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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 10646 Employer's ID Number 36-4079497

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

Country of Domicile United States of America

Incorporated/Organized 04/16/1996 Commenced Business 05/02/1996

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 Judith Elaine Gill (Name), 513-369-5000 (Area Code) (Telephone Number)
statutoryfilings@gaig.com (E-mail Address), 513-369-5830 (FAX Number)

OFFICERS

President	David Lawrence Thompson Jr.	Vice President & Controller	Judith Elaine Gill #
Secretary	Matthew David Felvus	Vice President & Actuary	Lisa Ann Hays

OTHER

Anthony Joseph Mercurio, Executive Vice President	Michael Eugene Sullivan Jr., Executive Vice President	Sue Ann Erhart, Senior Vice President & General Counsel
Annett Denise Gardner, Senior Vice President, Chief Financial Officer & Treasurer	Aaron Beasy Latto, Senior Vice President	James Louis Muething, Senior Vice President
Carol Prevatt Sipe, Senior Vice President	Bruce Robert Smith Jr., Senior Vice President	John William Tholen, Vice President
Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Stephen Charles Beraha, Assistant Vice President & Assistant Secretary	Matthew John Stevens, Assistant Treasurer
Robert Jude Zbacnik, Assistant Treasurer		

DIRECTORS OR TRUSTEES

Michelle Ann Gillis	Brian Scott Hertzman	Anthony Joseph Mercurio
Michael Eugene Sullivan Jr.	David Lawrence Thompson Jr.	

State of Ohio
County of Hamilton SS:

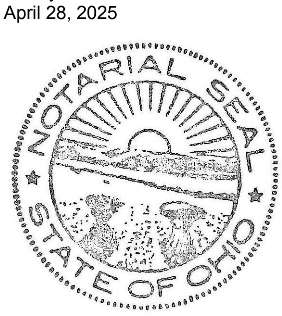
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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.	Matthew David Felvus	Judith Elaine Gill
President	Secretary	Vice President & Controller

Subscribed and sworn to before me this 11th day of May, 2023

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

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...........



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	1,505,502,518	0	1,505,502,518	1,526,250,071
2.	Stocks:				
	2.1 Preferred stocks	53,860,252	0	53,860,252	59,735,824
	2.2 Common stocks	266,451,555	0	266,451,555	264,898,308
3.	Mortgage loans on real estate:				
	3.1 First liens	83,743,300	0	83,743,300	83,937,265
	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)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 540,707), cash equivalents ($ 32,249,384) and short-term investments ($ 0)	32,790,091	0	32,790,091	14,669,838
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	0	0	0	0
9.	Receivables for securities	0	0	0	13,159
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)	1,942,347,716	0	1,942,347,716	1,949,504,466
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	11,996,937	0	11,996,937	11,061,252
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	105,327,276	5,401,063	99,926,213	71,773,132
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 11,698,574 earned but unbilled premiums)	19,589,682	1,271,205	18,318,477	17,407,572
	15.3 Accrued retrospective premiums ($ 3,969,401) and contracts subject to redetermination ($ 0)	4,348,808	379,407	3,969,401	4,464,293
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,570,747	0	4,570,747	4,830,904
	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	0	0	0	4,456,061
18.2	Net deferred tax asset	65,022,504	16,278,068	48,744,437	46,333,710
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	261,910	261,910	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	804,470	804,470	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	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	208,038	0	208,038	208,038
25.	Aggregate write-ins for other than invested assets	9,035,035	319,067	8,715,968	7,004,441
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,163,513,123	24,715,190	2,138,797,933	2,117,043,870
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	2,163,513,123	24,715,190	2,138,797,933	2,117,043,870
	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.	Surcharge recoverable	3,885,803	0	3,885,803	2,034,355
2502.	Prepaid expenses	319,067	319,067	0	0
2503.	Funds held as collateral	4,795,326	0	4,795,326	4,957,213
2598.	Summary of remaining write-ins for Line 25 from overflow page	34,838	0	34,838	12,873
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,035,035	319,067	8,715,968	7,004,441

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 123,613,000)	1,195,548,277	1,197,400,088
2.	Reinsurance payable on paid losses and loss adjustment expenses	66,345,686	42,921,455
3.	Loss adjustment expenses	220,099,110	218,245,236
4.	Commissions payable, contingent commissions and other similar charges	11,219,827	14,510,132
5.	Other expenses (excluding taxes, licenses and fees)	7,721,608	8,153,911
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	14,993,459	16,685,953
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	2,037,564	0
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 $ 0 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	18,489,954	14,112,074
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	23,749,152	23,992,568
12.	Ceded reinsurance premiums payable (net of ceding commissions)	1,644,674	1,257,110
13.	Funds held by company under reinsurance treaties	7,471,368	7,428,752
14.	Amounts withheld or retained by company for account of others	20,828,381	17,574,465
15.	Remittances and items not allocated	6,947	0
16.	Provision for reinsurance (including $ 0 certified)	2,243,800	2,243,800
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	222,914	26,790
20.	Derivatives	1,698,956	2,233,781
21.	Payable for securities	4,230,579	0
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	46,748,227	38,942,132
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,645,300,483	1,605,728,248
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	1,645,300,483	1,605,728,248
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,000,000	3,000,000
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	234,330,535	234,286,542
35.	Unassigned funds (surplus)	256,166,915	274,029,079
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)	493,497,450	511,315,621
38.	Totals (Page 2, Line 28, Col. 3)	2,138,797,933	2,117,043,870
	DETAILS OF WRITE-INS		
2501.	Deferred gain on securities	18,219,599	22,901,294
2502.	Other liabilities	192,478	197,334
2503.	Other amounts payable under reinsurance contracts	28,336,150	15,843,504
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)	46,748,227	38,942,132
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT 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 $ 0)	0	0	0
	1.2 Assumed (written $ 202,384,466)	198,006,586	179,452,519	751,522,199
	1.3 Ceded (written $ 4,178,746)	4,178,746	3,712,013	16,050,183
	1.4 Net (written $ 198,205,720)	193,827,840	175,740,506	735,472,016
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 139,205,000):			
	2.1 Direct	0	0	0
	2.2 Assumed	92,211,669	62,635,487	281,413,715
	2.3 Ceded	(1,136,721)	(95,975)	1,670,281
	2.4 Net	93,348,389	62,731,461	279,743,434
3.	Loss adjustment expenses incurred	30,827,744	26,745,340	108,024,003
4.	Other underwriting expenses incurred	51,562,079	47,263,527	197,989,065
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	175,738,212	136,740,328	585,756,503
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	18,089,629	39,000,178	149,715,513
	INVESTMENT INCOME			
9.	Net investment income earned	14,634,273	8,467,232	42,469,626
10.	Net realized capital gains (losses) less capital gains tax of $ (1,563,687)	(6,845,220)	(1,474,818)	(8,192,101)
11.	Net investment gain (loss) (Lines 9 + 10)	7,789,053	6,992,415	34,277,524
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 19,000 amount charged off $ 445,172)	(426,172)	73,285	(2,666,391)
13.	Finance and service charges not included in premiums	0	0	0
14.	Aggregate write-ins for miscellaneous income	(773)	0	(3,571)
15.	Total other income (Lines 12 through 14)	(426,945)	73,285	(2,669,962)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	25,451,737	46,065,877	181,323,076
17.	Dividends to policyholders	4,766,126	4,923,436	19,771,513
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)	20,685,611	41,142,440	161,551,563
19.	Federal and foreign income taxes incurred	8,057,312	10,831,257	31,383,198
20.	Net income (Line 18 minus Line 19)(to Line 22)	12,628,299	30,311,183	130,168,365
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	511,315,621	529,601,893	529,601,893
22.	Net income (from Line 20)	12,628,299	30,311,183	130,168,365
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 528,581	4,523,752	10,516,280	19,770,913
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	2,367,619	1,983,565	(3,653,808)
27.	Change in nonadmitted assets	2,618,165	2,661,522	856,467
28.	Change in provision for reinsurance	0	0	(600,200)
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	43,993	(49,955,451)	(164,828,009)
	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	(40,000,000)	0	0
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(17,818,171)	(4,482,901)	(18,286,272)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	493,497,450	525,118,992	511,315,621
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Miscellaneous expense	(773)	0	(3,571)
1402.		0	0	0
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(773)	0	(3,571)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

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	184,408,116	177,123,216	692,977,102
2.	Net investment income	15,536,111	13,350,531	55,809,719
3.	Miscellaneous income	(426,945)	73,285	(2,669,962)
4.	Total (Lines 1 to 3)	199,517,283	190,547,031	746,116,859
5.	Benefit and loss related payments	71,515,811	87,678,484	310,323,863
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	85,951,051	75,928,121	303,476,184
8.	Dividends paid to policyholders	5,009,543	4,351,026	17,007,603
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	0	37,164,067
10.	Total (Lines 5 through 9)	162,476,405	167,957,631	667,971,717
11.	Net cash from operations (Line 4 minus Line 10)	37,040,878	22,589,400	78,145,143
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	134,290,411	102,004,168	394,411,767
	12.2 Stocks	3,787,000	5,000,000	18,146,050
	12.3 Mortgage loans	193,966	184,661	23,226,695
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	138,271,377	107,188,829	435,784,512
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	118,395,418	96,633,820	428,805,915
	13.2 Stocks	735,000	3,044,549	18,352,766
	13.3 Mortgage loans	0	45,000,000	45,000,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	0	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	119,130,418	144,678,369	492,158,681
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)	19,140,959	(37,489,540)	(56,374,169)
	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	(50,000,000)	(133,399,429)
	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	40,000,000	0	0
	16.6 Other cash provided (applied)	1,938,417	7,746,231	580,353
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(38,061,583)	(42,253,769)	(132,819,076)
	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)	18,120,254	(57,153,910)	(111,048,103)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	14,669,838	125,717,940	125,717,940
	19.2 End of period (Line 18 plus Line 19.1)	32,790,091	68,564,031	14,669,838

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

20.0001.	Deferred gain on securities	4,681,695	35,673,727	26,913,751
20.0002.	Payable for securities	4,230,579	5,000,738	0
20.0003.	Stock based compensation	43,993	44,549	171,991
20.0004.	Receivable for securities	13,159	1,340,258	797,067
20.0005.	Securities acquired in paid in kind interest	11	21	0
20.0006.	Securities transferred as dividends/return of capital distribution to its parent	0	0	31,600,571
20.0007.	Securities acquired in paid in kind interest payment	0	0	65

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Great American Contemporary 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 #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 12,628,299	$ 130,168,365
(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	$ 12,628,299	$ 130,168,365
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 493,497,450	$ 511,315,621
(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	$ 493,497,450	$ 511,315,621

C. Accounting Policy

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

Bonds with a NAIC rating 1 or 2 are stated at amortized cost using the interest method; all others are stated at the 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. 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. The RMBS, CMBS, and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 or 2 are stated at amortized cost and NAIC 3 - 6 are stated at lower of amortized cost or fair value.

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

No significant changes

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 securities 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) Other-Than-Temporary Impairments

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

(3) Recognized OTTI Securities

The following table shows each loan-backed security with a credit-related OTTI 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
81378E-AA-1	$ 312,463	$ 212,686	$ 61,116	$ 251,347	$ 251,347	03/31/2023
Total	XXX	XXX	$ 61,116	XXX	XXX	XXX

(4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI 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	$ (3,733,846)
2. 12 Months or Longer	$ (40,680,724)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 158,103,421
2. 12 Months or Longer	$ 362,100,582

NOTES TO FINANCIAL STATEMENTS

(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 March 31, 2023. 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 Sales
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 investments in working capital finance securities.

N. Offsetting and Netting of Assets and Liabilities
Not applicable

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	0	0	$ -	$ -	$ -	$ -
(2) Bonds - FV	0	0	$ -	$ -	$ -	$ -
(3) LB&SS - AC	1	2	$ 9	$ 565,858	$ 9	$ 735,996
(4) LB&SS - FV	1	0	$ 490,658	$ -	$ 490,658	$ -
(5) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(6) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(7) Total (1+2+3+4+5+6)	2	2	$ 490,667	$ 565,858	$ 490,667	$ 735,996

AC - Amortized Cost FV - Fair Value

Q. Prepayment Penalty and Acceleration Fees
Not applicable

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 2023, the Company has entered into two 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 an unrealized gain of $534,826 during the period on these swaps.

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
B. Transactions
On February 24, 2023, the Company paid a $40 million extraordinary dividend to its parent, Great American Holding, Inc. ("GAHI").

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 February 24, 2023, the Company paid a $40 million extraordinary dividend to its parent, GAHI.

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.

NOTES TO FINANCIAL STATEMENTS

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

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured 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	$ -	$ 1,608,969	$ -	$ -	$ 1,608,969
Asset backed securities	$ -	$ -	$ 490,658	$ -	$ 490,658
All other bonds	$ -	$ 16,752,196	$ -	$ -	$ 16,752,196
Preferred Stocks	$ 49,742,752	$ 4,117,500	$ -	$ -	$ 53,860,252
Common stocks	$ 13,689,777	$ -	$ -	$ -	$ 13,689,777
Total assets at fair value/NAV	$ 63,432,529	$ 22,478,665	$ 490,658	$ -	$ 86,401,852

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	$ -	$ 1,698,956	$ -	$ -	$ 1,698,956
Total liabilities at fair value	$ -	$ 1,698,956	$ -	$ -	$ 1,698,956

(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										
Asset backed securities	$ -	$ 490,658	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 490,658
Total Assets	$ -	$ 490,658	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 490,658

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 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 brokers/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 not material and 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	$ 90,033,664	$ 94,897,832	$ 90,033,664	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	$ 253,487,475	$ 268,006,308	$ -	$ 251,503,994	$ 1,983,481	$ -	$ -
Residential MBS	$ 170,270,750	$ 187,583,529	$ -	$ 170,270,750	$ -	$ -	$ -
Commercial MBS	$ 11,165,914	$ 11,649,818	$ -	$ 11,165,914	$ -	$ -	$ -
Collateralized loan obligations	$ 157,578,447	$ 162,784,119	$ -	$ 154,468,408	$ 3,110,039	$ -	$ -
Asset backed securities	$ 235,679,573	$ 254,791,125	$ -	$ 224,137,673	$ 11,541,900	$ -	$ -
All other bonds	$ 509,253,484	$ 525,789,787	$ -	$ 476,692,120	$ 32,561,364	$ -	$ -
Preferred stocks	$ 53,860,252	$ 53,860,252	$ 49,742,752	$ 4,117,500	$ -	$ -	$ -
Common stocks	$ 13,689,777	$ 13,689,777	$ 13,689,777	$ -	$ -	$ -	$ -
Mortgage loans	$ 79,462,651	$ 83,743,300	$ -	$ -	$ 79,462,651	$ -	$ -
Cash and short term investments	$ 32,790,091	$ 32,790,091	$ 32,790,091	$ -	$ -	$ -	$ -
Derivatives	$ (1,698,956)	$ (1,698,956)	$ -	$ (1,698,956)	$ -	$ -	$ -

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 March 31, 2023, 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 $15 million during 2023 as a result of reexaminaiton of unpaid losses and loss adjustment expenses. The favorable development was primarily due to the severity of claims being less than expected particularly in the medical segments for the workers' compensation business. The 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

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 [ ] No [X]

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: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [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	$ 250,182,504	$ 252,761,778
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 250,182,504	$ 252,761,778
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

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

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
		TOTAL	0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent .... 0.000 %

5.2 A&H cost containment percent .... 0.000 %

5.3 A&H expense percent excluding cost containment expenses .... 0.000 %

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

6.2 If yes, please provide the amount of custodial funds held as of the reporting date .... $ 0

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date .... $ 0

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

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

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

NONE

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

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 12
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 45

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	
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		
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	

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^ 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		

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@ 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 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	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP		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	NIA	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	NIA	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	NIA	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	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

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	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	UDP	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
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	RE	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	DS	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	DS	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	DS	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	DS	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		00000		0	0		Radion Re, Inc.	CYM	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		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	IA	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	IA	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	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	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)	*
0000		00000	59-2840291	0	0		Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840294	0	0		Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	83-1767590	0	0		CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	NIA	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	NIA	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	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	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	NIA	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	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1753938	0	0		GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1765544	0	0		GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	61-1329718	0	0		Global Premier Finance Company	OH	NIA	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	IA	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	IA	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	IA	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	IA	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	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	NIA	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	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0856644	0	0		Great American Management Services, Inc.	OH	NIA	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	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0918893	0	0		Great American Re Inc.	DE	NIA	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	IA	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	IA	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	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Shelter Rock Holdings, LLC	OH	NIA	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	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Westline Industrial, LLC	OH	NIA	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

N O N E

Part 2 - Direct Premiums Written

N O N E

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 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 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. 2020 + Prior	298,641	518,058	816,699	35,597	9	35,606	274,157	1,646	479,244	755,048	11,114	(37,159)	(26,046)
2. 2021	84,830	141,463	226,294	20,698	12	20,710	77,098	1,272	128,855	207,225	12,966	(11,324)	1,642
3. Subtotals 2021 + Prior	383,471	659,522	1,042,993	56,295	20	56,316	351,255	2,918	608,100	962,273	24,079	(48,483)	(24,404)
4. 2022	147,828	224,824	372,652	50,996	1,270	52,266	133,203	9,717	186,842	329,761	36,371	(26,996)	9,375
5. Subtotals 2022 + Prior	531,299	884,346	1,415,645	107,292	1,290	108,582	484,458	12,635	794,942	1,292,035	60,451	(75,479)	(15,029)
6. 2023	XXX	XXX	XXX	XXX	15,592	15,592	XXX	37,023	86,589	123,613	XXX	XXX	XXX
7. Totals	531,299	884,346	1,415,645	107,292	16,883	124,174	484,458	49,658	881,531	1,415,647	60,451	(75,479)	(15,029)
8. Prior Year-End Surplus As Regards Policyholders	511,316										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. 11.4	2. (8.5)	3. (1.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.9)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 1 0 6 4 6 2 0 2 3 4 9 0 0 0 0 0 1
2. Supplement A to Schedule T [Document Identifier 455] — 1 0 6 4 6 2 0 2 3 4 5 5 0 0 0 0 1
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 1 0 6 4 6 2 0 2 3 3 6 5 0 0 0 0 1
4. Director and Officer Supplement [Document Identifier 505] — 1 0 6 4 6 2 0 2 3 5 0 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Other assets	34,838	0	34,838	12,873
2597. Summary of remaining write-ins for Line 25 from overflow page	34,838	0	34,838	12,873

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

NONE

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	83,937,265	62,163,960
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	45,000,000
	2.2 Additional investment made after acquisition	0	0
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	0	0
7.	Deduct amounts received on disposals	193,966	23,226,695
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)	83,743,300	83,937,265
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	83,743,300	83,937,265
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	83,743,300	83,937,265

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,850,884,203	1,873,117,743
2.	Cost of bonds and stocks acquired	123,405,002	447,158,746
3.	Accrual of discount	592,741	1,082,436
4.	Unrealized valuation increase (decrease)	(164,187)	(1,751,353)
5.	Total gain (loss) on disposals	(7,050,236)	(6,789,725)
6.	Deduct consideration for bonds and stocks disposed of	138,064,252	443,345,509
7.	Deduct amortization of premium	2,430,275	15,609,533
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,358,671	2,993,541
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	14,940
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,825,814,325	1,850,884,203
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,825,814,325	1,850,884,203

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)	1,238,966,717	105,885,678	127,757,205	(2,063,900)	1,215,031,289	0	0	1,238,966,717
2. NAIC 2 (a)	254,487,959	12,940,330	10,338,688	541,639	257,631,240	0	0	254,487,959
3. NAIC 3 (a)	19,955,726	0	3,358,309	(312,358)	16,285,059	0	0	19,955,726
4. NAIC 4 (a)	12,273,811	3,800,000	87,206	77,657	16,064,262	0	0	12,273,811
5. NAIC 5 (a)	565,858	0	0	(75,192)	490,667	0	0	565,858
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,526,250,071	122,626,008	141,541,408	(1,832,153)	1,505,502,518	0	0	1,526,250,071
PREFERRED STOCK								
8. NAIC 1	6,716,385	0	0	(795,073)	5,921,312	0	0	6,716,385
9. NAIC 2	47,427,798	0	0	(2,071,386)	45,356,413	0	0	47,427,798
10. NAIC 3	5,591,641	735,000	3,573,079	(171,034)	2,582,528	0	0	5,591,641
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	59,735,824	735,000	3,573,079	(3,037,493)	53,860,252	0	0	59,735,824
15. Total Bonds and Preferred Stock	1,585,985,895	123,361,008	145,114,488	(4,869,646)	1,559,362,770	0	0	1,585,985,895

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

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	0	78,958,849
2. Cost of short-term investments acquired	0	2,990,000
3. Accrual of discount	0	10,000
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	81,756,690
7. Deduct amortization of premium	0	202,159
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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)	(2,233,781)
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	534,826
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	0
6.	Considerations received/(paid) on terminations	0
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	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(1,698,956)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(1,698,956)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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	(1,698,956)	
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)		(1,698,956)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(1,698,956)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,698,956)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(1,698,956)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(1,698,956)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	856,124	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	856,124	
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	14,092,450	46,719,742
2.	Cost of cash equivalents acquired	161,318,934	540,140,076
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	143,162,000	572,767,369
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,249,384	14,092,450
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	32,249,384	14,092,450

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
3399999 - Totals								

NONE

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
165421ZZ4	Cape Cod	MA		01/01/2021		193,966	0	0	0	0	0	0	193,966	193,966	0	0	0
0299999. Mortgages with partial repayments						193,966	0	0	0	0	0	0	193,966	193,966	0	0	0
0599999 - Totals						193,966	0	0	0	0	0	0	193,966	193,966	0	0	0

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

N O N E

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

N O N E

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
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS		03/01/2023	Direct		11	11	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						11	11	0	XXX
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS		01/01/2023	Corporate Action		(20,000)	(20,000)	0	1.B FE
91743P-ES-0	UTAH HSG CORP		03/30/2023	Stifel, Nicolaus & Co., Inc.		2,045,620	2,000,000	5,806	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,025,620	1,980,000	5,806	XXX
000848-AA-9	ABPCI X A1A - CDO		03/29/2023	Jefferies		467,163	475,000	6,242	1.A FE
009158-BF-2	AIR PRODUCTS AND CHEMICALS INC		02/27/2023	CITIGROUP		2,994,810	3,000,000	0	1.F FE
03027W-AM-4	AMETOW 231 A - RMBS		03/08/2023	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0	1.A FE
04685A-2V-2	ATHENE GLOBAL FUNDING		02/23/2023	KEYBANK CAPITAL MARKETS INC		4,261,800	5,000,000	53,125	1.E FE
04685A-3E-9	ATHENE GLOBAL FUNDING		01/31/2023	KEYBANK CAPITAL MARKETS INC		3,211,880	4,000,000	34,692	1.E FE
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C	03/21/2023	Amherst Securities Group LLC		2,925,000	3,000,000	4,003	1.A FE
08576P-AK-7	BERRY GLOBAL INC		03/27/2023	CITIGROUP		990,960	1,000,000	0	2.C FE
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		02/09/2023	JP Morgan		5,000,000	5,000,000	0	1.F FE
19688M-AA-8	COLT 28 A1 - CMO/RMBS		03/14/2023	Bank of America Merrill Lynch		1,422,210	1,414,254	3,811	1.A FE
210518-DU-7	CONSUMERS ENERGY CO		02/13/2023	BARCLAYS CAPITAL INC FIXED INC		994,510	1,000,000	0	1.E FE
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC		01/03/2023	JP Morgan		2,991,030	3,000,000	0	1.F FE
26442U-AQ-7	DUKE ENERGY PROGRESS LLC		03/06/2023	MITSUBISHI UFJ SECURITIES		2,999,280	3,000,000	0	1.F FE
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		02/28/2023	JP Morgan		998,830	1,000,000	0	1.E FE
30225V-AJ-6	EXTRA SPACE STORAGE LP		03/21/2023	JP Morgan		998,230	1,000,000	0	2.B FE
33830G-AA-9	FIVE CORNERS FUNDING TRUST III		03/01/2023	CREDIT SUISSE SECURITIES		10,000,000	10,000,000	0	1.G FE
341081-GL-5	FLORIDA POWER & LIGHT CO		02/28/2023	CITIGROUP		1,497,570	1,500,000	0	1.D FE
44891A-CE-5	HYUNDAI CAPITAL AMERICA		03/28/2023	BARCLAYS CAPITAL INC FIXED INC		1,991,940	2,000,000	0	2.A FE
45276Q-AA-2	IMPRL 2022-NQM5 A1 - RMBS		03/09/2023	BARCLAYS CAPITAL INC		1,376,968	1,410,467	2,534	1.A FE
458140-CG-3	INTEL CORP		02/07/2023	JP Morgan		1,994,300	2,000,000	0	1.F FE
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CORP		01/30/2023	GOLDMAN		4,998,800	5,000,000	0	1.G FE
49177J-AC-6	KENVUE INC		03/08/2023	GOLDMAN		1,998,860	2,000,000	0	1.E FE
49327M-3H-5	KEYBANK NA		01/23/2023	KEYBANK CAPITAL MARKETS INC		4,975,900	5,000,000	0	1.G FE
494368-CE-1	KIMBERLY-CLARK CORP		02/13/2023	MORGAN STANLEY CO		4,992,400	5,000,000	0	1.F FE
532457-CF-3	ELI LILLY AND CO		02/23/2023	CREDIT SUISSE SECURITIES (USA)		4,989,350	5,000,000	0	1.F FE
571903-BL-6	MARRIOTT INTERNATIONAL INC		03/23/2023	JP Morgan		1,974,640	2,000,000	0	2.B FE
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS SCA	C	03/23/2023	MIZUHO SECURITIES USA INC.		2,990,790	3,000,000	0	1.G FE
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		03/21/2023	JP Morgan		1,997,220	2,000,000	0	1.D FE
62960N-AA-5	NXTC 201 A - CDO		02/14/2023	BMO Capital Markets		3,961,250	4,000,000	19,973	1.A FE
65473P-AN-5	NISOURCE INC		03/21/2023	JP Morgan		998,290	1,000,000	0	2.B FE
66765R-CL-8	NORTHWEST NATURAL GAS CO		03/02/2023	US BANCORP		1,496,700	1,500,000	0	1.F FE
67077M-BA-5	NUTRIEN LTD	C	03/23/2023	BMO Capital Markets		1,996,400	2,000,000	0	2.B FE
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS		01/06/2023	MORGAN STANLEY CO		1,999,975	2,000,000	14,280	1.A FE
67116N-AA-7	OCI NV	C	03/09/2023	Bank of America Merrill Lynch		998,340	1,000,000	0	2.C FE
678858-BX-8	OKLAHOMA GAS AND ELECTRIC CO		01/03/2023	MITSUBISHI UFJ SECURITIES		4,984,600	5,000,000	0	1.G FE
69351U-BA-0	PPL ELECTRIC UTILITIES CORP		02/27/2023	BARCLAYS CAPITAL INC FIXED INC		1,979,500	2,000,000	0	1.E FE
709599-BT-0	PENSKE TRUCK LEASING CO LP		03/27/2023	JP Morgan		995,420	1,000,000	0	2.B FE
718547-AT-9	PHILLIPS 66 CO		03/27/2023	MIZUHO SECURITIES USA INC.		997,680	1,000,000	0	2.A FE
74042M-AA-4	PRETSL 22 A1 - CDO	C	03/30/2023	CITIGROUP		2,174,997	2,395,042	4,156	1.A FE
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO		03/23/2023	MITSUBISHI UFJ SECURITIES		999,070	1,000,000	0	1.F FE
75575R-AA-5	RCMT 23FL11 A - CMBS		01/26/2023	JP Morgan		3,192,000	3,200,000	0	1.A FE
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP		01/09/2023	CITIGROUP		2,998,020	3,000,000	0	1.E FE
89236T-KR-5	TOYOTA MOTOR CREDIT CORP		01/09/2023	CITIGROUP		2,997,150	3,000,000	0	1.E FE
896239-AE-0	TRIMBLE INC		02/23/2023	Bank of America Merrill Lynch		998,430	1,000,000	0	2.C FE

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
91324P-EU-2	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO SECURITIES LLC		998,120	1,000,000	0	1.F FE
927958-AA-6	VISIO 231 A1 - RMBS		03/17/2023	BARCLAYS CAPITAL INC FIXED INC		3,999,994	4,000,000	14,733	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						116,800,377	118,894,763	157,549	XXX
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		01/31/2023	JP Morgan		3,800,000	4,000,000	0	4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,800,000	4,000,000	0	XXX
2509999997. Total - Bonds - Part 3						122,626,008	124,874,774	163,354	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						122,626,008	124,874,774	163,354	XXX
369604-BQ-5	GENERAL ELECTRIC CO		03/15/2023	Redemption	735,000.000	735,000	0.00	0	3.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						735,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						735,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						735,000	XXX	0	XXX
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		03/31/2023	Stock Options	0.000	43,993		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						43,993	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						43,993	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						43,993	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						778,993	XXX	0	XXX
6009999999 - Totals						123,405,002	XXX	163,354	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					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
31371K-BS-9	FN 253949 - RMBS		03/01/2023	Paydown		222	222	253	250	0	(28)	0	(28)	0	222	0	0	0	2	09/01/2031	1.A
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		03/01/2023	Paydown		14	14	14	15	0	0	0	0	0	14	0	0	0	0	04/20/2063	1.A
912828-4A-5	UNITED STATES TREASURY		02/28/2023	Maturity @ 100.00		3,551,000	3,551,000	3,720,227	3,556,080	0	(14,030)	0	(14,030)	0	3,551,000	0	0	0	46,607	02/28/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						3,551,236	3,551,236	3,720,495	3,556,345	0	(14,058)	0	(14,058)	0	3,551,236	0	0	0	46,609	XXX	XXX
68609T-SH-2	OREGON		02/01/2023	RAYMOND JAMES & ASSOCIATES INC.		721,123	720,000	777,730	766,208	0	(607)	0	(607)	0	765,601	0	(44,478)	(44,478)	4,340	12/01/2049	1.B FE
717095-4W-0	PFLUGERVILLE TEX INDPT SCH DIST		02/15/2023	Maturity @ 100.00		1,150,000	1,150,000	1,252,592	1,151,034	0	(6,644)	0	(6,644)	0	1,150,000	0	0	0	28,750	02/15/2023	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,871,123	1,870,000	2,030,321	1,917,242	0	(7,251)	0	(7,251)	0	1,915,601	0	(44,478)	(44,478)	33,090	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		03/01/2023	Paydown		13,335	13,335	13,453	13,335	0	0	0	0	0	13,335	0	0	0	66	07/01/2043	1.B FE
13079P-FG-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL		01/17/2023	Call @ 100.00		15,000	15,000	15,469	15,000	0	0	0	0	0	15,000	0	0	0	338	01/15/2040	1.B FE
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS		02/03/2023	RAYMOND JAMES & ASSOCIATES INC.		1,798,322	1,770,000	2,074,599	1,988,720	0	(12,933)	0	(12,933)	0	1,975,787	0	(177,465)	(177,465)	19,763	05/01/2049	1.A FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/01/2023	Paydown		2,183	2,183	2,731	2,705	0	(522)	0	(522)	0	2,183	0	0	0	12	02/01/2044	1.B FE
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/01/2023	Call @ 100.00		4,951	4,951	5,110	5,104	0	0	0	0	0	5,104	0	(153)	(153)	28	11/01/2045	1.A FE
19647P-BS-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/01/2023	Call @ 100.00		11,099	11,099	11,256	11,218	0	(2)	0	(2)	0	11,216	0	(117)	(117)	71	07/01/2057	1.A FE
196480-DQ-7	COLORADO HSG & FIN AUTH - RMBS		01/27/2023	JP Morgan		1,517,891	1,505,000	1,716,784	1,665,700	0	(7,429)	0	(7,429)	0	1,658,271	0	(140,380)	(140,380)	14,418	05/01/2050	1.A FE
20775B-3M-6	CONN ST HSG FIN AUTH HSG MTG FIN PG - RM		01/03/2023	Call @ 100.00		145,000	145,000	149,066	146,688	0	(11)	0	(11)	0	146,677	0	(1,677)	(1,677)	273	11/15/2044	1.A FE
20775B-V5-2	CONN ST HSG FIN AUTH HSG MTG FIN PG - RM		01/03/2023	Call @ 100.00		25,000	25,000	25,662	25,275	0	(2)	0	(2)	0	25,273	0	(273)	(273)	83	11/15/2044	1.A FE
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		01/03/2023	Direct		25,000	25,000	26,692	25,001	0	(1)	0	(1)	0	25,000	0	0	0	3	11/15/2039	1.A FE
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		01/03/2023	Direct		120,000	120,000	129,990	120,008	0	(8)	0	(8)	0	120,000	0	0	0	82	11/15/2041	1.A FE
3133N3-U9-3	FH RE6008 - RMBS		03/01/2023	Paydown		7,534	7,534	7,815	7,792	0	(258)	0	(258)	0	7,534	0	0	0	45	11/01/2049	1.A
3140JX-EE-4	FN BO2832 - RMBS		03/01/2023	Paydown		553	553	573	573	0	(20)	0	(20)	0	553	0	0	0	3	09/01/2049	1.A
3140K0-EL-8	FN BO4638 - RMBS		03/01/2023	Paydown		71,753	71,753	74,002	73,650	0	(1,897)	0	(1,897)	0	71,753	0	0	0	516	11/01/2049	1.A
3140QB-N5-3	FN CA4011 - RMBS		03/01/2023	Paydown		1,601	1,601	1,663	1,665	0	(64)	0	(64)	0	1,601	0	0	0	9	08/01/2049	1.A
3140QC-PN-0	FN CA4928 - RMBS		03/01/2023	Paydown		8,383	8,383	8,686	8,685	0	(302)	0	(302)	0	8,383	0	0	0	58	01/01/2050	1.A
31418D-HY-1	FN MA3846 - RMBS		03/01/2023	Paydown		13,334	13,334	13,690	13,637	0	(304)	0	(304)	0	13,334	0	0	0	75	11/01/2049	1.A
31418D-JW-3	FN MA3876 - RMBS		03/01/2023	Paydown		6,071	6,071	6,254	6,252	0	(181)	0	(181)	0	6,071	0	0	0	30	12/01/2049	1.A
34074M-KC-4	FLORIDA HSG FIN CORP REV - RMBS		03/01/2023	Paydown		37,883	37,883	38,869	38,246	0	(362)	0	(362)	0	37,883	0	0	0	183	01/01/2036	1.A FE
34074M-SJ-1	FLORIDA HSG FIN CORP REV - RMBS		01/27/2023	Various		3,449,223	3,405,000	3,741,380	3,651,626	0	(3,398)	0	(3,398)	0	3,648,228	0	(199,004)	(199,004)	82,910	01/01/2050	1.A FE
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		03/01/2023	Paydown		8,699	8,699	8,802	8,795	0	(96)	0	(96)	0	8,699	0	0	0	38	07/01/2037	1.A FE
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS		03/01/2023	Paydown		64,255	64,255	68,348	68,196	0	(3,940)	0	(3,940)	0	64,255	0	0	0	374	05/21/2044	1.D FE
45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		01/03/2023	Call @ 100.00		80,000	80,000	81,678	80,932	0	(3)	0	(3)	0	80,929	0	(929)	(929)	1,600	07/01/2034	1.B FE
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		01/03/2023	Direct		40,000	40,000	44,420	40,002	0	(2)	0	(2)	0	40,000	0	0	0	800	01/01/2050	1.B FE
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV - RMBS		01/27/2023	RAYMOND JAMES & ASSOCIATES INC.		3,116,305	3,095,000	3,452,380	3,371,482	0	(11,344)	0	(11,344)	0	3,360,138	0	(243,832)	(243,832)	38,406	04/01/2050	1.A FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		03/01/2023	Paydown		24,579	24,576	25,240	24,993	0	(414)	0	(414)	0	24,579	0	0	0	105	02/01/2047	1.A FE
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV - RMBS		02/01/2023	RAYMOND JAMES & ASSOCIATES INC.		1,060,328	1,050,000	1,166,214	1,135,414	0	(5,794)	0	(5,794)	0	1,129,619	0	(69,291)	(69,291)	20,889	08/01/2048	1.C FE
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		03/01/2023	Paydown		207,860	207,860	209,455	207,860	0	0	0	0	0	207,860	0	0	0	922	06/01/2043	1.A FE
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		03/01/2023	Paydown		6,731	6,731	6,991	6,957	0	(226)	0	(226)	0	6,731	0	0	0	36	02/01/2031	1.A FE
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		03/01/2023	Call @ 100.00		15,130	15,130	15,684	15,564	0	(5)	0	(5)	0	15,558	0	(428)	(428)	102	03/01/2059	1.A FE
45506D-DQ-5	INDIANA ST FIN AUTH REV		02/01/2023	Call @ 100.00		10,000,000	10,000,000	10,889,000	10,040,473	0	(40,473)	0	(40,473)	0	10,000,000	0	0	0	250,000	02/01/2031	1.A FE
45506D-DR-3	INDIANA ST FIN AUTH REV		02/01/2023	Call @ 100.00		1,414,500	1,414,500	1,539,898	1,420,225	0	(5,725)	0	(5,725)	0	1,414,500	0	0	0	35,363	02/01/2032	1.A FE
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		03/01/2023	Paydown		11,832	11,832	12,984	12,835	0	(1,003)	0	(1,003)	0	11,832	0	0	0	162	02/01/2033	1.A FE
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		03/01/2023	Paydown		9,861	9,861	9,980	9,861	0	0	0	0	0	9,861	0	0	0	58	12/01/2038	1.A FE
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2023	Paydown		14,304	14,304	14,518	14,385	0	(81)	0	(81)	0	14,304	0	0	0	79	07/01/2043	1.A FE
57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2023	Call @ 100.00		5,497	5,497	5,640	5,607	0	(1)	0	(1)	0	5,605	0	(108)	(108)	36	11/01/2058	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
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/30/2023	RBC CAPITAL MARKETS		494,400	490,000	530,626	519,633	0	(543)	0	(543)	0	519,091	0	(24,691)	(24,691)	3,267	12/01/2048	1.C FE
60416Q-FU-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		51,277	51,277	51,376	51,277	0	0	0	0	0	51,277	0	0	0	211	12/01/2042	1.A FE
60416Q-FV-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		51,351	51,351	51,631	51,351	0	0	0	0	0	51,351	0	0	0	201	03/01/2043	1.A FE
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		10,332	10,332	10,411	10,359	0	(27)	0	(27)	0	10,332	0	0	0	51	07/01/2044	1.A FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		3,199	3,199	3,274	3,233	0	(34)	0	(34)	0	3,199	0	0	0	15	11/01/2044	1.A FE
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		8,787	8,788	8,930	8,850	0	(63)	0	(63)	0	8,787	0	0	0	41	02/01/2045	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		39,442	39,442	40,953	40,103	0	(661)	0	(661)	0	39,442	0	0	0	172	04/01/2045	1.A FE
60416Q-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		134,098	134,098	137,403	135,549	0	(1,452)	0	(1,452)	0	134,098	0	0	0	784	06/01/2045	1.A FE
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		60,253	60,253	61,412	60,962	0	(709)	0	(709)	0	60,253	0	0	0	159	10/01/2046	1.A FE
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		21,327	21,327	21,911	21,707	0	(381)	0	(381)	0	21,327	0	0	0	117	03/01/2047	1.A FE
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		01/03/2023	Direct		5,000	5,000	5,039	5,000	0	0	0	0	0	5,000	0	0	0	75	07/01/2031	1.B FE
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS		02/01/2023	Call @ 100.00		10,000	10,000	10,548	9,109	0	398	0	398	0	9,507	0	493	493	(193)	01/01/2045	1.B FE
60416S-KD-1	MINNESOTA ST HSG FIN AGY - RMBS		03/01/2023	Direct		45,000	45,000	46,602	45,081	0	(81)	0	(81)	0	45,000	0	0	0	916	01/01/2041	1.B FE
60416S-TC-4	MINNESOTA ST HSG FIN AGY - RMBS		03/01/2023	Direct		60,000	60,000	63,363	60,145	0	(145)	0	(145)	0	60,000	0	0	0	1,218	01/01/2047	1.B FE
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		03/01/2023	Paydown		70,922	70,922	73,392	72,216	0	(1,293)	0	(1,293)	0	70,922	0	0	0	732	01/01/2040	1.B FE
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2023	Direct		60,000	60,000	62,787	60,117	0	(117)	0	(117)	0	60,000	0	0	0	52	05/01/2038	1.B FE
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		02/01/2023	RBC CAPITAL MARKETS		1,169,902	1,150,000	1,283,274	1,246,442	0	(4,965)	0	(4,965)	0	1,241,477	0	(71,575)	(71,575)	12,350	05/01/2049	1.B FE
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2023	Direct		80,000	80,000	89,482	80,190	0	(190)	0	(190)	0	80,000	0	0	0	27	05/01/2050	1.B FE
63968M-KQ-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/21/2023	Call @ 100.00		100,000	100,000	100,155	100,047	0	(8)	0	(8)	0	100,039	0	(39)	(39)	706	09/01/2045	1.B FE
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/21/2023	Direct		2,053,115	2,055,000	2,175,629	2,139,869	0	(8,549)	0	(8,549)	0	2,131,320	0	(78,205)	(78,205)	30,350	09/01/2046	1.B FE
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/15/2023	JP Morgan		464,468	460,000	494,569	488,099	0	(2,329)	0	(2,329)	0	485,770	0	(21,302)	(21,302)	7,953	09/01/2048	1.B FE
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2023	Direct		15,000	15,000	16,036	15,021	0	(21)	0	(21)	0	15,000	0	0	0	101	09/01/2049	1.B FE
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Direct		15,000	15,000	15,390	15,017	0	(17)	0	(17)	0	15,000	0	0	0	244	03/01/2045	1.A FE
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Call @ 100.00		40,000	40,000	41,724	40,883	0	(43)	0	(43)	0	40,840	0	(840)	(840)	700	03/01/2045	1.A FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		03/01/2023	Paydown		21,998	21,998	22,666	22,433	0	(435)	0	(435)	0	21,998	0	0	0	100	08/01/2038	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Paydown		16,097	16,097	16,570	16,097	0	0	0	0	0	16,097	0	0	0	62	02/01/2043	1.B FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Paydown		22,185	22,185	22,631	22,264	0	(78)	0	(78)	0	22,185	0	0	0	104	07/01/2043	1.B FE
647201-DM-1	NEW MEXICO MTG FIN AUTH - RMBS		01/30/2023	JP Morgan		1,234,923	1,215,000	1,341,299	1,307,542	0	(6,739)	0	(6,739)	0	1,300,802	0	(65,879)	(65,879)	29,874	07/01/2049	1.A FE
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		01/03/2023	Direct		40,000	40,000	43,414	40,002	0	(2)	0	(2)	0	40,000	0	0	0	750	01/01/2050	1.A FE
647201-JJ-2	NEW MEXICO MTG FIN AUTH - RMBS		01/30/2023	JP Morgan		1,454,945	1,455,000	1,532,013	1,516,513	0	(3,821)	0	(3,821)	0	1,512,692	0	(57,747)	(57,747)	29,488	07/01/2050	1.A FE
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		03/15/2023	Paydown		12,180	12,180	12,186	12,180	0	0	0	0	0	12,180	0	0	0	62	06/15/2036	1.C FE
649883-D8-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		03/31/2023	Call @ 100.00		65,000	65,000	67,551	65,959	0	(312)	0	(312)	0	65,647	0	(647)	(647)	739	10/01/2034	1.B FE
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		03/31/2023	Direct		115,000	115,000	117,545	115,248	0	(248)	0	(248)	0	115,000	0	0	0	0	10/01/2034	1.B FE
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		03/31/2023	Direct		45,000	45,000	46,156	45,093	0	(93)	0	(93)	0	45,000	0	0	0	0	10/01/2035	1.B FE
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		03/31/2023	Direct		165,000	165,000	167,803	165,460	0	(460)	0	(460)	0	165,000	0	0	0	0	10/01/2043	1.B FE
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		01/30/2023	RBC CAPITAL MARKETS		2,206,355	2,225,000	2,453,463	2,401,595	0	(2,179)	0	(2,179)	0	2,399,416	0	(193,061)	(193,061)	25,958	10/01/2032	1.B FE
658207-SV-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		01/03/2023	Direct		765,000	765,000	811,696	765,051	0	(51)	0	(51)	0	765,000	0	0	0	12,049	07/01/2031	1.B FE
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		01/03/2023	Direct		145,000	145,000	160,095	145,014	0	(14)	0	(14)	0	145,000	0	0	0	2,791	07/01/2037	1.B FE
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		02/07/2023	RBC CAPITAL MARKETS		800,032	795,000	848,774	833,199	0	(4,258)	0	(4,258)	0	828,941	0	(28,909)	(28,909)	18,961	07/01/2047	1.B FE
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		01/03/2023	Direct		210,000	210,000	227,249	210,017	0	(17)	0	(17)	0	210,000	0	0	0	4,200	07/01/2047	1.B FE
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY - RMBS		02/07/2023	RBC CAPITAL MARKETS		1,031,230	1,025,000	1,107,687	1,083,581	0	(9,027)	0	(9,027)	0	1,074,554	0	(43,324)	(43,324)	24,258	07/01/2048	1.B FE
676900-QY-2	OHIO HSG FIN AGY MULTIFAMILY HSG REV - R		03/20/2023	Call @ 100.00		10,000	10,000	10,029	10,000	0	0	0	0	0	10,000	0	0	0	270	03/20/2038	1.B FE
67756Q-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2023	Paydown		14,959	14,959	15,809	15,409	0	(449)	0	(449)	0	14,959	0	0	0	74	02/01/2044	1.A FE
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2023	Paydown		23,214	23,214	23,635	23,491	0	(277)	0	(277)	0	23,214	0	0	0	80	03/01/2036	1.A FE
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		01/27/2023	RAYMOND JAMES & ASSOCIATES INC.		2,999,981	2,935,000	3,306,072	3,216,327	0	(3,808)	0	(3,808)	0	3,212,520	0	(212,539)	(212,539)	55,031	03/01/2050	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
686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		02/13/2023	RBC CAPITAL MARKETS		622,224	610,000	680,992	667,674	0	(1,348)	0	(1,348)	0	666,326	0	(44,101)	(44,101)	18,029	01/01/2050	1.C FE
686087-YJ-0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		01/30/2023	RAYMOND JAMES & ASSOCIATES INC.		1,075,953	1,060,000	1,170,410	1,138,479	0	(1,413)	0	(1,413)	0	1,137,065	0	(61,112)	(61,112)	27,825	01/01/2049	1.C FE
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		01/03/2023	Direct		10,000	10,000	10,617	10,001	0	(1)	0	(1)	0	10,000	0	0	0	2	10/01/2046	1.B FE
72316W-ZA-8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		03/01/2023	Paydown		17,399	17,399	17,697	17,535	0	(136)	0	(136)	0	17,399	0	0	0	102	10/01/2044	1.A FE
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/03/2023	Direct		10,000	10,000	10,584	10,001	0	(1)	0	(1)	0	10,000	0	0	0	200	07/01/2043	1.A FE
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		01/03/2023	Direct		55,000	55,000	58,043	55,003	0	(3)	0	(3)	0	55,000	0	0	0	1,100	01/01/2047	1.A FE
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH - RMBS		02/15/2023	Direct		50,000	50,000	51,032	50,024	0	(24)	0	(24)	0	50,000	0	0	0	78	11/01/2037	1.A FE
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH - RMBS		02/15/2023	Call @ 100.00		140,000	140,000	145,487	140,114	0	(114)	0	(114)	0	140,000	0	0	0	225	05/01/2039	1.A FE
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH - RMBS		02/15/2023	RBC CAPITAL MARKETS		3,986,933	3,915,000	4,351,797	4,232,156	0	(41,622)	0	(41,622)	0	4,190,535	0	(203,602)	(203,602)	44,417	11/01/2048	1.A FE
88045R-B7-6	TENNESSEE HSG DEV AGY - RMBS		02/01/2023	RBC CAPITAL MARKETS		1,822,918	1,825,000	1,922,565	1,886,253	0	(4,102)	0	(4,102)	0	1,882,151	0	(59,233)	(59,233)	37,358	07/01/2045	1.C FE
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		03/01/2023	Direct		75,000	75,000	78,529	75,158	0	(158)	0	(158)	0	75,000	0	0	0	1,524	07/01/2045	1.B FE
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		03/01/2023	Direct		25,000	25,000	26,726	25,055	0	(55)	0	(55)	0	25,000	0	0	0	505	01/01/2042	1.B FE
88275A-DC-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		03/01/2023	Paydown		16,317	16,317	16,959	16,857	0	(541)	0	(541)	0	16,317	0	0	0	121	10/01/2032	1.A FE
88275F-NX-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2023	Call @ 100.00		40,000	40,000	41,482	40,595	0	(42)	0	(42)	0	40,554	0	(554)	(554)	325	03/01/2039	1.B FE
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2023	Paydown		5,798	5,798	5,992	5,945	0	(146)	0	(146)	0	5,798	0	0	0	34	09/01/2047	1.B FE
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		02/08/2023	Various		1,563,601	1,540,000	1,753,028	1,713,731	0	(4,998)	0	(4,998)	0	1,708,733	0	(145,132)	(145,132)	27,093	03/01/2050	1.B FE
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		03/26/2023	Call @ 100.00		2,732	2,732	2,810	2,804	0	0	0	0	0	2,804	0	(72)	(72)	13	07/01/2037	1.A FE
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		03/26/2023	Call @ 100.00		2,732	2,732	2,810	2,804	0	0	0	0	0	2,804	0	(72)	(72)	13	07/01/2037	1.A FE
91743P-AE-5	UTAH HSG CORP - RMBS		03/01/2023	Paydown		4,823	4,828	5,308	5,288	0	(466)	0	(466)	0	4,823	0	0	0	28	04/21/2044	1.D FE
91743P-AF-2	UTAH HSG CORP - RMBS		03/01/2023	Paydown		1,924	1,924	2,058	2,053	0	(129)	0	(129)	0	1,924	0	0	0	11	05/21/2044	1.D FE
91743P-AH-8	UTAH HSG CORP - RMBS		03/01/2023	Paydown		863	864	971	967	0	(104)	0	(104)	0	863	0	0	0	6	06/21/2044	1.D FE
91743P-AJ-4	UTAH HSG CORP - RMBS		03/01/2023	Paydown		85,860	85,860	93,026	92,585	0	(6,725)	0	(6,725)	0	85,860	0	0	0	731	07/21/2044	1.D FE
91743P-AK-1	UTAH HSG CORP - RMBS		03/01/2023	Paydown		11,170	11,170	11,957	11,926	0	(756)	0	(756)	0	11,170	0	0	0	53	08/21/2044	1.A FE
92812U-XA-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		03/01/2023	Paydown		30,469	30,469	33,150	33,010	0	(2,541)	0	(2,541)	0	30,469	0	0	0	288	03/25/2038	1.A FE
92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		03/01/2023	Paydown		17,379	17,379	18,610	18,546	0	(1,168)	0	(1,168)	0	17,379	0	0	0	185	03/25/2038	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		03/01/2023	Paydown		76,718	76,718	79,957	79,677	0	(2,960)	0	(2,960)	0	76,718	0	0	0	368	11/25/2039	1.A FE
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2023	Direct		85,000	85,000	88,480	85,163	0	(163)	0	(163)	0	85,000	0	0	0	1,700	09/01/2045	1.C FE
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2023	Direct		115,000	115,000	119,785	115,170	0	(170)	0	(170)	0	115,000	0	0	0	2,013	03/01/2046	1.C FE
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2023	Direct		75,000	75,000	79,719	75,193	0	(193)	0	(193)	0	75,000	0	0	0	1,313	09/01/2046	1.C FE
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS		03/01/2023	Call @ 100.00		20,000	20,000	20,269	20,145	0	(16)	0	(16)	0	20,128	0	(128)	(128)	27	12/01/2044	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						49,860,781	49,517,735	54,266,077	52,227,110	0	(220,400)	0	(220,400)	0	52,006,710	0	(2,145,929)	(2,145,929)	898,722	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS		03/16/2023	Paydown		82,307	82,307	75,426	75,686	0	6,621	0	6,621	0	82,307	0	0	0	370	05/16/2042	2.B FE
00038P-AA-8	AASET 211 A - ABS		03/16/2023	Paydown		22,121	22,121	21,894	21,904	0	218	0	218	0	22,121	0	0	0	111	11/16/2041	1.G FE
000825-AA-7	ACAM 19FL1 A - CDO/CMBS		03/16/2023	Paydown		704,230	704,230	702,380	703,295	0	935	0	935	0	704,230	0	0	0	7,604	11/16/2034	1.A FE
00192J-AA-4	APS 2016-1 1A - CMO/RMBS		03/01/2023	Paydown		95,979	95,979	95,359	95,702	0	277	0	277	0	95,979	0	0	0	635	07/27/2057	1.A FE
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		03/16/2023	Paydown		5,245	5,245	5,242	5,245	0	0	0	0	0	5,245	0	0	0	50	09/16/2036	1.A FE
00256D-AA-0	AASET 2019-1 A - ABS		03/15/2023	Paydown		43,174	43,174	27,489	27,625	208	15,341	0	15,548	0	43,174	0	0	0	204	05/15/2039	4.C FE
00436M-AA-3	AALLC 181 A - RMBS		03/02/2023	Paydown		37,031	37,031	38,600	38,052	0	(1,021)	0	(1,021)	0	37,031	0	0	0	241	12/02/2033	1.F FE
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		03/27/2023	Paydown		45,964	45,964	40,958	41,896	0	4,068	0	4,068	0	45,964	0	0	0	165	12/25/2036	1.A FM
006346-AS-9	ADMSO 181 A - ABS		03/15/2023	Paydown		8,921	8,921	8,330	8,342	0	579	0	579	0	8,921	0	0	0	72	11/16/2048	1.F FE
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		03/01/2023	Paydown		471	471	472	473	0	(2)	0	(2)	0	471	0	0	0	4	06/25/2035	1.A FM
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		01/15/2023	Maturity @ 100.00		322,212	322,212	305,451	319,796	1,800	617	0	2,417	0	322,212	0	0	0	7,975	07/15/2024	3.B FE
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		01/31/2023	Various		851,532	874,126	934,345	933,431	0	(279)	0	(279)	0	933,152	0	(81,620)	(81,620)	5,522	10/17/2052	1.A FE
026929-AA-7	AHM 2006-3 111 - RMBS		03/27/2023	Paydown		72,183	72,183	67,811	72,061	0	122	0	122	0	72,183	0	0	0	363	12/25/2046	1.A FM
03027W-AJ-1	AMTT 2013-2A 2A - RMBS		03/15/2023	Paydown		2,000,000	2,000,000	2,025,864	2,002,746	0	(2,746)	0	(2,746)	0	2,000,000	0	0	0	15,350	03/15/2048	1.A FE

STATEMENT AS OF MARCH 31, 2023 OF THE GREAT AMERICAN CONTEMPORARY 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 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
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		03/01/2023	Paydown		47,777	47,777	46,590	46,523	0	1,254	0	1,254	0	47,777	0	0	0	369	05/25/2067	1.A FE
038370-AA-0	AQFIT 2019-A A - ABS		03/15/2023	Paydown		15,530	7,105	7,276	7,331	0	8,200	0	8,200	0	15,530	0	0	0	36	07/16/2040	1.E FE
038413-AA-8	AQFIT 2020-A A - ABS		03/17/2023	Paydown		72,132	72,132	72,686	72,649	0	(517)	0	(517)	0	72,132	0	0	0	229	07/17/2046	1.E FE
03880V-AA-8	ARCLO 2019-FL2 A - CMBS	C	03/15/2023	Paydown		1,052,612	1,052,612	1,046,448	1,052,068	0	544	0	544	0	1,052,612	0	0	0	9,757	09/15/2034	1.A FE
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	02/21/2023	Paydown		498,410	498,410	497,154	497,189	0	1,221	0	1,221	0	498,410	0	0	0	5,024	02/18/2037	1.A FE
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		03/27/2023	Paydown		10,700	10,005	9,928	8,750	1,334	615	0	1,950	0	10,700	0	0	0	33	01/25/2037	1.A FM
05531F-BJ-1	TRUIST FINANCIAL CORP		03/16/2023	Maturity @ 100.00		1,000,000	1,000,000	1,032,703	1,000,237	0	(2,037)	0	(2,037)	0	1,000,000	0	0	0	11,000	03/16/2023	1.G FE
055682-AC-2	BNCMT 2006-1 A3 - RMBS		03/27/2023	Paydown		106,698	106,698	105,071	106,395	0	303	0	303	0	106,698	0	0	0	858	10/25/2036	1.A FM
05584A-AA-8	HGVGI 17A A - RMBS		03/25/2023	Paydown		36,623	36,623	37,388	36,941	0	(318)	0	(318)	0	36,623	0	0	0	179	05/25/2029	1.F FE
05607Y-AJ-0	B2R 2015 - 1 B - RMBS		03/17/2023	Paydown		186,622	186,622	197,220	191,542	0	(4,920)	0	(4,920)	0	186,622	0	0	0	1,677	05/15/2048	1.A FE
05608V-AA-4	BX 2021-MFM1 A - CMBS		02/15/2023	Paydown		191,509	191,509	191,592	191,518	0	(8)	0	(8)	0	191,509	0	0	0	1,700	01/17/2034	1.A FE
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		03/25/2023	Paydown		41,319	41,319	40,548	40,558	0	761	0	761	0	41,319	0	0	0	319	07/25/2052	1.A FE
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		03/01/2023	Paydown		43,689	43,689	42,003	41,948	0	1,741	0	1,741	0	43,689	0	0	0	162	06/26/2051	1.A
07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS		03/01/2023	Paydown		4,106	4,106	4,221	4,210	0	(104)	0	(104)	0	4,106	0	0	0	23	07/25/2034	1.A FM
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		03/01/2023	Paydown		1,616	1,616	1,632	1,464	166	(14)	0	152	0	1,616	0	0	0	8	07/25/2034	1.A FM
07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS		03/01/2023	Paydown		1,969	1,969	1,980	1,997	0	(28)	0	(28)	0	1,969	0	0	0	14	03/25/2044	1.A FM
09748R-AA-6	BOJA 2020-1 A2 - ABS		01/20/2023	Paydown		2,500	2,500	2,506	2,506	0	(6)	0	(6)	0	2,500	0	0	0	24	10/20/2050	2.B FE
12327F-AA-5	BJETS 2020-1 A - ABS		03/15/2023	Paydown		123,842	123,842	123,929	123,918	0	(77)	0	(77)	0	123,842	0	0	0	499	11/15/2035	1.G FE
12510H-AA-8	CAUTO 2020-1 A1 - ABS		03/15/2023	Paydown		1,186	1,186	1,214	1,205	0	(19)	0	(19)	0	1,186	0	0	0	4	02/15/2050	1.A FE
12510H-AC-4	CAUTO 2020-1 A3 - ABS		03/15/2023	Paydown		1,186	1,186	1,241	1,229	0	(43)	0	(43)	0	1,186	0	0	0	5	02/15/2050	1.A FE
12529K-AA-0	CFMT 21GRN1 A - ABS		03/20/2023	Paydown		94,305	94,305	94,304	94,304	0	1	0	1	0	94,305	0	0	0	171	03/20/2041	1.D FE
12530B-AA-7	CFMT 2021-3 A - CMBS		03/25/2023	Paydown		242,929	242,929	242,929	243,302	0	(373)	0	(373)	0	242,929	0	0	0	541	10/27/2031	1.A FE
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		02/25/2023	Paydown		401	401	379	384	0	17	0	17	0	401	0	0	0	1	02/26/2052	1.A FE
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		03/01/2023	Paydown		147,036	147,036	147,035	146,733	0	303	0	303	0	147,036	0	0	0	875	03/25/2067	1.F FE
12563L-AS-6	CLIF 203 A - ABS		03/18/2023	Paydown		42,500	42,500	42,647	42,617	0	(117)	0	(117)	0	42,500	0	0	0	151	10/18/2045	1.F FE
12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS		03/01/2023	Paydown		69,468	69,468	72,013	71,847	0	(2,378)	0	(2,378)	0	69,468	0	0	0	346	05/25/2043	1.A
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS		02/01/2023	Paydown		19,952	35,339	33,487	35,469	0	(15,517)	0	(15,517)	0	19,952	0	0	0	85	04/22/2036	1.F FM
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS		03/01/2023	Paydown		0	1,328	1,258	1,333	0	(1,333)	0	(1,333)	0	0	0	0	0	103	04/22/2036	2.B FM
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		03/01/2023	Paydown		9,151	9,223	9,454	9,415	0	(264)	0	(264)	0	9,151	0	0	0	76	12/20/2035	2.B FM
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS		03/01/2023	Paydown		678	678	699	700	0	(22)	0	(22)	0	678	0	0	0	4	05/25/2034	1.A FM
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS		03/01/2023	Paydown		1,475	1,475	1,492	1,458	0	17	0	17	0	1,475	0	0	0	10	11/20/2034	1.A FM
14576A-AA-0	CARM 201 A1 - RMBS		03/15/2023	Paydown		3,750	3,750	3,758	3,757	0	(7)	0	(7)	0	3,750	0	0	0	10	12/15/2050	1.A FE
14576A-AC-6	CARM 201 A3 - RMBS		03/15/2023	Paydown		1,250	1,250	1,251	1,251	0	(1)	0	(1)	0	1,250	0	0	0	5	12/15/2050	1.F FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		01/25/2023	Paydown		70,156	70,156	67,781	68,578	0	1,578	0	1,578	0	70,156	0	0	0	117	03/25/2062	1.A FE
14856G-AA-8	CLAST 2021-1 A - ABS		03/15/2023	Paydown		32,407	32,407	33,243	33,097	0	(690)	0	(690)	0	32,407	0	0	0	169	01/15/2046	1.G FE
15137E-BN-2	CECLO 21 A1R - CDO		01/27/2023	Paydown		62,952	62,952	62,952	62,956	0	(4)	0	(4)	0	62,952	0	0	0	857	07/29/2030	1.A FE
15672R-AA-3	CERB 24 A1 - CDO	C	01/17/2023	Paydown		298,345	298,345	296,163	298,671	0	(326)	0	(326)	0	298,345	0	0	0	4,178	07/15/2030	1.A FE
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		03/01/2023	Paydown		4,298	4,298	4,392	4,396	0	(98)	0	(98)	0	4,298	0	0	0	26	03/25/2050	1.A
166764-BT-6	CHEVRON CORP		02/28/2023	GOLDMAN		6,839,630	7,000,000	7,438,165	7,134,145	0	(26,871)	0	(26,871)	0	7,132,182	0	(292,552)	(292,552)	100,762	03/03/2024	1.C FE
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		03/01/2023	Paydown		35,898	35,898	35,125	35,107	0	792	0	792	0	35,898	0	0	0	358	05/25/2067	1.F FE
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		03/01/2023	Paydown		20,751	20,751	20,751	20,713	0	38	0	38	0	20,751	0	0	0	85	01/25/2067	1.F FE
17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS		03/01/2023	Paydown		7,750	10,602	10,355	5,753	0	259	(1,738)	1,997	0	7,750	0	0	0	103	09/25/2036	1.A FM
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS		03/01/2023	Paydown		20,839	20,839	21,318	21,347	0	(509)	0	(509)	0	20,839	0	0	0	114	05/25/2044	1.A
17322N-AD-6	CMLTI 2014-J1 A2 - CMO/RMBS		03/01/2023	Paydown		6,763	6,763	6,873	6,872	0	(109)	0	(109)	0	6,763	0	0	0	37	05/25/2044	1.A
19421U-AB-0	CASL 2019-A A2 - ABS		03/25/2023	Paydown		25,697	25,697	24,113	24,312	0	1,385	0	1,385	0	25,697	0	0	0	140	12/28/2048	1.A FE
19423D-AB-6	CASL 2018-A A2 - ABS		03/25/2023	Paydown		44,081	44,081	43,796	43,831	0	251	0	251	0	44,081	0	0	0	302	12/26/2047	1.D 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
19424K-AB-9	CASL 2021-A A2 - ABS		03/25/2023	Paydown		139,822	118,365	118,341	118,344	0	21,479	0	21,479	0	139,822	0	0	0	0	07/25/2051	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		03/01/2023	Paydown		34,105	34,105	34,221	34,186	0	(81)	0	(81)	0	34,105	0	0	0	80	01/26/2065	1.A FE
21872B-AG-1	CAFL 181 B - RMBS		03/17/2023	Paydown		1,000,000	1,000,000	983,032	983,381	0	16,619	0	16,619	0	1,000,000	0	0	0	5,790	06/01/2051	1.A FE
233046-AF-8	DNKN 2017-1 AII - RMBS		02/20/2023	Paydown		5,545	5,545	4,977	4,989	0	556	0	556	0	5,545	0	0	0	56	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1 A22 - RMBS		02/20/2023	Paydown		5,000	5,000	4,781	4,793	0	207	0	207	0	5,000	0	0	0	50	05/20/2049	2.B FE
233046-AM-3	DB MASTER FINANCE LLC - RMBS		02/20/2023	Paydown		5,000	5,000	5,375	5,290	0	(290)	0	(290)	0	5,000	0	0	0	50	05/20/2049	1.C FE
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS		03/25/2023	Paydown		18,732	18,732	15,836	15,901	0	2,831	0	2,831	0	18,732	0	0	0	140	06/25/2035	1.A FM
25755T-AE-0	DPABS 2015-1 A2 - RMBS		01/25/2023	Paydown		5,000	5,000	4,935	4,943	0	57	0	57	0	5,000	0	0	0	56	10/25/2045	2.A FE
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		01/25/2023	Paydown		7,713	7,713	7,409	7,405	0	307	0	307	0	7,713	0	0	0	79	07/27/2048	2.A FE
25755T-AN-0	DPABS 2021-1 AI - RMBS		01/25/2023	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	116	04/25/2051	2.A FE
26208L-AC-2	HONK 2018-1 A2 - RMBS		01/20/2023	Paydown		2,500	2,500	2,644	2,596	0	(96)	0	(96)	0	2,500	0	0	0	30	04/20/2048	2.C FE
26209X-AC-5	HONK 2020-2 A2 - RMBS		01/20/2023	Paydown		2,500	2,500	2,569	2,565	0	(65)	0	(65)	0	2,500	0	0	0	20	01/20/2051	2.C FE
26857E-AA-6	ELFI 2019-A A - ABS		03/25/2023	Paydown		10,783	10,783	10,998	10,969	0	(185)	0	(185)	0	10,783	0	0	0	46	03/25/2044	1.A FE
28852L-AA-1	ECLO III A1 - CDO		01/20/2023	Paydown		27,404	27,404	27,273	27,346	0	58	0	58	0	27,404	0	0	0	413	07/22/2030	1.A FE
28853R-AL-3	ECLO IV AR - CDO		01/17/2023	Paydown		80,371	80,371	80,371	80,371	0	0	0	0	0	80,371	0	0	0	1,162	04/15/2029	1.A FE
29445U-AB-1	EQLS 2007-1 A2B - RMBS		03/27/2023	Paydown		29,200	29,200	27,003	27,272	0	1,928	0	1,928	0	29,200	0	0	0	110	04/25/2037	1.A FM
30231G-BC-5	EXXON MOBIL CORP		02/16/2023	WELLS FARGO SECURITIES LLC		4,784,250	5,000,000	5,213,305	5,093,293	0	(8,974)	0	(8,974)	0	5,090,970	0	(306,720)	(306,720)	51,877	08/16/2024	1.D FE
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		03/27/2023	Paydown		39,983	39,983	39,068	39,637	0	346	0	346	0	39,983	0	0	0	240	10/25/2036	1.A FM
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS		03/01/2023	Paydown		2,691	2,787	1,994	2,275	399	17	0	416	0	2,691	0	0	0	18	11/25/2037	1.A FM
32113J-CG-8	FNLC 2005-4 A4 - RMBS		03/27/2023	Paydown		36,782	36,782	35,967	36,396	0	386	0	386	0	36,782	0	0	0	236	02/25/2036	1.A FM
33830J-AA-3	GUYS 2017-1 A2 - RMBS		01/25/2023	Paydown		3,750	3,750	3,911	3,842	0	(92)	0	(92)	0	3,750	0	0	0	43	07/25/2047	2.C FE
33830J-AB-1	FIVE GUYS FDG LLC - ABS		01/25/2023	Paydown		5,000	5,000	5,207	5,094	0	(94)	0	(94)	0	5,000	0	0	0	45	07/25/2047	1.C FE
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		03/01/2023	Paydown		24,059	24,059	22,428	22,424	0	1,635	0	1,635	0	24,059	0	0	0	112	11/27/2051	1.A
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		03/25/2023	Paydown		22,235	22,235	22,363	22,328	0	(93)	0	(93)	0	22,235	0	0	0	93	11/27/2051	1.A
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		03/01/2023	Paydown		21,270	21,271	20,732	20,703	0	568	0	568	0	21,270	0	0	0	93	09/25/2051	1.A
34417M-AB-3	FOCUS 2017-1 A22 - ABS		01/30/2023	Paydown		3,750	3,750	3,976	3,930	0	(180)	0	(180)	0	3,750	0	0	0	48	04/30/2047	2.B FE
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS		01/30/2023	Paydown		1,875	1,875	1,981	1,978	0	(103)	0	(103)	0	1,875	0	0	0	21	10/30/2048	1.C FE
34417R-AB-2	FOCUS 221 A2 - RMBS		01/30/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	45	07/30/2052	2.B FE
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC		01/26/2023	UBS SECURITIES		2,943,750	3,000,000	3,074,526	2,917,353	105,674	(2,130)	0	103,544	0	3,020,897	0	(77,147)	(77,147)	63,818	01/09/2024	3.A FE
34960J-AS-4	FCO 6RR ATR - CDO		01/10/2023	Paydown		37,788	37,788	37,758	37,873	0	(86)	0	(86)	0	37,788	0	0	0	503	07/10/2030	1.A FE
34963V-AA-3	FCO 17 A - CDO	C	01/15/2023	Paydown		36,446	36,446	36,446	36,446	0	0	0	0	0	36,446	0	0	0	0	01/15/2030	1.A FE
361528-AA-0	GBXL 2022-1 A - ABS		03/20/2023	Paydown		9,415	9,415	9,411	9,411	0	4	0	4	0	9,415	0	0	0	45	02/20/2052	1.F FE
36166V-AE-5	GCI CREDIT SUISSE A - ABS		03/18/2023	Paydown		19,614	19,614	19,609	19,609	0	5	0	5	0	19,614	0	0	0	77	06/18/2046	1.F FE
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		03/27/2023	Paydown		7,956	7,956	5,830	6,363	1,555	38	0	1,593	0	7,956	0	0	0	17	03/25/2037	1.A FM
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		03/01/2023	Paydown		1,323	1,323	1,401	1,402	0	(79)	0	(79)	0	1,323	0	0	0	8	09/25/2034	1.A FM
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS		03/01/2023	Paydown		3,457	3,457	3,443	3,449	0	8	0	8	0	3,457	0	0	0	18	01/25/2035	1.A FM
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS		03/01/2023	Paydown		514	514	510	510	0	4	0	4	0	514	0	0	0	3	01/25/2035	1.A FM
381362-AL-6	GTCOP 121R A2R - CDO	C	03/15/2023	Paydown		89,655	89,655	90,553	90,249	0	(594)	0	(594)	0	89,655	0	0	0	1,032	06/15/2034	1.A FE
38175J-AA-5	GOCAP 17-R A1R - CDO		01/25/2023	Paydown		172,192	172,192	171,609	172,256	0	(65)	0	(65)	0	172,192	0	0	0	2,644	10/25/2030	1.A FE
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS	C	03/15/2023	Paydown		481,069	481,069	477,924	479,807	0	1,262	0	1,262	0	481,069	0	0	0	5,481	09/15/2037	1.A FE
41162G-AA-0	HVMLT 2006-11 A1A - RMBS		03/20/2023	Paydown		9,860	9,852	9,420	9,430	0	430	0	430	0	9,860	0	0	0	37	12/19/2036	1.A FM
41162N-AC-1	HVMLT 2006-14 A1A - RMBS		03/20/2023	Paydown		141,990	141,990	125,249	128,278	0	13,712	0	13,712	0	141,990	0	0	0	777	02/19/2037	1.A FM
411707-AD-4	HNGRY 2018-1 A2 - RMBS		03/20/2023	Paydown		5,000	5,000	5,332	5,192	0	(192)	0	(192)	0	5,000	0	0	0	62	06/22/2048	2.B FE
411707-AH-5	HNGRY 2020-1 A2 - RMBS		03/20/2023	Paydown		2,500	2,500	2,650	2,623	0	(123)	0	(123)	0	2,500	0	0	0	25	12/20/2050	2.B FE
43133K-AC-9	HCOMF 1 ARR - CDO	C	02/01/2023	Paydown		66,591	66,591	66,325	66,384	0	208	0	208	0	66,591	0	0	0	433	11/01/2035	1.C FE
43283A-AA-3	HGVT 2017-A A - RMBS		03/25/2023	Paydown		46,547	46,547	47,528	47,246	0	(700)	0	(700)	0	46,547	0	0	0	201	12/26/2028	1.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	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
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		03/25/2023	Paydown		59,944	59,944	60,562	60,471	0	(527)	0	(527)	0	59,944	0	0	0	380	12/25/2025	2.C FE
43730N-AA-4	HPA 221 A - CMBS		03/01/2023	Paydown		19,635	19,635	19,438	19,370	0	265	0	265	0	19,635	0	0	0	163	04/19/2039	1.A FE
43739E-AK-3	HMBT 2004-2 A2 - RMBS		03/27/2023	Paydown		30,531	30,531	29,596	29,729	0	802	0	802	0	30,531	0	0	0	226	12/25/2034	1.A FM
43789K-AA-0	HOF 221 A1 - CMO/RMBS		03/25/2023	Paydown		13,805	13,805	13,662	13,628	0	177	0	177	0	13,805	0	0	0	85	07/25/2067	1.A FE
44891A-BF-3	HYUNDAI CAPITAL AMERICA		01/27/2023	Various		1,897,735	2,000,000	2,109,380	2,055,732	0	(2,193)	0	(2,193)	0	2,053,540	0	(155,805)	(155,805)	25,138	02/10/2025	2.A FE
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		03/27/2023	Paydown		16,264	16,244	16,227	16,349	0	(85)	0	(85)	0	16,264	0	0	0	75	02/25/2037	1.G FM
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP		02/16/2023	US BANCORP		2,257,550	2,500,000	2,499,650	2,499,735	0	10	0	10	0	2,499,738	0	(242,188)	(242,188)	29,333	02/09/2027	1.G FE
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		03/01/2023	Paydown		5,613	5,613	5,774	5,792	0	(179)	0	(179)	0	5,613	0	0	0	33	03/25/2050	1.A
466365-AB-9	JACK 2019-1 A2II - RMBS		02/25/2023	Paydown		3,750	3,750	3,380	3,390	0	360	0	360	0	3,750	0	0	0	42	08/25/2049	2.B FE
466365-AD-5	JACK 221 A21 - RMBS		02/25/2023	Paydown		2,500	2,500	2,493	2,494	0	6	0	6	0	2,500	0	0	0	22	02/26/2052	2.B FE
46637V-AA-3	JPTEP A - CMO/RMBS		03/01/2023	Paydown		8,716	8,716	8,955	8,952	0	(237)	0	(237)	0	8,716	0	0	0	48	09/17/2042	1.A FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	03/15/2023	Paydown		52,375	52,375	51,885	51,902	0	473	0	473	0	52,375	0	0	0	350	04/15/2044	2.A FE
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		03/01/2023	Paydown		40,302	40,302	38,665	38,625	0	1,677	0	1,677	0	40,302	0	0	0	184	02/26/2052	1.A
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		03/25/2023	Paydown		24,468	24,468	23,840	23,815	0	653	0	653	0	24,468	0	0	0	98	07/25/2052	1.A
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		03/25/2023	Paydown		66,668	66,668	61,867	61,887	0	4,781	0	4,781	0	66,668	0	0	0	454	01/25/2063	1.A FE
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		01/30/2023	Paydown		2,500	2,500	2,424	2,433	0	67	0	67	0	2,500	0	0	0	25	04/30/2052	2.B FE
48669R-AA-9	KCAP F3C A - CDO		03/20/2023	Paydown		206,206	206,206	205,398	205,690	0	517	0	517	0	206,206	0	0	0	3,426	12/20/2029	1.A FE
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		03/24/2023	Paydown		250,804	250,804	250,910	250,751	0	53	0	53	0	250,804	0	0	0	3,403	12/24/2035	1.A FE
55283A-AA-7	MCA 3 A - CDO		02/15/2023	Paydown		132,299	132,299	132,250	132,247	0	52	0	52	0	132,299	0	0	0	1,075	11/15/2035	1.F FE
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		03/25/2023	Paydown		66,033	66,033	65,395	65,479	0	553	0	553	0	66,033	0	0	0	501	04/25/2066	1.A FE
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		03/25/2023	Paydown		53,281	53,281	52,123	52,210	0	1,072	0	1,072	0	53,281	0	0	0	346	05/25/2067	1.A FE
55285U-AA-1	MFRA 22INV2 A1 - RMBS		03/01/2023	Paydown		21,922	21,922	21,569	21,525	0	397	0	397	0	21,922	0	0	0	179	07/25/2057	1.A FE
58013M-FL-3	MCDONALD'S CORP		01/26/2023	JP Morgan		2,774,700	3,000,000	3,103,131	3,058,447	0	(1,798)	0	(1,798)	0	3,056,649	0	(281,949)	(281,949)	18,004	09/01/2025	2.A FE
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		03/25/2023	Paydown		19,581	19,581	19,385	19,368	0	213	0	213	0	19,581	0	0	0	92	03/25/2052	1.A
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		03/01/2023	Paydown		23,316	23,316	23,367	23,334	0	(18)	0	(18)	0	23,316	0	0	0	90	07/25/2051	1.A
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		03/27/2023	Paydown		22,837	22,837	22,081	22,068	0	769	0	769	0	22,837	0	0	0	103	12/25/2051	1.A
58933Y-AU-9	MERCK & CO INC		03/14/2023	TORONTO DOMINION BANK LONDON		4,900,450	5,000,000	5,331,015	5,104,458	0	(23,578)	0	(23,578)	0	5,103,513	0	(203,063)	(203,063)	76,125	03/07/2024	1.E FE
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		03/01/2023	Paydown		5,431	5,431	5,726	5,750	0	(319)	0	(319)	0	5,431	0	0	0	24	07/25/2034	1.A FM
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		03/01/2023	Paydown		20,501	20,501	19,982	19,953	0	548	0	548	0	20,501	0	0	0	73	05/25/2051	1.A
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		03/01/2023	Paydown		19,692	19,692	19,908	19,876	0	(184)	0	(184)	0	19,692	0	0	0	82	08/25/2051	1.A
61772Q-AE-0	MSRM 2021-6 A3 - CMO/RMBS		03/01/2023	Paydown		15,534	15,534	15,636	15,613	0	(80)	0	(80)	0	15,534	0	0	0	55	09/25/2051	1.A
62947A-AB-9	NPRL 2019-2 A2 - ABS		03/19/2023	Paydown		80,671	80,671	77,086	77,224	0	3,447	0	3,447	0	80,671	0	0	0	417	11/19/2049	1.F FE
62947A-AF-0	NPRL 2021-1 A1 - ABS		03/19/2023	Paydown		4,804	4,804	4,801	4,802	0	2	0	2	0	4,804	0	0	0	22	03/20/2051	1.F FE
62954J-AA-2	NPRL 2019-1 A1 - ABS		03/20/2023	Paydown		36,888	37,102	37,264	37,259	0	(370)	0	(370)	0	36,888	0	0	0	152	09/20/2049	1.F FE
62954J-AB-0	NPRL 2019-1 A2 - ABS		01/20/2023	Paydown		1,469	1,705	1,722	1,714	0	(245)	0	(245)	0	1,469	0	0	0	5	09/20/2049	1.F FE
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		03/25/2023	Paydown		61,708	61,708	61,795	61,762	0	(54)	0	(54)	0	61,708	0	0	0	430	11/25/2025	2.C FE
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		03/25/2023	Paydown		36,509	36,509	36,508	36,508	0	1	0	1	0	36,509	0	0	0	187	07/25/2026	2.C FE
62955W-AA-2	NZES 21FNT2 A - ABS		03/25/2023	Paydown		105,692	105,692	105,691	105,691	0	0	0	0	0	105,692	0	0	0	564	05/25/2026	2.C FE
637432-NJ-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN		02/15/2023	Maturity @ 100.00		3,000,000	3,000,000	3,107,961	3,000,000	0	0	0	0	0	3,000,000	0	0	0	40,500	02/15/2023	1.E FE
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		02/28/2023	BARCLAYS CAPITAL INC FIXED INC		3,907,520	4,000,000	4,232,008	4,067,306	0	(14,135)	0	(14,135)	0	4,066,591	0	(159,071)	(159,071)	67,194	02/07/2024	1.E FE
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS		03/25/2023	Paydown		15,211	15,211	13,613	13,700	0	1,510	0	1,510	0	15,211	0	0	0	52	04/25/2061	1.A
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		03/27/2023	Paydown		148,500	148,500	148,498	148,499	0	1	0	1	0	148,500	0	0	0	1,365	03/25/2026	2.C FE
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		03/25/2023	Paydown		30,556	30,556	24,034	24,000	0	6,555	0	6,555	0	30,556	0	0	0	168	03/25/2052	1.A
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS		03/25/2023	Paydown		42,949	42,949	42,948	0	0	1	0	1	0	42,949	0	0	0	558	11/27/2062	1.A FE
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS		03/01/2023	Paydown		9,358	9,358	8,722	8,707	0	651	0	651	0	9,358	0	0	0	52	12/26/2051	1.A

STATEMENT AS OF MARCH 31, 2023 OF THE GREAT AMERICAN CONTEMPORARY 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
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		03/20/2023	Paydown		4,360	4,360	4,393	4,383	0	(23)	0	(23)	0	4,360	0	0	0	13	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		03/20/2023	Paydown		4,360	4,360	4,401	4,393	0	(33)	0	(33)	0	4,360	0	0	0	16	11/21/2050	1.A FE
67190A-AA-4	OAKIG 2021-1 A1 - ABS		03/20/2023	Paydown		10,163	10,163	10,137	10,138	0	26	0	26	0	10,163	0	0	0	23	01/20/2051	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - ABS		03/20/2023	Paydown		7,622	7,622	7,626	7,625	0	(3)	0	(3)	0	7,622	0	0	0	23	01/20/2051	1.A FE
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		03/25/2023	Paydown		20,549	20,549	19,170	19,173	0	1,376	0	1,376	0	20,549	0	0	0	129	06/25/2052	1.A
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		03/01/2023	Paydown		35,477	35,477	35,948	35,893	0	(416)	0	(416)	0	35,477	0	0	0	147	10/25/2051	1.A
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS		03/01/2023	Paydown		41,484	41,484	41,607	41,552	0	(68)	0	(68)	0	41,484	0	0	0	166	07/25/2051	1.A
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		03/01/2023	Paydown		2,989	2,987	3,012	3,007	0	(17)	0	(17)	0	2,989	0	0	0	19	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		03/01/2023	Paydown		6,670	6,670	6,702	6,691	0	(21)	0	(21)	0	6,670	0	0	0	39	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		03/01/2023	Paydown		2,795	2,795	2,875	2,847	0	(52)	0	(52)	0	2,795	0	0	0	14	11/26/2049	1.A
69506Y-SC-4	PACIFIC WESTERN BANK		03/22/2023	GOLDMAN		1,920,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	(1,280,000)	(1,280,000)	41,311	05/01/2031	2.A PL
69546M-AA-5	PAID 221 A - ABS		03/15/2023	Paydown		384,531	384,531	384,531	384,531	0	0	0	0	0	384,531	0	0	0	1,301	10/15/2029	1.G FE
71085P-BN-2	PCHLT 2005-1 M4 - RMBS		03/27/2023	Paydown		160,363	160,363	158,699	160,912	0	(550)	0	(550)	0	160,363	0	0	0	442	02/26/2035	1.A FM
74153W-CL-1	PRICOA GLOBAL FUNDING I		03/14/2023	TORONTO DOMINION BANK LONDON		1,726,776	1,800,000	1,907,318	1,848,373	0	(6,395)	0	(6,395)	0	1,846,810	0	(120,034)	(120,034)	20,760	09/23/2024	1.D FE
742718-FP-9	PROCTER & GAMBLE CO		01/30/2023	US BANCORP		4,515,300	5,000,000	4,998,050	4,998,731	0	33	0	33	0	4,998,734	0	(483,434)	(483,434)	13,611	04/23/2026	1.D FE
74331U-AA-6	PROG 22SFR3 A - RMBS		03/17/2023	Paydown		2,555	2,555	2,447	2,457	0	98	0	98	0	2,555	0	0	0	17	04/19/2039	1.A FE
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		03/01/2023	Paydown		5,640	5,640	5,675	5,673	0	(33)	0	(33)	0	5,640	0	0	0	29	12/27/2049	1.A
74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS		03/27/2023	Paydown		196,842	196,842	195,713	197,376	0	(534)	0	(534)	0	196,842	0	0	0	1,153	10/26/2035	1.A FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS		03/01/2023	Paydown		1,419	1,419	1,447	1,447	0	(29)	0	(29)	0	1,419	0	0	0	8	09/27/2049	1.A
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		03/01/2023	Paydown		18,768	18,768	18,466	18,439	0	329	0	329	0	18,768	0	0	0	78	11/25/2051	1.A
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		03/01/2023	Paydown		20,524	20,524	20,111	20,084	0	441	0	441	0	20,524	0	0	0	96	01/25/2052	1.A
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		03/25/2023	Paydown		918	918	911	913	0	6	0	6	0	918	0	0	0	6	10/25/2063	1.A FE
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		03/27/2023	Paydown		46,618	46,618	45,185	46,031	0	587	0	587	0	46,618	0	0	0	539	10/25/2046	1.A FM
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		03/25/2023	Paydown		22,733	22,733	22,562	22,530	0	203	0	203	0	22,733	0	0	0	160	01/25/2070	1.A FE
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		03/01/2023	Paydown		10,773	10,773	10,857	10,841	0	(69)	0	(69)	0	10,773	0	0	0	44	07/25/2051	1.A
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		03/01/2023	Paydown		8,120	8,120	7,989	7,978	0	143	0	143	0	8,120	0	0	0	30	12/25/2051	1.A
76971E-AA-2	RBIT 20HB1 A1 - RMBS		03/25/2023	Paydown		763,363	763,363	765,971	765,035	0	(1,672)	0	(1,672)	0	763,363	0	0	0	2,380	10/25/2050	1.A FE
78433X-AA-8	SALTT 211 AA - ABS		03/15/2023	Paydown		136,190	136,190	136,186	136,186	0	3	0	3	0	136,190	0	0	0	344	02/28/2033	1.C FE
81378E-AA-1	SABR 2007-BR4 A2A - RMBS		03/27/2023	Paydown		5,617	5,617	3,989	5,583	0	34	0	34	0	5,617	0	0	0	21	05/26/2037	1.A FM
81742L-AA-4	SEQI 1 A - CDO	C	01/15/2023	Paydown		110,004	110,004	110,004	110,004	0	0	0	0	0	110,004	0	0	0	0	04/15/2031	1.A FE
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS		03/01/2023	Paydown		19,666	19,666	20,163	20,087	0	(421)	0	(421)	0	19,666	0	0	0	106	06/25/2043	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		03/01/2023	Paydown		1,873	1,873	1,886	1,886	0	(14)	0	(14)	0	1,873	0	0	0	11	11/25/2049	1.A
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		03/01/2023	Paydown		35,610	35,610	35,983	35,931	0	(320)	0	(320)	0	35,610	0	0	0	174	11/25/2051	1.A
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		03/01/2023	Paydown		8,857	8,857	8,633	8,621	0	236	0	236	0	8,857	0	0	0	36	02/26/2052	1.A
81761T-AE-5	SERV 211 A21 - RMBS		01/30/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	36	07/31/2051	2.C FE
817743-AA-5	SPRO 2019-1 A2 - ABS		01/25/2023	Paydown		3,750	3,750	3,932	3,890	0	(140)	0	(140)	0	3,750	0	0	0	36	10/25/2049	2.C FE
817743-AE-7	SPRO 2021-1 A2 - RMBS		01/25/2023	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	37	04/25/2051	2.C FE
83546D-AL-2	SONIC 2020-1 A21 - RMBS		03/20/2023	Paydown		2,500	2,500	2,604	2,601	0	(101)	0	(101)	0	2,500	0	0	0	14	01/20/2050	1.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS		03/20/2023	Paydown		6,250	6,250	6,500	6,465	0	(215)	0	(215)	0	6,250	0	0	0	29	01/20/2050	1.C FE
83546D-AN-8	SONIC 2021-1 A21 - RMBS		03/20/2023	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	5	08/21/2051	2.B FE
85022W-AP-9	SCFT 2020-A A - ABS		03/25/2023	Paydown		128,199	128,199	128,883	128,815	0	(616)	0	(616)	0	128,199	0	0	0	422	09/26/2037	1.A FE
85208N-AD-2	SPRNTS 1A1 - RMBS		03/20/2023	Paydown		187,500	187,500	203,604	194,470	0	(6,970)	0	(6,970)	0	187,500	0	0	0	2,221	09/20/2029	2.A FE
85325W-AA-6	STANDARD CHARTERED PLC	C	01/31/2023	GOLDMAN		2,837,220	3,000,000	3,174,111	3,089,896	0	(3,708)	0	(3,708)	0	3,086,188	0	(248,968)	(248,968)	42,755	01/30/2026	1.G FE
85572R-AA-7	STARR 2018-1 A - ABS	C	03/15/2023	Paydown		30,380	30,380	30,278	30,308	0	72	0	72	0	30,380	0	0	0	127	05/15/2043	2.A FE
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS		03/01/2023	Paydown		3,572	3,576	3,356	3,364	0	208	0	208	0	3,572	0	0	0	22	09/25/2035	1.A FM
86359B-JR-3	SASC 2004-6XS A3 - RMBS		03/01/2023	Paydown		10,290	10,290	10,481	10,358	0	(68)	0	(68)	0	10,290	0	0	0	62	03/25/2034	1.A FM

STATEMENT AS OF MARCH 31, 2023 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		03/27/2023	Paydown		459,026	459,026	442,386	443,643	0	15,383	0	15,383	0	459,026	0	0	0	2,998	05/25/2047	1.E FE
872225-AD-9	TBW 2006-5 A3 - RMBS		03/01/2023	Paydown		56,948	56,948	53,845	53,856	0	3,092	0	3,092	0	56,948	0	0	0	269	11/25/2036	1.A FM
87267C-AA-6	TRP 211 A - ABS		03/17/2023	Paydown		58,453	58,453	54,992	55,091	0	3,361	0	3,361	0	58,453	0	0	0	217	06/19/2051	1.F FE
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	03/30/2023	Paydown		23,017	23,017	22,369	22,471	0	546	0	546	0	23,017	0	0	0	376	09/30/2039	1.B FE
87342R-AE-4	BELL 181 A22 - RMBS		02/25/2023	Paydown		7,500	7,500	7,482	7,483	0	17	0	17	0	7,500	0	0	0	93	11/25/2048	2.B FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		02/25/2023	Paydown		13,163	13,163	10,854	10,914	0	2,248	0	2,248	0	13,163	0	0	0	64	08/25/2051	2.B FE
87974K-AS-3	TELOS 145R A2R - CDO		01/17/2023	Paydown		225,064	225,064	220,984	224,615	0	449	0	449	0	225,064	0	0	0	3,065	04/17/2028	1.A FE
88089J-AA-5	TERRA ABS I LLC - ABS		03/20/2023	Paydown		1,121,736	1,121,736	1,121,736	1,121,736	0	0	0	0	0	1,121,736	0	0	0	17,208	12/22/2042	1.G FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	03/20/2023	Paydown		26,000	26,000	25,610	25,641	0	359	0	359	0	26,000	0	0	0	84	08/20/2046	1.F FE
88603U-AA-7	THRST 2021 A - ABS	C	03/15/2023	Paydown		109,560	109,560	109,556	109,558	0	2	0	2	0	109,560	0	0	0	742	07/15/2040	1.F FE
88606W-AA-0	TBOLT 2017 A - ABS	C	03/15/2023	Paydown		22,530	22,530	22,678	22,617	0	(87)	0	(87)	0	22,530	0	0	0	138	05/17/2032	2.B FE
89609M-AA-7	TRIBUTE RAIL LLC - ABS		03/17/2023	Paydown		6,395	6,395	6,394	6,394	0	1	0	1	0	6,395	0	0	0	50	05/17/2052	1.F FE
89613T-AA-6	TAH 2018-SFR1 A - RMBS		03/01/2023	Paydown		15,050	15,050	15,730	15,485	0	(435)	0	(435)	0	15,050	0	0	0	54	05/19/2037	1.A FE
89656G-AA-2	TRL 211 A - ABS		03/19/2023	Paydown		18,971	18,971	18,970	18,970	0	1	0	1	0	18,971	0	0	0	71	07/19/2051	1.F FE
89656R-AA-8	TRL 221 A - ABS		03/17/2023	Paydown		8,263	8,263	8,262	8,262	0	0	0	0	0	8,263	0	0	0	33	05/19/2052	1.F FE
89657A-AC-0	TRL 2020-1 A - ABS		03/17/2023	Paydown		41,410	41,410	41,002	40,989	0	421	0	421	0	41,410	0	0	0	145	10/17/2050	1.F FE
89657B-AB-0	TRL 2019-2 A1 - ABS		03/17/2023	Paydown		36,155	36,155	36,821	36,664	0	(509)	0	(509)	0	36,155	0	0	0	144	10/18/2049	1.F FE
89683L-AA-8	TRP 212 A - CMO/RMBS		03/17/2023	Paydown		22,142	22,142	22,133	22,133	0	9	0	9	0	22,142	0	0	0	78	06/20/2051	1.F FE
89822P-AA-1	TFINS 201 A1 - CDO		01/15/2023	Paydown		5,893	5,893	5,893	5,893	0	0	0	0	0	5,893	0	0	0	49	04/16/2040	1.C FE
90352W-AD-6	STEAM 2021-1 A - ABS		03/28/2023	Paydown		53,633	53,633	53,202	53,243	0	390	0	390	0	53,633	0	0	0	167	02/28/2051	1.F FE
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		03/01/2023	Paydown		24,018	24,018	23,283	23,255	0	763	0	763	0	24,018	0	0	0	108	09/25/2051	1.A
90355R-AC-6	UWMMT-21INV3-A3 - CMO/RMBS		03/01/2023	Paydown		41,438	41,438	40,137	40,087	0	1,351	0	1,351	0	41,438	0	0	0	167	11/25/2051	1.A
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		02/15/2023	Paydown		24,927	24,927	25,809	25,506	0	(578)	0	(578)	0	24,927	0	0	0	536	02/15/2027	2.C FE
911312-BL-9	UNITED PARCEL SERVICE INC		03/14/2023	Bank of America Merrill Lynch		4,830,100	5,000,000	5,359,610	5,157,070	0	(21,168)	0	(21,168)	0	5,156,220	0	(326,120)	(326,120)	47,056	11/15/2024	1.F FE
91824N-AC-6	UWM 211 A3 - CMO/RMBS		03/01/2023	Paydown		66,359	66,359	66,898	66,792	0	(433)	0	(433)	0	66,359	0	0	0	254	08/25/2051	1.A
92257B-AA-0	VCC 2022-3 A - CMBS		03/01/2023	Paydown		21,614	21,614	21,572	21,573	0	41	0	41	0	21,614	0	0	0	190	06/25/2052	1.A FE
92258X-AA-1	VCC 221 A - ABS		03/25/2023	Paydown		78,263	78,263	77,727	77,839	0	424	0	424	0	78,263	0	0	0	400	02/25/2052	1.A FE
92259L-AB-4	VCC 2020-1 AFX - CMBS		03/01/2023	Paydown		34,290	34,290	35,603	35,443	0	(1,153)	0	(1,153)	0	34,290	0	0	0	103	02/25/2050	1.A FE
92259T-AA-9	VCC 211 A1 - ABS		03/25/2023	Paydown		215,559	215,559	215,540	215,532	0	27	0	27	0	215,559	0	0	0	482	05/25/2051	1.A FE
92259U-AA-6	VCC 222 A - ABS		03/25/2023	Paydown		25,499	25,499	25,495	25,495	0	5	0	5	0	25,499	0	0	0	222	04/25/2052	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		03/01/2023	Paydown		25,882	25,882	25,319	25,372	0	509	0	509	0	25,882	0	0	0	92	11/26/2066	1.A FE
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		03/01/2023	Paydown		29,204	29,204	29,127	29,104	0	100	0	100	0	29,204	0	0	0	187	02/25/2067	1.A FE
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		03/25/2023	Paydown		8,127	8,127	8,127	8,101	0	25	0	25	0	8,127	0	0	0	69	07/25/2067	1.A FE
92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS		03/01/2023	Paydown		1,432	1,449	1,376	1,396	0	36	0	36	0	1,432	0	0	0	6	02/25/2037	1.A FM
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		03/01/2023	Paydown		73,278	143,996	136,681	139,457	0	(66,180)	0	(66,180)	0	73,278	0	0	0	615	07/25/2037	1.B FM
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		03/25/2023	Paydown		16,842	16,842	16,651	16,753	0	89	0	89	0	16,842	0	0	0	113	01/25/2045	1.A FM
94354K-AA-8	WAAV 2019-1 A - ABS		03/15/2023	Paydown		18,223	18,223	18,140	18,152	0	71	0	71	0	18,223	0	0	0	98	09/15/2044	2.A FE
94945P-AA-3	WLKRG 2017-A A - RMBS		03/15/2023	Paydown		92,454	92,454	93,899	93,614	0	(1,160)	0	(1,160)	0	92,454	0	0	0	419	06/15/2033	1.F FE
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		03/01/2023	Paydown		4,908	4,908	4,991	4,998	0	(90)	0	(90)	0	4,908	0	0	0	25	12/27/2049	1.A
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		03/25/2023	Paydown		24,197	24,197	23,736	23,741	0	456	0	456	0	24,197	0	0	0	99	08/25/2051	1.A
95058X-AG-3	WEN 2019-1 A21 - RMBS		03/15/2023	Paydown		10,000	10,000	10,595	10,313	0	(313)	0	(313)	0	10,000	0	0	0	95	06/15/2049	2.B FE
957638-AD-1	WESTERN ALLIANCE BANCORP		03/28/2023	GOLDMAN		660,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(340,000)	(340,000)	8,750	06/15/2031	2.B FE
96034J-AB-2	WESTR 221 B - RMBS		03/20/2023	Paydown		32,427	32,427	32,389	32,318	0	109	0	109	0	32,427	0	0	0	122	08/20/2036	1.F FE
96034L-AA-9	WESTR 2020-1 A - RMBS		03/01/2023	Paydown		79,974	79,974	81,518	80,809	0	(835)	0	(835)	0	79,974	0	0	0	358	03/20/2034	1.A FE
97064F-AA-3	WESTF 2020-A A - ABS		03/15/2023	Paydown		23,145	23,145	22,966	22,973	0	172	0	172	0	23,145	0	0	0	129	03/15/2045	1.F FE
97064G-AA-1	WESTF 2021-A A - ABS		03/15/2023	Paydown		65,492	65,492	65,488	65,489	0	3	0	3	0	65,492	0	0	0	378	05/15/2046	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
974153-AB-4	WSTOP 201 A2 - RMBS		03/05/2023	Paydown		7,500	7,500	7,063	7,086	0	414	0	414	0	7,500	0	0	0	53	12/05/2050	2.B FE
983919-AJ-0	XILINX INC		03/14/2023	TORONTO DOMINION BANK LONDON		9,743,800	10,000,000	10,522,040	10,220,576	0	(42,359)	0	(42,359)	0	10,218,878	0	(475,078)	(475,078)	86,042	06/01/2024	1.G FE
98878C-AA-4	ZCCP 181 A1 - CDO		01/17/2023	Paydown		17,871	17,871	17,745	17,814	0	57	0	57	0	17,871	0	0	0	267	01/16/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						78,875,046	82,919,175	85,658,547	83,763,487	111,136	(105,701)	(1,738)	7,174	0	83,948,795	0	(5,073,749)	(5,073,749)	890,859	XXX	XXX
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN		03/31/2023	Direct		37,438	37,438	33,132	36,197	848	393	0	1,241	0	37,438	0	0	0	1,157	06/30/2025	4.C FE
05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		03/31/2023	Direct		3,917	3,917	3,746	3,907	0	10	0	10	0	3,917	0	0	0	166	02/01/2027	3.C FE
16384Y-AF-4	CHEMOURS COMPANY, THE - TRANCHE B-2 US$		03/31/2023	Direct		8,758	8,758	8,539	8,736	0	22	0	22	0	8,758	0	0	0	139	04/03/2025	3.A FE
17288Y-AD-4	CITADEL SECURITIES LP - 2021 TERM LOAN		03/31/2023	Direct		3,797	3,797	3,717	3,794	0	4	0	4	0	3,797	0	0	0	70	02/02/2028	2.C FE
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		01/20/2023	Direct		50,000	50,000	50,438	50,004	0	(4)	0	(4)	0	50,000	0	0	0	1,021	10/20/2027	2.B FE
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		03/31/2023	Direct		6,595	6,595	6,525	6,575	17	3	0	20	0	6,595	0	0	0	194	01/22/2027	4.B PL
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN		03/31/2023	Direct		2,525	2,525	2,377	2,459	60	7	0	66	0	2,525	0	0	0	51	04/16/2028	3.C FE
N8233B-AC-6	FLUTTER ENTERTAINMENT PLC - USD TERM LOA	C	03/31/2023	Direct		4,786	4,786	4,684	4,779	0	6	0	6	0	4,786	0	0	0	133	07/21/2026	2.C FE
N8233B-AE-2	FLUTTER ENTERTAINMENT PLC - THIRD AMENDM	C	03/31/2023	Direct		1,250	1,250	1,222	1,249	0	1	0	1	0	1,250	0	0	0	26	07/22/2028	2.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						119,066	119,066	114,379	117,700	925	441	0	1,366	0	119,066	0	0	0	2,957	XXX	XXX
2509999997. Total - Bonds - Part 4						134,277,252	137,977,212	145,789,819	141,581,883	112,062	(346,970)	(1,738)	(233,170)	0	141,541,408	0	(7,264,157)	(7,264,157)	1,872,238	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						134,277,252	137,977,212	145,789,819	141,581,883	112,062	(346,970)	(1,738)	(233,170)	0	141,541,408	0	(7,264,157)	(7,264,157)	1,872,238	XXX	XXX
369604-BQ-5	GENERAL ELECTRIC CO		03/15/2023	Call @ 100.00	3,787,000.000	3,787,000	0.00	3,565,730	3,025,295	(187,924)	709	0	(187,216)	0	3,573,079	0	213,921	213,921	61,803		3.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,787,000	XXX	3,565,730	3,025,295	(187,924)	709	0	(187,216)	0	3,573,079	0	213,921	213,921	61,803	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						3,787,000	XXX	3,565,730	3,025,295	(187,924)	709	0	(187,216)	0	3,573,079	0	213,921	213,921	61,803	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						3,787,000	XXX	3,565,730	3,025,295	(187,924)	709	0	(187,216)	0	3,573,079	0	213,921	213,921	61,803	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						3,787,000	XXX	3,565,730	3,025,295	(187,924)	709	0	(187,216)	0	3,573,079	0	213,921	213,921	61,803	XXX	XXX
6009999999 - Totals						138,064,252	XXX	149,355,549	144,607,178	(75,863)	(346,261)	(1,738)	(420,385)	0	145,114,488	0	(7,050,236)	(7,050,236)	1,934,041	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	01/17/2023	10/15/2025	1	93,000,000	4.79243%	0	0	(309,050)	(1,604,187)		(1,604,187)	495,474	0	0	0	742,545		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	03/15/2023	07/15/2024	1	20,000,000	4.68443%	0	0	(19,598)	(94,768)		(94,768)	39,352	0	0	0	113,578		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(328,648)	(1,698,956)	XXX	(1,698,956)	534,826	0	0	0	856,124	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(328,648)	(1,698,956)	XXX	(1,698,956)	534,826	0	0	0	856,124	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	(328,648)	(1,698,956)	XXX	(1,698,956)	534,826	0	0	0	856,124	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	(328,648)	(1,698,956)	XXX	(1,698,956)	534,826	0	0	0	856,124	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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	(328,648)	(1,698,956)	XXX	(1,698,956)	534,826	0	0	0	856,124	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

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)
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	(328,648)	(1,698,956)	XXX	(1,698,956)	534,826	0	0	0	856,124	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
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			4,795,326	0	0	(1,698,956)	0	0	(1,698,956)	0	856,124	0
0999999999 - Gross Totals			4,795,326	0	0	(1,698,956)	0	0	(1,698,956)	0	856,124	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					0	(1,698,956)						

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(0617HUTS5)	4,795,326	4,795,326	4,795,326		
0199999999 - Total					4,795,326	4,795,326	4,795,326	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							XXX	XXX	XXX

NONE

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
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
The Bank of New York Mellon .. New York, New York		2.200	0	0	12,462	5,264	5,707	XXX
Cash Held with Securities on Deposit	SD	0.000	0	0	535,000	535,000	535,000	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	0	0	547,462	540,264	540,707	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	0	0	547,462	540,264	540,707	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	547,462	540,264	540,707	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
0309999999. Total - All Other Government Bonds						0	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						0	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						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	01/04/2023	4.550		0	0	0
825252-40-6	INVESCO TREASURY INST		03/31/2023	4.710		32,249,384	87,452	281,934
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						32,249,384	87,452	281,934
8609999999 - Total Cash Equivalents						32,249,384	87,452	281,934