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		08/25/2022	Paydown		2,995,096	2,995,096	2,971,233	2,974,398	0	20,698	0	20,698	0	2,995,096	0	0	0	33,999	07/25/2030	1.A FE
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		09/26/2022	Paydown		193,869	193,869	171,387	185,084	0	8,785	0	8,785	0	193,869	0	0	0	1,203	10/25/2036	1.A FM
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		09/01/2022	Paydown		9,154	9,154	7,781	7,961	0	1,192	0	1,192	0	9,154	0	0	0	155	02/25/2035	1.A FM
32051G-SQ-9	FHAMS 2005-AA7 2A1 - CMO/RMBS		09/01/2022	Paydown		14,264	14,665	13,815	13,129	0	1,135	0	1,135	0	14,264	0	0	0	253	09/25/2035	1.D FM
32051G-T7-0	FHAMS 2006-FA1 112 - CMO/RMBS		09/01/2022	Paydown		1,639	1,514	936	1,606	0	33	0	33	0	1,639	0	0	0	57	04/25/2036	1.A FM
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS		09/01/2022	Paydown		25,902	25,902	23,935	25,129	0	773	0	773	0	25,902	0	0	0	527	11/25/2035	1.D FM
32113J-CG-8	FNLC 2005-4 A4 - RMBS		09/26/2022	Paydown		398,856	398,856	341,146	381,382	0	17,474	0	17,474	0	398,856	0	0	0	4,197	02/25/2036	1.A FM
33768N-AA-0	FKH 2022-SFR1 A - RMBS		08/01/2022	Paydown		16,077	16,077	16,076	0	0	1	0	1	0	16,077	0	0	0	197	05/19/2039	1.A FE
33830J-AA-3	GUYS 2017-1 A2 - RMBS		07/25/2022	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	129	07/25/2047	2.C FE
33830J-AB-1	FIVE GUYS FDG LLC - ABS		07/25/2022	Paydown		7,500	7,500	7,450	7,459	0	41	0	41	0	7,500	0	0	0	203	07/25/2047	1.C FE
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		09/01/2022	Paydown		217,112	217,112	202,389	0	0	14,723	0	14,723	0	217,112	0	0	0	2,075	08/25/2051	1.A FE
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		09/25/2022	Paydown		472,730	472,730	475,463	475,447	0	(2,717)	0	(2,717)	0	472,730	0	0	0	7,947	11/27/2051	1.A
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		09/01/2022	Paydown		277,305	277,305	270,286	0	0	7,019	0	7,019	0	277,305	0	0	0	4,046	09/25/2051	1.A
33852J-AA-6	FSMT 217 A1 - CMO/RMBS		09/25/2022	Paydown		213,940	213,940	212,355	114,284	0	1,589	0	1,589	0	213,940	0	0	0	3,308	08/25/2051	1.A
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		09/01/2022	Paydown		190,265	190,265	190,502	190,501	0	(237)	0	(237)	0	190,265	0	0	0	3,137	11/27/2051	1.A
34417Q-AA-6	FOCUS 2018-1 A2 - RMBS		07/30/2022	Paydown		7,500	7,500	7,500	7,501	0	(1)	0	(1)	0	7,500	0	0	0	292	10/30/2048	2.B FE
34963V-AA-3	FCO 17 A - CDO	C	07/15/2022	Paydown		1,188,984	1,188,984	1,188,984	0	0	0	0	0	0	1,188,984	0	0	0	9,595	01/15/2030	1.A FE
35040U-AA-9	FFIN 2017-1 A - ABS		09/15/2022	Paydown		62,743	62,743	62,734	62,742	0	1	0	1	0	62,743	0	0	0	1,320	07/15/2033	1.A FE
35041J-AA-3	FFIN 2019-1 A - ABS		09/15/2022	Paydown		277,880	277,880	277,837	274,033	0	3,847	0	3,847	0	277,880	0	0	0	7,120	11/15/2034	1.B FE
35042P-AA-8	FFIN 2021-2 A - ABS		09/15/2022	Paydown		528,887	528,887	528,874	528,874	0	13	0	13	0	528,887	0	0	0	8,290	01/15/2042	1.D FE
361528-AA-0	GBXL 2022-1 A - ABS		09/20/2022	Paydown		71,533	71,533	71,498	0	0	34	0	34	0	71,533	0	0	0	1,092	02/20/2052	1.F FE
36166V-AE-5	GCI CREDIT SUISSE A - RMBS		09/18/2022	Paydown		51,111	51,111	51,098	51,098	0	13	0	13	0	51,111	0	0	0	812	06/18/2046	1.F FE
361856-DX-2	GMACM 2004-HE5 A5 - RMBS		09/01/2022	Paydown		16,699	16,699	0	13,494	0	3,205	0	3,205	0	16,699	0	0	0	654	09/25/2034	1.A FM
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		09/26/2022	Paydown		6,778	6,778	4,495	6,587	0	192	0	192	0	6,778	0	0	0	27	03/25/2037	1.D FM
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		09/01/2022	Paydown		1,492	4,530	4,024	1,558	0	(66)	0	(66)	0	1,492	0	0	0	208	02/25/2036	1.D FM
36242D-BZ-5	GSR 2004-9 B1 - CMO/RMBS		09/01/2022	Paydown		4,934	4,934	4,792	4,821	0	113	0	113	0	4,934	0	0	0	91	08/25/2034	1.A FM
36242D-PG-2	GSR 2004-14 3A2 - CMO/RMBS		09/01/2022	Paydown		38,174	38,174	37,588	37,337	0	836	0	836	0	38,174	0	0	0	680	12/25/2034	1.A FM
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS		09/01/2022	Paydown		6,353	6,353	6,182	6,153	0	200	0	200	0	6,353	0	0	0	117	01/25/2035	1.A FM
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS		09/01/2022	Paydown		682	682	648	644	0	37	0	37	0	682	0	0	0	13	01/25/2035	1.A FM
36263N-AB-1	GSMBS 2022-PJ1 A2 - CMO/RMBS		09/01/2022	Paydown		163,303	163,303	160,419	0	0	2,883	0	2,883	0	163,303	0	0	0	2,787	05/28/2052	1.A FE
381362-AL-6	GTCOP 121R A2R - CDO	C	09/15/2022	Paydown		208,833	208,833	208,827	208,833	0	0	0	0	0	208,833	0	0	0	8,070	06/15/2034	1.A FE
38175N-AA-6	GOCAP 25(M)-R AR - CDO	C	08/05/2022	Paydown		45,484	45,484	45,325	0	0	159	0	159	0	45,484	0	0	0	505	05/05/2030	1.A FE
390556-AL-2	GRTLK 141R AR - CDO		07/15/2022	Paydown		356,380	356,380	356,380	356,393	0	(13)	0	(13)	0	356,380	0	0	0	5,643	10/15/2029	1.A FE
39678W-AA-6	GCSP 51 A - CMO/RMBS		09/25/2022	Paydown		7,518	7,518	7,438	7,557	0	(39)	0	(39)	0	7,518	0	0	0	223	09/25/2034	1.A FM
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		09/01/2022	Paydown		3,635	15,779	9,057	3,828	0	(193)	0	(193)	0	3,635	0	0	0	614	09/25/2037	1.D FM
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS		09/01/2022	Paydown		1,779	1,779	1,772	1,768	0	11	0	11	0	1,779	0	0	0	32	06/19/2034	1.A FM
41161P-FV-0	HVMLT 2004-6 5A - CMO/RMBS		09/01/2022	Paydown		46,494	46,494	47,132	47,233	0	(739)	0	(739)	0	46,494	0	0	0	972	08/19/2034	1.A FM
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		09/19/2022	Paydown		150,744	198,297	145,895	142,369	0	8,375	0	8,375	0	150,744	0	0	0	1,311	09/19/2036	1.D FM
41162N-AC-1	HVMLT 2006-14 A1A - RMBS		09/19/2022	Paydown		92,279	92,279	71,163	73,464	0	18,815	0	18,815	0	92,279	0	0	0	611	02/19/2037	1.A FM
411707-AD-4	HNGRY 2018-1 A2 - RMBS		09/20/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	186	06/22/2048	2.B FE
411707-AH-5	HNGRY 2020-1 A2 - RMBS		09/20/2022	Paydown		8,750	8,750	8,659	7,500	0	91	0	91	0	8,750	0	0	0	249	12/20/2050	2.B FE
43133A-AA-5	HITR 2018-1 A1 - CDO	C	07/11/2022	Paydown		140,187	140,187	137,383	137,967	0	2,220	0	2,220	0	140,187	0	0	0	1,915	10/11/2038	1.B FE
43283A-AA-3	HGVT 2017-A A - RMBS		09/25/2022	Paydown		100,541	100,541	100,020	100,227	0	314	0	314	0	100,541	0	0	0	1,774	12/26/2028	1.C FE
43285H-AA-6	HGVT 2020-A A - RMBS		09/25/2022	Paydown		52,849	52,849	52,845	52,846	0	3	0	3	0	52,849	0	0	0	971	02/25/2039	1.A FE
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		09/25/2022	Paydown		192,029	192,029	192,028	192,028	0	0	0	0	0	192,029	0	0	0	4,909	12/25/2025	2.C FE
43730N-AA-4	HPA 221 A - CMBS		09/01/2022	Paydown		31,078	31,078	30,765	0	0	313	0	313	0	31,078	0	0	0	419	04/19/2039	1.A FE
43739E-AP-2	HMBT 2005-1 A1 - RMBS		09/26/2022	Paydown		19,407	19,407	17,053	19,269	0	138	0	138	0	19,407	0	0	0	170	03/25/2035	1.D FM
43739H-AA-8	HMBT 2006-2 A1 - RMBS		09/26/2022	Paydown		14,480	14,480	12,670	13,400	0	1,080	0	1,080	0	14,480	0	0	0	81	12/25/2036	1.A FM
43741B-AA-7	HMBT 2007-1 1A1 - CMO/RMBS		09/01/2022	Paydown		147,897	101,262	100,584	140,646	0	7,251	0	7,251	0	147,897	0	0	0	1,879	04/25/2047	1.D FM
43789K-AA-0	HOF 221 A1 - CMO/RMBS		09/25/2022	Paydown		90,218	90,218	89,282	0	0	936	0	936	0	90,218	0	0	0	732	07/25/2067	1.A FE
440405-AE-8	HORZN 181 A - ABS		09/15/2022	Paydown		14,131	14,131	14,131	14,131	0	0	0	0	0	14,131	0	0	0	434	12/15/2038	2.A FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE GREAT AMERICAN 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	Foreign	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 Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
44040H-AA-0	HORZN 2019 A - ABS		09/15/2022	Paydown		92,993	92,993	93,080	93,080	0	(87)	0	(87)	0	92,993	0	0	0	2,377	07/15/2039	2.B FE
45254N-MZ-7	IMM 2005-2 1A2 - RMBS		09/26/2022	Paydown		9,730	9,730	8,173	8,858	0	872	0	872	0	9,730	0	0	0	89	04/25/2035	1.A FM
45254N-NT-0	IMM 2005-3 M1 - RMBS		09/26/2022	Paydown		3,566	3,566	0	1,690	0	1,876	0	1,876	0	3,566	0	0	0	37	08/25/2035	1.A FM
45276K-AA-5	IMPRL 22NQM3 A1 - CMO/RMBS		09/25/2022	Paydown		131,596	131,596	131,595	0	0	2	0	2	0	131,596	0	0	0	1,796	05/25/2067	1.A FE
45276Q-AA-2	IMPRL 22NQM5 A1 - RMBS		09/01/2022	Paydown		170,832	170,832	170,830	0	0	2	0	2	0	170,832	0	0	0	1,394	08/25/2067	1.A FE
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		09/26/2022	Paydown		16,362	16,362	12,067	15,880	0	483	0	483	0	16,362	0	0	0	188	02/25/2035	1.D FM
45660L-LP-2	INDX 2005-AR7 4A1 - CMO/RMBS		09/01/2022	Paydown		1,859	1,859	1,641	1,811	0	49	0	49	0	1,859	0	0	0	40	06/25/2035	1.D FM
45660L-LQ-0	INDX 2005-AR7 5A1 - CMO/RMBS		09/01/2022	Paydown		4,895	4,895	3,606	4,784	0	111	0	111	0	4,895	0	0	0	86	06/25/2035	1.D FM
45660N-X9-1	INDX 2004-AR6 5A2 - CMO/RMBS		09/01/2022	Paydown		3,717	3,717	3,048	3,206	0	511	0	511	0	3,717	0	0	0	76	10/25/2034	1.A FM
45686@-AB-0	INFRASTRIPE LLC		09/30/2022	Direct		2,498	2,498	2,456	2,492	0	6	0	6	0	2,498	0	0	0	135	09/30/2024	2.C PL
45783N-AA-5	INSTR 2021-1 A - RMBS		09/15/2022	Paydown		35,074	35,074	35,055	35,055	0	19	0	19	0	35,074	0	0	0	542	02/16/2054	1.F FE
46590B-AA-2	J.P. MORGAN TAX EXEMPT PASS THROUGH TRUS		09/01/2022	Paydown		38,637	38,637	38,637	38,631	0	6	0	6	0	38,637	0	0	0	896	06/17/2041	1.A FE
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		09/01/2022	Paydown		27,674	27,674	28,033	28,446	0	(772)	0	(772)	0	27,674	0	0	0	704	03/25/2050	1.A
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		09/01/2022	Paydown		77,648	77,648	76,386	0	0	1,262	0	1,262	0	77,648	0	0	0	1,166	07/25/2051	1.A
46619X-AA-1	HENDR 2015-3 A - RMBS		09/15/2022	Paydown		31,388	31,388	31,360	31,363	0	25	0	25	0	31,388	0	0	0	833	03/17/2070	1.A FE
466247-J4-6	JPMMT 2006-A2 2A1 - CMO/RMBS		09/01/2022	Paydown		9,677	9,685	(2,348)	0	0	9,669	0	9,669	0	9,677	0	0	0	241	04/25/2036	1.A FM
466247-UG-6	JPMMT 2005-A6 7A1 - CMO/RMBS		09/01/2022	Paydown		11,856	11,605	11,344	11,733	0	123	0	123	0	11,856	0	0	0	206	08/25/2035	1.D FM
466247-ZP-1	JPMMT 2005-S3 A2 - CMO/RMBS		08/01/2022	Paydown		1,482	1,482	726	0	0	3	0	3	0	1,482	0	0	0	50	01/25/2036	1.D FM
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS		09/01/2022	Paydown		2,507	2,543	1,717	2,546	0	(39)	0	(39)	0	2,507	0	0	0	105	12/25/2035	1.D FM
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS		09/01/2022	Paydown		21,641	21,241	1,652	21,002	0	639	0	639	0	21,641	0	0	0	442	03/25/2036	1.D FM
46627M-EJ-2	JPALT 2006-S1 112 - CMO/RMBS		09/01/2022	Paydown		7,527	7,537	5,644	7,486	0	41	0	41	0	7,527	0	0	0	265	03/25/2036	1.D FM
46630P-AP-0	JPMMT 2007-A2 3A1 - CMO/RMBS		09/01/2022	Paydown		353	363	0	343	0	10	0	10	0	353	0	0	0	6	04/25/2037	1.D FM
46630W-AB-6	JPMMT 2007-S2 1A2 - CMO/RMBS		09/01/2022	Paydown		399	399	243	393	0	6	0	6	0	399	0	0	0	14	06/25/2037	1.D FM
46631N-AA-7	JPMMT 2007-S3 1A1 - CMO/RMBS		09/01/2022	Paydown		4,029	2,256	1,545	4,035	0	(6)	0	(6)	0	4,029	0	0	0	76	08/25/2037	1.D FM
46632T-AA-3	JPMMT 2008-R2 1A1 - CMO/RMBS		09/01/2022	Paydown		17,516	17,516	14,210	15,178	0	2,338	0	2,338	0	17,516	0	0	0	345	07/29/2037	1.A FM
46633M-AM-1	JPMRR 2009-6 2A2 - CMO/RMBS		09/01/2022	Paydown		8,180	8,259	834	0	0	8,180	0	8,180	0	8,180	0	0	0	155	04/26/2035	1.D FM
466365-AB-9	JACK 2019-1 A2II - RMBS		08/26/2022	Paydown		7,466,863	7,917,500	7,520,388	0	0	2,053	0	2,053	0	7,522,441	0	(55,578)	(55,578)	89,577	08/25/2049	2.B FE
466365-AD-5	JACK 221 A21 - RMBS		09/30/2022	Paydown		8,742,250	9,955,000	9,954,986	0	0	14	0	14	0	8,769,890	0	(27,640)	(27,640)	217,970	02/26/2052	2.B FE
46637U-AA-5	JPTEP 2012-3 A - CMO/RMBS		09/01/2022	Paydown		39,320	39,320	37,943	38,118	0	1,202	0	1,202	0	39,320	0	0	0	805	10/27/2042	1.A FE
46637V-AA-3	JPTEP A - CMO/RMBS		09/01/2022	Paydown		31,979	31,979	31,756	31,779	0	201	0	201	0	31,979	0	0	0	638	09/17/2042	1.A FE
46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		09/01/2022	Paydown		15,637	15,637	15,011	15,087	0	550	0	550	0	15,637	0	0	0	254	12/27/2042	1.A FE
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		09/25/2022	Paydown		418,853	418,853	408,144	0	0	10,709	0	10,709	0	418,853	0	0	0	5,313	07/25/2052	1.A FE
472320-AA-8	JMAC 08R1 A - CMO/RMBS		07/25/2022	Paydown		77,130	84,400	61,742	73,317	0	3,813	0	3,813	0	77,130	0	0	0	2,613	06/25/2047	2.B FM
472320-AA-8	JMAC 08R1 A - CMO/RMBS		08/25/2022	Paydown		4,692	4,129	3,020	4,484	0	208	0	208	0	4,692	0	0	0	154	06/25/2047	1.D FM
472320-AA-8	JMAC 08R1 A - CMO/RMBS		09/25/2022	Paydown		0	7,120	5,209	(386)	0	386	0	386	0	0	0	0	0	265	06/25/2047	3.B FM
472321-AA-6	JMAC 2008-R2 1A1 - CMO/RMBS		09/01/2022	Paydown		2,879	2,879	2,206	2,619	0	260	0	260	0	2,879	0	0	0	118	10/25/2035	1.A FM
472321-AG-3	JMAC 2008-R2 1A3 - CMO/RMBS		09/30/2022	Paydown		(4,945)	7,747	41	(3,599)	0	(5,212)	0	(5,212)	0	(8,811)	0	3,867	3,867	306	10/25/2035	1.A FM
47232C-AH-7	JMAC 2009-R1 4A2 - CMO/RMBS		08/01/2022	Paydown		1,671	2,276	2,215	1,691	0	(20)	0	(20)	0	1,671	0	0	0	57	06/21/2037	1.D FM
476681-AB-7	JMIKE 211 A2I - ABS		08/15/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	296	02/15/2052	2.B FE
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		07/30/2022	Paydown		3,500	3,500	3,394	0	0	107	0	107	0	3,500	0	0	0	53	04/30/2052	2.B FE
48244X-AA-0	KDAC 2017-1 A - ABS	C	09/15/2022	Paydown		158,396	158,396	158,390	139,468	18,928	0	0	18,928	0	158,396	0	0	0	4,587	12/15/2042	3.C FE
48669R-AA-9	KCAP F3C A - CDO		09/20/2022	Paydown		228,833	228,833	228,833	228,853	0	(20)	0	(20)	0	228,833	0	0	0	5,188	12/20/2029	1.A FE
49255P-AA-1	KSTRL 2018-1 A - ABS	C	09/15/2022	Paydown		7,213	7,213	7,010	7,077	0	136	0	136	0	7,213	0	0	0	205	12/15/2038	2.B FE
493268-AY-2	KSLT 2000-B A2 - ABS		07/25/2022	Paydown		2,899	2,899	2,348	2,886	0	13	0	13	0	2,899	0	0	0	18	07/25/2029	1.A FE
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		09/23/2022	Paydown		1,002,192	1,002,192	1,002,192	1,002,192	0	0	0	0	0	1,002,192	0	0	0	15,173	12/24/2035	1.A FE
50543L-AA-0	LAFL 2016 A1 - ABS	C	09/15/2022	Paydown		65,274	65,274	64,007	64,772	0	502	0	502	0	65,274	0	0	0	1,895	01/15/2042	3.A FE
52520M-BS-1	LMT 2005-2 2A1 - CMO/RMBS		09/25/2022	Paydown		16,508	16,508	9,830	16,286	0	222	0	222	0	16,508	0	0	0	176	12/25/2035	1.D FM
52521R-AC-5	LMT 2007-5 1A1 - CMO/RMBS		09/25/2022	Paydown		26,948	27,181	19,210	25,389	0	1,559	0	1,559	0	26,948	0	0	0	280	06/25/2037	1.D FM
52522D-AG-6	LXS 2006-16N AA1 - RMBS		09/26/2022	Paydown		153,861	153,861	119,476	147,484	0	6,377	0	6,377	0	153,861	0	0	0	1,286	11/25/2046	1.A FM
525241-AL-9	LXS 2007-1 WF1 - RMBS		09/01/2022	Paydown		3,422	3,412	1,323	3,337	0	85	0	85	0	3,422	0	0	0	74	01/25/2037	1.D FM
543190-AA-0	LTRAN III A1 - RMBS		09/15/2022	Paydown		15,412	15,412	15,240	15,306	0	106	0	106	0	15,412	0	0	0	325	01/17/2045	1.F FE
55283A-AA-7	MCA 3 A - CDO		08/15/2022	Paydown		465,633	465,633	465,745	465,720	0	(87)	0	(87)	0	465,633	0	0	0	11,350	11/15/2035	1.F FE
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		09/25/2022	Paydown		190,273	190,273	188,436	0	0	1,837	0	1,837	0	190,273	0	0	0	3,128	04/25/2066	1.A FE
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		09/25/2022	Paydown		214,874	214,874	210,203	0	0	4,672	0	4,672	0	214,874	0	0	0	2,180	05/25/2067	1.A FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55285U-AA-1	MFRA 22INV2 A1 - RMBS		09/01/2022	Paydown		30,141	30,141	29,657	0	0	484	0	484	0	30,141	0	0	0	223	07/16/2057	1.A FE
55446M-AA-5	MAACH 1 A - ABS	C	09/15/2022	Paydown		8,584	8,584	8,584	8,584	0	0	0	0	0	8,584	0	0	0	204	10/15/2039	1.G FE
571748-BA-9	MARSH & MCLENNAN COMPANIES INC		08/08/2022	WELLS FARGO SECURITIES LLC		2,492,950	2,500,000	2,497,200	2,499,499	0	250	0	250	0	2,499,749	0	(6,799)	(6,799)	74,708	03/14/2023	2.A FE
576433-GM-2	MARM 2003-6 6A1 - CMO/RMBS		09/01/2022	Paydown		3,165	3,165	3,046	3,139	0	26	0	26	0	3,165	0	0	0	55	12/25/2033	1.A FM
576433-XA-9	MARM 2005-1 3A1 - CMO/RMBS		09/01/2022	Paydown		473	473	449	443	0	30	0	30	0	473	0	0	0	10	02/25/2035	1.A FM
576433-XW-1	MARM 2005-2 3A1 - CMO/RMBS		09/01/2022	Paydown		11,159	11,159	10,713	10,641	0	518	0	518	0	11,159	0	0	0	189	03/25/2035	1.A FM
57643L-LC-8	MABS 2005-AB1 A4 - RMBS		09/01/2022	Paydown		40,390	40,390	40,339	39,840	0	549	0	549	0	40,390	0	0	0	829	11/25/2035	1.A FM
58003U-AA-6	MF1 2020-FL4 A - CMBS	C	09/16/2022	Paydown		52,110	52,110	51,970	0	0	139	0	139	0	52,110	0	0	0	173	12/17/2035	1.A FE
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		09/01/2022	Paydown		136,292	136,292	136,591	136,589	0	(297)	0	(297)	0	136,292	0	0	0	2,256	07/01/2051	1.A
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		09/27/2022	Paydown		126,899	126,899	122,696	0	0	4,204	0	4,204	0	126,899	0	0	0	1,652	12/25/2051	1.A
59111R-AA-0	METAL 2017-1 A - ABS	C	09/15/2022	Paydown		12,520	12,520	12,520	11,186	1,334	0	0	1,334	0	12,520	0	0	0	392	10/15/2042	4.B FE
59319W-AA-9	MF1 2020-FL3 A - CDO		07/15/2022	Paydown		328,385	328,385	328,385	328,385	0	0	0	0	0	328,385	0	0	0	5,153	07/16/2035	1.A FE
59319W-AB-7	MF1 2020-FL3 AS - CDO		08/15/2022	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	68,400	07/16/2035	1.A FE
61033R-AJ-2	MCMML 171R AR - CDO		07/22/2022	Paydown		179,809	179,809	179,809	179,809	0	0	0	0	0	179,809	0	0	0	2,463	04/23/2029	1.A FE
61034H-AA-2	MCMML VI A - CDO	C	07/15/2022	Paydown		157,568	157,568	157,568	157,591	0	(23)	0	(23)	0	157,568	0	0	0	2,292	04/15/2030	1.A FE
61690P-AV-3	MSRR 13R7 10B - CMO/RMBS		09/01/2022	Paydown		80,843	80,843	80,741	80,602	0	241	0	241	0	80,843	0	0	0	3,227	12/27/2046	1.A FM
61749L-BM-2	MSM 2006-8AR 6A2 - CMO/RMBS		09/01/2022	Paydown		672	672	21	344	0	328	0	328	0	672	0	0	0	11	06/25/2036	1.A FM
61751D-AE-4	MSM 2006-17XS A3A - RMBS		09/01/2022	Paydown		40,827	40,827	21,321	40,450	0	378	0	378	0	40,827	0	0	0	374	10/25/2046	1.D FM
61751M-AU-8	MSM 2007-10XS A18 - RMBS		09/01/2022	Paydown		75,618	75,619	68,884	67,528	0	8,090	0	8,090	0	75,618	0	0	0	739	02/25/2037	1.A FM
61754P-AA-2	MSM 2007-8XS A1 - RMBS		09/01/2022	Paydown		34,693	34,693	22,795	0	0	310	0	310	0	34,693	0	0	0	860	04/25/2037	1.D FM
61758M-AA-5	MSRR 2009-R2 A1 - CMO/RMBS		07/26/2022	Paydown		19,498	19,498	20,247	19,287	0	211	0	211	0	19,498	0	0	0	682	04/26/2036	1.A FM
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		09/01/2022	Paydown		325,321	325,321	317,086	0	0	8,235	0	8,235	0	325,321	0	0	0	4,842	05/25/2051	1.A
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		09/01/2022	Paydown		169,345	169,345	171,197	171,182	0	(1,837)	0	(1,837)	0	169,345	0	0	0	2,939	08/25/2051	1.A
61772Q-AE-0	MSRM 216 A3 - CMO/RMBS		09/25/2022	Paydown		150,605	150,605	151,593	151,589	0	(984)	0	(984)	0	150,605	0	0	0	2,557	09/25/2051	1.A
62946A-AC-8	NPRL 2017-1 A1 - ABS		09/20/2022	Paydown		97,940	129,374	126,966	70,568	0	(29,027)	0	(29,027)	0	97,940	0	0	0	1,822	10/21/2047	1.G FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		09/19/2022	Paydown		103,104	103,104	103,100	103,102	0	3	0	3	0	103,104	0	0	0	2,130	11/19/2049	1.F FE
62947A-AF-0	NPRL 211 A1 - RMBS		09/19/2022	Paydown		4,292	4,292	4,290	4,290	0	2	0	2	0	4,292	0	0	0	68	03/19/2051	1.F FE
62953J-AA-3	NXTC 2017-2 A - CDO		07/25/2022	Paydown		56,734	56,734	56,734	56,722	0	11	0	11	0	56,734	0	0	0	891	10/25/2029	1.A FE
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		09/25/2022	Paydown		143,015	143,015	143,012	143,013	0	2	0	2	0	143,015	0	0	0	4,008	11/25/2025	2.C FE
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		09/25/2022	Paydown		169,997	169,997	169,993	169,993	0	4	0	4	0	169,997	0	0	0	3,510	07/25/2026	2.C FE
62955W-AA-2	NZES 21FNT2 A - ABS		09/25/2022	Paydown		122,506	122,506	122,505	122,505	0	1	0	1	0	122,506	0	0	0	2,631	05/25/2026	2.C FE
643529-AC-4	NCAMT 2006-ALT2 AF3 - RMBS		09/01/2022	Paydown		4,761	4,761	3,166	4,749	0	12	0	12	0	4,761	0	0	0	53	10/25/2036	1.D FM
643529-AD-2	NCAMT 2006-ALT2 AF4 - RMBS		09/01/2022	Paydown		1,904	1,904	1,266	1,900	0	5	0	5	0	1,904	0	0	0	21	10/25/2036	1.D FM
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS		09/01/2022	Paydown		36,639	36,639	32,792	0	0	3,847	0	3,847	0	36,639	0	0	0	99	04/25/2061	1.A FE
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	07/20/2022	Paydown		69,380	69,380	69,380	69,377	0	3	0	3	0	69,380	0	0	0	2,013	04/20/2028	1.A FE
65246Q-AA-7	NEWREZ LLC - ABS		09/25/2022	Paydown		284,711	284,711	284,705	284,705	0	6	0	6	0	284,711	0	0	0	6,581	11/25/2026	2.C FE
65535V-MJ-4	NAA 2005-AR3 1A1 - RMBS		09/26/2022	Paydown		17,100	17,100	14,215	16,940	0	160	0	160	0	17,100	0	0	0	135	07/25/2035	1.A FM
65535V-NL-8	NAA 2005-AR4 5A3 - RMBS		09/26/2022	Paydown		2,321	2,321	1,371	2,581	0	67	328	(261)	0	2,321	0	0	0	4	08/25/2035	1.D FM
65536H-BW-7	NHELI 2006-FM1 2A3 - RMBS		09/26/2022	Paydown		134,366	134,367	116,899	134,625	0	(258)	0	(258)	0	134,366	0	0	0	883	11/25/2035	1.A FM
65538P-AA-6	NAA 2007-1 1AA - RMBS		09/01/2022	Paydown		6,808	6,490	0	6,577	0	231	0	231	0	6,808	0	0	0	179	03/25/2047	1.D FM
65539C-AK-2	NMRR 2011-4R 110 - CMO/RMBS		09/01/2022	Paydown		38,938	34,902	30,336	38,614	0	323	0	323	0	38,938	0	0	0	681	12/29/2036	1.D FM
67087T-DE-8	OAK 2002-A A3 - ABS		09/30/2022	Paydown		20,105	20,105	0	(174)	0	19,379	0	19,379	0	19,205	0	900	900	827	05/15/2024	5.A FE
671022-ZE-4	ORCC FINANCING IV REV SOFR 10/01/2030		07/27/2022	Direct		2,821,867	2,821,867	2,821,867	0	0	0	0	0	0	2,821,867	0	0	0	31,906	10/01/2030	1.C Z
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS		09/01/2022	Paydown		37,982	37,982	37,038	0	0	944	0	944	0	37,982	0	0	0	1,012	12/26/2051	1.A FE
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		09/20/2022	Paydown		19,619	19,619	19,618	19,618	0	1	0	1	0	19,619	0	0	0	242	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		09/20/2022	Paydown		19,619	19,619	19,611	19,612	0	7	0	7	0	19,619	0	0	0	289	11/21/2050	1.A FE
67190A-AA-4	OAKIG 2021-1 A1 - ABS		09/20/2022	Paydown		26,134	26,134	26,130	26,130	0	4	0	4	0	26,134	0	0	0	258	01/20/2051	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - ABS		09/20/2022	Paydown		26,134	26,134	26,130	26,131	0	3	0	3	0	26,134	0	0	0	336	01/20/2051	1.A FE
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		09/25/2022	Paydown		121,503	121,503	113,349	0	0	8,154	0	8,154	0	121,503	0	0	0	1,005	06/25/2052	1.A FE
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		09/01/2022	Paydown		550,082	550,082	557,387	557,345	0	(7,264)	0	(7,264)	0	550,082	0	0	0	8,867	10/25/2051	1.A
68268H-AA-4	OMFIT 2016-3 A - ABS		07/18/2022	Paydown		12,405	12,405	12,529	12,415	0	(10)	0	(10)	0	12,405	0	0	0	277	06/18/2031	1.A FE
68286#-AA-6	171 SAW MILL LLC		09/05/2022	Paydown		86,701	86,701	86,703	86,703	0	(2)	0	(2)	0	86,701	0	0	0	2,086	07/05/2032	1.B
69346W-AA-5	PFP 2019-6 A - CMBS	C	07/15/2022	Paydown		28,780	28,780	28,474	28,648	0	131	0	131	0	28,780	0	0	0	266	04/16/2037	1.A FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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 Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69359Y-AC-1	PMTLT 21INV1 A3 - CMO/RMBS		09/01/2022	Paydown		271,854	271,854	272,661	272,657	0	(803)	0	(803)	0	271,854	0	0	0	4,347	07/25/2051	1.A
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		09/01/2022	Paydown		29,852	29,859	30,526	30,519	0	(667)	0	(667)	0	29,852	0	0	0	736	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		09/01/2022	Paydown		24,603	24,603	25,095	25,358	0	(755)	0	(755)	0	24,603	0	0	0	641	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		09/01/2022	Paydown		48,770	48,770	49,479	49,546	0	(776)	0	(776)	0	48,770	0	0	0	1,134	11/26/2049	1.A
69377E-AA-7	PRPM 22INV1 A1 - RMBS		09/01/2022	Paydown		43,073	43,073	41,899	0	0	1,174	0	1,174	0	43,073	0	0	0	394	04/25/2067	1.A FE
69546M-AA-5	PAID 221 A - ABS		09/15/2022	Paydown		2,396,277	2,396,277	2,396,277	0	0	0	0	0	0	2,396,277	0	0	0	24,851	10/15/2029	1.G FE
69546T-AA-0	PAID 2020-3 A - ABS		08/15/2022	Paydown		257,463	257,463	257,461	257,462	0	1	0	1	0	257,463	0	0	0	3,181	05/17/2027	1.D FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		09/30/2022	Direct		113,397	113,397	113,397	108,498	0	0	0	0	0	113,397	0	0	0	3,286	12/31/2031	1.E PL
72703P-AC-7	PLNT 191 A2 - ABS		09/05/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	217	12/05/2049	2.C FE
74041E-AA-3	PRETSL XVII A1 - CDO		09/23/2022	Paydown		244,996	244,996	230,272	230,463	0	14,533	0	14,533	0	244,996	0	0	0	2,719	03/23/2035	1.A FE
74041N-AA-3	PRETSL XII A1 - CDO	C	09/26/2022	Paydown		967,177	967,177	944,131	0	0	23,045	0	23,045	0	967,177	0	0	0	10,889	12/24/2033	1.A FE
74042F-AA-9	PRETSL 25 A1 - CDO	C	09/22/2022	Paydown		799,737	799,737	702,769	0	0	96,968	0	96,968	0	799,737	0	0	0	6,611	06/22/2037	1.E FE
74042J-AA-1	PRETSL XXI A1 - CDO	C	09/22/2022	Paydown		162,728	162,728	147,879	0	0	14,849	0	14,849	0	162,728	0	0	0	1,620	03/22/2038	1.A FE
74042M-AA-4	PRETSL 22 A1 - CDO	C	09/22/2022	Paydown		397,829	397,830	377,164	375,019	0	22,810	0	22,810	0	397,829	0	0	0	3,930	09/22/2036	1.A FE
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		09/01/2022	Paydown		14,873	14,873	15,084	15,074	0	(201)	0	(201)	0	14,873	0	0	0	298	02/25/2050	1.A
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		09/01/2022	Paydown		34,916	34,916	35,118	35,093	0	(177)	0	(177)	0	34,916	0	0	0	715	12/27/2049	1.A
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		09/26/2022	Paydown		81,184	77,829	61,167	78,639	0	2,545	0	2,545	0	81,184	0	0	0	446	01/25/2037	1.A FM
74923H-AQ-4	RALI 2007-QS4 3A6 - CMO/RMBS		09/01/2022	Paydown		8,799	10,778	10,335	8,503	0	296	0	296	0	8,799	0	0	0	471	03/25/2037	1.A FM
74928X-BB-6	RBSSP 2009-6 3A2 - CMO/RMBS		08/25/2022	Paydown		13,322	13,323	12,725	12,995	201	126	0	328	0	13,322	0	0	0	219	02/26/2051	3.B FM
74928X-BB-6	RBSSP 2009-6 3A2 - CMO/RMBS		09/25/2022	Paydown		1,625	1,625	1,552	1,581	25	20	0	44	0	1,625	0	0	0	30	02/26/2051	1.D FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS		09/01/2022	Paydown		68,253	68,261	69,317	70,041	0	(1,788)	0	(1,788)	0	68,253	0	0	0	1,596	09/27/2049	1.A
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		09/01/2022	Paydown		338,941	338,941	336,633	193,710	0	2,308	0	2,308	0	338,941	0	0	0	5,314	11/25/2051	1.A
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		09/01/2022	Paydown		599,097	599,097	587,021	0	0	12,076	0	12,076	0	599,097	0	0	0	8,641	01/25/2052	1.A FE
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		09/25/2022	Paydown		94,394	94,394	89,276	0	0	5,118	0	5,118	0	94,394	0	0	0	1,213	03/25/2052	1.A FE
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		09/25/2022	Paydown		283,357	283,357	279,815	0	0	3,542	0	3,542	0	283,357	0	0	0	4,092	12/26/2051	1.A
74958W-AC-0	RFMSI 2007-SA1 2A2 - CMO/RMBS		09/01/2022	Paydown		9,914	22,185	10,210	9,013	0	901	0	901	0	9,914	0	0	0	557	02/25/2037	1.D FM
74958Y-AE-2	RFMSI 2007-S4 A5 - CMO/RMBS		09/25/2022	Paydown		4,174	3,818	1,225	0	0	140	0	140	0	4,174	0	0	0	164	04/25/2037	1.D FM
74969T-AA-8	RBIT 2021-HB1 A - RMBS		09/25/2022	Paydown		1,472,303	1,472,303	1,472,301	1,472,277	0	26	0	26	0	1,472,303	0	0	0	11,899	11/25/2031	1.A FE
74969V-AA-3	RPIT 212 A - CMO/RMBS		09/25/2022	Paydown		443,996	443,995	439,132	439,152	0	4,844	0	4,844	0	443,996	0	0	0	5,857	09/25/2061	1.A FE
74969X-AA-9	RPIT 221 A - CMO/RMBS		09/25/2022	Paydown		265,717	265,717	265,349	0	0	367	0	367	0	265,717	0	0	0	5,270	01/25/2062	1.A FE
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		09/25/2022	Paydown		81,340	81,340	80,713	0	0	627	0	627	0	81,340	0	0	0	1,495	01/25/2070	1.A FE
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		09/01/2022	Paydown		31,166	33,450	26,628	30,938	0	228	0	228	0	31,166	0	0	0	1,114	07/25/2036	1.D FM
75115D-AA-3	RALI 2006-QS13 1A1 - CMO/RMBS		09/30/2022	Paydown		11,930	14,021	10,315	(2,903)	0	12,227	0	12,227	0	9,324	0	2,606	2,606	118	09/25/2036	1.A FM
75116C-ET-9	RALI 2007-QS6 114 - CMO/RMBS		09/01/2022	Paydown		8,772	10,448	10,052	8,299	0	473	0	473	0	8,772	0	0	0	404	04/25/2037	1.A FM
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		09/26/2022	Paydown		191,917	191,580	149,483	187,177	0	4,740	0	4,740	0	191,917	0	0	0	1,698	05/25/2036	1.D FM
75156W-AD-5	RAMP 2006-RS4 A4 - RMBS		09/26/2022	Paydown		210,230	210,231	186,131	205,761	0	4,469	0	4,469	0	210,230	0	0	0	1,920	07/25/2036	1.A FM
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		09/01/2022	Paydown		206,860	206,860	208,477	208,467	0	(1,607)	0	(1,607)	0	206,860	0	0	0	3,588	07/25/2051	1.A
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		09/25/2022	Paydown		139,936	139,937	137,663	0	0	2,274	0	2,274	0	139,936	0	0	0	1,928	12/25/2051	1.A
75574E-AA-5	RCMT 22FL9 A - CMBS		09/25/2022	Paydown		18,772	18,772	18,622	0	0	150	0	150	0	18,772	0	0	0	162	06/25/2037	1.A FE
75970N-BE-6	RAMC 2005-3 AF4 - RMBS		09/01/2022	Paydown		138,559	138,559	138,558	138,559	0	0	0	0	0	138,559	0	0	0	4,790	11/25/2035	1.A FM
76110V-QL-5	RFMS2 2004-HS2 AI6 - RMBS		09/01/2022	Paydown		3	0	0	0	0	3	0	3	0	3	0	0	0	0	06/25/2034	1.A FM
76110V-RX-8	RFMS2 2005-HS1 1A4 - RMBS		09/30/2022	Paydown		0	0	0	(17,974)	0	0	0	0	0	(17,974)	0	17,974	17,974	0	09/25/2035	1.A FM
761118-BU-1	RALI 2005-QA8 NB2 - CMO/RMBS		09/01/2022	Paydown		91,964	93,562	74,420	90,399	0	1,565	0	1,565	0	91,964	0	0	0	1,974	07/25/2035	1.D FM
761118-DV-7	RALI 2005-QS12 A8 - CMO/RMBS		09/25/2022	Paydown		8,669	10,714	3,620	8,482	0	187	0	187	0	8,669	0	0	0	92	08/25/2035	1.D FM
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS		09/01/2022	Paydown		3,441	3,645	964	3,416	0	25	0	25	0	3,441	0	0	0	146	10/25/2035	1.D FM
761118-UG-1	RALI 2006-QS2 1A1 - CMO/RMBS		09/01/2022	Paydown		14,476	16,124	15,708	14,324	0	152	0	152	0	14,476	0	0	0	580	02/25/2036	1.D FM
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		08/01/2022	Paydown		4,627	5,092	74	4,510	0	117	0	117	0	4,627	0	0	0	163	02/25/2036	2.B FM
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		09/01/2022	Paydown		2,070	2,368	34	2,000	0	70	0	70	0	2,070	0	0	0	105	02/25/2036	1.D FM
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		09/01/2022	Paydown		28,159	30,603	27,828	27,703	0	456	0	456	0	28,159	0	0	0	621	05/18/2035	1.D FM
76971E-AA-2	RBIT 20HB1 A1 - ABS		09/25/2022	Paydown		150	150	150	151	0	(1)	0	(1)	0	150	0	0	0	2	10/25/2050	1.A FE
77879R-AB-2	ROTOR 2011-1 1A - ABS	D	08/15/2022	Paydown		8,307	8,307	8,141	7,061	1,109	137	0	1,246	0	8,307	0	0	0	303	06/15/2046	5.A FE
78433X-AA-8	SALTT 211 AA - ABS		09/15/2022	Paydown		194,047	194,047	194,041	194,041	0	5	0	5	0	194,047	0	0	0	2,865	02/28/2033	1.C FE
78434K-AA-5	SGR 222 A1 - CMO/RMBS		09/25/2022	Paydown		11,745	11,745	11,738	0	0	7	0	7	0	11,745	0	0	0	84	08/25/2062	1.A FE
78454*-AA-5	SMIF 2018 FINANCE LLC		07/15/2022	Direct		113,790	113,790	113,790	113,790	0	0	0	0	0	113,790	0	0	0	6,769	07/16/2040	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
80306A-AA-8	SAPA 2018-1 A - ABS	C	08/15/2022	Paydown		96,895	96,895	97,475	97,265	0	(370)	0	(370)	0	96,895	0	0	0	2,601	12/15/2040	2.B FE
80306A-AA-8	SAPA 2018-1 A - ABS	C	09/15/2022	Paydown		17,422	17,422	17,526	17,488	0	(67)	0	(67)	0	17,422	0	0	0	555	12/15/2040	3.B FE
81378E-AA-1	SABR 2007-BR4 A2A - RMBS		09/26/2022	Paydown		14,972	14,972	9,618	14,639	0	333	0	333	0	14,972	0	0	0	68	05/26/2037	1.D FM
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		09/01/2022	Paydown		243,774	243,774	248,040	247,685	0	(3,911)	0	(3,911)	0	243,774	0	0	0	5,756	12/27/2049	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		09/01/2022	Paydown		37,356	37,356	38,138	38,539	0	(1,183)	0	(1,183)	0	37,356	0	0	0	790	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		09/01/2022	Paydown		48,160	48,160	49,349	49,897	0	(1,738)	0	(1,738)	0	48,160	0	0	0	1,154	03/25/2050	1.A
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		09/01/2022	Paydown		166,434	166,434	170,257	170,052	0	(3,618)	0	(3,618)	0	166,434	0	0	0	3,799	02/25/2050	1.A
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		09/01/2022	Paydown		311,274	311,274	314,533	314,518	0	(3,243)	0	(3,243)	0	311,274	0	0	0	5,347	11/25/2051	1.A
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		09/01/2022	Paydown		160,359	160,359	156,300	0	0	4,059	0	4,059	0	160,359	0	0	0	2,363	02/26/2052	1.A FE
81761T-AE-5	SERV 211 A21 - RMBS		08/01/2022	Paydown		8,788	8,788	8,640	7,500	0	147	0	147	0	8,788	0	0	0	180	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1 A2 - ABS		07/25/2022	Paydown		7,963	7,963	8,039	8,015	0	(52)	0	(52)	0	7,963	0	0	0	232	10/25/2049	2.C FE
817743-AG-2	SPRO 221 A2 - RMBS		07/25/2022	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	193	01/25/2052	2.C FE
81788Y-AA-1	767 LLC		09/06/2022	Paydown		80,290	80,290	80,290	80,290	0	0	0	0	0	80,290	0	0	0	2,811	10/05/2022	2.C PL
83438J-AA-4	SLOSO 2007-1 ALA - CDO		07/07/2022	Paydown		394,538	394,538	352,618	0	0	41,920	0	41,920	0	394,538	0	0	0	1,702	10/07/2037	1.D FE
83546D-AL-2	SONIC 2020-1 A21 - RMBS		09/20/2022	Paydown		13,750	13,750	13,991	13,981	0	(231)	0	(231)	0	13,750	0	0	0	311	01/20/2050	1.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS		09/20/2022	Paydown		20,625	20,625	21,919	21,874	0	(1,249)	0	(1,249)	0	20,625	0	0	0	377	01/20/2050	1.C FE
83546D-AN-8	SONIC 2021-1 A21 - RMBS		09/20/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	128	08/21/2051	2.B FE
83611M-HM-3	SVHE 2005-B M2 - RMBS		09/01/2022	Paydown		(245)	19,555	0	(11,768)	0	11,523	0	11,523	0	(245)	0	0	0	565	05/25/2035	1.D FM
85022W-AP-9	SCFT 2020-A A - ABS		09/25/2022	Paydown		314,662	314,662	314,647	314,647	0	15	0	15	0	314,662	0	0	0	4,118	09/26/2037	1.A FE
85208N-AD-2	SPRNTS 1A1 - RMBS		07/01/2022	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/20/2029	2.A FE
85208N-AD-2	SPRNTS 1A1 - RMBS		09/20/2022	Paydown		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	6,663	09/20/2029	2.A FE
86206@-AA-7	STONEHENGE CAPITAL FUND NEVADA III LLC		07/31/2022	Direct		75,111	75,111	75,018	75,094	0	18	0	18	0	75,111	0	0	0	3,098	01/31/2026	1.D FE
86208#-AA-3	STONEHENGE CAP CT VI 2021B-1 8.00 12/15/		09/15/2022	Direct		803	803	803	803	0	0	0	0	0	803	0	0	0	849	12/15/2030	1.C FE
86208@-AA-5	STONEHENGE CAPITAL FUND SOUTH CAROLINA I		09/01/2022	Direct		196,371	196,371	196,371	196,371	0	0	0	0	0	196,371	0	0	0	8,100	03/01/2026	1.C FE
86212V-AA-2	STR 2016-1 A1 - ABS		09/20/2022	Paydown		10,876	10,876	10,871	10,873	0	3	0	3	0	10,876	0	0	0	287	10/22/2046	1.E FE
86212V-AD-6	STR 2018-1 A1 - ABS		09/20/2022	Paydown		7,500	7,500	7,498	7,499	0	1	0	1	0	7,500	0	0	0	198	10/20/2048	1.A FE
86212V-AE-4	STR 2018-1 A2 - ABS		09/20/2022	Paydown		8,125	8,125	8,122	8,123	0	2	0	2	0	8,125	0	0	0	232	10/20/2048	1.A FE
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		09/01/2022	Paydown		36,701	36,703	32,222	34,905	0	1,796	0	1,796	0	36,701	0	0	0	841	11/25/2035	1.A FM
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		09/01/2022	Paydown		34,503	34,993	27,929	33,960	0	543	0	543	0	34,503	0	0	0	840	07/25/2035	1.D FM
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		09/01/2022	Paydown		21,045	21,047	18,554	20,665	0	379	0	379	0	21,045	0	0	0	411	07/25/2035	1.D FM
863579-VW-5	SARM 2005-17 5A2 - CMO/RMBS		09/25/2022	Paydown		11,443	16,494	7,728	10,932	0	511	0	511	0	11,443	0	0	0	120	08/25/2035	1.D FM
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS		09/01/2022	Paydown		108,376	107,103	80,220	103,787	0	4,588	0	4,588	0	108,376	0	0	0	1,918	09/25/2035	1.D FM
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS		09/01/2022	Paydown		5,130	5,129	4,658	5,004	0	126	0	126	0	5,130	0	0	0	92	09/25/2035	1.A FM
863579-ZL-5	SARM 2005-20 3A3 - CMO/RMBS		09/01/2022	Paydown		62,411	62,805	53,352	60,503	0	1,908	0	1,908	0	62,411	0	0	0	1,292	10/25/2035	1.D FM
863587-AE-1	SAIL 2006-3 A5 - RMBS		09/26/2022	Paydown		82,878	82,878	67,111	78,789	0	4,088	0	4,088	0	82,878	0	0	0	503	06/25/2036	1.A FM
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		09/01/2022	Paydown		7,190	7,190	6,734	7,197	0	(7)	0	(7)	0	7,190	0	0	0	161	08/25/2031	1.D FM
86359A-MG-5	SASC 2003-AL1 APO - CMO/RMBS		09/01/2022	Paydown		8,395	8,395	5,913	8,165	0	229	0	229	0	8,395	0	0	0	0	04/25/2031	5.B GI
86359A-WT-6	SASC 2003-AL2 APO - RMBS		09/01/2022	Paydown		14,109	14,109	10,969	13,934	0	176	0	176	0	14,109	0	0	0	0	01/25/2031	5.B GI
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		09/26/2022	Paydown		470,266	470,266	444,402	445,819	0	24,447	0	24,447	0	470,266	0	0	0	3,112	05/25/2047	1.E FE
87222E-AB-4	TBW 2007-1 A2 - RMBS		09/26/2022	Paydown		36,949	36,949	6,485	17,888	0	323	0	323	0	36,949	0	0	0	83	03/25/2037	1.A FM
87222E-AC-2	TBW 2007-1 A3 - RMBS		09/01/2022	Paydown		65,955	65,955	21,666	11,484	0	386	0	386	0	65,955	0	0	0	794	03/25/2037	1.D FM
87265K-AD-4	SIXTH STREET SPECIALTY LENDING INC		07/18/2022	NOMURA SECURITIES/FIXED INCOME		646,336	610,000	610,000	610,000	0	0	0	0	0	610,000	0	36,336	36,336	26,611	08/01/2022	2.B FE
87267C-AA-6	TRP 211 A - ABS		09/17/2022	Paydown		5,100	5,100	4,704	0	0	396	0	396	0	5,100	0	0	0	44	06/19/2051	1.F FE
87268R-AA-2	TFINS 192 A1 - CDO		08/29/2022	Paydown		2,867	2,867	2,867	2,867	0	0	0	0	0	2,867	0	0	0	66	02/28/2039	1.B FE
87329#-AA-5	TTGA SBIC PIONEER FEEDER FUND, LP		09/30/2022	Direct		953,124	953,124	953,124	953,124	0	0	0	0	0	953,124	0	0	0	0	12/31/1935	2.B PL
87342R-AC-8	BELL 2016-1 A23 - RMBS		08/25/2022	Paydown		17,938	17,938	17,852	5,491	0	94	0	94	0	17,938	0	0	0	360	05/25/2046	2.B FE
87342R-AE-4	BELL 181 A22 - RMBS		08/25/2022	Paydown		20,711	20,711	20,639	0	0	72	0	72	0	20,711	0	0	0	256	11/25/2048	2.B FE
87342R-AF-1	BELL 181 A22 - RMBS		08/25/2022	Paydown		5,000	5,000	5,000	5,001	0	(1)	0	(1)	0	5,000	0	0	0	277	11/25/2048	1.C FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		08/25/2022	Paydown		16,250	16,250	13,854	0	0	2,396	0	2,396	0	16,250	0	0	0	143	08/25/2051	2.B FE
881561-GQ-1	TMTS 0415AL A1 - RMBS		09/01/2022	Paydown		60,588	60,588	59,452	61,161	0	(573)	0	(573)	0	60,588	0	0	0	2,040	07/25/2034	1.A FM
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		09/26/2022	Paydown		33,570	33,559	28,645	32,631	0	939	0	939	0	33,570	0	0	0	1,024	01/25/2038	1.A FM
88159T-AA-8	TES 2017-2 A - ABS		09/20/2022	Various		3,331,035	3,399,016	3,381,908	1,699,820	0	16,928	0	16,928	0	3,399,261	0	(68,225)	(68,225)	81,884	02/20/2048	1.G FE
88275F-SC-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2022	Direct		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	3,048	09/01/2035	1.B FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		08/26/2022	Call @ 100.00		6,500	6,500	6,500	6,500	0	0	0	0	0	6,500	0	0	0	107	07/01/2037	1.A FE
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		08/26/2022	Call @ 100.00		6,500	6,500	6,500	6,500	0	0	0	0	0	6,500	0	0	0	94	07/01/2037	1.A FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	09/20/2022	Paydown		140,000	140,000	137,900	137,911	0	2,089	0	2,089	0	140,000	0	0	0	1,811	08/20/2046	1.F FE
88430@-AA-1	36TH STREET CAPITAL LLC		09/15/2022	Direct		2,220,265	2,220,265	2,220,265	2,220,265	0	0	0	0	0	2,220,265	0	0	0	37,229	03/01/2027	1.G PL
885220-KW-2	TMST 2006-2 A2B - CMO/RMBS		09/25/2022	Paydown		14,778	14,778	14,164	14,223	0	555	0	555	0	14,778	0	0	0	243	04/25/2036	1.D FM
88603U-AA-7	THRST 2021 A - ABS	C	09/15/2022	Paydown		100,303	100,303	100,299	100,301	0	2	0	2	0	100,303	0	0	0	3,001	06/15/2040	1.F FE
88607A-AA-7	TBOLT 2019 A - ABS	C	07/15/2022	Paydown		7,184	7,184	7,184	7,184	0	0	0	0	0	7,184	0	0	0	154	11/15/2039	2.A FE
88607A-AA-7	TBOLT 2019 A - ABS	C	09/15/2022	Paydown		20,208	20,208	20,208	20,208	0	0	0	0	0	20,208	0	0	0	556	11/15/2039	3.B FE
89171D-AD-9	TPMT 2015-1 A4 - RMBS		09/01/2022	Paydown		1,070,031	1,070,031	1,095,779	1,076,733	0	(6,702)	0	(6,702)	0	1,070,031	0	0	0	31,848	10/27/2053	1.A
89412K-AA-8	TRAP XI A1 - CDO		07/11/2022	Paydown		81,401	81,401	77,026	76,950	0	4,451	0	4,451	0	81,401	0	0	0	485	10/10/2041	1.A FE
89413A-AA-9	TRAP IX A1 - CDO		07/27/2022	Paydown		1,648,611	1,648,611	1,510,862	1,495,744	0	152,867	0	152,867	0	1,648,611	0	0	0	10,900	01/27/2040	1.B FE
89413C-AA-5	TRAP X A1 - CDO		07/06/2022	Paydown		91,527	91,527	83,632	0	0	7,894	0	7,894	0	91,527	0	0	0	430	07/08/2041	1.B FE
89609M-AA-7	TRIBUTE RAIL LLC - ABS		09/17/2022	Paydown		23,014	23,014	23,010	0	0	5	0	5	0	23,014	0	0	0	255	05/17/2052	1.F FE
89656G-AA-2	TRL 211 A - RMBS		09/19/2022	Paydown		27,247	27,247	26,253	19,057	0	994	0	994	0	27,247	0	0	0	302	07/19/2051	1.F FE
89656R-AA-8	TRL 221 A - RMBS		09/17/2022	Paydown		82,650	82,650	82,647	0	0	4	0	4	0	82,650	0	0	0	955	05/19/2052	1.F FE
89657A-AC-0	TRL 2020-1 A - RMBS		09/17/2022	Paydown		61,826	61,826	61,812	61,813	0	13	0	13	0	61,826	0	0	0	807	10/17/2050	1.F FE
89657B-AA-2	TRL 191 A1 - ABS		09/17/2022	Paydown		21,900	21,900	21,889	21,892	0	8	0	8	0	21,900	0	0	0	556	04/17/2049	1.F FE
89657B-AB-0	TRL 2019-2 A1 - RMBS		09/17/2022	Paydown		72,311	72,311	72,293	72,297	0	14	0	14	0	72,311	0	0	0	1,152	10/18/2049	1.F FE
89683L-AA-8	TRP 212 A - CMO/RMBS		09/17/2022	Paydown		78,610	78,610	78,578	78,578	0	32	0	32	0	78,610	0	0	0	1,219	06/20/2051	1.F FE
89708B-AA-1	TROPC 5 AL1 - CDO	C	07/15/2022	Paydown		556,246	556,246	495,326	484,989	0	71,257	0	71,257	0	556,246	0	0	0	3,198	07/15/2036	1.B FE
898203-AA-2	TFINS 2017-2 A1 - CDO	C	09/20/2022	Paydown		333,333	333,333	326,667	327,688	0	5,645	0	5,645	0	333,333	0	0	0	6,720	09/20/2039	1.D FE
898203-AB-0	TFINS 2017-2 A2 - CDO	C	09/20/2022	Paydown		200,000	200,000	196,000	191,442	0	8,558	0	8,558	0	200,000	0	0	0	5,370	09/20/2039	1.D FE
89820U-AB-0	TFINS 181 A2 - CDO	C	09/30/2022	Paydown		11,054	11,054	10,943	10,584	0	470	0	470	0	11,054	0	0	0	336	03/30/2039	1.D FE
90352W-AD-6	STEAM 2021-1 A - ABS		09/28/2022	Paydown		125,208	125,208	123,641	95,387	0	1,575	0	1,575	0	125,208	0	0	0	1,766	02/28/2051	1.F FE
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		09/01/2022	Paydown		301,015	301,015	291,797	0	0	9,219	0	9,219	0	301,015	0	0	0	3,698	09/25/2051	1.A
90355R-AC-6	UWMMT-21INV3-A3 - CMO/RMBS		09/01/2022	Paydown		603,313	603,313	584,365	0	0	18,948	0	18,948	0	603,313	0	0	0	7,597	11/25/2051	1.A
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2022	Paydown		24,926	24,926	24,926	24,934	0	(8)	0	(8)	0	24,926	0	0	0	1,072	02/15/2027	2.B FE
91743P-DE-2	UTAH HSG CORP		09/21/2022	Paydown		75,524	75,524	78,321	78,225	0	(2,701)	0	(2,701)	0	75,524	0	0	0	1,830	03/21/2050	1.B FE
91824N-AC-6	UWM 211 A3 - CMO/RMBS		09/01/2022	Paydown		504,119	504,119	508,215	508,136	0	(4,017)	0	(4,017)	0	504,119	0	0	0	8,783	08/25/2051	1.A
92257A-AB-0	VCC 2018-1 A - CMBS		09/01/2022	Paydown		244,548	244,548	244,465	244,614	0	(65)	0	(65)	0	244,548	0	0	0	6,091	04/27/2048	1.A FE
92257B-AA-0	VCC 2022-3 A - CMBS		09/01/2022	Paydown		241,326	241,326	240,859	0	0	467	0	467	0	241,326	0	0	0	3,271	06/25/2052	1.A FE
92257C-AA-8	VCC 2019-1 A - CMBS		09/01/2022	Paydown		97,203	97,203	97,181	97,203	0	0	0	0	0	97,203	0	0	0	2,497	03/25/2049	1.A FE
92258X-AA-1	VCC 221 A - RMBS		09/25/2022	Paydown		105,042	105,042	104,323	0	0	719	0	719	0	105,042	0	0	0	2,152	02/25/2052	1.A FE
92259K-AA-8	VCC 224 A - CMBS		08/25/2022	Paydown		16,224	16,224	16,220	0	0	4	0	4	0	16,224	0	0	0	76	08/25/2052	1.A FE
92259K-AA-8	VCC 224 A - CMBS		09/25/2022	Paydown		51,605	51,604	51,593	0	0	12	0	12	0	51,605	0	0	0	484	08/25/2052	1.A FE
92259L-AB-4	VCC 2020-1 AFX - CMBS		09/01/2022	Paydown		131,957	131,957	131,956	131,927	0	31	0	31	0	131,957	0	0	0	2,261	02/25/2050	1.A FE
92259U-AA-6	VCC 222 A - RMBS		09/25/2022	Paydown		172,423	172,423	172,392	0	0	31	0	31	0	172,423	0	0	0	3,063	04/25/2052	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		09/01/2022	Paydown		258,781	258,781	253,161	0	0	5,620	0	5,620	0	258,781	0	0	0	2,289	11/26/2066	1.A FE
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		09/01/2022	Paydown		63,031	63,031	62,866	0	0	166	0	166	0	63,031	0	0	0	1,014	02/25/2067	1.A FE
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		09/25/2022	Paydown		49,653	49,653	49,653	0	0	1	0	1	0	49,653	0	0	0	309	07/25/2067	1.A FE
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS		08/22/2022	Paydown		2,353,483	2,353,483	2,353,483	0	0	0	0	0	0	2,353,483	0	0	0	47,346	02/18/2028	1.G PL
92838C-AA-6	VISIO 221 A1 - RMBS		09/01/2022	Paydown		64,948	64,948	64,947	0	0	1	0	1	0	64,948	0	0	0	469	08/25/2057	1.A FE
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS		09/01/2022	Paydown		19,185	19,185	18,196	19,027	0	158	0	158	0	19,185	0	0	0	335	10/25/2035	1.A FM
92925C-CC-4	WAMU 2006-AR1 1AA - CMO/RMBS		09/01/2022	Paydown		14,633	14,633	9,805	14,180	0	453	0	453	0	14,633	0	0	0	143	01/25/2046	1.D FM
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		09/01/2022	Paydown		17,567	18,067	13,995	17,128	0	438	0	438	0	17,567	0	0	0	373	05/25/2037	1.D FM
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		09/01/2022	Paydown		10,991	11,198	9,979	10,763	0	229	0	229	0	10,991	0	0	0	200	11/25/2036	1.D FM
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS		09/01/2022	Paydown		58,236	47,402	45,819	66	0	58,170	0	58,170	0	58,236	0	0	0	298	01/25/2047	1.A FM
93363N-AB-1	WAMU 2006-AR12 1A2 - CMO/RMBS		09/01/2022	Paydown		5,965	5,684	5,373	5,880	0	85	0	85	0	5,965	0	0	0	123	10/25/2036	1.D FM
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		09/01/2022	Paydown		54,596	70,158	59,504	53,875	0	720	0	720	0	54,596	0	0	0	1,506	07/25/2037	1.D FM
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS		09/01/2022	Paydown		12,591	12,961	12,999	12,208	0	384	0	384	0	12,591	0	0	0	530	02/25/2036	1.D FM
93934N-AC-9	WMALT 2006-5 1A3 - CMO/RMBS		09/01/2022	Paydown		18,629	23,402	21,808	17,754	0	875	0	875	0	18,629	0	0	0	970	07/25/2036	1.D FM
93934N-AR-6	WMALT 2006-5 2C2 - CMO/RMBS		09/25/2022	Paydown		4,709	5,939	0	4,389	0	321	0	321	0	4,709	0	0	0	52	07/25/2036	1.D FM
94353W-AA-3	WAAV 171 A - ABS		09/15/2022	Paydown		59,874	59,874	59,873	59,875	0	(2)	0	(2)	0	59,874	0	0	0	1,399	11/15/2042	2.B FE
94945P-AA-3	WLKRG 2017-A A - RMBS		09/15/2022	Paydown		124,921	124,921	124,797	124,809	0	112	0	112	0	124,921	0	0	0	2,335	06/15/2033	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		09/01/2022	Paydown		114,724	114,724	116,767	117,260	0	(2,537)	0	(2,537)	0	114,724	0	0	0	2,798	09/27/2049	1.A
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		09/01/2022	Paydown		33,263	33,263	33,658	33,866	0	(603)	0	(603)	0	33,263	0	0	0	672	12/27/2049	1.A
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		09/25/2022	Paydown		402,006	402,006	394,343	0	0	7,663	0	7,663	0	402,006	0	0	0	5,801	08/25/2051	1.A FE
95058X-AE-8	WEN 2018-1 A22 - RMBS		09/15/2022	Paydown		5,000	5,000	4,781	4,842	0	158	0	158	0	5,000	0	0	0	146	03/16/2048	2.B FE
95058X-AG-3	WEN 2019-1 A21 - RMBS		09/15/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	71	06/15/2049	2.B FE
95058X-AM-0	WEN 2022-1 A21 - RMBS		09/15/2022	Paydown		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	96	03/15/2052	2.B FE
96034J-AA-4	WESTR 221 A - RMBS		09/20/2022	Paydown		504,915	504,915	504,409	0	0	506	0	506	0	504,915	0	0	0	4,796	08/20/2036	1.A FE
96034J-AB-2	WESTR 221 B - RMBS		09/20/2022	Paydown		432,784	432,784	432,270	0	0	514	0	514	0	432,784	0	0	0	5,254	08/20/2036	1.F FE
96034L-AA-9	WESTR 2020-1 A - RMBS		09/01/2022	Paydown		180,538	180,538	180,300	180,461	0	77	0	77	0	180,538	0	0	0	3,257	03/20/2034	1.A FE
96525W-AC-7	WITEH 10 B2 - CDO		07/17/2022	Paydown		1,522,157	1,522,157	1,522,157	1,522,157	0	0	0	0	0	1,522,157	0	0	0	90,256	04/19/2027	1.A FE
97064E-AA-6	WESTF 2018-A A - ABS		07/15/2022	Paydown		31,386	31,386	31,385	31,386	0	0	0	0	0	31,386	0	0	0	870	09/15/2043	2.A FE
97064F-AA-3	WESTF 2020-A A - ABS		09/15/2022	Paydown		58,072	58,072	58,071	58,072	0	0	0	0	0	58,072	0	0	0	1,289	03/15/2045	1.F FE
974153-AB-4	WSTOP 201 A2 - RMBS		09/05/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	107	12/05/2050	2.B FE
98920M-AA-0	ZAXBY 211 A2 - ABS		07/30/2022	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	212	07/31/2051	2.B FE
98944P-AB-3	ZCAP 2018-1 A - ABS		09/15/2022	Paydown		28,880	28,880	28,452	28,539	0	341	0	341	0	28,880	0	0	0	922	10/15/2038	2.C FE
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A		09/15/2022	Paydown		153,810	149,668	148,712	139,968	8,885	4,956	0	13,842	0	153,810	0	0	0	4,477	11/15/2037	3.C FE
G7256K-AB-0	PROP 2017-1 A - ABS		09/15/2022	Paydown		15,389	15,389	15,380	15,360	0	29	0	29	0	15,389	0	0	0	553	03/15/2042	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						135,368,346	137,298,405	134,371,983	93,210,284	35,885	1,189,163	328	1,224,721	0	135,615,448	0	(294,831)	(294,831)	3,463,915	XXX	XXX
00216C-AD-5	AQ Sunshine, Inc./Term Loan 3/19		09/30/2022	Direct		958	958	941	950	5	2	0	7	0	958	0	0	0	54	04/15/2025	3.B PL
00216C-AF-0	AQ SUNSHINE, INC. - TERM LOAN B		07/01/2022	Adjustment		334	334	333	334	0	0	0	0	0	334	0	0	0	13	04/15/2025	3.B FE
00216C-AF-0	AQ SUNSHINE, INC. - TERM LOAN B		09/30/2022	Direct		334	334	333	334	0	0	0	0	0	334	0	0	0	13	04/15/2025	3.B PL
00216C-AH-6	AQ SUNSHINE, INC. - TRANCHE C TERM LOAN		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2	04/15/2025	3.B Z
00216C-AH-6	AQ SUNSHINE, INC. - TRANCHE C TERM LOAN		09/30/2022	Direct		156	156	156	151	0	0	0	0	0	156	0	0	0	7	04/15/2025	5.B GI
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		09/30/2022	Direct		1,856	1,856	1,856	1,856	0	0	0	0	0	1,856	0	0	0	75	07/31/2026	1.F Z
00228*-AB-2	ATI RESTORATION, LLC - INITIAL DDTL		09/30/2022	Direct		644	644	644	644	0	0	0	0	0	644	0	0	0	34	07/31/2026	1.F PL
00231@-AB-5	ATS ACQUISITION COMPANY, LLC - CLOSING D		09/30/2022	Direct		2,360	2,360	2,360	2,360	0	0	0	0	0	2,360	0	0	0	125	11/30/2026	2.C PL
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		07/01/2022	Adjustment		2,113	2,113	2,113	2,075	0	0	0	0	0	2,113	0	0	0	101	05/11/2024	4.B PL
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		07/01/2022	Direct		371	371	371	371	0	0	0	0	0	371	0	0	0	16	02/07/2026	3.A PL
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa		07/01/2022	Direct		106	106	106	106	0	0	0	0	0	106	0	0	0	5	02/07/2026	3.A PL
00843@-AA-7	AffiniPay Midco, LLC/Term Loan 2/20		07/01/2022	Direct		628	628	628	628	0	0	0	0	0	628	0	0	0	23	06/09/2028	3.A PL
00843@-AB-5	AFFINIPAY MIDCO, LLC - INCREMENTAL TERM		07/01/2022	Direct		63	63	63	63	0	0	0	0	0	63	0	0	0	2	06/09/2028	3.B PL
00843@-AC-3	AFFINIPAY MIDCO, LLC - 2ND AMENDMENT TL		07/01/2022	Direct		156	156	156	156	0	0	0	0	0	156	0	0	0	6	06/09/2028	3.A Z
01370#-AA-4	Alcami Corporation/First Lien Term Loan		09/30/2022	Direct		1,172	1,172	1,140	1,084	84	4	0	88	0	1,172	0	0	0	44	07/14/2025	5.A FE
02254G-AE-3	Alvogen		09/30/2022	Direct		23,750	23,750	22,563	22,989	516	245	0	761	0	23,750	0	0	0	1,567	12/31/2023	4.C FE
02928@-AA-1	AMERICAN RESTORATION OPERATIONS, LLC - T		09/30/2022	Direct		1,728	1,728	1,728	1,693	35	0	0	35	0	1,728	0	0	0	108	10/02/2025	5.A
02928@-AC-7	AMERICAN RESTORATION OPERATIONS, LLC - D		07/01/2022	Direct		776	776	776	776	0	0	0	0	0	776	0	0	0	30	10/02/2025	3.A PL
02928@-AD-5	AMERICAN RESTORATION OPERATIONS, LLC - D		07/01/2022	Direct		1,252	1,252	1,252	1,252	0	0	0	0	0	1,252	0	0	0	48	10/02/2025	3.A PL
02928@-AF-0	AMERICAN RESTORATION OPERATIONS, LLC - D		07/01/2022	Direct		347	347	347	347	0	0	0	0	0	347	0	0	0	13	10/02/2025	3.A PL
03272*-AA-3	ANAQUA PARENT HOLDINGS, INC. - TERM LOAN		09/30/2022	Direct		124	124	124	124	0	0	0	0	0	124	0	0	0	4	04/10/2026	3.B PL
03272*-AB-1	ANAQUA PARENT HOLDINGS, INC. - DELAYED T		09/30/2022	Direct		5	5	5	0	0	0	0	0	0	5	0	0	0	0	04/10/2026	3.B PL
03835E-AC-8	APPLOVIN CORPORATION - INITIAL TERM LOAN		09/30/2022	Direct		10,363	10,363	10,130	0	0	9	0	9	0	10,363	0	0	0	76	08/15/2025	3.C FE
03979*-AA-9	RTI Surgical		09/30/2022	Direct		2,589	2,589	2,589	2,589	0	0	0	0	0	2,589	0	0	0	217	07/20/2026	3.B PL
05365@-AA-4	Avetta, LLC/Term Loan 4/18		09/30/2022	Direct		1,752	1,752	1,717	1,747	0	5	0	5	0	1,752	0	0	0	94	04/10/2024	3.B PL
05365@-AD-8	Avetta, LLC/Second Amendment Tranche B T		09/30/2022	Direct		1,355	1,355	1,330	1,351	0	4	0	4	0	1,355	0	0	0	73	04/10/2024	3.B PL
05365@-AE-6	AVETTA, LLC - THIRD AMENDMENT TRANCHE B		09/30/2022	Direct		174	174	174	174	0	0	0	0	0	174	0	0	0	9	04/10/2024	5.B GI
05464#-AA-2	Axiom Merger Sub Inc./Facility B Term Lo		09/30/2022	Direct		1,172	1,172	1,130	1,167	0	5	0	5	0	1,172	0	0	0	40	04/08/2026	3.B PL
05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		09/30/2022	Direct		5,267	5,267	5,082	0	0	1	0	1	0	5,267	0	0	0	13	02/01/2027	3.C FE
06683@-AA-7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA		09/30/2022	Direct		350	350	350	350	0	0	0	0	0	350	0	0	0	22	10/30/2026	3.B PL
06683@-AB-5	BANYAN SOFTWARE HOLDINGS, LLC - DELAYED		09/30/2022	Direct		200	200	200	95	0	0	0	0	0	200	0	0	0	12	10/30/2026	3.B PL
07386*-AA-7	Bearcat Buyer, Inc./First Lien Term Loan		08/24/2022	Direct		665,508	665,508	647,451	653,801	0	11,707	0	11,707	0	665,508	0	0	0	24,186	07/09/2026	4.A PL
07386*-AB-5	Bearcat Buyer, Inc./First Lien Delayed D		08/24/2022	Direct		138,747	138,747	138,747	138,747	0	0	0	0	0	138,747	0	0	0	5,042	07/09/2026	4.A PL
07386*-AD-1	Bearcat Buyer, Inc./2019 Incremental Fir		08/24/2022	Direct		114,164	114,164	111,596	112,456	0	1,708	0	1,708	0	114,164	0	0	0	4,149	07/09/2026	4.A PL
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN		09/30/2022	Direct		7,981	7,981	7,981	7,981	0	0	0	0	0	7,981	0	0	0	451	12/29/2025	2.C PL
10527@-AB-7	BRANDMUSCLE, INC. - TERM A LOAN		09/30/2022	Direct		3,750	3,750	3,750	3,696	54	0	0	54	0	3,750	0	0	0	234	01/31/2025	3.A PL

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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 Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12721#-AA-7	CVP Holdco, Inc./Delayed Draw Term Loan		09/30/2022	Direct		434	434	434	434	0	0	0	0	0	434	0	0	0	26	10/31/2025	3.B PL
12721#-AB-5	CVP Holdco, Inc./Term Loan 10/19		09/30/2022	Direct		629	629	629	629	0	0	0	0	0	629	0	0	0	37	10/31/2025	3.B PL
12721#-AC-3	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA		09/30/2022	Direct		368	368	368	265	0	0	0	0	0	368	0	0	0	20	10/31/2025	3.B PL
12740@-AB-4	CV INTERMEDIATE HOLDCO CORP. - CLOSING D		09/30/2022	Direct		7,297	7,297	7,297	7,182	115	0	0	115	0	7,297	0	0	0	399	03/31/2026	3.B PL
12740@-AC-2	CV INTERMEDIATE HOLDCO CORP. - DELAYED D		09/30/2022	Direct		2,696	2,696	2,696	2,654	42	0	0	42	0	2,696	0	0	0	148	03/31/2026	3.A PL
15644G-B*-4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI		09/16/2022	Direct		15,766	15,766	15,766	3,644	0	0	0	0	0	15,766	0	0	0	13	10/09/2024	4.A PL
19076*-AA-7	COBALT BUYER SUB INC		09/30/2022	Direct		234	234	234	232	2	0	0	2	0	234	0	0	0	12	10/02/2028	3.A PL
19076*-AB-5	COBALT BUYER SUB INC		09/30/2022	Direct		71	71	71	0	0	0	0	0	0	71	0	0	0	2	10/02/2028	3.A PL
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS, INC. -		09/30/2022	Direct		509	509	509	509	0	0	0	0	0	509	0	0	0	32	01/20/2027	3.A PL
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS, INC. -		09/30/2022	Direct		185	185	185	185	0	0	0	0	0	185	0	0	0	12	01/20/2027	3.A PL
23344U-AC-4	DS ADMIRAL BIDCO, LLC - TERM LOAN		07/29/2022	Direct		1,875	1,875	1,875	1,861	14	0	0	14	0	1,875	0	0	0	97	03/16/2028	3.A PL
23363#-AB-5	DRS Holdings III, Inc./Term Loan 11/19		09/30/2022	Direct		572	572	572	572	0	0	0	0	0	572	0	0	0	31	11/01/2025	3.C PL
23363#-AC-3	DRS HOLDINGS III, INC. - 2021 TERM LOAN		09/30/2022	Direct		398	398	398	398	0	0	0	0	0	398	0	0	0	174	11/01/2025	3.A PL
24360@-AC-6	DECOPAC, INC. - TERM B LOAN		09/30/2022	Direct		706	706	706	659	42	0	0	42	0	706	0	0	0	30	05/15/2028	3.B PL
24823@-AA-1	DENALI HOLDCO LLC		09/30/2022	Direct		312	312	312	309	3	0	0	3	0	312	0	0	0	16	09/15/2027	3.B PL
25403#-AN-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		09/30/2022	Direct		2,350	2,350	2,350	2,344	6	0	0	6	0	2,350	0	0	0	129	08/04/2025	3.C PL
25403#-AR-7	DILIGENT CORPORATION		09/30/2022	Direct		32	32	32	32	0	0	0	0	0	32	0	0	0	2	08/04/2025	3.C PL
25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER		09/30/2022	Direct		156	156	155	156	0	0	0	0	0	156	0	0	0	8	08/04/2025	3.C PL
25403#-AU-0	DILIGENT CORPORATION (FKA DIAMOND MERGER		09/30/2022	Direct		156	156	156	156	0	0	0	0	0	156	0	0	0	8	08/04/2025	3.C PL
25403#-AW-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		09/30/2022	Direct		51	51	51	0	0	0	0	0	0	51	0	0	0	2	08/04/2025	3.C PL
25460H-AB-8	DIRECTV FINANCING, LLC - CLOSING DATE TE		09/30/2022	Direct		341,125	341,125	547,536	288,122	593	(32)	0	560	0	341,125	0	0	0	20,425	08/02/2027	3.B FE
26789#-AA-6	DYNAMIC NC AEROSPACE HOLDINGS, LLC - TER		07/01/2022	Direct		149	149	149	149	0	0	0	0	0	149	0	0	0	6	12/30/2026	2.C PL
26887@-AB-7	EP WEALTH ADVISORS, LLC - DELAYED DRAW T		09/30/2022	Direct		442	442	442	442	0	0	0	0	0	442	0	0	0	20	09/04/2026	1.F PL
26888*-AA-0	EPS NASS PARENT, INC. - INITIAL TERM LOA		09/30/2022	Direct		762	762	762	762	0	0	0	0	0	762	0	0	0	34	04/19/2028	2.C PL
26888*-AB-8	EPS NASS PARENT, INC. - DELAYED DRAW TER		09/30/2022	Direct		43	43	43	0	0	0	0	0	0	43	0	0	0	2	04/19/2028	2.C PL
28619*-AB-0	Elemica Parent, Inc./Term Loan 9/19		09/30/2022	Direct		1,020	1,020	995	1,017	0	3	0	3	0	1,020	0	0	0	53	09/18/2025	3.B PL
28619*-AC-8	ELEMICA PARENT, INC. - AMENDMENT NO. 1 T		09/30/2022	Direct		111	111	111	111	0	0	0	0	0	111	0	0	0	6	09/18/2025	3.B PL
28619*-AD-6	ELEMICA PARENT, INC. - AMENDMENT NO. 1 D		09/30/2022	Direct		286	286	286	286	0	0	0	0	0	286	0	0	0	15	09/18/2025	3.B PL
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS, LLC		09/30/2022	Direct		150	150	150	150	0	0	0	0	0	150	0	0	0	9	12/18/2026	3.A PL
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS, LLC		09/30/2022	Direct		200	200	200	200	0	0	0	0	0	200	0	0	0	11	12/18/2026	3.A PL
28931@-AE-3	ELM TL L+575 03/06/2025		09/30/2022	Direct		541	541	541	541	0	0	0	0	0	541	0	0	0	30	03/06/2025	3.A PL
29359@-AB-0	ENTACT ENVIRONMENTAL SERVICES, INC. - INI		09/30/2022	Direct		15,625	15,625	15,625	15,625	0	0	0	0	0	15,625	0	0	0	850	12/15/2025	2.B PL
29427*-AA-2	Goldcup 17308 AB/USD Term Loan 10/18		09/30/2022	Direct		1,224	1,224	1,196	1,220	0	4	0	4	0	1,224	0	0	0	39	04/09/2026	3.B PL
29668#-AA-6	ESSENTIAL SERVICES HOLDING CORPORATION -		09/30/2022	Direct		2,183	2,183	2,183	2,183	0	0	0	0	0	2,183	0	0	0	112	11/16/2026	3.B PL
29668#-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION -		09/30/2022	Direct		1,164	1,164	1,164	1,164	0	0	0	0	0	1,164	0	0	0	59	11/16/2026	3.B PL
29668#-AC-2	ESSENTIAL SERVICES HOLDING CORPORATION -		09/30/2022	Direct		872	872	872	872	0	0	0	0	0	872	0	0	0	45	11/16/2026	3.B PL
30208*-AB-3	EXO GROUP HOLDINGS, LLC		09/30/2022	Direct		2,708	2,708	2,708	2,662	47	0	0	47	0	2,708	0	0	0	134	09/01/2026	3.A PL
35042#-AC-6	FOUNDATION CONSUMER BRANDS, LLC - TERM L		09/30/2022	Direct		10,717	10,717	10,717	10,717	0	0	0	0	0	10,717	0	0	0	454	10/01/2026	2.C PL
36261*-AB-4	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -		09/30/2022	Direct		15,380	15,380	15,380	15,072	308	0	0	308	0	15,380	0	0	0	847	11/24/2026	3.A PL
36261*-AC-2	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -		09/30/2022	Direct		4,930	4,930	4,930	0	0	0	0	0	0	4,930	0	0	0	111	11/24/2026	3.A PL
36457W-AC-5	GALWAY BORROWER LLC		09/30/2022	Direct		673	673	673	0	0	0	0	0	0	673	0	0	0	17	09/29/2028	3.B PL
36457W-AD-3	GALWAY BORROWER LLC		09/30/2022	Direct		285	285	280	271	0	1	0	1	0	285	0	0	0	18	09/29/2028	3.B PL
39341#-AA-0	Green Street Parent, LLC and Green Stree		09/30/2022	Direct		5,000	5,000	4,900	4,605	384	11	0	395	0	5,000	0	0	0	282	08/27/2026	3.A PL
40406#-AD-4	HAI Acquisition Corporation/Term Loan 10		09/30/2022	Direct		3,125	3,125	3,046	3,116	0	9	0	9	0	3,125	0	0	0	156	11/03/2025	2.C PL
40481#-AA-8	HH - STELLA, INC. - INITIAL TERM LOAN		09/30/2022	Direct		401	401	401	401	0	0	0	0	0	401	0	0	0	23	04/24/2028	3.A PL
40481#-AB-6	HH - STELLA, INC. - DELAYED DRAW TERM LO		09/30/2022	Direct		55	55	55	34	0	0	0	0	0	55	0	0	0	3	04/24/2028	3.A PL
41902@-AA-9	Sigma Electric Manufacturing Corporation		09/30/2022	Direct		1,733	1,733	1,698	1,728	0	5	0	5	0	1,733	0	0	0	106	10/31/2023	3.A PL
41902@-AB-7	Sigma Electric Manufacturing Corporation		09/30/2022	Direct		637	637	631	636	0	1	0	1	0	637	0	0	0	39	10/31/2023	3.A PL
42981#-AA-9	HIGH STREET BUYER, INC. - DELAYED DRAW T		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2	04/14/2028	3.B Z
42981#-AA-9	HIGH STREET BUYER, INC. - DELAYED DRAW T		09/30/2022	Direct		313	313	313	260	3	0	0	3	0	313	0	0	0	14	04/14/2028	3.B PL
42983#-AA-7	HIGH STREET BUYER, INC. - TERM LOAN B		09/30/2022	Direct		233	233	233	231	2	0	0	2	0	233	0	0	0	9	04/14/2028	3.B PL
42983#-AB-5	HIGH STREET BUYER, INC. - DELAYED DRAW T		09/30/2022	Direct		135	135	135	134	1	0	0	1	0	135	0	0	0	6	04/14/2028	3.B PL
42983#-AC-3	HIGH STREET BUYER, INC. - DELAYED DRAW T		09/30/2022	Direct		307	307	307	304	3	0	0	3	0	307	0	0	0	14	04/14/2028	3.B PL
44961*-AB-1	Implus Footcare, LLC/Initial Term Loan 0		09/30/2022	Direct		1,470	1,470	1,466	1,410	59	0	0	59	0	1,470	0	0	0	84	04/30/2024	3.C PL

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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 Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45004K-AC-0	IRI Holdings, Inc./Term Loan 11/18		08/01/2022	Direct		603,125	603,125	597,094	599,693	0	3,433	0	3,433	0	603,125	0	0	0	17,579	12/01/2025	4.B FE
45321*-AA-5	Implus Footcare, LLC/Spenco Incremental		09/30/2022	Direct		114	114	114	105	9	0	0	9	0	114	0	0	0	8	04/30/2024	3.C PL
45686@-AC-8	INFRASTRIPE LLC DDTL L+600 09/30/2024		09/30/2022	Direct		1,659	1,659	1,659	1,659	0	0	0	0	0	1,659	0	0	0	88	09/30/2024	2.C PL
45763F-AN-8	Inmar, Inc./Initial Term Loan (First Lie		09/30/2022	Direct		2,997	2,997	2,847	2,974	0	22	0	22	0	2,997	0	0	0	123	05/01/2024	4.C FE
46126#-AA-6	IntraPac International LLC/U.S. Term Loa		09/30/2022	Direct		1,234	1,234	1,206	1,231	0	3	0	3	0	1,234	0	0	0	64	01/11/2026	3.B PL
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T		09/30/2022	Direct		156	156	156	156	0	0	0	0	0	156	0	0	0	8	01/11/2026	5.B GI
48234K-AC-6	Term Loan B : K&N Engineering		09/30/2022	Direct		2,577	2,577	2,229	2,449	57	71	0	128	0	2,577	0	0	0	121	10/20/2023	5.B FE
48240@-AA-5	K2 Insurance Services, LLC/Term Loan 7/1		09/30/2022	Direct		3,947	3,947	3,843	3,931	0	16	0	16	0	3,947	0	0	0	252	07/01/2026	2.C PL
48240@-AB-3	K2 Insurance Services, LLC/Delayed Draw		09/30/2022	Direct		680	680	680	680	0	0	0	0	0	680	0	0	0	39	07/01/2026	2.C PL
48773#-AA-8	Kellermeyer Bergensons Services, LLC/Ter		09/30/2022	Direct		300	300	297	300	0	0	0	0	0	300	0	0	0	15	11/07/2026	4.A PL
48773#-AB-6	Kellermeyer Bergensons Services, LLC/202		09/30/2022	Direct		66	66	66	66	0	0	0	0	0	66	0	0	0	4	11/07/2026	4.A PL
48773#-AC-4	KELLERMEYER BERGENSONS SERVICES, LLC - 2		09/30/2022	Direct		2,414	2,414	2,414	1,246	0	0	0	0	0	2,414	0	0	0	67	11/07/2026	4.A PL
48773#-AD-2	KELLERMEYER BERGENSONS SERVICES, LLC - A		09/30/2022	Direct		1,697	1,697	1,663	1,692	0	5	0	5	0	1,697	0	0	0	100	11/07/2026	4.A PL
48881#-AB-5	Kene Acquisition, Inc./Term Loan 8/19		09/30/2022	Direct		1,027	1,027	1,001	1,024	0	3	0	3	0	1,027	0	0	0	44	08/10/2026	3.B PL
48881#-AC-3	Kene Acquisition, Inc./Delayed Draw Term		09/30/2022	Direct		171	171	171	170	1	0	0	1	0	171	0	0	0	7	08/10/2026	3.B PL
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19		09/30/2022	Direct		378	378	378	378	0	0	0	0	0	378	0	0	0	19	07/23/2027	3.B PL
50541#-AB-3	Laboratories Bidco LLC/Second Amendment		09/30/2022	Direct		60	60	60	60	0	0	0	0	0	60	0	0	0	3	07/23/2027	3.B PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT		09/30/2022	Direct		384	384	384	384	0	0	0	0	0	384	0	0	0	20	07/23/2027	3.B PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL		09/30/2022	Direct		1,815	1,815	1,815	1,815	0	0	0	0	0	1,815	0	0	0	93	07/23/2027	3.B PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		09/30/2022	Direct		132	132	132	0	0	0	0	0	0	132	0	0	0	4	07/23/2027	3.B Z
51206#-AA-9	LAKERS BUYER, INC. - TERM LOAN		09/30/2022	Direct		392	392	392	392	0	0	0	0	0	392	0	0	0	21	03/22/2027	3.B PL
51206#-AB-7	LAKERS BUYER, INC. - INITIAL DELAYED DRA		09/30/2022	Direct		141	141	141	141	0	0	0	0	0	141	0	0	0	8	03/22/2027	3.B PL
53173#-AA-4	LIDO ADVISORS, LLC - INITIAL TERM LOAN		09/30/2022	Direct		186	186	186	186	0	0	0	0	0	186	0	0	0	8	06/15/2027	2.C PL
53627M-AB-9	LIONS GATE CAPITAL HOLDINGS LLC - TERM B		09/30/2022	Direct		8,652	8,652	8,371	0	0	13	0	13	0	8,652	0	0	0	58	03/24/2025	3.B FE
55371*-AU-9	MRI Software LLC/Term Loan 2/20		09/30/2022	Direct		589	589	589	586	2	0	0	2	0	589	0	0	0	41	02/10/2026	4.A PL
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		09/30/2022	Direct		109	109	109	43	0	0	0	0	0	109	0	0	0	7	02/10/2026	4.A PL
55410@-AA-4	MMIT HOLDINGS, LLC		09/30/2022	Direct		313	313	313	309	3	0	0	3	0	313	0	0	0	19	09/15/2027	3.B PL
55418#-AA-4	Mac Lean-Fogg Company/Term Loan 12/18		09/30/2022	Direct		1,400	1,400	1,385	1,398	0	2	0	2	0	1,400	0	0	0	67	12/22/2025	3.B PL
55418#-AB-2	Mac Lean-Fogg Company/Delayed Draw Term		09/30/2022	Direct		163	163	163	163	0	0	0	0	0	163	0	0	0	8	12/22/2025	3.B PL
56629@-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO		09/30/2022	Direct		272	272	267	272	0	1	0	1	0	272	0	0	0	14	06/23/2028	3.B PL
56629@-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED		09/30/2022	Direct		90	90	90	90	0	0	0	0	0	90	0	0	0	4	06/23/2028	3.B PL
57780@-AA-2	MAVERICK ACQUISITION, INC. - TERM LOAN		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	5	06/01/2027	4.C PL
57780@-AA-2	MAVERICK ACQUISITION, INC. - TERM LOAN		09/30/2022	Direct		260	260	260	259	1	0	0	1	0	260	0	0	0	15	06/01/2027	4.C FE
57780@-AB-0	MAVERICK ACQUISITION, INC. - DELAYED DRA		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1	06/01/2027	4.C PL
57780@-AB-0	MAVERICK ACQUISITION, INC. - DELAYED DRA		09/30/2022	Direct		59	59	59	58	1	0	0	1	0	59	0	0	0	4	06/01/2027	4.C FE
57810J-AC-2	Amynta Agency Borrower Inc./Incremental		09/30/2022	Direct		789	789	789	785	3	0	0	3	0	789	0	0	0	37	02/28/2025	4.C FE
59509#-AA-6	Micromeritics Instrument Corp./Term Loan		09/30/2022	Direct		7,778	7,778	7,778	7,778	0	0	0	0	0	7,778	0	0	0	252	12/18/2025	2.B PL
60937@-AA-8	MONICA HOLDCO (US), INC. - TERM LOAN		09/30/2022	Direct		1,319	1,319	1,319	1,319	0	0	0	0	0	1,319	0	0	0	101	01/07/2028	2.C PL
61554@-AA-8	MOON VALLEY NURSERY OF ARIZONA RETAIL, L		09/30/2022	Direct		252	252	252	252	0	0	0	0	0	252	0	0	0	18	10/08/2027	1.G PL
61554@-AB-6	MOON VALLEY NURSERY OF ARIZONA RETAIL, L		09/30/2022	Direct		10	10	10	10	0	0	0	0	0	10	0	0	0	1	10/08/2027	1.G PL
62900*-AA-9	NCWS INTERMEDIATE, INC. - DELAYED DRAW T		09/30/2022	Direct		72	72	72	70	1	0	0	1	0	72	0	0	0	5	12/29/2026	3.A PL
62900*-AB-7	NCWS INTERMEDIATE, INC. - CLOSING DATE T		09/30/2022	Direct		241	241	241	236	5	0	0	5	0	241	0	0	0	13	12/29/2026	3.A PL
62931*-AC-8	NMC Skincare Intermediate Holdings II, L		09/30/2022	Direct		162	162	162	159	3	0	0	3	0	162	0	0	0	6	10/31/2024	3.B PL
62976#-AE-6	NSM Insurance Group, LLC/Dollar Term Loa		08/01/2022	Direct		1,335,301	1,335,301	1,335,301	1,311,614	23,686	0	0	23,686	0	1,335,301	0	0	0	59,033	05/11/2026	3.A PL
63607@-AA-1	NATIONAL FIRE & SAFETY, INC. - TERM LOAN		07/01/2022	Adjustment		(5,900)	(5,900)	(5,900)	(5,900)	0	0	0	0	0	(5,900)	0	0	0	(714)	08/02/2026	3.A PL
63607@-AA-1	NATIONAL FIRE & SAFETY, INC. - TERM LOAN		09/30/2022	Direct		5,900	5,900	5,900	5,787	113	0	0	113	0	5,900	0	0	0	679	08/02/2026	3.A Z
63607@-AB-9	NATIONAL FIRE & SAFETY, INC. - DELAYED D		07/01/2022	Adjustment		(3,475)	(3,475)	(3,475)	(3,475)	0	0	0	0	0	(3,475)	0	0	0	(123)	08/02/2026	3.A PL
63607@-AB-9	NATIONAL FIRE & SAFETY, INC. - DELAYED D		09/30/2022	Direct		3,475	3,475	3,475	3,408	67	0	0	67	0	3,475	0	0	0	208	08/02/2026	3.A Z
64027*-AA-3	NELIPAK HOLDINGS US TL L+425 07/02/2026		09/30/2022	Direct		1,048	1,048	1,027	1,039	8	2	0	10	0	1,048	0	0	0	45	07/02/2026	3.A PL
64027*-AB-1	NELIPAK HOLDING INC TL L+425 07/02/2026		09/30/2022	Direct		156	156	153	155	1	0	0	1	0	156	0	0	0	9	07/02/2026	3.A PL
65658#-AB-0	NORTH HAVEN FALCON BUYER, LLC - DELAYED		09/30/2022	Direct		39	39	39	5	0	0	0	0	0	39	0	0	0	2	05/19/2027	3.B PL
65716*-AA-6	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		09/30/2022	Direct		163	163	163	0	0	0	0	0	0	163	0	0	0	4	09/15/2027	2.C Z
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		09/30/2022	Direct		41	41	41	41	0	0	0	0	0	41	0	0	0	2	09/15/2027	2.C PL
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		09/30/2022	Direct		321	321	321	321	0	0	0	0	0	321	0	0	0	17	09/15/2027	2.C PL

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		09/30/2022	Direct		47	47	47	47	0	0	0	0	0	47	0	0	0	2	09/15/2027	2.C PL
67096@-AA-0	OMH-HealthEdge Holdings, LLC/Term Loan 9		09/30/2022	Direct		286	286	286	286	0	0	0	0	0	286	0	0	0	16	10/24/2025	2.A PL
67096@-AC-6	OMH-HEALTHEDGE HOLDINGS, LLC - FIRST AME		09/30/2022	Direct		333	333	333	333	0	0	0	0	0	333	0	0	0	16	10/24/2025	2.A PL
67606@-AB-1	ODIN CONSTRUCTION SOLUTIONS, LLC - DELAY		09/30/2022	Direct		1,945	1,945	0	1,945	0	0	0	0	0	1,945	0	0	0	16	12/14/2026	2.A Z
69345Y-AB-0	PFC ACQUISITION CORP.		09/30/2022	Direct		12,446	12,446	11,860	12,326	50	70	0	120	0	12,446	0	0	0	595	03/01/2026	5.A FE
69398*-AD-7	PDI TA Holdings, Inc./First Lien Term Lo		09/30/2022	Direct		4,667	4,667	4,661	4,666	0	1	0	1	0	4,667	0	0	0	222	10/24/2024	5.A
70466@-AA-6	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		09/30/2022	Direct		7,510	7,510	7,510	7,398	112	0	0	112	0	7,510	0	0	0	480	01/01/2023	3.B FE
70559@-AA-4	Pegasus Global Enterprise Holdings, LLC/		09/30/2022	Direct		1,380	1,380	1,344	1,375	0	5	0	5	0	1,380	0	0	0	70	05/29/2025	3.A PL
70559@-AB-2	Pegasus Global Enterprise Holdings, LLC/		09/30/2022	Direct		399	399	399	399	0	0	0	0	0	399	0	0	0	20	05/29/2025	3.A PL
70559@-AD-8	Pegasus Global Enterprise Holdings, LLC		09/30/2022	Direct		399	399	399	399	0	0	0	0	0	399	0	0	0	22	05/29/2025	3.A PL
70559@-AE-6	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		09/30/2022	Direct		373	373	373	373	0	0	0	0	0	373	0	0	0	20	05/29/2025	3.A PL
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		09/30/2022	Direct		105	105	105	14	0	0	0	0	0	105	0	0	0	7	05/29/2025	3.A PL
70977@-AA-8	PEOPLEASE HOLDINGS LLC - TERM LOAN		07/15/2022	Adjustment		1,489,557	1,489,557	1,489,557	0	0	0	0	0	0	1,489,557	0	0	0	78,565	12/31/2022	3.A FE
71667*-AA-3	Petroleum Service Group LLC/Delayed Draw		07/01/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1	07/23/2025	3.B PL
71667*-AA-3	Petroleum Service Group LLC/Delayed Draw		07/01/2022	Direct		45	45	45	45	0	0	0	0	0	45	0	0	0	0	07/23/2025	3.B Z
71667*-AB-1	Petroleum Service Group LLC/Term Loan 7/		07/01/2022	Direct		2,278	2,278	2,227	2,274	0	4	0	4	0	2,278	0	0	0	81	07/23/2025	3.B Z
72765#-AB-6	PLATO US BIDCO LLC - THIRD AMENDMENT TER		08/22/2022	Direct		2,962,500	2,962,500	2,962,500	2,962,500	0	0	0	0	0	2,962,500	0	0	0	170,178	04/15/2026	1.G Z
74066*-AA-4	PREMIER SPECIALTIES, INC. - TERM LOAN		09/30/2022	Direct		491	491	491	489	2	0	0	2	0	491	0	0	0	22	08/20/2027	3.A PL
74140#-AA-0	Project Potter Buyer, LLC/Term Loan 4/20		09/30/2022	Direct		1,140	1,140	1,140	1,140	0	0	0	0	0	1,140	0	0	0	79	04/23/2027	3.C PL
74140#-AB-8	PROJECT POTTER BUYER, LLC - 2020 INCREME		09/30/2022	Direct		250	250	250	250	0	0	0	0	0	250	0	0	0	17	04/23/2027	3.C PL
74140#-AC-6	PROJECT POTTER BUYER, LLC - TERM LOAN		09/30/2022	Direct		285	285	285	285	0	0	0	0	0	285	0	0	0	20	04/23/2027	3.C PL
74140#-AD-4	PROJECT POTTER BUYER, LLC - DELAYED DRAW		09/30/2022	Direct		97	97	97	97	0	0	0	0	0	97	0	0	0	7	04/23/2027	3.C PL
74309#-AA-7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		09/30/2022	Direct		907	907	907	893	0	0	0	0	0	907	0	0	0	55	08/21/2024	5.C PL
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		07/01/2022	Direct		26	26	26	25	0	0	0	0	0	26	0	0	0	2	08/21/2024	5.C Z
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		09/30/2022	Direct		26	26	26	25	0	0	0	0	0	26	0	0	0	2	08/21/2024	5.B GI
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECOND AMENDME		07/01/2022	Adjustment		429	429	429	429	0	0	0	0	0	429	0	0	0	0	08/21/2024	5.B GI
74354#-AA-1	PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN		09/30/2022	Direct		313	313	313	311	2	0	0	2	0	313	0	0	0	16	04/20/2028	3.C PL
74719#-AA-1	Pyramid Management Advisors, LLC/Term Lo		09/30/2022	Direct		1,241	1,241	1,241	1,135	99	0	0	99	0	1,241	0	0	0	79	07/15/2023	3.C FE
74719#-AB-9	Pyramid Management Advisors, LLC/Delayed		09/30/2022	Direct		460	460	460	421	37	0	0	37	0	460	0	0	0	29	07/15/2023	3.C PL
74719#-AC-7	Pyramid Management Advisors, LLC/Delayed		09/30/2022	Direct		106	106	106	97	8	0	0	8	0	106	0	0	0	7	07/15/2023	3.C PL
75000#-AE-8	RSC Acquisition, Inc./Term Loan 10/19		09/30/2022	Direct		537	537	530	535	1	1	0	2	0	537	0	0	0	25	10/30/2026	3.C PL
75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY, INC - T		09/30/2022	Direct		706	706	706	706	0	0	0	0	0	706	0	0	0	44	12/31/2026	3.B PL
75734@-AB-9	Reddy Ice Holdings, Inc./Term Loan 7/19		09/30/2022	Direct		3,948	3,948	3,822	3,932	0	16	0	16	0	3,948	0	0	0	225	07/01/2025	3.B Z
75734@-AC-7	Reddy Ice Holdings, Inc./Delayed Draw Te		09/30/2022	Direct		1,012	1,012	1,012	1,012	0	0	0	0	0	1,012	0	0	0	48	07/01/2025	3.B Z
76009W-AW-0	RENT-A-CENTER, INC.		09/30/2022	Direct		12,500	12,500	12,543	12,391	114	(5)	0	109	0	12,500	0	0	0	294	02/17/2028	3.C FE
76028@-AA-4	REPAIRIFY, INC. - INITIAL TERM LOAN		09/30/2022	Direct		313	313	313	313	0	0	0	0	0	313	0	0	0	16	06/14/2027	1.G PL
76133M-AB-7	RESTORATION HARDWARE, INC. - INITIAL TER		09/30/2022	Direct		12,594	12,594	11,014	0	0	32	0	32	0	12,594	0	0	0	107	10/20/2028	3.C FE
77636*-AB-6	ROOFING BUYER, LLC - CLOSING DATE TERM L		09/30/2022	Direct		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	141	12/08/2026	2.C PL
77636*-AC-4	ROOFING BUYER, LLC - DELAYED DRAW TERM L		09/30/2022	Direct		2,361	2,361	2,361	0	0	0	0	0	0	2,361	0	0	0	68	12/08/2026	2.C PL
78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental		09/30/2022	Direct		606	606	594	605	0	1	0	1	0	606	0	0	0	27	07/31/2026	2.B PL
78433*-AA-1	SG Acquisition, Inc./Term Loan 1/20		08/02/2022	Direct		4,160	4,160	4,160	4,035	125	0	0	125	0	4,160	0	0	0	122	01/27/2027	3.A PL
78486@-AA-5	SSE BUYER, INC.		09/30/2022	Direct		1,449	1,449	1,449	1,449	0	0	0	0	0	1,449	0	0	0	96	06/30/2026	1.G Z
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN		07/01/2022	Direct		480	480	480	480	0	0	0	0	0	480	0	0	0	20	08/04/2024	2.C PL
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T		07/01/2022	Direct		38	38	38	15	0	0	0	0	0	38	0	0	0	2	08/04/2024	2.C PL
79400@-AA-6	Saldon Holdings, Inc./First Amendment Te		09/30/2022	Direct		292	292	289	291	0	0	0	0	0	292	0	0	0	16	03/13/2025	3.B PL
79400@-AB-4	Saldon Holdings, Inc./Term Loan 3/19		09/30/2022	Direct		1,809	1,809	1,763	1,803	0	6	0	6	0	1,809	0	0	0	97	03/13/2025	3.B PL
79400@-AC-2	SALDON HOLDINGS, INC. - SECOND AMENMENT		09/30/2022	Direct		156	156	156	156	0	0	0	0	0	156	0	0	0	8	03/13/2025	5.B GI
816307-A@-1	SelectQuote, Inc./Term Loan 10/19		09/30/2022	Direct		3,040	3,040	3,040	3,040	0	0	0	0	0	3,040	0	0	0	180	11/05/2024	2.B PL
82565#-AA-9	SHUR-CO ACQUISITION, INC. - TERM LOAN		09/30/2022	Direct		1,406	1,406	1,406	1,406	0	0	0	0	0	1,406	0	0	0	104	06/30/2027	4.C
84833*-AC-1	SPERBER LANDSCAPE COMPANIES, LLC		09/16/2022	Adjustment		0	635,833	0	0	0	0	0	0	0	0	0	0	0	1,590	09/01/2026	2.A PL
84967#-AA-9	SPRING INSURANCE SOLUTIONS, LLC - INITIA		09/30/2022	Direct		369	369	369	369	0	0	0	0	0	369	0	0	0	14	11/24/2025	2.C PL
84967#-AB-7	SPRING INSURANCE SOLUTIONS, LLC - DELAYE		09/30/2022	Direct		63	63	63	14	0	0	0	0	0	63	0	0	0	2	11/24/2025	2.C PL
85789#-AA-2	STEALTH HOLDING LLC - U.S. INITIAL TERM		07/01/2022	Direct		191	191	191	191	0	0	0	0	0	191	0	0	0	8	03/02/2026	3.C PL

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE GREAT AMERICAN 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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	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 Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		07/01/2022	Direct		76	76	76	54	0	0	0	0	0	76	0	0	0	3	03/02/2026	3.C PL
86662#-AA-2	SUN ACQUIRER CORP		07/01/2022	Adjustment		828	828	828	828	0	0	0	0	0	828	0	0	0	28	09/08/2028	3.B Z
86662#-AA-2	SUN ACQUIRER CORP		09/30/2022	Direct		828	828	828	820	8	0	0	8	0	828	0	0	0	33	09/08/2028	3.B PL
86662#-AB-0	SUN ACQUIRER CORP		07/01/2022	Adjustment		343	343	343	325	0	0	0	0	0	343	0	0	0	13	09/08/2028	3.B Z
86662#-AB-0	SUN ACQUIRER CORP		09/30/2022	Direct		440	440	440	321	3	0	0	3	0	440	0	0	0	16	09/08/2028	3.B PL
86738*-AA-6	Sunk Rock Foundry Partners LP/Term Loan		09/30/2022	Direct		1,018	1,018	998	1,016	0	3	0	3	0	1,018	0	0	0	48	10/31/2023	3.A PL
87221#-AB-2	TAUC MANAGEMENT, LLC - DELAYED DRAW TERM		09/30/2022	Direct		421	421	421	0	0	0	0	0	0	421	0	0	0	17	02/12/2027	1.F PL
87300*-AB-0	THG Acquisition, LLC/Term Loan 12/19		09/30/2022	Direct		354	354	354	352	2	0	0	2	0	354	0	0	0	12	12/02/2026	4.C
87300*-AC-8	THG Acquisition, LLC/Delayed Draw Term L		09/30/2022	Direct		99	99	99	99	1	0	0	1	0	99	0	0	0	5	12/02/2026	4.C
87300*-AD-6	THG ACQUISITION, LLC - TERM LOAN		09/30/2022	Direct		292	292	292	292	0	0	0	0	0	292	0	0	0	10	12/02/2026	3.A PL
87300*-AE-4	THG ACQUISITION, LLC - DELAYED TERM LOAN		09/30/2022	Direct		486	486	486	486	0	0	0	0	0	486	0	0	0	16	12/02/2026	3.A PL
87304@-AA-6	SECOND AMENDMENT INCREMENTAL TERM LOAN -		09/30/2022	Direct		251	251	251	251	0	0	0	0	0	251	0	0	0	11	08/30/2026	3.B PL
87304@-AB-4	TCP HAWKER INTERMEDIATE LLC - DELAYED DR		09/30/2022	Direct		279	279	279	279	0	0	0	0	0	279	0	0	0	12	08/28/2026	3.B PL
87326#-AA-8	TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR		07/01/2022	Direct		807	807	807	807	0	0	0	0	0	807	0	0	0	28	10/04/2027	3.A PL
87326#-AB-6	TA/WEG HOLDINGS, LLC - 2021 DELAYED DRAW		07/01/2022	Direct		241	241	241	241	0	0	0	0	0	241	0	0	0	8	10/04/2027	3.A PL
87326#-AC-4	TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY		07/01/2022	Direct		97	97	97	61	0	0	0	0	0	97	0	0	0	2	10/04/2027	3.A PL
87326#-AC-4	TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY		08/13/2022	Direct		0	10,337	0	0	0	0	0	0	0	0	0	0	0	11	10/04/2027	3.A PL
88084@-AB-8	TerSera Therapeutics LLC/First Amendment		09/30/2022	Direct		137	137	135	137	0	0	0	0	0	137	0	0	0	10	03/30/2025	3.B PL
88084@-AC-6	TerSera Therapeutics LLC/Second Amendmen		09/30/2022	Direct		131	131	129	130	0	0	0	0	0	131	0	0	0	9	03/30/2025	3.B PL
88084@-AD-4	TerSera Therapeutics LLC/First Amendment		09/30/2022	Direct		137	137	137	137	0	0	0	0	0	137	0	0	0	10	03/30/2025	3.B PL
88084@-AE-2	TerSera Therapeutics LLC/Third Amendment		09/30/2022	Direct		51	51	50	51	0	0	0	0	0	51	0	0	0	4	03/30/2025	3.B PL
88732#-AA-4	TIMECLOCK PLUS, LLC - DELAYED DRAW TERM		09/30/2022	Direct		279	279	279	279	0	0	0	0	0	279	0	0	0	12	08/28/2026	4.C PL
88732#-AC-0	TimeClock Plus, LLC/Term Loan 8/19		09/30/2022	Direct		669	669	656	668	0	1	0	1	0	669	0	0	0	47	08/28/2026	4.C PL
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN		09/30/2022	Direct		7,323	7,323	6,923	0	0	4	0	4	0	7,323	0	0	0	38	04/16/2028	3.C FE
90212T-AD-3	2U, INC. - INITIAL TERM LOAN		09/30/2022	Direct		313	313	307	311	0	1	0	1	0	313	0	0	0	17	12/30/2024	4.C PL
90380@-AA-7	US SALT INVESTORS, LLC - INITIAL TERM LO		09/30/2022	Direct		2,813	2,813	2,813	2,784	28	0	0	28	0	2,813	0	0	0	192	07/19/2028	3.A PL
90385P-AC-4	The Ultimus Group Midco, LLC/First Lien		09/30/2022	Direct		965	965	945	960	3	2	0	5	0	965	0	0	0	44	02/01/2026	4.B PL
91830@-AD-5	VLS Recovery Services, LLC/Term Loan 10/		08/17/2022	Direct		911,209	911,209	888,112	903,797	0	7,412	0	7,412	0	911,209	0	0	0	53,740	10/17/2024	3.A PL
91830@-AF-0	VLS Recovery Services, LLC/Delayed Draw		08/17/2022	Direct		153,298	153,298	151,382	152,617	0	681	0	681	0	153,298	0	0	0	9,041	10/17/2024	3.A PL
91830@-AH-6	VLS Recovery Services, LLC/Second Amendm		08/17/2022	Direct		134,045	134,045	129,412	132,104	0	1,940	0	1,940	0	134,045	0	0	0	7,906	10/17/2024	3.A PL
91830@-AJ-2	VLS RECOVERY SERVICES, LLC - DELAYED DRA		08/17/2022	Direct		199,426	199,426	199,426	199,426	0	0	0	0	0	199,426	0	0	0	11,762	10/17/2024	3.A PL
91839*-AE-6	VPROP OPERATING, LLC - TRANCHE A		09/29/2022	Direct		36,189	36,189	36,189	18,251	0	0	0	0	0	36,189	0	0	0	2,672	11/06/2024	5.A PL
91859#-AA-5	LB VACATION BUYER LLC - DELAYED DRAW TER		09/30/2022	Direct		1,998	1,998	1,998	1,645	0	0	0	0	0	1,998	0	0	0	115	04/08/2026	2.B PL
91859#-AB-3	LB VACATION BUYER LLC - CLOSING DATE TER		09/30/2022	Direct		6,795	6,795	6,595	6,764	0	31	0	31	0	6,795	0	0	0	436	04/08/2026	2.B PL
92215*-AC-2	VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN		07/01/2022	Direct		6,856	6,856	6,856	0	0	0	0	0	0	6,856	0	0	0	260	03/18/2027	3.C Z
92215*-AD-0	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		08/01/2022	Direct		1,113	1,113	1,113	0	0	0	0	0	0	1,113	0	0	0	26	03/18/2027	3.C Z
92840@-AC-3	VistaPharm, Inc./Term B-1 Loans 10/17		07/07/2022	Maturity @ 100.00		(589,933)	0	0	0	0	0	0	0	0	0	0	(589,933)	(589,933)	15,466	07/08/2022	3.C Z
928432-A*-4	Visual Edge Technology, Inc./Term Loan 0		08/31/2022	Maturity @ 100.00		0	0	0	(39,102)	39,102	0	0	39,102	0	0	0	0	0	0	08/31/2022	4.B
928432-A*-4	Visual Edge Technology, Inc./Term Loan 0		09/30/2022	Direct		2,236	2,236	2,192	2,230	0	6	0	6	0	2,236	0	0	0	138	08/31/2022	4.B Z
928432-A@-2	Visual Edge Technology, Inc./Delayed Dra		08/31/2022	Maturity @ 100.00		0	0	0	(44,516)	44,516	0	0	44,516	0	0	0	0	0	0	08/31/2022	4.B
928432-A@-2	Visual Edge Technology, Inc./Delayed Dra		09/30/2022	Direct		2,475	2,475	2,435	2,469	0	5	0	5	0	2,475	0	0	0	153	08/31/2022	4.B Z
92974*-AA-7	WSHP FC ACQUISITION 2A TL L+625 03/30/20		09/30/2022	Direct		1,110	1,110	1,110	1,110	0	0	0	0	0	1,110	0	0	0	66	03/30/2028	3.B PL
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDMENT DDTL		09/30/2022	Direct		364	364	364	364	0	0	0	0	0	364	0	0	0	0	03/30/2027	3.B PL
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment		09/30/2022	Direct		332	332	332	332	0	0	0	0	0	332	0	0	0	20	03/30/2028	3.B PL
92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20		09/30/2022	Direct		139	139	134	138	0	1	0	1	0	139	0	0	0	11	03/30/2028	3.B PL
92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/		09/30/2022	Direct		174	174	174	174	0	0	0	0	0	174	0	0	0	10	03/30/2028	3.B PL
92975@-AA-4	TA/WEG Holdings, LLC/Term Loan 9/19		07/01/2022	Direct		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	51	10/04/2027	3.A PL
92975@-AB-2	TA/WEG Holdings, LLC/Initial Delayed Dra		07/01/2022	Direct		769	769	769	769	0	0	0	0	0	769	0	0	0	31	10/04/2027	3.A PL
94184#-AA-5	WATERMILL EXPRESS, LLC - TERM LOAN FACIL		09/30/2022	Direct		285	285	285	285	0	0	0	0	0	285	0	0	0	15	04/20/2027	3.B PL
94979@-AA-6	WELLNESS ACQUISITIONCO, INC. - TERM LOAN		09/30/2022	Direct		357	357	357	357	0	0	0	0	0	357	0	0	0	23	01/20/2027	2.C PL
96811*-AA-5	Wildcat BuyerCo, Inc./Term Loan 2/20		09/30/2022	Direct		205	205	205	205	0	0	0	0	0	205	0	0	0	11	02/27/2026	2.C PL
96811*-AB-3	Wildcat BuyerCo, Inc./Delayed Draw Term		09/30/2022	Direct		107	107	107	107	0	0	0	0	0	107	0	0	0	6	02/27/2026	2.C PL
97383*-AA-1	WINEBOW HOLDINGS, INC. (VINTNER GROUP, I		09/30/2022	Direct		313	313	313	309	4	0	0	4	0	313	0	0	0	18	07/01/2025	3.C PL

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE GREAT AMERICAN 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
98415D-A@-3	XIFIN, Inc./Term Loan 02/20		09/30/2022	Direct		271	271	271	263	8	0	0	8	0	271	0	0	0	15	02/06/2026	3.A PL
98422B-AB-5	XPER TL B 1L USD		09/30/2022	Direct		62,500	62,500	62,188	62,458	0	42	0	42	0	62,500	0	0	0	2,153	06/03/2028	3.C FE
C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter		09/30/2022	Direct		629	629	615	627	0	1	0	1	0	629	0	0	0	32	01/11/2026	3.B PL
C9300#-AA-9	STEALTH HOLDING LLC - CANADIAN INITIAL T		07/01/2022	Direct		234	234	232	234	0	0	0	0	0	234	0	0	0	9	03/02/2026	3.C PL
G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter	D	09/29/2022	Direct		339	339	339	336	3	0	0	3	0	339	0	0	0	18	03/29/2025	3.B Z
N1603L-AD-9	BRIGBI TL B 1L USD		08/30/2022	Adjustment		89,188	387,772	226,117	225,268	0	849	0	849	0	226,117	0	(136,929)	(136,929)	8,609	06/30/2024	5.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						9,011,163	10,545,850	9,879,638	7,963,780	110,508	28,374	0	138,882	0	9,738,025	0	(726,862)	(726,862)	508,036	XXX	XXX
2509999997. Total - Bonds - Part 4						179,271,124	182,432,956	180,334,595	136,331,390	146,393	1,016,027	328	1,162,093	(31,687)	180,323,549	0	(1,100,153)	(1,100,153)	4,887,874	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						179,271,124	182,432,956	180,334,595	136,331,390	146,393	1,016,027	328	1,162,093	(31,687)	180,323,549	0	(1,100,153)	(1,100,153)	4,887,874	XXX	XXX
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP		09/29/2022	Direct	758.940	75,894	0.00	75,894	67,563	(11,188)	0	0	(11,188)	0	75,894	0	0	0	(1,033)		2.A PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						75,894	XXX	75,894	67,563	(11,188)	0	0	(11,188)	0	75,894	0	0	0	(1,033)	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						75,894	XXX	75,894	67,563	(11,188)	0	0	(11,188)	0	75,894	0	0	0	(1,033)	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						75,894	XXX	75,894	67,563	(11,188)	0	0	(11,188)	0	75,894	0	0	0	(1,033)	XXX	XXX
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD		08/23/2022	CORPORATE ACTION	0.750	15		5	5	0	0	0	0	0	5	0	10	10	0		
822634-10-1	SHELL MIDSTREAM PARTNERS UNT		08/01/2022	VE CAPITAL	13,500.000	213,471		130,929	155,520	(24,591)	0	0	(24,591)	0	130,929	0	82,541	82,541	12,150		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						213,485	XXX	130,935	155,525	(24,591)	0	0	(24,591)	0	130,935	0	82,551	82,551	12,150	XXX	XXX
09069Z-ZE-4	Biowish Tech Intl Warrants		07/01/2022	Adjustment	32,000.000	0		6,720	6,720	0	0	0	0	0	6,720	0	(6,720)	(6,720)	0		
001743-AE-3	AMMC 18 SUB		09/30/2022	Distribution	0.000	150,468		0	0	0	0	0	0	0	150,468	0	0	0	0		
001747-AE-4	AMMC XI SN		09/30/2022	Distribution	0.000	5,739		0	0	0	0	0	0	0	5,739	0	0	0	0		
001748-AD-4	AMMC XIV SN		09/30/2022	Distribution	0.000	35,568		0	0	0	0	0	0	0	35,568	0	0	0	0		
00175N-AC-2	AMMC 15 SN		09/30/2022	Distribution	0.000	267,612		0	0	0	0	0	0	0	267,612	0	0	0	0		
00176B-AF-0	AMMC 13 SN		09/30/2022	Distribution	0.000	62,193		0	0	0	0	0	0	0	62,193	0	0	0	0		
00176E-AE-7	AMMC XII SN		09/30/2022	Distribution	0.000	150,151		0	0	0	0	0	0	0	150,151	0	0	0	0		
00176K-AC-7	AMMC 16 SN		09/30/2022	Distribution	0.000	28,665		0	0	0	0	0	0	0	28,665	0	0	0	0		
00176N-AG-2	AMMC 22 SUB		09/30/2022	Distribution	0.000	150,087		0	0	0	0	0	0	0	150,087	0	0	0	0		
00176R-AC-2	AMMC 23 SUB		09/30/2022	Distribution	0.000	410,883		0	0	0	0	0	0	0	410,883	0	0	0	0		
00177C-AC-4	AMMC 20 SN		09/30/2022	Distribution	0.000	64,057		0	0	0	0	0	0	0	64,057	0	0	0	0		
00177K-AC-6	AMMC 25 SUB		09/30/2022	Distribution	0.000	(1,582,305)		0	0	0	0	0	0	0	(1,582,305)	0	0	0	0		
00177M-AB-4	AMMC 24 SUB		09/30/2022	Distribution	0.000	(348,787)		0	0	0	0	0	0	0	(348,787)	0	0	0	0		
00179T-AB-7	AMMC 21 SN		09/30/2022	Distribution	0.000	28,572		0	0	0	0	0	0	0	28,572	0	0	0	0		
69345V-10-0	PLH GROUP, INC.		08/02/2022	CALL	950,000.000	14,293,545		5,244,000	17,480,000	(12,236,000)	0	0	(12,236,000)	0	5,244,000	0	9,049,545	9,049,545	0		
88606X-10-0	TBOLT 2018 G		09/30/2022	Distribution	0.000	13		0	0	0	0	0	0	0	13	0	0	0	0		
88607B-AA-5	TBOLT 2019 E		09/30/2022	Distribution	0.000	(90)		0	0	0	0	0	0	0	(90)	0	0	0	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						13,716,372	XXX	5,250,720	17,486,720	(12,236,000)	0	0	(12,236,000)	0	4,673,546	0	9,042,825	9,042,825	0	XXX	XXX
C7078#-10-5	PLLS CDA INS BROKERS INC		09/29/2022	Dissolution	100.000	418		9,620	418	9,202	0	0	9,202	0	9,620	0	(9,202)	(9,202)	0		
C7078Z-ZZ-7	PLLS CDA INS BROKERS CLASS A1		09/29/2022	Dissolution	51.000	213		4,906	213	4,693	0	0	4,693	0	4,906	0	(4,693)	(4,693)	0		
C7078#-11-3	PLLS CDA INS BROKERS CLASS A2		09/29/2022	Dissolution	49.000	205		4,714	205	4,509	0	0	4,509	0	4,714	0	(4,509)	(4,509)	0		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						835	XXX	19,240	835	18,405	0	0	18,405	0	19,240	0	(18,405)	(18,405)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						13,930,692	XXX	5,400,895	17,643,080	(12,242,186)	0	0	(12,242,186)	0	4,823,721	0	9,106,971	9,106,971	12,150	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						13,930,692	XXX	5,400,895	17,643,080	(12,242,186)	0	0	(12,242,186)	0	4,823,721	0	9,106,971	9,106,971	12,150	XXX	XXX
5999999999. Total - Preferred and Common Stocks						14,006,586	XXX	5,476,789	17,710,643	(12,253,374)	0	0	(12,253,374)	0	4,899,615	0	9,106,971	9,106,971	11,117	XXX	XXX
6009999999 - Totals						193,277,710	XXX	185,811,384	154,042,033	(12,106,981)	1,016,027	328	(11,091,281)	(31,687)	185,223,164	0	8,006,818	8,006,818	4,898,991	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	07/20/2027	1	99,327,064	2.70986%	0	0	311,605	(5,896,145)		(5,896,145)	(5,896,145)	0	0	0	1,089,206		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	07/20/2027	1	99,672,936	2.70986%	0	0	278,078	(5,808,185)		(5,808,185)	(5,808,185)	0	0	0	1,092,999		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	07/20/2027	1	99,000,000	2.70986%	0	0	303,134	(5,233,701)		(5,233,701)	(5,233,701)	0	0	0	1,085,620		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	01/20/2025	1	42,000,000	2.70986%	0	0	123,385	(1,441,300)		(1,441,300)	(1,441,300)	0	0	0	319,172		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/20/2022	03/20/2027	1	57,000,000	2.99343%	0	0	251,599	(2,556,616)		(2,556,616)	(2,556,616)	0	0	0	602,558		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/20/2022	12/20/2027	1	43,000,000	3.52714%	0	0	249,167	(1,702,893)		(1,702,893)	(1,702,893)	0	0	0	491,217		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/05/2022	02/05/2027	1	72,000,000	2.83229%	0	0	246,031	(1,381,023)		(1,381,023)	(1,381,023)	0	0	0	750,840		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/07/2022	07/07/2028	1	25,000,000	2.34829%	0	0	88,722	(814,579)		(814,579)	(814,579)	0	0	0	300,260		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/20/2022	06/20/2025	1	20,000,000	2.99343%	0	0	73,307	(467,668)		(467,668)	(467,668)	0	0	0	164,924		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/19/2022	12/15/2024	1	50,000,000	2.28468%	0	0	199,368	(553,802)		(553,802)	(553,802)	0	0	0	371,652		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	10/20/2026	1	43,000,000	2.70986%	0	0	75,976	(1,415,206)		(1,415,206)	(1,415,206)	0	0	0	433,213		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	04/20/2027	1	39,000,000	2.70986%	0	0	32,282	(1,526,838)		(1,526,838)	(1,526,838)	0	0	0	416,406		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	04/20/2027	1	43,000,000	2.70986%	0	0	12,201	(1,683,210)		(1,683,210)	(1,683,210)	0	0	0	459,114		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	04/20/2027	1	42,000,000	2.70986%	0	0	29,012	(1,080,456)		(1,080,456)	(1,080,456)	0	0	0	448,437		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	10/20/2026	1	28,000,000	2.71329%	0	0	20,585	(500,398)		(500,398)	(500,398)	0	0	0	282,092		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	07/20/2025	1	20,000,000	2.83130%	0	0	10,169	(203,468)		(203,468)	(203,468)	0	0	0	167,631		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	07/20/2025	1	15,000,000	2.83130%	0	0	7,960	(134,018)		(134,018)	(134,018)	0	0	0	125,723		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	07/20/2025	1	20,000,000	2.84186%	0	0	10,463	(145,062)		(145,062)	(145,062)	0	0	0	167,631		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/16/2022	07/15/2025	1	36,000,000	2.69733%	0	0	15,783	(196,789)		(196,789)	(196,789)	0	0	0	300,659		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	10/20/2024	1	20,000,000	2.99343%	0	0	7,911	(58,860)		(58,860)	(58,860)	0	0	0	143,527		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/20/2022	10/20/2025	1	20,000,000	3.08146%	0	0	3,737	94,635		94,635	94,635	0	0	0	174,929		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/20/2022	09/20/2024	1	15,000,000	2.99343%	0	0	2,219	28,447		28,447	28,447	0	0	0	105,534		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	2,352,692	(32,677,130)	XXX	(32,677,130)	(32,677,130)	0	0	0	9,493,344	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	2,352,692	(32,677,130)	XXX	(32,677,130)	(32,677,130)	0	0	0	9,493,344	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	2,352,692	(32,677,130)	XXX	(32,677,130)	(32,677,130)	0	0	0	9,493,344	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	2,352,692	(32,677,130)	XXX	(32,677,130)	(32,677,130)	0	0	0	9,493,344	XXX	XXX
1.37560 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYU0DVIWD51	09/29/2022	12/29/2022	1	110,000,000	1.37560	0	0	0	(304,125)		(304,125)	0	(304,125)	0	0	275,000		100/100
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	(304,125)	XXX	(304,125)	0	(304,125)	0	0	275,000	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(304,125)	XXX	(304,125)	0	(304,125)	0	0	275,000	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	2,352,692	(32,981,255)	XXX	(32,981,255)	(32,677,130)	(304,125)	0	0	9,768,344	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	2,352,692	(32,981,255)	XXX	(32,981,255)	(32,677,130)	(304,125)	0	0	9,768,344	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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 as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
Fifth Third Bank QFROUN1UWUYUODVIWD51	Y	N	0	0	0	(304,125)	0	0	(304,125)	0	275,000	0
0299999999. Total NAIC 1 Designation			0	0	0	(304,125)	0	0	(304,125)	0	275,000	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			53,923,600	0	123,083	(32,800,212)	0	123,083	(32,800,212)	0	9,493,344	0
0999999999 - Gross Totals			53,923,600	0	123,083	(33,104,337)	0	123,083	(33,104,337)	0	9,768,344	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					123,083	(33,104,337)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange	SNZ20JLFK8MNNCLQOF39	Cash		Morgan Stanley (0617HUGU4)	53,923,600	53,923,600	53,923,600		
0199999999 - Total					53,923,600	53,923,600	53,923,600	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total					0	0	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, New York		1.350	3,297	0	613,729	21,595,962	1,659,930	XXX
Bank of America	Singapore		0.980	0	0	7,217,104	8,150,356	8,148,222	XXX
Cash Held With Securities On Deposit			0.000	0	0	0	0	0	XXX
DBS Bank Ltd	Singapore		0.500	6,071	2,626	24,446,229	35,537,850	26,578,077	XXX
The Bank of Guam	Hagatna, Guam	SD	0.030	0	12	51,334	51,334	51,334	XXX
Certificate of Deposit .03% 12/26/22			0.000	0	0	0	0	0	XXX
First Bank	St. Thomas, Virgin Island	SD	0.100	0	402	515,433	515,433	515,433	XXX
Certificate of Deposit .10% 12/20/22			0.000	0	0	0	0	0	XXX
JP Morgan Chase	Indianapolis, Indiana	SD	0.050	9	0	75,773	75,777	75,780	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	110,487	133,744	31,672	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(84,981,789)	(58,158,316)	(108,380,442)	XXX
Northrim Bank	Anchorage, Alaska	SD	0.400	0	141	37,315	37,315	37,315	XXX
Certificate of Deposit .40% 10/22/22			0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation	Singapore		1.740	30,729	6,632	11,516,627	11,443,433	10,356,741	XXX
Raymond James Bank	New York, New York		0.200	117	0	23,332	208,711	56,799	XXX
Royal Bank of Canada	Toronto, Canada	SD	2.775	36,034	0	2,087,418	5,605,867	11,933,567	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		2.775	20,604	0	7,613,875	7,494,962	7,258,507	XXX
Sumitomo Mitsui Banking Corporation	Singapore		1.760	128,422	31,680	17,093,090	17,050,817	20,911,535	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	2,510,595	4,359,531	952,423	XXX
KeyBank	Cleveland, Ohio		0.000	0	0	0	0	100,000	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	225,284	41,493	(11,069,447)	54,102,777	(19,713,107)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	225,284	41,493	(11,069,447)	54,102,777	(19,713,107)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	362	358	348	XXX
0599999. Total - Cash		XXX	XXX	225,284	41,493	(11,069,085)	54,103,135	(19,712,759)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
	MONETARY AUTHORITY OF SINGAPORE		07/19/2022	0.000	10/14/2022	229,753	0	0
	MONETARY AUTHORITY OF SINGAPORE		08/10/2022	0.000	11/04/2022	279,433	0	0
	MONETARY AUTHORITY OF SINGAPORE		08/30/2022	0.000	11/25/2022	9,174,427	0	0
	MONETARY AUTHORITY OF SINGAPORE		09/20/2022	0.000	10/21/2022	4,995,398	0	0
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						14,679,011	0	0
0309999999. Total - All Other Government Bonds						14,679,011	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						14,679,011	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						14,679,011	0	0
60934N-67-4	FEDERATED US TREASURY CASH RESERVE		09/30/2022	1.984		45,412,731	0	115,026
825252-40-6	INVESCO TREASURY INST		09/30/2022	2.900		125,257,142	390,275	814,625
94975H-29-6	ALLSPRING:TRS+ MM I	SD	03/02/2022	2.680		0	0	0
94988A-75-9	ALLSPRING:100%TR MM INS	SD	09/19/2022	2.510		5,503	4	17
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						170,675,377	390,279	929,668
60934N-10-4	FEDERATED HRMS GV O INST		09/30/2022	2.830		10,800,409	0	70,270
8309999999. Subtotal - All Other Money Market Mutual Funds						10,800,409	0	70,270
8609999999 - Total Cash Equivalents						196,154,797	390,279	999,937

Designate the type of health care providers reported on this page:
Other health care facilities

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
	States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	Direct Losses Incurred But Not Reported
1.	Alabama AL	0	0	0	0	(7)	0	0	14
2.	Alaska AK	0	0	0	0	0	0	0	1
3.	Arizona AZ	0	0	0	0	(6)	0	0	13
4.	Arkansas AR	0	0	0	0	(3)	0	0	5
5.	California CA	0	0	0	0	(229)	0	0	185
6.	Colorado CO	0	0	0	0	(1)	0	0	5
7.	Connecticut CT	0	0	0	0	(861)	0	0	39
8.	Delaware DE	0	0	0	0	(5)	0	0	9
9.	District of Columbia DC	0	0	0	0	0	0	0	0
10.	Florida FL	0	0	0	0	78	0	0	203
11.	Georgia GA	0	0	0	0	(6)	0	0	14
12.	Hawaii HI	0	0	0	0	(1)	0	0	5
13.	Idaho ID	0	0	0	0	0	0	0	4
14.	Illinois IL	0	0	0	0	(21)	0	0	47
15.	Indiana IN	0	0	0	0	(1)	0	0	4
16.	Iowa IA	0	0	0	0	0	0	0	0
17.	Kansas KS	0	0	0	0	(1)	0	0	9
18.	Kentucky KY	0	0	0	0	0	0	0	1
19.	Louisiana LA	0	0	0	0	(1)	0	0	4
20.	Maine ME	0	0	0	0	(2)	0	0	8
21.	Maryland MD	0	0	0	0	0	0	0	3
22.	Massachusetts MA	0	0	0	0	(14)	0	0	29
23.	Michigan MI	0	0	0	0	(4)	0	0	18
24.	Minnesota MN	0	0	0	0	(1)	0	0	5
25.	Mississippi MS	0	0	0	0	0	0	0	1
26.	Missouri MO	0	0	0	0	0	0	0	1
27.	Montana MT	0	0	0	0	0	0	0	0
28.	Nebraska NE	0	0	0	0	(1)	0	0	1
29.	Nevada NV	0	0	0	0	0	0	0	0
30.	New Hampshire NH	0	0	0	0	0	0	0	4
31.	New Jersey NJ	0	0	0	0	(3)	0	0	3
32.	New Mexico NM	0	0	0	0	0	0	0	0
33.	New York NY	0	0	0	0	0	0	0	0
34.	North Carolina NC	0	0	0	0	0	0	0	13
35.	North Dakota ND	0	0	0	0	0	0	0	0
36.	Ohio OH	0	0	0	0	0	0	0	1
37.	Oklahoma OK	0	0	0	0	(1)	0	0	5
38.	Oregon OR	0	0	0	0	(5)	0	0	23
39.	Pennsylvania PA	(534)	387,646	153,380	2	(366,557)	238,499	4	216
40.	Rhode Island RI	0	0	0	0	0	0	0	0
41.	South Carolina SC	0	0	0	0	(7)	0	0	14
42.	South Dakota SD	0	0	0	0	0	0	0	0
43.	Tennessee TN	0	0	0	0	0	0	0	2
44.	Texas TX	0	0	0	0	(1)	0	0	3
45.	Utah UT	0	0	0	0	0	0	0	0
46.	Vermont VT	0	0	0	0	0	0	0	2
47.	Virginia VA	0	0	0	0	(3)	0	0	6
48.	Washington WA	0	0	0	0	(5)	0	0	21
49.	West Virginia WV	0	0	0	0	0	0	0	0
50.	Wisconsin WI	0	0	0	0	0	0	0	0
51.	Wyoming WY	0	0	0	0	0	0	0	0
52.	American Samoa AS	0	0	0	0	0	0	0	0
53.	Guam GU	0	0	0	0	0	0	0	0
54.	Puerto Rico PR	0	0	0	0	0	0	0	0
55.	U.S. Virgin Islands VI	0	0	0	0	0	0	0	0
56.	Nothern Mariana Islands MP	0	0	0	0	0	0	0	0
57.	Canada CAN	0	0	0	0	0	0	0	0
58.	Aggregate Other Aliens OT	0	0	0	0	0	0	0	0
59.	Totals	(534)	387,646	153,380	2	(367,671)	238,499	4	939
	DETAILS OF WRITE-INS								
58001.									
58002.									
58003.									
58998.	Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0

1 6 6 9 1 2 0 2 2 5 0 5 0 0 1 0 3

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2022 OF THE GREAT AMERICAN INSURANCE COMPANY

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended SEPTEMBER 30, 2022

NAIC Group Code 0084 NAIC Company Code 16691

Company Name GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 163,460,351	$ 174,236,012	$ 32,938,588

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: $ 0

2.32 Amount estimated using reasonable assumptions: $ 0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. $ 0