PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

Vanliner Insurance Company

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 21172 Employer's ID Number 86-0114294

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

Country of Domicile United States of America

Incorporated/Organized 04/16/1953 Commenced Business 04/01/1954

Statutory Home Office 3250 Interstate Drive (Street and Number) , Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)

Main Administrative Office 3250 Interstate Drive (Street and Number)

Richfield, OH, US 44286 (City or Town, State, Country and Zip Code) , 330-659-8900 (Area Code) (Telephone Number)

Mail Address 3250 Interstate Drive (Street and Number or P.O. Box) , Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3250 Interstate Drive (Street and Number)

Richfield, OH, US 44286 (City or Town, State, Country and Zip Code) , 330-659-8900 (Area Code) (Telephone Number)

Internet Website Address www.vanliner.com

Statutory Statement Contact Leah Marie Blazek (Name) , 330-659-8900-5498 (Area Code) (Telephone Number)

Leah.Blazek@natl.com (E-mail Address) , 330-659-8904 (FAX Number)

OFFICERS

President	Colleen Frances Shepherd	Senior VP, Chief Financial Officer & Treasurer	Julie Ann McGraw
Secretary	Matthew David Felvus	Senior Vice President	Stephen Edward Winborn

OTHER

Gary Norman Monda, VP, Chief Investment Officer, & Assistant Treasurer	Scott Edward Noerr, Senior VP, Chief Information Officer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Anthony Gerald Prinzo, Vice President	Keith Raymond Boyle, Vice President	David Bernard Slisz, Assistant Vice President
Jeannine Eileen Novak, Vice President	Matthew John Stevens, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer
Stephen Charles Beraha, Assistant Secretary	Ryan Edward Herrmann, Assistant Vice President	Leah Marie Blazek, Assistant Vice President
Kelli Diana Johnson, Assistant Vice President		

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Summit
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.

Colleen Frances Shepherd President	Julie Ann McGraw Senior VP, Chief Financial Officer & Treasurer	Matthew David Felvus Secretary

Subscribed and sworn to before me this
8th day of May, 2023

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	501,654,569	0	501,654,569	488,760,518
2.	Stocks:				
	2.1 Preferred stocks	10,246,875	0	10,246,875	8,501,343
	2.2 Common stocks	1,434,543	0	1,434,543	1,420,129
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	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 ($ 143,720), cash equivalents ($ 14,042,819) and short-term investments ($ 0)	14,186,540	0	14,186,540	8,898,745
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	7,123	0	7,123	8,470
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)	527,529,649	0	527,529,649	507,589,205
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	3,388,919	0	3,388,919	3,444,527
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	41,460,174	427,048	41,033,127	31,277,195
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	81,043,388	842,146	80,201,242	88,619,251
	15.3 Accrued retrospective premiums ($ 8,343,873) and contracts subject to redetermination ($ 0)	8,743,096	399,224	8,343,873	10,191,140
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	12,407,813	0	12,407,813	14,052,223
	16.2 Funds held by or deposited with reinsured companies	1,431,349	0	1,431,349	1,651,995
	16.3 Other amounts receivable under reinsurance contracts	3,107,121	0	3,107,121	1,382,271
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	319,178
18.2	Net deferred tax asset	8,201,783	939,745	7,262,038	6,723,010
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	17,619	0	17,619	22,118
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	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	1,212,715	0	1,212,715	6,884,315
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	1,942,688	154,660	1,788,028	1,686,470
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	690,486,317	2,762,823	687,723,494	673,842,898
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	690,486,317	2,762,823	687,723,494	673,842,898
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Receivable from insureds for deductible payments	929,477	69,124	860,353	771,497
2502.	Miscellaneous receivable	543,970	0	543,970	554,452
2503.	Commission receivables	383,709	4	383,705	360,521
2598.	Summary of remaining write-ins for Line 25 from overflow page	85,532	85,532	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,942,688	154,660	1,788,028	1,686,470

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 20,999,572)	181,243,413	173,122,128
2.	Reinsurance payable on paid losses and loss adjustment expenses	8,069,711	9,383,904
3.	Loss adjustment expenses	37,713,832	40,289,362
4.	Commissions payable, contingent commissions and other similar charges	6,695,315	6,999,069
5.	Other expenses (excluding taxes, licenses and fees)	8,822,741	10,885,214
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,739,277	2,671,325
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	1,263,451	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 $ 107,679,986 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)	73,736,320	68,678,071
10.	Advance premium	17,799	39,887
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	28,380,968	30,049,165
13.	Funds held by company under reinsurance treaties	117,544,021	119,714,392
14.	Amounts withheld or retained by company for account of others	6,627,279	5,453,427
15.	Remittances and items not allocated	2,377	4,382
16.	Provision for reinsurance (including $ 0 certified)	609,235	11,000
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	33,618	12,061
20.	Derivatives	0	0
21.	Payable for securities	2,051,426	270
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	4,893,201	3,608,257
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	480,443,984	470,921,915
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	480,443,984	470,921,915
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	4,061,634	4,054,871
35.	Unassigned funds (surplus)	200,217,877	195,866,111
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)	207,279,511	202,920,982
38.	Totals (Page 2, Line 28, Col. 3)	687,723,494	673,842,898
	DETAILS OF WRITE-INS		
2501.	Unclaimed Funds	2,410	2,410
2502.	Other reinsurance amounts due	4,890,791	3,605,847
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,893,201	3,608,257
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 $ 54,818,566)	65,509,847	58,910,871	257,153,079
	1.2 Assumed (written $ 48,184,304)	43,228,767	38,568,727	164,810,649
	1.3 Ceded (written $ 55,666,380)	66,460,374	60,069,798	261,280,647
	1.4 Net (written $ 47,336,489)	42,278,240	37,409,801	160,683,081
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 22,023,210):			
	2.1 Direct	29,099,876	37,077,330	141,965,444
	2.2 Assumed	25,712,940	17,283,592	82,543,121
	2.3 Ceded	29,697,896	35,685,340	142,924,068
	2.4 Net	25,114,919	18,675,582	81,584,496
3.	Loss adjustment expenses incurred	2,023,739	5,174,371	21,261,965
4.	Other underwriting expenses incurred	12,669,931	11,430,168	46,998,051
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	39,808,589	35,280,121	149,844,513
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	2,469,651	2,129,680	10,838,569
	INVESTMENT INCOME			
9.	Net investment income earned	5,539,822	2,697,842	15,577,623
10.	Net realized capital gains (losses) less capital gains tax of $ (171,369)	(595,593)	133,561	(174,872)
11.	Net investment gain (loss) (Lines 9 + 10)	4,944,229	2,831,403	15,402,751
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 24,434 amount charged off $ 14,542)	9,892	0	(18,237)
13.	Finance and service charges not included in premiums	450	400	1,025
14.	Aggregate write-ins for miscellaneous income	(887,986)	(541,119)	(2,318,215)
15.	Total other income (Lines 12 through 14)	(877,644)	(540,719)	(2,335,427)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	6,536,237	4,420,364	23,905,892
17.	Dividends to policyholders	0	0	0
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)	6,536,237	4,420,364	23,905,892
19.	Federal and foreign income taxes incurred	1,753,998	1,199,169	5,290,724
20.	Net income (Line 18 minus Line 19)(to Line 22)	4,782,239	3,221,195	18,615,168
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	202,920,982	186,003,756	186,003,756
22.	Net income (from Line 20)	4,782,239	3,221,195	18,615,168
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (41,314)	(155,420)	(600,450)	(1,456,838)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	264,775	216,368	443,875
27.	Change in nonadmitted assets	58,407	(416,094)	(1,157,862)
28.	Change in provision for reinsurance	(598,235)	(957)	455,000
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	6,763	2,797	17,883
	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	0	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)	4,358,529	2,422,858	16,917,226
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	207,279,511	188,426,614	202,920,982
	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 income	0	0	0
1402.	Interest on funds held	(887,986)	(541,119)	(2,318,215)
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)	(887,986)	(541,119)	(2,318,215)
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	44,467,638	56,759,367	179,778,518
2. Net investment income	5,246,498	2,644,145	13,412,159
3. Miscellaneous income	(877,644)	(535,439)	(2,335,427)
4. Total (Lines 1 to 3)	48,836,493	58,868,073	190,855,250
5. Benefit and loss related payments	16,663,417	10,592,243	66,551,256
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	19,574,239	15,644,507	61,869,291
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ (171,369) tax on capital gains (losses)	0	83,313	4,679,497
10. Total (Lines 5 through 9)	36,237,656	26,320,063	133,100,043
11. Net cash from operations (Line 4 minus Line 10)	12,598,837	32,548,010	57,755,207
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	23,329,718	31,042,452	102,060,177
12.2 Stocks	0	0	1,000,005
12.3 Mortgage loans	0	0	0
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	2,052,503	6,397,566	28,109
12.8 Total investment proceeds (Lines 12.1 to 12.7)	25,382,221	37,440,018	103,088,291
13. Cost of investments acquired (long-term only):			
13.1 Bonds	36,598,480	90,619,331	204,374,467
13.2 Stocks	2,000,000	0	2,000,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	370,915	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	38,598,480	90,990,246	206,374,467
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)	(13,216,259)	(53,550,228)	(103,286,177)
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	13,526	2,797	17,883
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	0	0	0
16.6 Other cash provided (applied)	5,891,691	(24,143,039)	(6,082,481)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	5,905,217	(24,140,242)	(6,064,598)
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)	5,287,795	(45,142,460)	(51,595,567)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	8,898,745	60,494,312	60,494,312
19.2 End of period (Line 18 plus Line 19.1)	14,186,540	15,351,852	8,898,745

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

20.0001. Securities acquired in paid in kind interest payment	3,317	0	21,130
20.0002. Stock based compensation	6,763	2,797	17,883

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The Quarterly Statement of Vanliner Insurance Company (Company) has been prepared on the basis of accounting practices prescribed or permitted by the State of Ohio Department of Insurance. The Ohio Department of Insurance requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio Department of Insurance. There are no deviations prescribed or permitted by the Ohio Department of Insurance utilized in these financial statements as shown below:

		SSAP #	F/S Page	F/S Line #	03-31-2023	12-31-2022
1.	Net income state basis	XXX	XXX	XXX	$ 4,782,239	$ 18,615,168
2.	Effect of state prescribed practices				-	-
3.	Effect of state permitted practices				-	-
4.	Net income, NAIC SAP	XXX	XXX	XXX	$ 4,782,239	$ 18,615,168
5.	Statutory surplus state basis	XXX	XXX	XXX	$ 207,279,511	$ 202,920,982
6.	Effect of state prescribed practices				-	-
7.	Effect of state permitted practices				-	-
8.	Statutory surplus, NAIC SAP	XXX	XXX	XXX	$ 207,279,511	$ 202,920,982

B. No significant change.

C. Accounting Policies

Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of 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 Exchanged Traded Funds.

For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and other LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. The prospective adjustment method is used for all these securities.

D. Going Concern

Based on its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 – Investments

A – C. No significant change.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment ("OTTI") due to either the intent to sell or the inability or lack of intent to hold to recovery during the three months ended March 31, 2023.

3. The following table shows each loan-backed security with an OTTI charge recognized during the three months ended March 31, 2023.

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
74923GAC7	$ 158,282	$ 144,142	$ 8,417	$ 149,865	$ 149,865	3/31/2023
TOTAL	XXXX	XXXX	**$ 8,417**	XXXX	XXXX	XXXX

4. The following table shows all loan-backed securities with an unrealized loss:

   a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$	(18,846,482)
2.	12 months or longer		(1,763,053)

   b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 months	$	250,767,306
2.	12 months or longer		22,766,267

5. 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

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J – L. No significant change.

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O – R. No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

A – B. Not applicable as the Company does not invest in derivative instruments.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A - O. No significant change.

Note 11 – Debt

A. The Company does not have any outstanding liability for borrowed money.

B. 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

Not applicable

B-I. No significant change.

Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

A-F. No significant change.

G. All Other Contingencies

Lawsuits arise against the Company in the normal course of business. Contingent liabilities from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

Note 15 - Leases

No significant change.

Note 16 - Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. The Company did not sell any receivable balances during 2023.

B. Transfers and Servicing of Financial Assets – Not applicable

C. The Company was not involved in any wash sale transactions during 2023.

Note 18 - Gain or Loss from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 – Fair Value Measurement

A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

1. Items Measured and Reported at Fair Value by Levels 1, 2 and 3

   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. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

NOTES TO FINANCIAL STATEMENTS

Level 1 inputs are quoted prices (unadjusted) in active markets for identical securities that the reporting entity has the ability to access at the measurement date.

Level 2 inputs are inputs other than quoted prices within Level 1 that are observable for the security, either directly or indirectly. Level 2 inputs include quoted prices for similar securities in active markets, quoted prices for identical or similar securities that are not active and observable inputs other than quoted prices, such as interest rate and yield curves.

Level 3 inputs are unobservable inputs for the asset or liability.

The following table provides information as of March 31, 2023 about the Company's investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds:					
Residential MBS	$ -	$ 154,725	$ -	$ -	$ 154,725
All other bonds	-	4,113,367	-	-	4,113,367
Total bonds	-	4,268,092	-	-	4,268,092
Preferred stocks	10,246,875	-	-	-	10,246,875
Non-affiliated common stocks	1,434,543	-	-	-	1,434,543
Total assets at fair value	$ 11,681,418	$ 4,268,092	$ -	$ -	$ 15,949,510

2. Rollforward of Level 3 Items

   The Company did not hold any Level 3 securities carried at fair value during the three months ended March 31, 2023.

3. Policy on Transfers Into and Out of Level 3

   At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between levels. The Company's policy is to recognize transfers in and transfers out as of the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

   The Company's investment manager, American Money Management Corporation ("AMMC") (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company's affiliated 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 professionals compare the valuation received to independent third party pricing sources and 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 pricing service to value specific securities.

   Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks that are not actively traded. Level 3 consists of valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. 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 primarily uses the market approach valuation technique for all investments.

NOTES TO FINANCIAL STATEMENTS

5. Derivative Fair Values

   Not applicable

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The table below reflects, as of March 31, 2023, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	$ 8,690,889	$ 8,955,859	$ 8,690,889	$ -	$ -	$ -	$ -
States, municipalities, and political subdivisions	32,562,964	33,992,487	-	32,508,252	54,712	-	-
Residential MBS	83,502,672	92,509,108	-	83,502,672	-	-	-
Commercial MBS	972,716	1,000,000	-	972,716	-	-	-
Collateralized loan obligations	97,107,108	100,198,356	-	97,107,108	-	-	-
Asset backed securities	113,645,214	121,570,081	-	110,765,108	2,880,106	-	-
All other bonds	137,897,409	143,428,678	-	134,017,854	3,879,555	-	-
Total bonds	474,378,972	501,654,569	8,690,889	458,873,710	6,814,373	-	-
Preferred stocks	10,246,875	10,246,875	10,246,875	-	-	-	-
Non-affiliated common stocks	1,434,543	1,434,543	1,434,543	-	-	-	-
Cash, cash equivalents & short-term investments	14,186,540	14,186,540	14,186,540	-	-	-	-
Total	$ 500,246,930	$ 527,522,527	$ 34,558,847	$ 458,873,710	$ 6,814,373	$ -	$ -

D. Items for which Not Practicable to Determine Fair Values

Not applicable

E. Instruments Measured at Net Asset Value (NAV)

Not applicable

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

Subsequent events have been considered through May 8th, 2023, the date of issuance of these financial statements. There were no other events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-E. No significant change.

F. Risk Sharing Provisions of the Affordable Care Act (ACA) – Not applicable

NOTES TO FINANCIAL STATEMENTS

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2022 were $213,411,490. As of March 31, 2023, $19,802,960 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $193,608,530 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been no prior year development since December 31, 2022. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation.

B. Significant Change in Methodologies and Assumptions

   Not applicable

Note 26 – Intercompany-Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

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.
.....

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. 1042046

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.
.....

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). 09/04/2018

6.4 By what department or departments?
Missouri .....

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

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [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:

9.2 Has the code of ethics for senior managers been amended? ...... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ...... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ...... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$ 1,080,606

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ...... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 0

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ...... Yes [ ] No [X]

14.2 If yes, please complete the following:

		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	$ 0	$ 0
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)	$ 0	$ 0
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 [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 0

16.3 Total payable for securities lending reported on the liability page. ...... $ 0

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:

....

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.
   ....

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.
   ....

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

3.2 If yes, give full and complete information thereto.
   ....

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

4.2 If yes, complete the following schedule:

			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
		TOTAL	0	0	0	0	0	0	0	0

5. Operating Percentages:

   5.1 A&H loss percent .... 37.804 %

   5.2 A&H cost containment percent .... 3.816 %

   5.3 A&H expense percent excluding cost containment expenses .... 11.271 %

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
00000	00-0000000	Norse Insurance, Ltd.	KNA	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	361,443	(224,931)	57,563	226,664	1,186,224	1,271,832
2.	Alaska AK	L	353,130	253,343	37,214	29,144	806,611	991,194
3.	Arizona AZ	L	342,628	844,780	644,504	64,852	5,057,782	3,246,864
4.	Arkansas AR	L	534,367	(29,634)	136,000	155,207	1,609,036	1,677,390
5.	California CA	L	12,141,874	14,147,224	3,327,763	2,818,140	55,143,222	54,955,890
6.	Colorado CO	L	445,005	409,272	303,350	326,495	3,773,501	4,199,876
7.	Connecticut CT	L	50,776	(147,399)	436,021	270,521	3,992,700	9,143,096
8.	Delaware DE	L	9,674	37,569	38,243	52,187	837,192	891,403
9.	District of Columbia DC	L	4,882	1,029	0	263	31,465	40,280
10.	Florida FL	L	2,382,226	708,933	2,576,836	2,641,308	17,582,174	22,157,270
11.	Georgia GA	L	833,817	788,058	1,770,958	389,410	7,964,014	5,678,249
12.	Hawaii HI	L	864,466	(33)	1,581	0	48,771	5,753
13.	Idaho ID	L	97,837	349,461	103,786	141,490	1,468,494	1,062,005
14.	Illinois IL	L	3,444,791	1,307,237	1,517,129	894,381	16,412,887	16,381,058
15.	Indiana IN	L	1,192,409	1,484,119	280,738	395,690	4,594,158	4,301,728
16.	Iowa IA	L	476,059	133,137	42,618	28,726	1,259,913	1,270,357
17.	Kansas KS	L	48,347	785,985	511,298	392,289	5,768,590	5,841,765
18.	Kentucky KY	L	1,384,114	1,020,527	430,059	348,855	3,311,158	2,117,008
19.	Louisiana LA	L	368,293	212,198	37,765	221,633	2,986,267	1,632,264
20.	Maine ME	L	2,043,378	(175,174)	91,091	(11,432)	895,165	659,035
21.	Maryland MD	L	1,064,884	1,605,932	407,581	230,537	4,401,135	3,951,982
22.	Massachusetts MA	L	506,491	1,377,027	310,080	374,556	8,051,194	9,015,238
23.	Michigan MI	L	2,608,481	2,398,744	253,755	461,237	6,590,409	4,330,694
24.	Minnesota MN	L	145,952	276,845	743,418	243,915	2,373,727	2,239,473
25.	Mississippi MS	L	(58,491)	186,075	291,034	390,107	3,548,614	2,786,839
26.	Missouri MO	L	3,533,528	3,811,303	2,108,400	1,224,812	17,618,077	19,305,678
27.	Montana MT	L	201,150	(8,589)	13,626	14,207	318,914	416,464
28.	Nebraska NE	L	165,283	2,106,115	777,454	278,477	4,506,603	5,398,722
29.	Nevada NV	L	379,603	208,347	110,966	48,410	2,073,931	2,376,655
30.	New Hampshire NH	L	26,514	(33,530)	604,520	57,301	2,462,724	3,048,522
31.	New Jersey NJ	L	1,865,581	1,574,735	1,866,916	1,753,293	20,229,022	20,781,810
32.	New Mexico NM	L	(60,484)	(10,157)	143,754	112,195	1,525,681	1,385,671
33.	New York NY	L	3,663,290	3,357,416	2,861,150	1,552,830	26,084,227	24,818,390
34.	North Carolina NC	L	2,678,838	1,358,269	889,690	1,672,760	11,657,634	9,516,698
35.	North Dakota ND	L	83,798	0	36,851	8,160	406,227	316,664
36.	Ohio OH	L	967,166	1,004,011	735,225	169,891	2,980,062	2,208,216
37.	Oklahoma OK	L	110,222	(104,348)	148,429	145,775	1,354,082	1,731,379
38.	Oregon OR	L	399,207	512,142	153,429	94,778	1,189,914	1,135,447
39.	Pennsylvania PA	L	1,194,490	(120,893)	531,070	585,705	6,839,085	8,179,698
40.	Rhode Island RI	L	91,297	(180,463)	159,522	152,072	1,739,449	2,027,141
41.	South Carolina SC	L	596,408	46,382	1,102,691	256,166	3,020,323	2,946,961
42.	South Dakota SD	L	227,386	111,024	3,257	0	176,246	130,574
43.	Tennessee TN	L	814,665	512,395	1,023,780	279,458	4,289,222	3,887,415
44.	Texas TX	L	2,080,183	464,802	1,913,712	2,242,145	26,616,586	20,343,460
45.	Utah UT	L	306,698	179,545	254,331	341,084	4,479,089	3,548,904
46.	Vermont VT	L	4,726	(179,915)	73,073	213,401	1,843,162	1,262,960
47.	Virginia VA	L	675,102	759,254	92,246	1,466,509	6,280,038	8,157,101
48.	Washington WA	L	655,333	999,793	328,449	159,917	2,308,506	1,428,140
49.	West Virginia WV	L	123,160	95,421	204	16,970	319,298	296,440
50.	Wisconsin WI	L	2,388,593	1,604,414	233,453	660,615	4,464,947	4,613,357
51.	Wyoming WY	L	(2)	4,592	0	0	5,265	1,730
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	54,818,566	45,822,391	30,516,585	24,593,107	314,482,719	309,112,741
	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 51
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 6

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

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

	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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Subsidiaries 100% owned by respective parent unless otherwise stated
^ Entity is owned by more than one company within the AFG group.

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 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	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	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	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607394	0	0		National Interstate Corporation	OH	UIP	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	UDP	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	RE	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

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	14,872	2,617	17.6	17.7
2.1	Allied Lines	15,793	2,835	18.0	17.6
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	719,377	(422,153)	(58.7)	162.8
5.2	Commercial multiple peril (liability portion)	220,881	(243,174)	(110.1)	100.3
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	225,828	44,662	19.8	44.7
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	33,198,359	12,600,238	38.0	60.0
17.1	Other liability - occurrence	8,233,661	4,306,256	52.3	23.7
17.2	Other liability - claims-made	10,151	12,503	123.2	92.7
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	566,110	31,145	5.5	(6.4)
19.4	Other commercial auto liability	16,464,840	9,557,564	58.0	84.5
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	5,834,596	3,206,278	55.0	76.5
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	1,232	264	21.4	21.4
27.	Boiler and machinery	4,148	841	20.3	16.2
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	65,509,847	29,099,876	44.4	62.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	236	236	0
2.1	Allied Lines	347	347	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	270,930	270,930	246,110
5.2	Commercial multiple peril (liability portion)	221,561	221,561	270,349
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	126,234	126,234	100,088
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	36,303,425	36,303,425	23,194,790
17.1	Other liability - occurrence	3,717,163	3,717,163	3,463,845
17.2	Other liability - claims-made	4,406	4,406	60,565
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	515,415	515,415	33,374
19.4	Other commercial auto liability	8,753,359	8,753,359	12,504,158
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	4,905,314	4,905,314	5,948,232
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	879
27.	Boiler and machinery	177	177	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	54,818,566	54,818,566	45,822,391
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

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	41,947	40,331	82,278	8,055	2	8,057	36,687	12	37,267	73,966	2,795	(3,050)	(255)
2. 2021	22,488	25,486	47,974	4,375	25	4,399	22,432	44	21,814	44,290	4,318	(3,603)	715
3. Subtotals 2021 + Prior	64,436	65,817	130,252	12,430	27	12,457	59,119	56	59,081	118,256	7,113	(6,653)	460
4. 2022	22,974	60,186	83,159	6,922	425	7,346	25,271	728	49,354	75,353	9,219	(9,679)	(460)
5. Subtotals 2022 + Prior	87,409	126,002	213,412	19,352	451	19,803	84,390	784	108,435	193,609	16,332	(16,332)	0
6. 2023	XXX	XXX	XXX	XXX	1,790	1,790	XXX	3,924	21,425	25,349	XXX	XXX	XXX
7. Totals	87,409	126,002	213,412	19,352	2,241	21,593	84,390	4,708	129,860	218,957	16,332	(16,332)	0
8. Prior Year-End Surplus As Regards Policyholders	202,921										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. 18.7	2. (13.0)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

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] — 2 1 1 7 2 2 0 2 3 4 9 0 0 0 0 0 1
2. Supplement A to Schedule T [Document Identifier 455] — 2 1 1 7 2 2 0 2 3 4 5 5 0 0 0 0 1
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 2 1 1 7 2 2 0 2 3 3 6 5 0 0 0 0 1
4. Director and Officer Supplement [Document Identifier 505] — 2 1 1 7 2 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. Prepaid expenses	85,532	85,532	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	85,532	85,532	0	0

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	498,681,989	396,829,506
2.	Cost of bonds and stocks acquired	38,595,163	206,374,467
3.	Accrual of discount	449,891	722,952
4.	Unrealized valuation increase (decrease)	(196,734)	(1,844,099)
5.	Total gain (loss) on disposals	(758,545)	(207,849)
6.	Deduct consideration for bonds and stocks disposed of	23,329,718	103,070,788
7.	Deduct amortization of premium	97,641	132,806
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	8,417	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	10,606
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	513,335,987	498,681,989
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	513,335,987	498,681,989

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)	373,661,184	17,639,283	21,974,167	(208,916)	369,117,384	0	0	373,661,184
2. NAIC 2 (a)	110,712,375	18,955,880	2,113,701	535,814	128,090,368	0	0	110,712,375
3. NAIC 3 (a)	3,454,468	0	343	41,832	3,495,958	0	0	3,454,468
4. NAIC 4 (a)	767,140	0	0	4,994	772,134	0	0	767,140
5. NAIC 5 (a)	165,350	0	53	13,428	178,725	0	0	165,350
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	488,760,518	36,595,163	24,088,263	387,152	501,654,569	0	0	488,760,518
PREFERRED STOCK								
8. NAIC 1	0	1,000,000	0	(152,800)	847,200	0	0	0
9. NAIC 2	8,501,343	1,000,000	0	(101,668)	9,399,675	0	0	8,501,343
10. NAIC 3	0	0	0	0	0	0	0	0
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	8,501,343	2,000,000	0	(254,468)	10,246,875	0	0	8,501,343
15. Total Bonds and Preferred Stock	497,261,860	38,595,163	24,088,263	132,684	511,901,444	0	0	497,261,860

(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

NONE

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

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	8,704,316	60,426,420
2.	Cost of cash equivalents acquired	34,100,310	112,776,061
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	28,761,806	164,498,165
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)	14,042,819	8,704,316
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	14,042,819	8,704,316

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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
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						2,045,620	2,000,000	5,806	XXX
03027W-AM-4	AMETOW 231 A - RMBS		03/08/2023	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0	1.A FE
05492K-AC-3	BDS 2019-FL4 AS - CDO	C	02/01/2023	Amherst Securities Group LLC		997,500	1,000,000	2,607	1.A FE
092113-AV-1	BLACK HILLS CORP		03/02/2023	Bank of America Merrill Lynch		996,770	1,000,000	0	2.A FE
24703D-BJ-9	DELL INTERNATIONAL LLC		01/09/2023	WELLS FARGO SECURITIES LLC		499,775	500,000	0	2.B FE
277432-AX-8	EASTMAN CHEMICAL CO		02/22/2023	JP Morgan		999,850	1,000,000	0	2.B FE
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		02/28/2023	JP Morgan		998,830	1,000,000	0	1.E FE
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		02/25/2023	Direct		3,318	3,318	0	1.A PL
341081-GL-5	FLORIDA POWER & LIGHT CO		02/28/2023	CITIGROUP		499,190	500,000	0	1.D FE
36166V-AA-3	GCI 201 A - ABS	C	03/02/2023	DEUTSCHE BANK SECURITIES, INC.		633,185	717,237	1,011	1.F FE
42250P-AE-3	HEALTHPEAK PROPERTIES INC		01/09/2023	WELLS FARGO SECURITIES LLC		499,415	500,000	0	2.A FE
44891A-CE-5	HYUNDAI CAPITAL AMERICA		03/28/2023	BARCLAYS CAPITAL INC FIXED INC		995,970	1,000,000	0	2.A FE
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		01/01/2023	MORGAN STANLEY CO		7,010	0	15	1.A
469814-AA-5	JACOBS ENGINEERING GROUP INC		02/13/2023	Bank of America Merrill Lynch		998,990	1,000,000	0	2.C FE
49177J-AC-6	KENVUE INC		03/08/2023	GOLDMAN		999,430	1,000,000	0	1.E FE
49338C-AD-5	KEYSPAN GAS EAST CORP		03/01/2023	J P MORGAN SECURITIES		500,000	500,000	0	2.A FE
556079-AF-8	MACQUARIE BANK LTD	C	01/10/2023	Bank of America Merrill Lynch		1,000,000	1,000,000	0	2.B FE
571903-BL-6	MARRIOTT INTERNATIONAL INC		03/23/2023	JP Morgan		987,320	1,000,000	0	2.B FE
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		03/21/2023	JP Morgan		1,248,263	1,250,000	0	1.D FE
595112-BZ-5	MICRON TECHNOLOGY INC		02/06/2023	MORGAN STANLEY CO		1,998,660	2,000,000	0	2.C FE
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC	C	02/21/2023	MIZUHO SECURITIES USA INC.		2,000,000	2,000,000	0	1.G FE
61747Y-FB-6	MORGAN STANLEY		01/17/2023	MORGAN STANLEY CO		1,000,000	1,000,000	0	2.A FE
66765R-CL-8	NORTHWEST NATURAL GAS CO		03/02/2023	US BANCORP		1,247,250	1,250,000	0	1.F FE
709599-BS-2	PENSKE TRUCK LEASING CO LP		01/05/2023	WELLS FARGO SECURITIES LLC		997,920	1,000,000	0	2.B 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
758750-AE-3	REGAL REXNORD CORP		01/09/2023	JP Morgan		999,150	1,000,000	0	2.C FE
854502-AS-0	STANLEY BLACK & DECKER INC		03/02/2023	MORGAN STANLEY CO		500,500	500,000	0	2.A FE
866677-AJ-6	SUN COMMUNITIES OPERATING LP		01/09/2023	CITIGROUP		997,290	1,000,000	0	2.C FE
87264A-CY-9	T-MOBILE USA INC		02/06/2023	DEUTSCHE BANK SECURITIES, INC.		1,996,540	2,000,000	0	2.C FE
896239-AE-0	TRIMBLE INC		02/23/2023	Bank of America Merrill Lynch		998,430	1,000,000	0	2.C FE
91324P-EU-2	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO SECURITIES LLC		998,120	1,000,000	0	1.F FE
92345Y-AH-9	VERISK ANALYTICS INC		03/02/2023	Bank of America Merrill Lynch		990,390	1,000,000	0	2.B FE
927958-AA-6	VISIO 231 A1 - RMBS		03/17/2023	BARCLAYS CAPITAL INC FIXED INC		1,999,997	2,000,000	7,366	1.A FE
969457-CJ-7	WILLIAMS COMPANIES INC		02/27/2023	JP Morgan		998,910	1,000,000	0	2.B FE
97988Q-AL-8	WDMNT 172R A1R - CDO		02/07/2023	BNP Paribas		1,962,500	2,000,000	7,197	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						34,549,543	34,720,554	18,196	XXX
2509999997. Total - Bonds - Part 3						36,595,163	36,720,554	24,002	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						36,595,163	36,720,554	24,002	XXX
28852N-40-6	ELLINGTON FINANCIAL INC		02/02/2023	PIPR	40,000.000	1,000,000	0.00	0	1.G PL
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC		02/02/2023	Bank of America Merrill Lynch	1,000,000.000	1,000,000	0.00	0	2.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						2,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						2,000,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE VANLINER INSURANCE COMPANY

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
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						2,000,000	XXX	0	XXX
6009999999 - Totals						38,595,163	XXX	24,002	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36241L-S7-2	GN 783242 - RMBS		03/01/2023	Paydown		360	360	381	366	0	(6)	0	(6)	0	360	0	0	0	2	02/15/2026	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		03/01/2023	Paydown		701	701	739	726	0	(25)	0	(25)	0	701	0	0	0	5	08/20/2039	1.A
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		03/01/2023	Paydown		5,758	5,758	5,904	5,771	0	(13)	0	(13)	0	5,758	0	0	0	38	07/20/2039	1.A
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		03/01/2023	Paydown		466	466	465	465	0	0	0	0	0	466	0	0	0	1	09/20/2040	1.A
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		03/01/2023	Paydown		413	413	431	417	0	(4)	0	(4)	0	413	0	0	0	2	10/20/2045	1.A
0109999999. Subtotal - Bonds - U.S. Governments						7,698	7,698	7,919	7,746	0	(48)	0	(48)	0	7,698	0	0	0	48	XXX	XXX
68609T-SH-2	OREGON		02/01/2023	RAYMOND JAMES & ASSOCIATES INC.		716,115	715,000	772,322	755,002	0	(523)	0	(523)	0	754,480	0	(38,364)	(38,364)	4,310	12/01/2049	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						716,115	715,000	772,322	755,002	0	(523)	0	(523)	0	754,480	0	(38,364)	(38,364)	4,310	XXX	XXX
196479-E6-2	COLORADO HSG & FIN AUTH - RMBS		03/01/2023	Call @ 100.00		30,000	30,000	32,574	30,663	0	(46)	0	(46)	0	30,617	0	(617)	(617)	16	05/01/2048	1.A FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/01/2023	Paydown		1,091	1,091	1,091	1,091	0	0	0	0	0	1,091	0	0	0	6	02/01/2044	1.B FE
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		03/01/2023	Paydown		8,730	8,730	8,730	8,730	0	0	0	0	0	8,730	0	0	0	102	10/01/2057	1.A FE
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		01/03/2023	Direct		10,000	10,000	10,530	10,000	0	0	0	0	0	10,000	0	0	0	1	11/15/2039	1.A FE
3128MM-UM-3	FH G18587 - RMBS		03/01/2023	Paydown		3,339	3,339	3,514	3,446	0	(106)	0	(106)	0	3,339	0	0	0	16	02/01/2031	1.A
3128P7-5B-5	FH C91742 - RMBS		03/01/2023	Paydown		240	240	257	254	0	(14)	0	(14)	0	240	0	0	0	2	01/01/2034	1.A
3128P7-7L-1	FH C91799 - RMBS		03/01/2023	Paydown		367	367	384	381	0	(14)	0	(14)	0	367	0	0	0	2	11/01/2034	1.A
3128P7-Q6-3	FH C91377 - RMBS		03/01/2023	Paydown		674	674	729	713	0	(38)	0	(38)	0	674	0	0	0	5	06/01/2031	1.A
3128P7-QN-6	FH C91361 - RMBS		03/01/2023	Paydown		7,903	7,903	8,442	8,285	0	(382)	0	(382)	0	7,903	0	0	0	51	03/01/2031	1.A
3128P7-W5-8	FH C91568 - RMBS		03/01/2023	Paydown		2,181	2,181	2,296	2,265	0	(84)	0	(84)	0	2,181	0	0	0	11	10/01/2032	1.A
3128P7-XX-6	FH C91594 - RMBS		03/01/2023	Paydown		7,086	7,086	7,452	7,355	0	(269)	0	(269)	0	7,086	0	0	0	34	01/01/2033	1.A
3128PV-BS-8	FH J15449 - RMBS		03/01/2023	Paydown		122	122	130	125	0	(3)	0	(3)	0	122	0	0	0	1	05/01/2026	1.A
3132J4-H3-6	FH G30949 - RMBS		03/01/2023	Paydown		2,688	2,688	2,833	2,788	0	(100)	0	(100)	0	2,688	0	0	0	16	08/01/2036	1.A
3133N3-U9-3	FH RE6008 - RMBS		03/01/2023	Paydown		3,477	3,477	3,535	3,517	0	(40)	0	(40)	0	3,477	0	0	0	21	11/01/2049	1.A
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		03/01/2023	Paydown		1,029	1,029	1,034	1,030	0	(1)	0	(1)	0	1,029	0	0	0	4	09/25/2040	1.A
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		03/01/2023	Paydown		181	181	183	181	0	0	0	0	0	181	0	0	0	1	07/25/2041	1.A
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		03/01/2023	Paydown		94	94	96	95	0	(1)	0	(1)	0	94	0	0	0	0	02/25/2042	1.A
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		03/01/2023	Paydown		2,240	2,240	2,233	2,236	0	4	0	4	0	2,240	0	0	0	4	11/25/2042	1.A
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		03/01/2023	Paydown		55	55	54	54	0	1	0	1	0	55	0	0	0	0	11/25/2041	1.A
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		03/01/2023	Paydown		834	835	854	837	0	(2)	0	(2)	0	834	0	0	0	4	08/25/2026	1.A
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		03/01/2023	Paydown		422	422	434	425	0	(3)	0	(3)	0	422	0	0	0	2	08/25/2026	1.A
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		03/01/2023	Paydown		1,294	1,294	1,350	1,298	0	(4)	0	(4)	0	1,294	0	0	0	6	03/25/2041	1.A
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS		03/01/2023	Paydown		5,663	5,663	5,907	5,698	0	(35)	0	(35)	0	5,663	0	0	0	24	11/25/2042	1.A
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		03/01/2023	Paydown		317	317	331	326	0	(10)	0	(10)	0	317	0	0	0	2	02/25/2046	1.A
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		03/01/2023	Paydown		497	497	510	507	0	(10)	0	(10)	0	497	0	0	0	2	09/25/2045	1.A
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		03/01/2023	Paydown		1,794	1,794	1,857	1,824	0	(30)	0	(30)	0	1,794	0	0	0	8	01/25/2045	1.A
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		03/01/2023	Paydown		2,467	2,467	2,564	2,467	0	0	0	0	0	2,467	0	0	0	14	08/25/2040	1.A
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		03/01/2023	Paydown		91	91	94	93	0	(2)	0	(2)	0	91	0	0	0	0	09/15/2040	1.A
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		03/01/2023	Paydown		138	138	135	137	0	2	0	2	0	138	0	0	0	1	02/15/2041	1.A
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		03/01/2023	Paydown		184	184	190	186	0	(3)	0	(3)	0	184	0	0	0	1	03/15/2041	1.A
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		03/01/2023	Paydown		330	330	335	331	0	(1)	0	(1)	0	330	0	0	0	1	08/15/2040	1.A
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		03/01/2023	Paydown		382	382	393	386	0	(5)	0	(5)	0	382	0	0	0	2	10/15/2031	1.A
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		03/01/2023	Paydown		8,003	8,003	7,967	7,987	0	16	0	16	0	8,003	0	0	0	20	12/15/2027	1.A
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		03/01/2023	Paydown		1,635	1,635	1,653	1,642	0	(8)	0	(8)	0	1,635	0	0	0	5	02/15/2042	1.A
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		03/01/2023	Paydown		1,906	1,906	1,825	1,872	0	33	0	33	0	1,906	0	0	0	4	03/15/2028	1.A
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		03/01/2023	Paydown		143	143	147	144	0	(1)	0	(1)	0	143	0	0	0	1	08/15/2031	1.A
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		03/01/2023	Paydown		29	29	28	28	0	0	0	0	0	29	0	0	0	0	09/15/2043	1.A

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
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		03/01/2023	Paydown		127	127	130	127	0	0	0	0	0	127	0	0	0	1	02/15/2040	1.A
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		03/01/2023	Paydown		612	612	611	605	0	6	0	6	0	612	0	0	0	2	03/15/2044	1.A
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		03/01/2023	Paydown		63	63	61	62	0	0	0	0	0	63	0	0	0	0	02/15/2044	1.A
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		03/01/2023	Paydown		4,322	4,322	4,389	4,366	0	(44)	0	(44)	0	4,322	0	0	0	18	04/15/2046	1.A
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		03/01/2023	Paydown		639	639	662	647	0	(7)	0	(7)	0	639	0	0	0	4	08/15/2043	1.A
3138ER-VP-2	FN AL9621 - RMBS		03/01/2023	Paydown		1,661	1,661	1,771	1,744	0	(83)	0	(83)	0	1,661	0	0	0	10	01/01/2037	1.A
3138ES-B8-0	FN AL9962 - RMBS		03/01/2023	Paydown		3,509	3,509	3,674	3,630	0	(121)	0	(121)	0	3,509	0	0	0	21	01/01/2036	1.A
3138W9-DC-1	FN AS0098 - RMBS		03/01/2023	Paydown		160	160	167	166	0	(5)	0	(5)	0	160	0	0	0	1	08/01/2033	1.A
31397P-PL-8	FHM M012 A1A - CMBS		03/01/2023	Paydown		64,700	64,700	64,700	64,700	0	0	0	0	0	64,700	0	0	0	330	08/15/2051	1.B FE
3140QB-N5-3	FN CA4011 - RMBS		03/01/2023	Paydown		320	320	326	324	0	(4)	0	(4)	0	320	0	0	0	2	08/01/2049	1.A
3140QC-DT-0	FN CA4613 - RMBS		03/01/2023	Paydown		971	971	986	981	0	(10)	0	(10)	0	971	0	0	0	6	11/01/2049	1.A
3140QC-PN-0	FN CA4928 - RMBS		03/01/2023	Paydown		9,171	9,171	9,372	9,324	0	(153)	0	(153)	0	9,171	0	0	0	63	01/01/2050	1.A
31418A-AJ-7	FN MA0908 - RMBS		03/01/2023	Paydown		2,452	2,452	2,593	2,551	0	(98)	0	(98)	0	2,452	0	0	0	16	11/01/2031	1.A
31418A-F2-9	FN MA1084 - RMBS		03/01/2023	Paydown		7,324	7,324	7,819	7,693	0	(370)	0	(370)	0	7,324	0	0	0	44	06/01/2032	1.A
31418A-HQ-4	FN MA1138 - RMBS		03/01/2023	Paydown		262	262	279	275	0	(13)	0	(13)	0	262	0	0	0	2	08/01/2032	1.A
31418A-SN-9	FN MA1424 - RMBS		03/01/2023	Paydown		479	479	496	492	0	(13)	0	(13)	0	479	0	0	0	3	04/01/2033	1.A
31418B-7E-0	FN MA2692 - RMBS		03/01/2023	Paydown		1,276	1,276	1,345	1,326	0	(50)	0	(50)	0	1,276	0	0	0	8	07/01/2036	1.A
31418D-JW-3	FN MA3876 - RMBS		03/01/2023	Paydown		6,071	6,071	6,086	6,079	0	(8)	0	(8)	0	6,071	0	0	0	30	12/01/2049	1.A
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		01/03/2023	Direct		70,000	70,000	77,734	70,003	0	(3)	0	(3)	0	70,000	0	0	0	1,400	01/01/2050	1.B FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		03/01/2023	Paydown		7,023	7,022	7,022	7,022	0	1	0	1	0	7,023	0	0	0	30	02/01/2047	1.A FE
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		01/24/2023	Call @ 100.00		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	71	09/01/2048	1.B FE
594654-BE-4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/30/2023	J P MORGAN SECURITIES		439,397	440,000	469,198	452,500	0	(259)	0	(259)	0	452,241	0	(12,844)	(12,844)	2,567	06/01/2048	1.C FE
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/30/2023	RBC CAPITAL MARKETS		494,400	490,000	520,164	504,635	0	(264)	0	(264)	0	504,371	0	(9,971)	(9,971)	3,267	12/01/2048	1.C FE
59465H-UA-2	MICHIGAN ST HOSP FIN AUTH REV		03/15/2023	Call @ 100.00		1,000,000	1,000,000	1,000,000	999,992	0	18	0	18	0	1,000,000	0	0	0	8,000	11/15/2047	1.B FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		1,600	1,600	1,600	1,600	0	0	0	0	0	1,600	0	0	0	8	11/01/2044	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		6,541	6,541	6,541	6,541	0	0	0	0	0	6,541	0	0	0	29	04/01/2045	1.A FE
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		7,029	7,029	7,029	7,029	0	0	0	0	0	7,029	0	0	0	34	11/01/2045	1.A FE
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		9,122	9,122	9,122	9,122	0	0	0	0	0	9,122	0	0	0	31	12/01/2051	1.A FE
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		01/03/2023	Call @ 100.00		5,000	5,000	5,252	5,000	0	0	0	0	0	5,000	0	0	0	75	07/01/2031	1.B FE
60416S-WD-8	MINNESOTA ST HSG FIN AGY - RMBS		02/01/2023	RBC CAPITAL MARKETS		413,338	410,000	440,943	423,050	0	(872)	0	(872)	0	422,178	0	(8,840)	(8,840)	9,490	01/01/2048	1.B FE
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		02/01/2023	Direct		25,000	25,000	26,780	25,015	0	(15)	0	(15)	0	25,000	0	0	0	14	05/01/2047	1.B FE
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		02/01/2023	RBC CAPITAL MARKETS		564,503	555,000	587,401	573,615	0	(1,138)	0	(1,138)	0	572,477	0	(7,974)	(7,974)	5,959	05/01/2049	1.B FE
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2023	Direct		70,000	70,000	76,786	70,119	0	(119)	0	(119)	0	70,000	0	0	0	24	05/01/2050	1.B FE
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		01/01/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1	12/01/2042	1.B FE
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/15/2023	Various		464,416	460,000	489,362	475,998	0	(1,123)	0	(1,123)	0	474,875	0	(10,459)	(10,459)	7,950	09/01/2048	1.B FE
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/01/2023	Direct		45,000	45,000	48,107	45,082	0	(82)	0	(82)	0	45,000	0	0	0	313	09/01/2049	1.B FE
647200-2F-0	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Direct		5,000	5,000	5,370	5,008	0	(8)	0	(8)	0	5,000	0	0	0	100	03/01/2044	1.B FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		03/01/2023	Paydown		5,499	5,499	5,499	5,499	0	0	0	0	0	5,499	0	0	0	25	08/01/2038	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Paydown		2,683	2,683	2,616	2,629	0	53	0	53	0	2,683	0	0	0	10	02/01/2043	1.B FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Paydown		2,894	2,894	2,843	2,870	0	24	0	24	0	2,894	0	0	0	14	07/01/2043	1.B FE
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Paydown		1,537	1,537	1,598	1,545	0	(8)	0	(8)	0	1,537	0	0	0	14	10/01/2043	1.B FE
647201-DM-1	NEW MEXICO MTG FIN AUTH - RMBS		01/30/2023	JP Morgan		630,179	620,000	655,625	641,021	0	(1,500)	0	(1,500)	0	639,521	0	(9,342)	(9,342)	15,247	07/01/2049	1.A FE
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		01/03/2023	Direct		55,000	55,000	59,708	55,003	0	(3)	0	(3)	0	55,000	0	0	0	1,031	01/01/2050	1.A FE
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		03/31/2023	Direct		60,000	60,000	64,828	60,118	0	(118)	0	(118)	0	60,000	0	0	0	0	10/01/2037	1.B FE
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		01/30/2023	RBC CAPITAL MARKETS		733,799	740,000	796,529	778,651	0	(470)	0	(470)	0	778,181	0	(44,382)	(44,382)	8,633	10/01/2032	1.B FE
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		01/03/2023	Direct		65,000	65,000	70,225	65,003	0	(3)	0	(3)	0	65,000	0	0	0	1,300	07/01/2047	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY - RMBS		02/07/2023	RBC CAPITAL MARKETS		513,115	510,000	547,312	526,074	0	(2,406)	0	(2,406)	0	523,668	0	(10,553)	(10,553)	12,079	07/01/2048	1.B FE
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		03/01/2023	Call @ 100.00		18,343	18,343	18,343	18,343	0	0	0	0	0	18,343	0	0	0	114	03/01/2044	1.A FE
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		03/01/2023	Call @ 100.00		14,313	14,313	14,313	14,313	0	0	0	0	0	14,313	0	0	0	82	09/01/2035	1.A FE
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		01/03/2023	Direct		15,000	15,000	15,957	15,000	0	0	0	0	0	15,000	0	0	0	4	10/01/2046	1.B FE
83756C-EP-6	SOUTH DAKOTA HSG DEV AUTH - RMBS		02/15/2023	Call @ 100.00		20,000	20,000	21,363	20,021	0	(21)	0	(21)	0	20,000	0	0	0	154	11/01/2044	1.A FE
83756C-WQ-4	SOUTH DAKOTA HSG DEV AUTH - RMBS		02/15/2023	RBC CAPITAL MARKETS		1,227,173	1,205,000	1,286,060	1,252,184	0	(6,117)	0	(6,117)	0	1,246,066	0	(18,893)	(18,893)	13,668	11/01/2048	1.A FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		02/22/2023	Call @ 100.00		0	0	0	(116)	0	235	0	235	0	119	0	(119)	(119)	(504)	07/01/2042	1.B FE
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		03/01/2023	Call @ 100.00		35,000	35,000	38,009	35,708	0	(48)	0	(48)	0	35,660	0	(660)	(660)	660	07/01/2050	1.B FE
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		02/08/2023	JP Morgan		791,957	780,000	867,181	846,395	0	(1,982)	0	(1,982)	0	844,413	0	(52,456)	(52,456)	13,732	03/01/2050	1.B FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		03/01/2023	Paydown		14,555	14,555	14,555	14,555	0	0	0	0	0	14,555	0	0	0	87	10/25/2037	1.A FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		03/25/2023	Paydown		4,564	4,564	4,564	4,564	0	0	0	0	0	4,564	0	0	0	22	02/25/2052	1.A FE
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2023	Direct		85,000	85,000	90,746	85,141	0	(141)	0	(141)	0	85,000	0	0	0	1,700	09/01/2045	1.C FE
97689Q-FK-7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2023	Various		416,841	415,000	450,167	430,083	0	(316)	0	(316)	0	429,767	0	(12,926)	(12,926)	7,094	03/01/2048	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						8,591,569	8,527,450	9,064,585	8,810,425	0	(18,811)	0	(18,811)	0	8,791,604	0	(200,035)	(200,035)	115,476	XXX	XXX
00038R-AA-4	AASET 2019-2 A - ABS		03/16/2023	Paydown		81,623	81,623	81,623	81,624	0	(1)	0	(1)	0	81,623	0	0	0	311	10/16/2039	2.C FE
000825-AA-7	ACAM 19FL1 A - CDO/CMBS		03/16/2023	Paydown		352,115	352,115	352,115	352,115	0	0	0	0	0	352,115	0	0	0	3,802	11/16/2034	1.A FE
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		03/16/2023	Paydown		5,245	5,245	5,245	5,245	0	0	0	0	0	5,245	0	0	0	50	09/16/2036	1.A FE
00255U-AA-3	AASET 2020-1 A - ABS		02/15/2023	Paydown		520	520	520	520	0	0	0	0	0	520	0	0	0	3	01/17/2040	2.A FE
00436M-AA-3	AALLC 181 A - RMBS		03/02/2023	Paydown		18,515	18,515	18,511	18,513	0	2	0	2	0	18,515	0	0	0	121	12/02/2033	1.F FE
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		03/27/2023	Paydown		7,661	7,661	5,846	6,297	0	1,364	0	1,364	0	7,661	0	0	0	27	12/25/2036	1.A FM
02666A-AA-6	AH4R 2015-SFR1 A - RMBS		03/01/2023	Paydown		7,731	7,731	7,731	7,721	0	10	0	10	0	7,731	0	0	0	42	04/17/2052	1.A FE
026929-AA-7	AHM 2006-3 111 - RMBS		03/27/2023	Paydown		3,179	3,179	2,492	3,176	0	3	0	3	0	3,179	0	0	0	16	12/25/2046	1.A FM
03027W-AJ-1	AMTT 2013-2A 2A - RMBS		03/15/2023	Paydown		2,000,000	2,000,000	1,948,240	1,997,598	0	2,402	0	2,402	0	2,000,000	0	0	0	15,350	03/15/2048	1.A FE
03235T-AA-5	ACEF 2014-1 A - ABS		03/20/2023	Paydown		53	53	16	27	0	26	0	26	0	53	0	0	0	1	12/20/2024	5.B GI
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		03/27/2023	Paydown		59,337	59,337	57,947	58,055	0	1,282	0	1,282	0	59,337	0	0	0	195	10/25/2066	1.A FE
038413-AA-8	AQFIT 2020-A A - ABS		03/17/2023	Paydown		54,099	54,099	54,089	54,091	0	9	0	9	0	54,099	0	0	0	172	07/17/2046	1.E FE
03880V-AA-8	ARCLO 2019-FL2 A - CMBS	C	03/15/2023	Paydown		526,306	526,306	526,306	526,306	0	0	0	0	0	526,306	0	0	0	4,879	09/15/2034	1.A FE
05072L-AA-3	AUDAX 3 A - CDO	C	01/20/2023	Paydown		59,406	59,406	59,554	59,503	0	(97)	0	(97)	0	59,406	0	0	0	889	01/20/2030	1.A FE
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	02/21/2023	Paydown		195,455	195,455	193,036	194,880	0	575	0	575	0	195,455	0	0	0	1,970	02/18/2037	1.A FE
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		03/27/2023	Paydown		5,188	4,851	3,713	5,164	0	24	0	24	0	5,188	0	0	0	16	01/25/2037	1.A FM
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		01/01/2023	Paydown		343	554	504	302	41	0	0	41	0	343	0	0	0	0	10/25/2035	3.A FM
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		03/01/2023	Paydown		832	1,253	1,142	735	92	5	0	97	0	832	0	0	0	12	10/25/2035	1.A FM
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		03/25/2023	Paydown		20,659	20,659	20,274	20,279	0	380	0	380	0	20,659	0	0	0	160	07/25/2052	1.A FE
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		03/01/2023	Paydown		45,498	45,498	44,745	44,663	0	835	0	835	0	45,498	0	0	0	227	01/25/2052	1.A
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
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		03/01/2023	Paydown		14,390	14,391	14,543	14,391	0	0	0	0	0	14,390	0	0	0	89	09/25/2033	1.A FM
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		03/01/2023	Paydown		4,977	4,862	4,098	4,950	0	27	0	27	0	4,977	0	0	0	30	02/25/2047	1.A FM
09748R-AA-6	BOJA 2020-1 A2 - ABS		01/20/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	36	10/20/2050	2.B FE
12327A-AA-6	BJETS 2022-1 A - ABS		03/15/2023	Paydown		64,218	64,218	62,301	62,440	0	1,778	0	1,778	0	64,218	0	0	0	423	06/15/2037	1.G FE
12434L-AA-2	BXMT 2020-FL2 A - CMBS		03/17/2023	Paydown		4,590	4,590	4,590	4,590	0	0	0	0	0	4,590	0	0	0	63	02/18/2038	1.A FE
12479R-AE-7	CAUTO 2017-1 A2 - ABS		03/15/2023	Paydown		593	593	603	596	0	(3)	0	(3)	0	593	0	0	0	4	04/15/2047	1.E FE
12510H-AA-8	CAUTO 2020-1 A1 - ABS		03/15/2023	Paydown		2,343	2,343	2,243	2,261	0	82	0	82	0	2,343	0	0	0	9	02/15/2050	1.A FE
12510H-AB-6	CAUTO 2020-1 A2 - ABS		03/15/2023	Paydown		1,186	1,186	1,186	1,186	0	0	0	0	0	1,186	0	0	0	5	02/15/2050	1.A FE
12510H-AP-5	CAUTO 221 A1 - ABS		03/15/2023	Paydown		15,000	15,000	14,999	14,999	0	1	0	1	0	15,000	0	0	0	70	03/15/2052	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		97,172	97,172	97,172	97,321	0	(149)	0	(149)	0	97,172	0	0	0	215	10/27/2031	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
12530G-AA-6	CFMT 2022-HB9 A - RMBS		03/25/2023	Paydown		12,403	12,403	11,278	11,367	0	1,036	0	1,036	0	12,403	0	0	0	73	09/25/2037	1.A FE
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		02/25/2023	Paydown		160	160	152	153	0	7	0	7	0	160	0	0	0	1	02/26/2052	1.A FE
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		03/01/2023	Paydown		91,897	91,897	91,897	91,708	0	189	0	189	0	91,897	0	0	0	547	03/25/2067	1.F FE
12563L-AS-6	CLIF 203 A - ABS		03/18/2023	Paydown		21,250	21,250	21,246	21,246	0	4	0	4	0	21,250	0	0	0	75	10/18/2045	1.F FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		03/25/2023	Paydown		54,769	54,769	53,891	53,880	0	890	0	890	0	54,769	0	0	0	480	07/25/2067	1.A FE
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		03/01/2023	Paydown		16,852	16,852	16,767	16,767	0	84	0	84	0	16,852	0	0	0	136	06/25/2067	1.A FE
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		03/01/2023	Paydown		7,635	7,676	7,039	7,627	0	8	0	8	0	7,635	0	0	0	72	04/25/2035	1.A FM
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		03/01/2023	Paydown		706	706	719	712	0	(6)	0	(6)	0	706	0	0	0	8	10/25/2034	1.A FM
14576A-AA-0	CARM 201 A1 - RMBS		03/15/2023	Paydown		1,250	1,250	1,249	1,250	0	1	0	1	0	1,250	0	0	0	3	12/15/2050	1.A 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
15137E-BN-2	CECLO 21 A1R - CDO		01/27/2023	Paydown		62,952	62,952	62,952	62,952	0	0	0	0	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	298,345	299,315	0	(970)	0	(970)	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		1,433	1,433	1,467	1,465	0	(32)	0	(32)	0	1,433	0	0	0	9	03/25/2050	1.A
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		03/01/2023	Paydown		1,482	1,758	1,434	1,474	0	8	0	8	0	1,482	0	0	0	14	09/25/2036	1.A FM
166764-BT-6	CHEVRON CORP		02/28/2023	GOLDMAN		346,867	355,000	355,000	355,000	0	0	0	0	0	355,000	0	(8,133)	(8,133)	5,110	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
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		03/01/2023	Paydown		6,165	6,834	6,192	6,144	0	21	0	21	0	6,165	0	0	0	61	04/25/2036	1.A FM
19421U-AA-2	CASL 2019-A A1 - ABS		03/27/2023	Paydown		44,455	44,455	44,441	44,437	0	18	0	18	0	44,455	0	0	0	391	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		03/01/2023	Paydown		9,744	9,744	9,744	9,744	0	0	0	0	0	9,744	0	0	0	23	01/26/2065	1.A FE
21872B-AG-1	CAFL 181 B - RMBS		03/17/2023	Paydown		500,000	500,000	499,980	499,306	0	694	0	694	0	500,000	0	0	0	2,895	06/01/2051	1.A FE
233046-AN-1	DNKN 211 A2I - RMBS		02/20/2023	Paydown		5,000	5,000	4,495	4,558	0	442	0	442	0	5,000	0	0	0	26	11/20/2051	2.B FE
23342K-AC-8	DRB 2017-A A2B - ABS		03/25/2023	Paydown		12,781	12,781	12,776	12,780	0	1	0	1	0	12,781	0	0	0	59	05/27/2042	1.A FE
24380X-AA-5	DRMT 2022-2 A1 - CMO/RMBS		03/01/2023	Paydown		16,550	16,550	16,528	16,529	0	21	0	21	0	16,550	0	0	0	126	03/25/2067	1.A FE
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		03/27/2023	Paydown		4,953	4,953	3,900	4,501	0	452	0	452	0	4,953	0	0	0	14	12/25/2036	1.A FM
25755T-AE-0	DPABS 2015-1 A2 - RMBS		01/25/2023	Paydown		2,500	2,500	2,467	2,471	0	29	0	29	0	2,500	0	0	0	28	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1 A23 - ABS		01/25/2023	Paydown		3,750	3,750	3,660	3,670	0	80	0	80	0	3,750	0	0	0	39	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		01/25/2023	Paydown		4,363	4,363	4,073	4,089	0	274	0	274	0	4,363	0	0	0	45	07/27/2048	2.A FE
26208L-AC-2	HONK 2018-1 A2 - RMBS		01/20/2023	Paydown		2,500	2,500	2,346	2,358	0	142	0	142	0	2,500	0	0	0	30	04/20/2048	2.C FE
26209X-AF-8	HONK 221 A2 - RMBS		01/20/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	46	10/21/2052	2.C FE
28853R-AL-3	ECLO IV AR - CDO		01/17/2023	Paydown		40,186	40,186	40,186	40,186	0	0	0	0	0	40,186	0	0	0	581	04/15/2029	1.A FE
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS		03/25/2023	Paydown		7,031	7,031	6,332	6,394	0	637	0	637	0	7,031	0	0	0	46	01/25/2057	1.A PL
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		03/25/2023	Paydown		9,769	3,527	3,141	3,171	0	6,598	0	6,598	0	9,769	0	0	0	0	01/25/2057	1.A PL
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		03/25/2023	Paydown		27,600	20,142	18,355	18,652	0	8,947	0	8,947	0	27,600	0	0	0	35	06/25/2052	1.A PL
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		03/01/2023	Paydown		12,030	12,030	11,214	11,212	0	818	0	818	0	12,030	0	0	0	56	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
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		03/01/2023	Paydown		16,940	16,940	16,961	16,939	0	1	0	1	0	16,940	0	0	0	87	11/27/2051	1.A
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
361528-AA-0	GBXL 2022-1 A - ABS		03/20/2023	Paydown		14,123	14,123	14,116	14,116	0	7	0	7	0	14,123	0	0	0	68	02/20/2052	1.F FE
36166V-AA-3	GCI 201 A - ABS	C	03/18/2023	Paydown		8,413	8,413	7,427	0	0	986	0	986	0	8,413	0	0	0	20	10/18/2045	1.F FE
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		03/01/2023	Paydown		21,174	21,174	20,505	20,487	0	687	0	687	0	21,174	0	0	0	230	08/25/2067	1.A
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		03/01/2023	Paydown		20,334	20,334	20,334	20,344	0	(10)	0	(10)	0	20,334	0	0	0	197	08/25/2067	1.A FE
36263N-AB-1	GSMBS 2022-PJ1 A2 - CMO/RMBS		03/01/2023	Paydown		15,861	15,861	15,581	15,559	0	302	0	302	0	15,861	0	0	0	68	05/28/2052	1.A
38174Y-AA-3	GOCAP 24MR AR - CDO	C	02/06/2023	Paydown		85,343	85,343	85,343	85,313	0	30	0	30	0	85,343	0	0	0	1,323	11/05/2029	1.A FE
38175J-AA-5	GOCAP 17-R A1R - CDO		01/25/2023	Paydown		86,096	86,096	86,096	86,216	0	(120)	0	(120)	0	86,096	0	0	0	1,322	10/25/2030	1.A FE
38175W-AA-6	GOCAP 31 A1R - CDO		02/06/2023	Paydown		187,307	187,307	187,363	187,306	0	0	0	0	0	187,307	0	0	0	2,818	08/05/2030	1.A FE
38177G-AA-9	GCTLF 2020-1 A - CDO	C	01/20/2023	Paydown		347,412	347,412	347,412	347,412	0	0	0	0	0	347,412	0	0	0	5,498	10/22/2029	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
390556-AL-2	GRTLK 141R AR - CDO		01/17/2023	Paydown		180,589	180,589	180,589	180,607	0	(18)	0	(18)	0	180,589	0	0	0	2,630	10/15/2029	1.A FE
411707-AD-4	HNGRY 2018-1 A2 - RMBS		03/20/2023	Paydown		7,500	7,500	7,198	7,223	0	277	0	277	0	7,500	0	0	0	93	06/22/2048	2.B FE
411707-AH-5	HNGRY 2020-1 A2 - RMBS		03/20/2023	Paydown		2,500	2,500	2,319	2,336	0	164	0	164	0	2,500	0	0	0	25	12/20/2050	2.B FE
43133A-AA-5	HITR 2018-1 A1 - CDO	C	01/10/2023	Paydown		42,056	42,056	41,215	40,405	0	1,651	0	1,651	0	42,056	0	0	0	560	10/11/2038	1.B FE
43133J-AA-6	HITR 2019-2 A1 - CDO	C	02/22/2023	Paydown		4,751	4,751	4,733	4,881	0	(131)	0	(131)	0	4,751	0	0	0	78	05/23/2039	1.C FE
43133K-AC-9	HCOMF 1 ARR - CDO	C	02/01/2023	Paydown		22,197	22,197	22,197	22,197	0	0	0	0	0	22,197	0	0	0	144	11/01/2035	1.C FE
43283A-AA-3	HGVT 2017-A A - RMBS		03/25/2023	Paydown		15,516	15,516	15,513	15,515	0	1	0	1	0	15,516	0	0	0	67	12/26/2028	1.C FE
43730N-AA-4	HPA 221 A - CMBS		03/01/2023	Paydown		13,090	13,090	12,958	12,913	0	177	0	177	0	13,090	0	0	0	109	04/19/2039	1.A FE
46618A-AA-2	HENDR 2014-2 A - RMBS		03/15/2023	Paydown		18,979	18,979	19,180	19,153	0	(174)	0	(174)	0	18,979	0	0	0	77	01/17/2073	1.A FE
46619X-AA-1	HENDR 2015-3 A - RMBS		03/15/2023	Paydown		10,603	10,603	10,594	10,594	0	8	0	8	0	10,603	0	0	0	60	03/17/2070	1.A FE
466365-AB-9	JACK 2019-1 A2II - RMBS		02/25/2023	Paydown		2,500	2,500	2,253	2,260	0	240	0	240	0	2,500	0	0	0	28	08/25/2049	2.B FE
46637V-AA-3	JPTEP A - CMO/RMBS		03/01/2023	Paydown		2,905	2,905	2,854	2,861	0	44	0	44	0	2,905	0	0	0	16	09/17/2042	1.A FE
46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		03/01/2023	Paydown		1,915	1,915	1,839	1,850	0	66	0	66	0	1,915	0	0	0	6	12/27/2042	1.A FE
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		03/01/2023	Paydown		53,736	53,736	51,566	51,513	0	2,224	0	2,224	0	53,736	0	0	0	245	02/26/2052	1.A
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		03/25/2023	Paydown		10,538	15,941	12,944	5,872	0	(2,391)	0	(2,391)	0	10,538	0	0	0	83	01/25/2052	1.A
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		03/25/2023	Paydown		16,312	16,312	15,879	15,862	0	450	0	450	0	16,312	0	0	0	66	07/25/2052	1.A
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		03/25/2023	Paydown		11,111	11,111	10,311	10,315	0	797	0	797	0	11,111	0	0	0	76	01/25/2063	1.A FE
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		01/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	127	04/30/2052	2.B FE
48669R-AA-9	KCAP F3C A - CDO		03/20/2023	Paydown		309,310	309,310	308,955	309,280	0	29	0	29	0	309,310	0	0	0	5,139	12/20/2029	1.A FE
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		03/24/2023	Paydown		351,126	351,126	351,126	351,126	0	0	0	0	0	351,126	0	0	0	4,764	12/24/2035	1.A FE
52522D-AG-6	LXS 2006-16N AA1 - RMBS		03/27/2023	Paydown		11,515	11,515	8,942	11,435	0	79	0	79	0	11,515	0	0	0	100	11/25/2046	2.C FM
55446M-AA-5	MAACH 1 A - ABS	C	03/15/2023	Paydown		2,950	2,950	2,950	2,950	0	0	0	0	0	2,950	0	0	0	22	10/15/2039	1.G FE
58003U-AA-6	MF1 2020-FL4 A - CMBS	C	02/16/2023	Paydown		66,384	66,384	66,384	66,384	0	0	0	0	0	66,384	0	0	0	722	12/17/2035	1.A FE
58013M-FL-3	MCDONALD'S CORP		01/26/2023	JP Morgan		924,900	1,000,000	998,160	999,088	0	27	0	27	0	999,115	0	(74,215)	(74,215)	6,001	09/01/2025	2.A FE
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		03/25/2023	Paydown		13,054	13,054	12,923	12,912	0	142	0	142	0	13,054	0	0	0	61	03/25/2052	1.A
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		03/01/2023	Paydown		7,772	7,772	7,789	7,778	0	(6)	0	(6)	0	7,772	0	0	0	30	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
61033R-AJ-2	MCMML 171R AR - CDO		01/22/2023	Paydown		100,477	100,477	100,477	100,477	0	0	0	0	0	100,477	0	0	0	0	04/23/2029	1.A FE
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
62946A-AC-8	NPRL 2017-1 A1 - ABS		03/20/2023	Paydown		43,061	43,061	41,298	41,477	0	1,584	0	1,584	0	43,061	0	0	0	165	10/21/2047	1.G FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		03/19/2023	Paydown		13,445	13,445	13,445	13,445	0	0	0	0	0	13,445	0	0	0	69	11/19/2049	1.F FE
62947A-AF-0	NPRL 2021-1 A1 - ABS		03/19/2023	Paydown		3,843	3,843	3,841	3,842	0	1	0	1	0	3,843	0	0	0	18	03/20/2051	1.F FE
62953J-AA-3	NXTC 2017-2 A - CDO		01/25/2023	Paydown		78,665	78,665	78,665	78,659	0	6	0	6	0	78,665	0	0	0	1,188	10/25/2029	1.A FE
62954J-AA-2	NPRL 2019-1 A1 - ABS		03/20/2023	Paydown		37,102	37,102	37,102	37,102	0	0	0	0	0	37,102	0	0	0	152	09/20/2049	1.F FE
62954J-AB-0	NPRL 2019-1 A2 - ABS		01/20/2023	Paydown		2,938	3,410	3,441	3,426	0	(488)	0	(488)	0	2,938	0	0	0	9	09/20/2049	1.F FE
62955W-AA-2	NZES 21FNT2 A - ABS		03/25/2023	Paydown		52,846	52,846	52,845	52,846	0	0	0	0	0	52,846	0	0	0	282	05/25/2026	2.C FE
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		02/28/2023	BARCLAYS CAPITAL INC FIXED INC		976,880	1,000,000	998,050	999,718	0	48	0	48	0	999,724	0	(22,844)	(22,844)	16,799	02/07/2024	1.E FE
64352V-MA-6	NCHET 2005-A A6 - RMBS		03/01/2023	Paydown		2,622	2,622	2,449	2,332	0	290	0	290	0	2,622	0	0	0	22	08/25/2035	1.A FM
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		03/27/2023	Paydown		37,125	37,125	37,125	37,125	0	0	0	0	0	37,125	0	0	0	341	03/25/2026	2.C FE
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		03/25/2023	Paydown		15,278	15,278	12,017	12,000	0	3,278	0	3,278	0	15,278	0	0	0	84	03/25/2052	1.A
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	01/20/2023	Paydown		56,866	56,866	56,866	56,865	0	1	0	1	0	56,866	0	0	0	550	04/20/2028	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
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		03/20/2023	Paydown		2,180	2,180	2,180	2,180	0	0	0	0	0	2,180	0	0	0	7	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		03/20/2023	Paydown		2,180	2,180	2,179	2,179	0	1	0	1	0	2,180	0	0	0	8	11/21/2050	1.A FE
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		03/01/2023	Paydown		22,173	22,173	22,467	22,433	0	(260)	0	(260)	0	22,173	0	0	0	92	10/25/2051	1.A
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS		03/01/2023	Paydown		11,853	11,853	11,888	11,872	0	(19)	0	(19)	0	11,853	0	0	0	47	07/25/2051	1.A

STATEMENT AS OF MARCH 31, 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		03/01/2023	Paydown		1,495	1,493	1,527	1,517	0	(22)	0	(22)	0	1,495	0	0	0	10	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		03/01/2023	Paydown		4,446	4,446	4,535	4,499	0	(52)	0	(52)	0	4,446	0	0	0	26	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		03/01/2023	Paydown		1,118	1,118	1,134	1,129	0	(11)	0	(11)	0	1,118	0	0	0	5	11/26/2049	1.A
69377E-AA-7	PRPM 22INV1 A1 - RMBS		03/25/2023	Paydown		32,540	32,540	31,653	31,502	0	1,037	0	1,037	0	32,540	0	0	0	248	04/25/2067	1.A FE
69506Y-SC-4	PACIFIC WESTERN BANK		03/22/2023	GOLDMAN		480,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(320,000)	(320,000)	10,328	05/01/2031	2.A PL
69546M-AA-5	PAID 221 A - ABS		03/15/2023	Paydown		128,177	128,177	128,177	128,177	0	0	0	0	0	128,177	0	0	0	434	10/15/2029	1.G FE
70163Q-AE-8	PARLI 2R AR - CDO	C	01/20/2023	Paydown		8,377	8,377	8,377	8,377	0	0	0	0	0	8,377	0	0	0	118	10/20/2031	1.A FE
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	03/15/2023	Paydown		6,980	6,980	6,980	6,980	0	0	0	0	0	6,980	0	0	0	45	06/15/2044	2.C FE
74153W-CL-1	PRICOA GLOBAL FUNDING I		03/14/2023	TORONTO DOMINION BANK LONDON		959,320	1,000,000	999,910	999,981	0	10	0	10	0	999,989	0	(40,669)	(40,669)	11,533	09/23/2024	1.D FE
74331C-AA-6	PROG 2020-SFR1 A - RMBS		02/01/2023	Paydown		688	688	688	688	0	0	0	0	0	688	0	0	0	2	04/17/2037	1.A FE
74331U-AA-6	PROG 22SFR3 A - RMBS		03/17/2023	Paydown		2,555	2,555	2,447	2,461	0	94	0	94	0	2,555	0	0	0	17	04/19/2039	1.A FE
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		03/01/2023	Paydown		3,719	3,719	3,772	3,770	0	(51)	0	(51)	0	3,719	0	0	0	24	02/25/2050	1.A
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		03/01/2023	Paydown		5,640	5,640	5,724	5,718	0	(79)	0	(79)	0	5,640	0	0	0	29	12/27/2049	1.A
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		03/27/2023	Paydown		10,166	10,352	8,136	10,120	0	46	0	46	0	10,166	0	0	0	78	01/25/2037	1.A FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS		03/01/2023	Paydown		709	709	720	722	0	(13)	0	(13)	0	709	0	0	0	4	09/27/2049	1.A
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		03/01/2023	Paydown		43,791	43,791	43,493	43,425	0	366	0	366	0	43,791	0	0	0	181	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
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		01/01/2023	Paydown		1,033	1,778	1,506	1,033	0	0	0	0	0	1,033	0	0	0	9	06/25/2036	1.D FM
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		03/01/2023	Paydown		1,706	5,293	4,483	1,651	0	55	0	55	0	1,706	0	0	0	71	06/25/2036	2.C FM
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		03/25/2023	Paydown		1,836	1,836	1,822	1,825	0	11	0	11	0	1,836	0	0	0	13	10/25/2063	1.A FE
74969T-AA-8	RBIT 2021-HB1 A - RMBS		03/25/2023	Paydown		185,906	185,906	185,906	185,907	0	(1)	0	(1)	0	185,906	0	0	0	249	11/25/2031	1.A FE
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		03/25/2023	Paydown		11,367	11,366	11,277	11,260	0	106	0	106	0	11,367	0	0	0	80	01/25/2070	1.A FE
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		03/27/2023	Paydown		6,429	6,429	5,007	6,408	0	21	0	21	0	6,429	0	0	0	57	05/25/2036	1.A FM
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
75575J-AA-3	RCMT 2020-FL4 A - CMBS		01/25/2023	Paydown		51,976	51,976	51,976	51,976	0	0	0	0	0	51,976	0	0	0	276	02/26/2035	1.A FE
78434K-AA-5	SGR 222 A1 - CMO/RMBS		03/25/2023	Paydown		11,271	11,271	11,264	11,264	0	7	0	7	0	11,271	0	0	0	95	08/25/2062	1.A FE
803169-AQ-4	SRANC 3R AFR - CDO	C	03/22/2023	Paydown		95,025	95,025	95,025	95,031	0	(6)	0	(6)	0	95,025	0	0	0	971	06/24/2030	1.A FE
81742L-AA-4	SEQI 1 A - CDO	C	01/15/2023	Paydown		44,002	44,002	44,002	44,002	0	0	0	0	0	44,002	0	0	0	0	04/15/2031	1.A FE
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		03/01/2023	Paydown		3,875	3,875	3,943	3,934	0	(59)	0	(59)	0	3,875	0	0	0	22	12/27/2049	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		03/01/2023	Paydown		936	936	956	962	0	(25)	0	(25)	0	936	0	0	0	5	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		03/01/2023	Paydown		13,468	13,468	13,801	13,695	0	(226)	0	(226)	0	13,468	0	0	0	63	03/25/2050	1.A
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		03/01/2023	Paydown		21,366	21,366	21,590	21,558	0	(192)	0	(192)	0	21,366	0	0	0	104	11/25/2051	1.A
817743-AA-5	SPRO 2019-1 A2 - ABS		01/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	24	10/25/2049	2.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS		03/20/2023	Paydown		2,500	2,500	2,657	2,633	0	(133)	0	(133)	0	2,500	0	0	0	11	01/20/2050	1.C FE
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		03/27/2023	Paydown		42,452	42,452	32,475	42,137	0	315	0	315	0	42,452	0	0	0	271	12/25/2035	1.A FM
85325W-AA-6	STANDARD CHARTERED PLC	C	01/31/2023	GOLDMAN		945,740	1,000,000	999,990	1,000,023	0	1	0	1	0	1,000,024	0	(54,284)	(54,284)	14,252	01/30/2026	1.G FE
85572R-AA-7	STARR 2018-1 A - ABS	C	03/15/2023	Paydown		24,304	24,304	24,211	24,264	0	40	0	40	0	24,304	0	0	0	102	05/15/2043	2.A FE
85573L-AA-9	STARR 2019-1 A - ABS	C	03/15/2023	Paydown		15,829	15,829	15,828	15,828	0	0	0	0	0	15,829	0	0	0	133	03/15/2044	2.B FE
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		03/01/2023	Paydown		30,100	22,765	18,169	30,098	0	2	0	2	0	30,100	0	0	0	83	07/25/2035	1.A FM
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		03/27/2023	Paydown		388,407	388,407	367,044	369,010	0	19,397	0	19,397	0	388,407	0	0	0	2,537	05/25/2047	1.E FE
872225-AD-9	TBW 2006-5 A3 - RMBS		03/01/2023	Paydown		9,491	9,491	7,614	7,380	0	2,112	0	2,112	0	9,491	0	0	0	45	11/25/2036	1.A FM
87267C-AA-6	TRP 211 A - ABS		03/17/2023	Paydown		26,791	26,791	24,560	24,690	0	2,101	0	2,101	0	26,791	0	0	0	100	06/19/2051	1.F FE
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	03/30/2023	Paydown		4,603	4,603	4,603	4,602	0	1	0	1	0	4,603	0	0	0	75	09/30/2039	1.B FE
87342R-AC-8	BELL 2016-1 A23 - RMBS		02/25/2023	Paydown		2,500	2,500	2,461	2,467	0	33	0	33	0	2,500	0	0	0	31	05/25/2046	2.B FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		02/25/2023	Paydown		11,250	11,250	9,496	9,616	0	1,634	0	1,634	0	11,250	0	0	0	65	08/25/2051	2.B FE
88603U-AA-7	THRST 2021 A - ABS	C	03/15/2023	Paydown		43,824	43,824	43,822	43,823	0	1	0	1	0	43,824	0	0	0	297	07/15/2040	1.F FE
89613T-AA-6	TAH 2018-SFR1 A - RMBS		03/01/2023	Paydown		15,050	15,050	14,963	15,050	0	0	0	0	0	15,050	0	0	0	108	05/19/2037	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
89657B-AA-2	TRL 191 A1 - ABS		03/17/2023	Paydown		12,421	12,421	12,415	12,417	0	4	0	4	0	12,421	0	0	0	79	04/17/2049	1.F FE
89683L-AA-8	TRP 212 A - CMO/RMBS		03/17/2023	Paydown		14,761	14,761	14,755	14,755	0	6	0	6	0	14,761	0	0	0	52	06/20/2051	1.F FE
898203-AA-2	TFINS 2017-2 A1 - CDO	C	03/20/2023	Paydown		44,758	44,758	43,863	44,075	0	684	0	684	0	44,758	0	0	0	707	09/20/2039	1.C FE
89822P-AA-1	TFINS 201 A1 - CDO		01/15/2023	Paydown		2,946	2,946	2,946	2,946	0	0	0	0	0	2,946	0	0	0	24	04/16/2040	1.C FE
90352W-AD-6	STEAM 2021-1 A - ABS		03/28/2023	Paydown		16,090	16,090	16,089	16,087	0	3	0	3	0	16,090	0	0	0	50	02/28/2051	1.F FE
90355R-AC-6	UWMMT-21INV3-A3 - CMO/RMBS		03/01/2023	Paydown		31,079	31,079	30,103	30,065	0	1,013	0	1,013	0	31,079	0	0	0	126	11/25/2051	1.A
91824N-AC-6	UWM 211 A3 - CMO/RMBS		03/01/2023	Paydown		19,908	19,908	20,069	20,038	0	(130)	0	(130)	0	19,908	0	0	0	76	08/25/2051	1.A
92259T-AA-9	VCC 211 A1 - ABS		03/25/2023	Paydown		64,668	64,668	64,662	64,660	0	8	0	8	0	64,668	0	0	0	145	05/25/2051	1.A FE
92539A-AA-2	VERUS 226 A1 - CMO/RMBS		03/01/2023	Paydown		27,462	27,462	27,208	27,162	0	300	0	300	0	27,462	0	0	0	250	06/27/2067	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
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		03/01/2023	Paydown		720	720	723	708	0	12	0	12	0	720	0	0	0	7	06/25/2033	1.A FM
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		03/01/2023	Paydown		5,265	5,402	4,184	5,250	0	15	0	15	0	5,265	0	0	0	26	05/25/2037	1.A FM
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		03/01/2023	Paydown		2,655	2,731	2,433	2,649	0	6	0	6	0	2,655	0	0	0	13	11/25/2036	1.A FM
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		03/01/2023	Paydown		4,908	4,908	4,966	4,911	0	(3)	0	(3)	0	4,908	0	0	0	25	12/27/2049	1.A
95058X-AE-8	WEN 2018-1 A22 - RMBS		03/15/2023	Paydown		2,500	2,500	2,246	2,254	0	246	0	246	0	2,500	0	0	0	24	03/16/2048	2.B FE
95058X-AK-4	WEN 211 A2 - RMBS		03/15/2023	Paydown		4,025	4,025	3,570	3,607	0	418	0	418	0	4,025	0	0	0	24	06/15/2051	2.B FE
97064G-AA-1	WESTF 2021-A A - ABS		03/15/2023	Paydown		21,831	21,831	21,829	21,830	0	1	0	1	0	21,831	0	0	0	126	05/15/2046	1.F FE
974153-AB-4	WSTOP 201 A2 - RMBS		03/05/2023	Paydown		5,000	5,000	4,747	4,770	0	230	0	230	0	5,000	0	0	0	36	12/05/2050	2.B FE
98878C-AA-4	ZCCP 181 A1 - CDO		01/17/2023	Paydown		8,936	8,936	8,936	8,936	0	0	0	0	0	8,936	0	0	0	134	01/16/2031	1.A FE
98920M-AA-0	ZAXBY 211 A2 - ABS		01/30/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	20	07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,014,336	14,526,367	14,374,323	14,445,888	133	74,019	0	74,152	0	14,534,481	0	(520,145)	(520,145)	144,579	XXX	XXX
2509999997. Total - Bonds - Part 4						23,329,718	23,776,515	24,219,149	24,019,061	133	54,637	0	54,770	0	24,088,263	0	(758,545)	(758,545)	264,412	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						23,329,718	23,776,515	24,219,149	24,019,061	133	54,637	0	54,770	0	24,088,263	0	(758,545)	(758,545)	264,412	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						23,329,718	XXX	24,219,149	24,019,061	133	54,637	0	54,770	0	24,088,263	0	(758,545)	(758,545)	264,412	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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	*
Fifth Third Bank ... Cincinnati, OH		0.650	280	0	177,223	177,311	125,205	XXX
Cash Held with Securities On Deposit	SD	0.000	0	0	430	13,180	12,993	XXX
The Bank of New York Mellon .. New York, NY		2.200	0	0	5,048	8,105	5,522	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	280	0	182,701	198,596	143,720	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	280	0	182,701	198,596	143,720	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	280	0	182,701	198,596	143,720	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
233809-30-0	FIDELITY IMM:TRS O I	SD	03/02/2023	4.400		2	0	9
31846V-41-9	FIRST AMER:TRS OBG V	SD	03/02/2023	4.550		2	0	2
825252-40-6	INVESCO TREASURY INST		03/31/2023	4.710		14,038,315	20,521	95,046
94975H-29-6	ALLSPRING:TRS+ MM I	SD	12/02/2022	4.600		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						14,038,319	20,521	95,057
711991-00-0	TD BANK DEPOSIT SWEEP	SD	03/01/2023	0.000		4,501	11	0
8309999999. Subtotal - All Other Money Market Mutual Funds						4,501	11	0
8609999999 - Total Cash Equivalents						14,042,819	20,532	95,057