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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Mid-Continent Casualty Company

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 23418 Employer's ID Number 73-0556513

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

Country of Domicile United States of America

Incorporated/Organized 02/26/1947 Commenced Business 02/26/1948

Statutory Home Office 301 E. 4th Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 1437 South Boulder Ave. (Street and Number)

Tulsa, OK, US 74119 (City or Town, State, Country and Zip Code), _____ (Area Code) (Telephone Number)

Mail Address P.O. Box 1409 (Street and Number or P.O. Box), Tulsa, OK, US 74101 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1437 South Boulder Ave. (Street and Number)

Tulsa, OK, US 74119 (City or Town, State, Country and Zip Code), _____ (Area Code) (Telephone Number)

Internet Website Address http://www.mcg-ins.com/

Statutory Statement Contact Gregory Patrick Jones (Name), 918-587-7221-61250 (Area Code) (Telephone Number)

gjones@mcg-ins.com (E-mail Address), 918-588-1253 (FAX Number)

OFFICERS

President and COO Barrett Farmer Leahy

Senior Vice President, CFO & Treasurer Gregory Patrick Jones

Assistant Secretary Sharon Lee Anne Hackl

OTHER

David Lawrence Thompson Jr, Chairman
Raymond Herbert Corley, Senior Vice President
John Allen Gant, Senior Vice President
Robert Dewayne Martin, Senior Vice President & Chief Information Officer
Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Matthew David Felvus, Secretary
Stephen Charles Beraha, Assistant Secretary
Matthew John Stevens, Assistant Treasurer
Robert Jude Zbacnik, Assistant Treasurer
Michael Eugene Sullivan Jr, Vice Chairman
Annette Denise Gardner, Assistant Treasurer

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

Barrett Farmer Leahy	Sharon Lee Anne Hackl	Gregory Patrick Jones
President and COO	Assistant Secretary	Senior Vice President, CFO & Treasurer

Subscribed and sworn to before me this 25th day of July, 2023

Sonya L. Embry
Notary Public, State of Oklahoma
My Commission expires December 28, 2024

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.....

Notary Public
State of Oklahoma
SONYA L. EMBRY
WAGONER COUNTY
COMMISSION #12012029
Comm. Exp. 12-28-2024

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	459,532,720	0	459,532,720	438,366,660
2.	Stocks:				
	2.1 Preferred stocks	26,764,255	0	26,764,255	25,847,805
	2.2 Common stocks	58,038,492	34,225	58,004,266	57,145,083
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 ($ 21,753,144), cash equivalents ($ 8,587,446) and short-term investments ($ 0)	30,340,590	0	30,340,590	42,798,792
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	208,343	0	208,343	293,469
9.	Receivables for securities	928	0	928	18,938
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)	574,885,327	34,225	574,851,102	564,470,746
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	3,814,831	0	3,814,831	3,293,208
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	17,315,617	2,924,442	14,391,175	14,522,954
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	24,040,934	0	24,040,934	20,967,310
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	0	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	876,564	0	876,564	0
18.2	Net deferred tax asset	15,163,065	5,907,433	9,255,632	9,540,715
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	85,005	0	85,005	100,705
21.	Furniture and equipment, including health care delivery assets ($ 0)	373,165	373,165	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	2,082	0	2,082	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	6,908,738	6,904,556	4,182	8
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	643,465,328	16,143,822	627,321,507	612,895,647
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	643,465,328	16,143,822	627,321,507	612,895,647
	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.	Prepaid Asset	81,016	81,016	0	0
2502.	TOMIC Asset Purchase	6,823,540	6,823,540	0	0
2503.	Other Amounts Receivable	90	0	90	8
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,092	0	4,092	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,908,738	6,904,556	4,182	8

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 34,914,442)	233,557,570	236,263,369
2.	Reinsurance payable on paid losses and loss adjustment expenses	0	0
3.	Loss adjustment expenses	70,991,988	70,273,799
4.	Commissions payable, contingent commissions and other similar charges	4,728,067	5,004,851
5.	Other expenses (excluding taxes, licenses and fees)	4,842,421	6,063,409
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,844,418	1,518,119
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	442,980
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 $ 7,825,984 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)	82,346,174	78,096,962
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	679,297	865,790
13.	Funds held by company under reinsurance treaties	25,000	0
14.	Amounts withheld or retained by company for account of others	785,325	899,213
15.	Remittances and items not allocated	0	0
16.	Provision for reinsurance (including $ 0 certified)	3,208,754	2,840,260
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	837,484	751,784
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	(38,341,791)	(41,098,212)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	365,504,707	361,922,324
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	365,504,707	361,922,324
29.	Aggregate write-ins for special surplus funds	7,000,000	2,000,000
30.	Common capital stock	3,506,250	3,506,250
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	187,203,958	187,169,728
35.	Unassigned funds (surplus)	64,106,592	58,297,345
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)	261,816,800	250,973,323
38.	Totals (Page 2, Line 28, Col. 3)	627,321,507	612,895,647
	DETAILS OF WRITE-INS		
2501.	Retroactive Reinsurance Ceded	(38,240,110)	(41,099,879)
2502.	Rounding	0	(4)
2503.	Accounts Payable	4,735	21,627
2598.	Summary of remaining write-ins for Line 25 from overflow page	(106,417)	(19,955)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(38,341,791)	(41,098,212)
2901.	Retroactive Reinsurance Gain	7,000,000	2,000,000
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)	7,000,000	2,000,000
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 $ 78,495,720)	76,652,837	72,621,981	147,885,295
	1.2 Assumed (written $ 16,689,623)	13,588,439	10,539,694	22,851,817
	1.3 Ceded (written $ 8,030,719)	7,335,867	6,415,299	13,681,527
	1.4 Net (written $ 87,154,624)	82,905,409	76,746,376	157,055,585
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 37,792,122):			
	2.1 Direct	38,549,690	34,208,075	70,647,349
	2.2 Assumed	5,622,027	3,101,940	8,721,791
	2.3 Ceded	8,552,715	7,225,520	16,220,768
	2.4 Net	35,619,002	30,084,495	63,148,372
3.	Loss adjustment expenses incurred	18,146,615	14,397,831	24,980,500
4.	Other underwriting expenses incurred	29,491,895	30,198,266	60,108,599
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	83,257,512	74,680,592	148,237,470
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(352,103)	2,065,784	8,818,115
	INVESTMENT INCOME			
9.	Net investment income earned	11,103,001	7,109,915	16,885,988
10.	Net realized capital gains (losses) less capital gains tax of $ (298,878)	(1,155,933)	(143,041)	(2,291,291)
11.	Net investment gain (loss) (Lines 9 + 10)	9,947,068	6,966,874	14,594,697
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 33,972 amount charged off $ 73,899)	(39,927)	(196,344)	(174,989)
13.	Finance and service charges not included in premiums	206,682	182,006	375,590
14.	Aggregate write-ins for miscellaneous income	4,528,186	1,532,297	1,059,000
15.	Total other income (Lines 12 through 14)	4,694,941	1,517,959	1,259,601
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	14,289,906	10,550,617	24,672,413
17.	Dividends to policyholders	75,993	73,808	141,621
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)	14,213,913	10,476,809	24,530,792
19.	Federal and foreign income taxes incurred	3,377,285	2,377,919	6,037,187
20.	Net income (Line 18 minus Line 19)(to Line 22)	10,836,628	8,098,890	18,493,605
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	250,973,323	265,511,380	265,511,377
22.	Net income (from Line 20)	10,836,628	8,098,890	18,493,605
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (134,906)	313,251	(3,113,112)	(2,206,080)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	549,695	747,167	1,355,547
27.	Change in nonadmitted assets	(521,832)	(86,139)	(1,924,621)
28.	Change in provision for reinsurance	(368,494)	(1,811,000)	(318,030)
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	34,230	28,598	61,523
	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	(30,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	2
38.	Change in surplus as regards policyholders (Lines 22 through 37)	10,843,478	3,864,404	(14,538,054)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	261,816,800	269,375,784	250,973,323
	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.	Retrospective Reinsurance Gain	5,000,000	2,000,000	2,000,000
1402.	Other Expense	0	0	(941,000)
1403.	Miscellaneous Income (Expense)	(471,814)	(467,702)	0
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	(1)	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	4,528,186	1,532,297	1,059,000
3701.	Rounding	0	0	2
3702.	Miscellaneous Sources	0	0	0
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	2

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	83,829,289	77,653,195	158,430,739
2. Net investment income	9,935,387	6,312,962	15,249,524
3. Miscellaneous income	165,530	(14,339)	200,778
4. Total (Lines 1 to 3)	93,930,206	83,951,818	173,881,041
5. Benefit and loss related payments	38,324,801	34,953,597	60,451,575
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	48,057,563	46,045,994	92,022,436
8. Dividends paid to policyholders	75,993	73,808	141,621
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	4,397,951	2,833,731	5,667,032
10. Total (Lines 5 through 9)	90,856,308	83,907,130	158,282,664
11. Net cash from operations (Line 4 minus Line 10)	3,073,899	44,688	15,598,377
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	41,069,242	60,430,594	105,809,910
12.2 Stocks	738,000	0	2,000,000
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	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	41,807,242	60,430,594	107,809,910
13. Cost of investments acquired (long-term only):			
13.1 Bonds	63,269,043	133,985,028	200,109,822
13.2 Stocks	2,000,000	2,000,000	4,000,000
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	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	65,269,043	135,985,028	204,109,822
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)	(23,461,801)	(75,554,434)	(96,299,912)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
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	1,252,138
16.6 Other cash provided (applied)	7,929,701	8,500,725	20,328,390
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	7,929,700	8,500,725	19,076,253
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)	(12,458,202)	(67,009,021)	(61,625,282)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	42,798,791	104,424,073	104,424,073
19.2 End of period (Line 18 plus Line 19.1)	30,340,589	37,415,052	42,798,791

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

20.0001. Exchange of Debt Securities	0	5,317,427	6,655,368
20.0002. Securities Transferred as Dividends/Return of Capital Distribution to Parent	0	0	28,747,862
20.0003. Long Term Debt Securities acquired by paid in kind interest/dividends	2,459	0	15,505
20.0004. Transferred from Debt to Other Invested Assets	0	0	243,794
20.0005. Exchange of Long Term Debt to Other Invested Assets	0	0	194,349
20.0006. Stock Based Compensation	34,230	28,598	61,523
20.0007. Receivable for Securities	18,010	33,279	7,205
20.0008. Payable for Securities	0	1,494,373	0
20.0009. Amortization of Intangibles	470,589	467,702	0
20.0010. Gain on LPT Retrospective Reinsurance	5,000,000	2,000,000	2,000,000

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Mid-Continent Casualty Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 10,836,628	$ 18,493,605
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	-	-	-	$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:	-	-	-	$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 10,836,628	$ 18,493,605
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 261,816,800	$ 250,973,323
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	-	-	-	$ -	$ -
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	-	-	-	$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 261,816,800	$ 250,973,323

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from these estimates.

C. Accounting Policy

Investments – Invested asset values are generally stated as follows:

Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. 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 not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating are subject to the Modified FE process that determines the appropriate NAIC designations and Book Adjusted Carrying Values. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchange Traded Funds.

Redeemable preferred stocks rated P1 and P2 are stated at amortized cost; perpetual preferred stocks rated 1 and 2 are stated at fair value; all others are stated at the lower of cost, amortized cost, or fair value.

Common stocks are stated at fair value except investment in subsidiaries. Investments in insurances subsidiaries are stated at the statutory equity in net assets plus any applicable remaining goodwill. Goodwill is amortized on a straight-line basis over ten years. Investments in non-insurance subsidiaries are stated at NAIC specified values.

Short-term investments are stated at cost.

Other invested assets are stated at the lower of cost or fair value.

Unpaid Losses and Loss Adjustment Expenses – The net liabilities stated for unpaid claims and for expenses of investigation and adjustment of unpaid claims are based upon (a) the accumulation of case estimates for losses reported prior to the close of the accounting period on the direct business written; (b) estimates received from ceding reinsurers and insurance pools and associations; (c) estimates of unreported losses (including possible development on known claims) based on past experience; (d) estimates based on experience of expenses for investigating and adjusting claims; and (e) the current state of the law and coverage litigation. Establishing reserves for asbestos, environmental, and other mass tort claims involves considerably more judgment than other types of claims due to, among other things, inconsistent court decisions, an increase in bankruptcy filings as a result of asbestos-related liabilities, novel theories of coverage, and judicial interpretations that often expand theories of recovery and broaden the scope of coverage.

Loss reserve liabilities are subject to the impact of changes in claim amounts and frequency and other factors. Changes in estimates of the liabilities for losses and loss adjustment expenses are reflected in the Statement of Income in the period in which determined. Despite the variability inherent in such estimates, management believes the liabilities for unpaid losses and loss adjustment expenses are adequate.

Premium Deficiency Reserve – The Company does not use anticipated investment income as a factor in premium deficiency calculations.

Premium Recognition – Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Generally, for direct business, such reserves are computed by pro rata methods. For certain collateral protection products, earned premium and unearned premium reserves are computed consistent with the proportion of the total exposure provided throughout the term of the contract. For assumed business, unearned premium reserves are based on reports received from ceding companies for reinsurance.

Underwriting Expense Recognition – Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

Non-Admitted Assets – Certain assets designated as "non-admitted", in accordance with Statement of Statutory Accounting Principles (SSAP) No. 4 Assets and Non-Admitted Assets, are excluded from the statutory balance sheet and such amounts are charged directly to unassigned funds.

D. Going Concern

After review of the Company's financial condition, management has no doubts about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

The Company did not have any material changes in accounting principles and/or corrections of errors.

NOTE 3 Business Combinations and Goodwill

The Company was not involved in any acquisitions or mergers during the current year.

NOTE 4 Discontinued Operations

The Company did not have any discontinued operations during 2023.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - The Company does not have any investment in mortgage loans.

B. Debt Restructuring - No debt has been restructured during 2023.

C. Reverse Mortgages - The Company does not invest in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

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.

(2) The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2023.

(3) The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during 2023.

(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	$ (1,124,710)
2. 12 Months or Longer	$ (18,861,365)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 38,262,599
2. 12 Months or Longer	$ 175,466,440

(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 at June 30, 2023. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - The Company did not engage in repurchase agreements or engage in securities lending.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - The Company did not engage in repurchase transactions accounted for as secured borrowing during the current year.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - The Company did not engage in reverse repurchase transactions accounted for as secured borrowing during the current year.

H. Repurchase Agreements Transactions Accounted for as a Sale - The Company did not engage in repurchase transactions accounted for as a sale during the current year.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - The Company did not engage in reverse repurchase transactions accounted for as a sale during the current year.

J. Real Estate - The Company did not recognize any impairment losses on real estate during 2023 and does not engage in retail land sales.

K. Low Income Housing tax Credits (LIHTC) - The Company does not have any investments in low income housing securities.

L. Restricted Assets - No significant change.

M. Working Capital Finance Investments - The Company does not invest in working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities - The Company does not offset or net assets and liabilities for derivatives, repurchase and reverse repurchase agreements, and securities borrowing and securities lending assets.

O. 5GI Securities -The company does not invest in 5GI securities.

P. Short Sales - The Company did not engage in any short sale transactions during the current year.

Q. Prepayment Penalty and Acceleration Fees

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

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies.

NOTE 7 Investment Income

No investment income was excluded from surplus.

NOTE 8 Derivative Instruments

The Company's investment objectives do not include holding or issuing derivative financial instruments.

NOTE 9 Income Taxes

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

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. The Company is an indirect 100% owned subsidiary of American Financial Group, Inc.; 100% of the outstanding common stock of the Company is directly owned by Great American Holding, Inc. See Schedule Y, Part 1, Organizational Chart.

B. Detail of Transactions Greater than 1/2% of Admitted Assets -The Company did not have any transactions with any affiliate exceeding 1/2 of 1% of Admitted Assets.

C. Transactions with related party who are not reported on Schedule Y - None.

D. Amounts Due to or from Related Parties - The Company has related party payables to American Financial Group, Great American Insurance Company, and American Money Mangement Corporation for $3,234; $813,162; and $21,088; respectively. The Company has receivables due from its subsidiaries Oklahoma Surety Company, Mid-Continent Assurance Company and Mid-Continent Excess and Surplus Insurance Company for $617, $799, and $666; respectively.

E. Guarantees or Contingencies for Related Parties - The Company has no guarantees or contingencies for related parties.

F. Management or service contracts and all cost sharing arrangements involving the Company or any affiliated insurer:

1. The Company and affiliated insurance companies have contracts with American Money Management Corporation (an affiliate) which, subject to the direction of the Finance Committees of the companies, provide for management and accounting services related to the investment portfolios.

2. Certain administrative, consultative, printing, office duplicating, telecommunications, purchasing, personnel, data processing and other services are provided under General Services Agreements between the Company and insurance and non-insurance affiliates for which actual costs are allocated on the basis of usage.

NOTES TO FINANCIAL STATEMENTS

G. The Company is an indirect 100% owned subsidiary of American Financial Group, Inc.; 100% of the outstanding common stock of the Company is directly owned by Great American Holding, Inc. See Schedule Y, Part 1, Organizational Chart.

H. The Company owns no shares, either directly or indirectly, of an upstream affiliate or ultimate parent.

I. Investments in Affiliates Greater than 10% of Admitted Assets - The Company does not own shares in any Subsidiary, Controlled or Affiliated Companies whose carrying value exceeds 10% of the admitted assets of the Company.

J. The Company did not recognize any impairment write down for its investments in Subsidiary, Controlled or Affiliated Companies during the statement period.

K. Investment in Foreign Insurance Subsidiary - Not Applicable.

L. Investment in Downstream Non-Insurance Holding Company - Not Applicable.

M. All SCA Investments - Not applicable.

N. Investment in Insurance SCAs - Not applicable.

(1) All U.S. insurance subsidiaries owned by the Company prepare their statutory financial statement in compliance with NAIC statutory accounting practices and procedures.

(2) Not Applicable.

O. SCA or SSAP 48 Entity Loss Tracking - Not applicable.

NOTE 11 Debt

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

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

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

The company does not have any defined benefit plans.

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

No significant change.

NOTE 14 Liabilities, Contingencies and Assessments

No significant change.

NOTE 15 Leases

A. Lessee Operating Lease:

No significant changes.

B. Lessor Leases

The Company does not have any leases where it is the lessor.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

The Company does not have any financial instruments with off-balance sheet risk.

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. Transfer and Servicing of Financial Assets - Not applicable

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

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

The Company does not serve as an administrator for uninsured accident and health plans or uninsured portions of partially insured plans.

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

The Company did not have any direct premium written by a managing general agent or third-party administrator.

NOTE 20 Fair Value Measurements

A. (1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item 4 below for a discussion of each of these three levels.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -
States, municipalities, and political subdivis	$ -	$ -	$ -	$ -	$ -
Foreign government	$ -	$ -	$ -	$ -	$ -
Residential MBS	$ -	$ 457,236	$ -	$ -	$ 457,236
Commercial MBS	$ -	$ -	$ -	$ -	$ -
Collateralized loan obligations	$ -	$ -	$ -	$ -	$ -
Asset backed securities	$ -	$ 397,980	$ -	$ -	$ 397,980
All other bonds	$ -	$ 5,546,362	$ -	$ -	$ 5,546,362
Preferred stocks	$ 20,860,505	$ 4,013,750	$ 1,890,000	$ -	$ 26,764,255
Common stocks	$ 1,821,455	$ -	$ -	$ -	$ 1,821,455
Cash and short term	$ -	$ -	$ -	$ -	$ -
Other invested assets - residual tranches	$ -	$ -	$ 142,159	$ -	$ 142,159
Total assets at fair value/NAV	$ 22,681,960	$ 10,415,328	$ 2,032,159	$ -	$ 35,129,447

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities, and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Foreign government	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Residential MBS	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Commercial MBS	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Collateralized loan obligations	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Asset backed securiti	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
All other bonds	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Preferred stocks	$ 1,820,000	$ -	$ -	$ -	$ 70,000	$ -	$ -	$ -	$ -	$ 1,890,000
Common stocks	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Cash and short term	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Other invested assets - residual tranches	$ 123,965	$ 41,819	$ -	$ (41,116)	$ 17,491	$ -	$ -	$ -	$ -	$ 142,159
Total Assets	$ 1,943,965	$ 41,819	$ -	$ (41,116)	$ 87,491	$ -	$ -	$ -	$ -	$ 2,032,159

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available 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'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. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) The Company does not have any derivative assets or liabilities.

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item 4 above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)
Assets:					
Bonds:					
U.S. Government and government agencies	$ 733,977	$ 749,524	$ 733,977	$ -	$ -
States, municipalities, and political subdivisions	$ 56,473,486	$ 59,647,510	$ -	$ 56,473,486	$ -
Foreign government	$ -	$ -	$ -	$ -	$ -
Residential MBS	$ 105,266,274	$ 115,433,838	$ -	$ 104,909,523	$ 356,751
Commercial MBS	$ 989,193	$ 1,000,000	$ -	$ 989,193	$ -
Collateralized loan obligations	$ 49,989,838	$ 52,299,943	$ -	$ 49,989,838	$ -
Asset backed securities	$ 82,109,590	$ 87,593,259	$ -	$ 82,109,590	$ -
All other bonds	$ 136,475,065	$ 142,808,646	$ 1,527,500	$ 119,088,553	$ 15,859,012
Preferred stocks	$ 26,764,255	$ 26,764,255	$ 20,860,505	$ 4,013,750	$ 1,890,000
Common stocks	$ 1,821,455	$ 1,821,455	$ 1,821,455	$ -	$ -
Other invested assets - residual tranches	$ 222,122	$ 164,412	$ -	$ 79,963	$ 142,159
Cash and short term	$ 30,340,590	$ 30,340,590	$ 30,340,590	$ -	$ -
Total	$ 491,185,845	$ 518,623,432	$ 55,284,027	$ 417,653,896	$ 18,247,922

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

E. NAV Practical Expedient Investments - Not Applicable.

NOTE 21 Other Items

A. Unusual or Infrequent Items - Not Applicable.

B. Troubled Debt Restructuring: Debtors - Not Applicable.

C. Other Disclosures - None.

NOTES TO FINANCIAL STATEMENTS

D. Business Interruption Insurance Recoveries - Not Applicable.

E. State Transferable and Non-transferable Tax Credits - The Company does not have any state transferable or non-transferable tax credits.

F. Subprime Mortgage Related Risk Exposure - No significant change.

G. Insurance-Linked Securities (ILS) Contracts - No significant change.

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable.

NOTE 22 Events Subsequent

There have not been any events subsequent to June 30, 2023 which the Company believes will have a material effect on the financial condition of the Company.

NOTE 23 Reinsurance

On February 9, 2021, the Company entered into a loss portfolio agreement (LPT) with Allianz Reinsurance America, Inc. covering construction defect losses on primary General Liability policies written on artisan sub-contracts in Florida for accident years 2004 through 2016. The agreement covers losses occurring on or after January 1, 2004 through and including December 31, 2016. Allianz shall be liable for 100% of the Company's Ultimate Net Losses paid on or after June 29, 2020 but not to exceed $98,575,000. In consideration for the assumption of the loss reserves, the Company paid Allianz $78,650,000 equal to the loss reserves transferred. No gain or loss was recorded on the transaction and the agreement is accounted for as retroactive reinsurance. As of June 30, 2023 the retroactive reinsurance ceded reserve was $38.2 million with a deferred gain of $5.0 million during 2023 and $7.0 million inception to date. The Company has collected $7.9 million during 2023 and $47.4 million inception to date in reimbursed paid losses and had no recoverable balance outstanding as of June 30, 2023.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have any accrued retrospectively rated premiums reported as admitted assets.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2022 were $306.5 million. As of June 30, 2023, $52.5 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $262.2 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on General Liability, Products Liability, and Commercial Auto Liability lines of insurance. Therefore, there has been $8.2 million in unfavorable prior-year development from December 31, 2022 to June 30, 2023. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimate are increased or decreased as additional information becomes known regarding individual claims.

Note 26 Intercompany Pooling Arrangements

A. Identification of the Lead Entity and all Affiliated Entities Participating in the Intercompany Pool

The Company maintains a reinsurance pooling agreement with certain subsidiaries. The effect of the pooling agreement is to transfer all direct and assumed liabilities of the participating companies to the Company. The Company retains 100% of the pooled business as illustrated below:

Company	NAIC Company Code Number	Participation Percentage
Mid-Continent Casualty Company	23418	100.0%
Oklahoma Surety Company	23426	0.0%
Mid-Continent Assurance Company	15380	0.0%
Mid-Continent Excess and Surplus Insurance Company	13794	0.0%

B. Description of Lines and Types of Business Subject to the Pooling Agreement

All lines of business are subject to the pooling agreement.

C. Description of Cessions to Non-affiliated Reinsurance Subject to Pooling Agreement

The Company's net underwriting results are determined after making cessions to various other affiliated and non-affiliated reinsurers under terms of other reinsurance agreements. These cessions are made subsequent to the pooling of business from the pool members to the Company.

D. Identification of All Pool Members that are Parties to Reinsurance Agreements with Non-affiliated Reinsurers

The Company is party to reinsurance agreements with affiliated and non-affiliated reinsurers covering business subject to the pooling agreement. The Company has a contractual right of recovery under such reinsurance agreements.

E. Explanation of Discrepancies between Entries of Pooled Business

There are no discrepancies between entities regarding pooled business on the assumed and ceded reinsurance schedules of the Company and the corresponding entries on the assumed and ceded reinsurance schedules of other pool participants.

F. Description of Intercompany Sharing

The Provision for Reinsurance (Schedule F, Part 3) is recorded by the Company and is not shared with the other pool participants. Uncollectible reinsurance balances which are written off are subject to the terms of the pooling agreement.

G. Amounts Due to/from Lead Entity and All Affiliated Entities Participating in the Intercompany Pool

As of June 30, 2023, the Company had the following receivables due from affiliates in the indicated amounts as a result of the pooling agreement: Oklahoma Surety Company, Mid-Continent Assurance Company and Mid-Continent Excess and Surplus Insurance Company for $617, $799, and $666; respectively.

NOTE 27 Structured Settlements

The amount of reserves no longer carried by the Company for which the Company purchased annuities, with the claimant as payee but for which the Company is contingently liable, is less than 1% of the Company's policyholders' surplus.

NOTE 28 Health Care Receivables

The Company does not have any health care receivables.

NOTE 29 Participating Policies

No significant change.

NOTE 30 Premium Deficiency Reserves

No significant change.

NOTE 31 High Deductibles

The Company does not participate in any high deductible programs.

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company does not discount its liabilities for unpaid losses or unpaid loss adjustment expenses.

NOTE 33 Asbestos/Environmental Reserves

The Company does not have exposure to asbestos and environmental claims as contemplated by this disclosure requirement.

NOTE 34 Subscriber Savings Accounts

The Company is not a reciprocal exchange and, accordingly, has nothing to report.

NOTE 35 Multiple Peril Crop Insurance

The Company does not write multiple peril crop insurance.

NOTES TO FINANCIAL STATEMENTS

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
The name of Great American Underwriters Insurance Company changed to Bridgefield Indemnity Insurance Company. .....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046

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

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/12/2023

6.4 By what department or departments?
Ohio Department of Insurance .....

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

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

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

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

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: ..... $ 0

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 55,396,280	$ 56,217,035
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)	$ 55,396,280	$ 56,217,035
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
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 [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [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 ..... 0.000 %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	349,622	197,504	0	0	338,233	102,374
2. Alaska AK	N	0	0	0	0	0	0
3. Arizona AZ	L	110,938	357,251	759,903	50,791	1,353,090	945,769
4. Arkansas AR	L	1,693,296	1,573,889	331,339	185,857	689,384	774,275
5. California CA	L	0	0	0	0	0	0
6. Colorado CO	L	590,531	524,997	13,630	38,651	39,816	51,820
7. Connecticut CT	L	381,427	384,682	85,000	1,812	204,263	566,139
8. Delaware DE	L	41,148	33,912	0	0	0	0
9. District of Columbia DC	L	0	0	0	0	0	0
10. Florida FL	L	3,453,983	4,951,440	11,724,112	6,781,318	69,122,799	83,609,130
11. Georgia GA	L	1,153,213	1,224,212	64,534	231,403	757,314	1,237,584
12. Hawaii HI	L	0	0	0	0	0	0
13. Idaho ID	L	441,694	430,065	10,238	20,170	44,974	91,641
14. Illinois IL	L	251,005	162,558	500	10,000	694,004	668,423
15. Indiana IN	L	362,588	333,938	149,700	62,500	1,281,486	770,793
16. Iowa IA	L	90,973	78,332	10,297	0	78,278	0
17. Kansas KS	L	2,759,167	3,116,774	641,368	6,105,236	7,528,462	12,396,260
18. Kentucky KY	L	117,849	147,625	0	0	0	0
19. Louisiana LA	L	1,118,140	1,206,394	0	847	338,426	228,437
20. Maine ME	L	123,594	115,769	0	0	0	61,187
21. Maryland MD	L	525,180	487,255	6,944	31,888	104,790	254,866
22. Massachusetts MA	L	117,209	166,120	0	0	0	0
23. Michigan MI	L	657,853	720,042	0	0	222,769	73,378
24. Minnesota MN	L	110,767	98,297	0	58,218	0	10,420
25. Mississippi MS	L	268,327	308,260	29,148	67,026	3,274	16,364
26. Missouri MO	L	817,940	1,026,885	156,881	194,769	3,771,514	1,261,055
27. Montana MT	L	581,044	506,938	12,271	2,364,162	2,010,400	5,295,433
28. Nebraska NE	L	166,762	190,008	0	18,111	0	12,467
29. Nevada NV	L	14,743	20,354	4,949,000	0	0	0
30. New Hampshire NH	L	37,815	28,692	0	0	0	0
31. New Jersey NJ	L	1,088,226	976,761	0	0	1,574,886	1,074,717
32. New Mexico NM	L	720,767	683,762	84,923	500,000	2,801,818	2,788,963
33. New York NY	N	0	0	0	0	0	0
34. North Carolina NC	L	1,186,516	901,252	193,844	124,218	4,747,811	3,081,212
35. North Dakota ND	L	1,579,936	1,218,391	8,000	127,132	938,531	2,626,561
36. Ohio OH	L	140,906	256,060	0	44,472	0	54,237
37. Oklahoma OK	L	15,313,260	16,091,731	4,483,936	6,966,847	30,077,891	27,461,858
38. Oregon OR	L	371,748	410,056	10,000	22,333	38,789	240,043
39. Pennsylvania PA	L	348,372	354,507	234,660	0	1,952,970	895,852
40. Rhode Island RI	L	5,334	10,644	0	0	0	0
41. South Carolina SC	L	3,308,352	2,717,242	1,299,120	562,516	18,061,265	12,220,213
42. South Dakota SD	L	109,127	79,522	0	0	0	16,268
43. Tennessee TN	L	460,224	327,916	16,735	47,227	246,595	996,781
44. Texas TX	L	32,541,988	30,029,766	7,660,363	6,167,903	80,739,355	61,281,375
45. Utah UT	L	1,273,179	1,589,148	367,070	176,793	2,590,824	2,931,765
46. Vermont VT	L	7,209	5,810	0	0	0	0
47. Virginia VA	L	362,859	349,338	0	0	320,765	139,319
48. Washington WA	L	403,950	327,541	0	617,875	956,896	1,782,269
49. West Virginia WV	L	291,234	297,124	17,590	9,745	1,367,890	216,994
50. Wisconsin WI	L	1,624,851	1,617,161	323,092	34,963	2,252,435	907,771
51. Wyoming WY	L	1,020,874	881,370	114,478	210,351	246,348	286,870
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	78,495,720	77,517,295	33,758,676	31,835,134	237,498,345	227,430,883
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 49
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 8

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	
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

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^ Entity is owned by more than one company within the AFG group.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Bridgefield Indemnity Insurance Company *	OH	83-1694393	16618
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		
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
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
Westline Industrial, LLC	OH		

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership	0.000		NO	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	NO	1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	NO	1
0000		00000	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	NO	0
0000		00000	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	NO	0
0000		00000	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Bay Bridge Marina Management, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	SC	NIA	AFG Real Estate Holding Company, LLC	Ownership	50.000	American Financial Group, Inc.	NO	1
0000		00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	SC	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	NO	1
0000		00000	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Charleston Harbor Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	NO	1
0000		00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	NO	1
0000		00000	86-3225970	0	0		Sailfish Holding Company, LLC	FL	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-2654660	0	0		Skipjack Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-2829629	0	0		Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	NO	0
0000		00000	98-1073776	0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000		00000	81-4361220	0	0		Verikai Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	42-1575938	0	0		Great American Holding, Inc.	OH	UIP	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
0000		00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	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	RE	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607394	0	0		National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	NO	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Radion Re, Inc.	CYM	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	UIP	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

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	31-1463075	0	0		American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16618	83-1694393	0	0		Bridgefield Indemnity Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
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		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
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	0	0	0.0	0.0
2.1	Allied Lines	0	0	0.0	0.0
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)	0	0	0.0	0.0
5.2	Commercial multiple peril (liability portion)	0	0	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	8,253,691	2,997,644	36.3	35.8
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	Disability 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	0	155,047	0.0	0.0
17.1	Other liability - occurrence	32,543,758	16,963,654	52.1	52.3
17.2	Other liability - claims-made	11,537,070	4,117,183	35.7	2.7
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	13,705,760	7,220,880	52.7	81.9
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	(6,876)	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	15,787	33,057	209.4	87.4
19.4	Other commercial auto liability	5,742,350	6,392,976	111.3	73.5
21.1	Private passenger auto physical damage	0	(3,230)	0.0	0.0
21.2	Commercial auto physical damage	1,568,818	879,749	56.1	44.6
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	3,285,603	(200,394)	(6.1)	(0.9)
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
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	76,652,837	38,549,690	50.3	47.1
	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	0	0	0
2.1	Allied Lines	0	0	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)	0	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	4,632,664	9,349,290	7,965,969
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	Disability 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	0	0	0
17.1	Other liability - occurrence	16,373,559	34,999,153	31,554,474
17.2	Other liability - claims-made	6,230,030	12,508,259	12,043,883
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	6,142,663	14,386,131	13,508,329
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)	7,073	11,713	24,268
19.4	Other commercial auto liability	2,510,346	4,881,277	6,076,299
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	797,866	1,462,884	1,758,847
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	89,474	897,013	4,585,226
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	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	36,783,675	78,495,720	77,517,295
	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	102,881	90,004	192,885	35,398	5,887	41,285	67,309	7,642	75,005	149,956	(174)	(1,470)	(1,644)
2. 2021	20,941	29,003	49,944	3,613	679	4,292	19,743	3,578	25,003	48,324	2,415	257	2,672
3. Subtotals 2021 + Prior	123,822	119,007	242,829	39,011	6,566	45,578	87,052	11,220	100,008	198,280	2,241	(1,213)	1,029
4. 2022	14,920	48,789	63,709	4,017	2,948	6,965	15,804	6,252	41,901	63,957	4,901	2,312	7,213
5. Subtotals 2022 + Prior	138,742	167,796	306,538	43,028	9,514	52,543	102,856	17,472	141,909	262,237	7,142	1,100	8,242
6. 2023	XXX	XXX	XXX	XXX	3,211	3,211	XXX	15,427	26,888	42,315	XXX	XXX	XXX
7. Totals	138,742	167,796	306,538	43,028	12,725	55,754	102,856	32,899	168,797	304,552	7,142	1,100	8,242
8. Prior Year-End Surplus As Regards Policyholders	250,973										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. 5.1	2. 0.7	3. 2.7
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 3.3

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Equities and Deposits in Pools & Associations	4,092	0	4,092	0
2597. Summary of remaining write-ins for Line 25 from overflow page	4,092	0	4,092	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Credit Card Accrual	2,652	454
2505. Fees Payable	0	0
2506. Unclaimed/Escheat	35,088	72,051
2507. Lease Liability	(142,436)	(91,165)
2508. Expenses Payable	81	405
2509. Payroll Benefits Payable	(1,801)	(1,701)
2597. Summary of remaining write-ins for Line 25 from overflow page	(106,417)	(19,955)

Additional Write-ins for Statement of Income Line 14

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Rounding	0	(1)	0
1497. Summary of remaining write-ins for Line 14 from overflow page	0	(1)	0

SCHEDULE A - VERIFICATION

Real Estate

NONE

		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)		

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		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)		

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	293,469	43,931
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	438,143
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	58,773	34,378
5.	Unrealized valuation increase (decrease)	(12,236)	(165,343)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	90,212	57,641
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	41,451	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	208,343	293,469
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	208,343	293,469

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	521,394,278	459,000,299
2.	Cost of bonds and stocks acquired	65,271,501	210,780,693
3.	Accrual of discount	812,463	1,244,908
4.	Unrealized valuation increase (decrease)	190,581	(2,916,832)
5.	Total gain (loss) on disposals	(1,413,360)	(2,232,556)
6.	Deduct consideration for bonds and stocks disposed of	41,789,232	143,659,584
7.	Deduct amortization of premium	130,765	670,989
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	151,662
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	544,335,466	521,394,278
12.	Deduct total nonadmitted amounts	34,225	34,731
13.	Statement value at end of current period (Line 11 minus Line 12)	544,301,241	521,359,548

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)	310,872,215	10,035,427	16,010,969	(1,550,479)	310,872,215	303,346,194	0	322,500,961
2. NAIC 2 (a)	132,414,235	13,451,250	150,076	4,526,776	132,414,235	150,242,185	0	110,012,602
3. NAIC 3 (a)	6,879,872	0	0	(2,795,870)	6,879,872	4,084,002	0	3,888,893
4. NAIC 4 (a)	1,544,268	0	0	(81,908)	1,544,268	1,462,360	0	1,534,279
5. NAIC 5 (a)	447,375	0	9,942	(39,453)	447,375	397,980	0	429,925
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	452,157,966	23,486,677	16,170,988	59,065	452,157,966	459,532,720	0	438,366,660
PREFERRED STOCK								
8. NAIC 1	847,200	0	0	34,800	847,200	882,000	0	0
9. NAIC 2	23,187,250	0	0	180,005	23,187,250	23,367,255	0	22,696,731
10. NAIC 3	2,443,438	0	0	71,563	2,443,438	2,515,000	0	3,151,074
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	26,477,888	0	0	286,368	26,477,888	26,764,255	0	25,847,805
15. Total Bonds and Preferred Stock	478,635,853	23,486,677	16,170,988	345,433	478,635,853	486,296,975	0	464,214,465

(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

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

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	16,356,470	76,280,881
2.	Cost of cash equivalents acquired	41,538,399	119,284,257
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	49,307,423	179,208,668
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)	8,587,446	16,356,470
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	8,587,446	16,356,470

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-EU-5	UTAH HSG CORP		05/31/2023	Stifel, Nicolaus & Co., Inc.		2,048,120	2,000,000	6,333	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,048,120	2,000,000	6,333	XXX
01983K-AA-2	ALLO 231 A2 - ABS		06/16/2023	MORGAN STANLEY CO		1,893,754	2,000,000	0	1.F FE
05377R-HC-1	AESOP 235 A - ABS		05/24/2023	JP Morgan		999,843	1,000,000	0	1.A FE
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	05/08/2023	TORONTO DOMINION BANK LONDON		999,300	1,000,000	0	2.A FE
125491-AN-0	CI FINANCIAL CORP	C	05/11/2023	Bank of America Merrill Lynch		1,485,960	2,000,000	26,311	2.B FE
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS		05/01/2023	Direct		0	0	0	1.A FM
224044-CR-6	COX COMMUNICATIONS INC		06/12/2023	JP Morgan		999,910	1,000,000	0	2.B FE
42250P-AE-3	HEALTHPEAK PROPERTIES INC		05/01/2023	WELLS FARGO SECURITIES LLC		983,560	1,000,000	16,479	2.A FE
44891A-CG-0	HYUNDAI CAPITAL AMERICA		06/21/2023	CITIGROUP		997,520	1,000,000	0	2.A FE
46266T-AB-4	IQVIA INC		05/18/2023	GOLDMAN		999,930	1,000,000	0	2.C FE
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS		06/02/2023	Direct		0	41,708	0	1.A FM
46630W-AL-4	JPMMT 2007-S2 111 - CMO/RMBS		04/01/2023	Direct		244	244	0	1.A FM
48662#-AA-2	KAYNE ANDERSON BDC INC A 8.65 06/30/2027		06/29/2023	AFG Private Placement		2,000,000	2,000,000	0	2.B Z
48662#-AB-0	KAYNE ANDERSON BDC INC A 8.74 06/30/2028		06/29/2023	AFG Private Placement		2,000,000	2,000,000	0	2.B Z
63111X-AH-4	NASDAQ INC		06/22/2023	GOLDMAN		998,010	1,000,000	0	2.B FE
639057-AK-4	NATWEST GROUP PLC	C	06/08/2023	GOLDMAN		1,000,000	1,000,000	0	1.G FE
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		04/21/2023	Bank of America Merrill Lynch		3,013,581	3,472,618	5,788	1.A
69120V-AR-2	OWL ROCK CORE INCOME CORP		06/06/2023	RBC CAPITAL MARKETS		1,987,060	2,000,000	0	2.C FE
85208U-AA-2	SPRTE 211 A - ABS	C	06/26/2023	Bank of America Merrill Lynch		1,079,884	1,201,540	1,627	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						21,438,557	22,716,111	50,205	XXX
2509999997. Total - Bonds - Part 3						23,486,677	24,716,111	56,538	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						23,486,677	24,716,111	56,538	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						23,486,677	XXX	56,538	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
912828-4S-6	UNITED STATES TREASURY		05/31/2023	Maturity @ 100.00		250,000	250,000	249,297	249,981	0	61	0	61	0	250,000	0	0	0	3,438	05/31/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						250,000	250,000	249,297	249,981	0	61	0	61	0	250,000	0	0	0	3,438	XXX	XXX
68609T-DM-7	OREGON		06/01/2023	Direct		55,000	55,000	59,216	55,178	0	(178)	0	(178)	0	55,000	0	0	0	1,100	12/01/2048	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						55,000	55,000	59,216	55,178	0	(178)	0	(178)	0	55,000	0	0	0	1,100	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		06/01/2023	Paydown		20,377	20,377	20,377	20,377	0	0	0	0	0	20,377	0	0	0	252	07/01/2043	1.B FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/01/2023	Paydown		2,208	2,209	2,209	2,209	0	(1)	0	(1)	0	2,208	0	0	0	29	02/01/2044	1.B FE
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/15/2023	Direct		115,000	115,000	121,096	115,311	0	(311)	0	(311)	0	115,000	0	0	0	2,315	11/15/2039	1.A FE
296122-US-1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		06/01/2023	Paydown		12,194	12,194	12,194	12,194	0	0	0	0	0	12,194	0	0	0	158	08/01/2044	1.A FE
3133N3-U9-3	FH RE6008 - RMBS		06/01/2023	Paydown		5,228	5,228	5,315	5,288	0	(60)	0	(60)	0	5,228	0	0	0	69	11/01/2049	1.A
3133N3-VG-6	FH RE6015 - RMBS		06/01/2023	Paydown		5,018	5,018	5,090	5,069	0	(51)	0	(51)	0	5,018	0	0	0	62	09/01/2049	1.A
31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		04/17/2023	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	38	05/15/2027	1.A
31397P-PL-8	FHM M012 A1A - CMBS		06/01/2023	Paydown		541,831	541,831	541,831	541,831	0	0	0	0	0	541,831	0	0	0	9,424	08/15/2051	1.B FE
31400B-N5-3	FN CA4011 - RMBS		06/01/2023	Paydown		1,660	1,660	1,686	1,677	0	(17)	0	(17)	0	1,660	0	0	0	24	08/01/2049	1.A
373539-4H-5	GEORGIA ST HSG & FIN AUTH REV - RMBS		06/01/2023	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	83	12/01/2034	1.A FE
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		06/01/2023	Paydown		12,611	12,611	12,107	12,228	0	384	0	384	0	12,611	0	0	0	136	06/01/2043	1.A FE
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2023	Paydown		2,575	2,575	2,575	2,575	0	0	0	0	0	2,575	0	0	0	34	07/01/2032	1.A FE
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		06/01/2023	Paydown		27,113	27,113	27,113	27,113	0	0	0	0	0	27,113	0	0	0	332	12/01/2038	1.A FE
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/01/2023	Paydown		10,250	10,250	10,250	10,250	0	0	0	0	0	10,250	0	0	0	157	07/01/2043	1.A FE
57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/01/2023	Call @ 100.00		2,779	2,779	2,779	2,779	0	0	0	0	0	2,779	0	0	0	46	11/01/2058	1.A FE
57587A-A8-1	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		04/18/2023	Direct		140,000	140,000	147,697	140,237	0	(237)	0	(237)	0	140,000	0	0	0	288	12/01/2048	1.B FE
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		04/18/2023	Direct		250,000	250,000	267,950	250,205	0	(205)	0	(205)	0	250,000	0	0	0	1,153	06/01/2039	1.B FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Paydown		2,864	2,864	2,864	2,864	0	0	0	0	0	2,864	0	0	0	35	11/01/2044	1.A FE
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Paydown		20,547	20,547	20,547	20,547	0	0	0	0	0	20,547	0	0	0	238	02/01/2045	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Paydown		12,102	12,102	12,102	12,102	0	0	0	0	0	12,102	0	0	0	136	04/01/2045	1.A FE
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Paydown		73,237	73,237	73,237	73,237	0	0	0	0	0	73,237	0	0	0	626	12/01/2051	1.A FE
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/01/2023	Paydown		6,055	6,055	6,109	6,060	0	(5)	0	(5)	0	6,055	0	0	0	78	12/01/2034	1.A FE
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/01/2023	Direct		20,000	20,000	21,690	20,119	0	(119)	0	(119)	0	20,000	0	0	0	402	05/01/2038	1.B FE
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/01/2023	Direct		10,000	10,000	10,777	10,032	0	(32)	0	(32)	0	10,000	0	0	0	210	11/01/2045	1.B FE
61212R-X7-6	MONTANA ST BRD HSG - RMBS		06/01/2023	Call @ 100.00		25,000	25,000	26,274	25,189	0	(52)	0	(52)	0	25,138	0	(138)	(138)	499	12/01/2038	1.C FE
61212W-EL-5	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		06/01/2023	Direct		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	169	12/01/2037	1.B FE
641272-FX-2	NEVADA HSG DIV - RMBS		04/03/2023	Direct		30,000	30,000	30,917	30,000	0	0	0	0	0	30,000	0	0	0	713	04/01/2039	1.D FE
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV - RM		04/03/2023	Direct		110,000	110,000	117,907	110,153	0	(153)	0	(153)	0	110,000	0	0	0	2,475	10/01/2048	1.C FE
647200-2H-6	NEW MEXICO MTG FIN AUTH - RMBS		06/01/2023	Paydown		10,535	10,535	10,535	10,535	0	0	0	0	0	10,535	0	0	0	112	12/01/2035	1.A FE
647200-3N-2	NEW MEXICO MTG FIN AUTH - RMBS		06/01/2023	Paydown		24,756	24,756	24,756	24,756	0	0	0	0	0	24,756	0	0	0	335	02/01/2037	1.B FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		06/01/2023	Paydown		5,107	5,107	4,980	5,006	0	102	0	102	0	5,107	0	0	0	62	02/01/2043	1.B FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		06/01/2023	Paydown		7,826	7,826	7,763	7,796	0	30	0	30	0	7,826	0	0	0	93	07/01/2043	1.B FE
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		04/03/2023	Direct		20,000	20,000	21,712	20,103	0	(103)	0	(103)	0	20,000	0	0	0	380	01/01/2050	1.A FE
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		04/01/2023	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	659	10/01/2034	1.B FE
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		04/01/2023	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	470	10/01/2043	1.B FE
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS		04/01/2023	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	109	10/01/2030	1.A FE
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2023	Paydown		11,473	11,473	11,473	11,473	0	0	0	0	0	11,473	0	0	0	131	03/01/2036	1.A FE
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2023	Paydown		4,250	4,250	4,250	4,250	0	0	0	0	0	4,250	0	0	0	50	03/01/2046	1.A FE
67756Q-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2023	Paydown		16,400	16,400	16,400	16,400	0	0	0	0	0	16,400	0	0	0	224	03/01/2046	1.A FE
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/03/2023	Direct		15,000	15,000	15,566	15,015	0	(15)	0	(15)	0	15,000	0	0	0	309	07/01/2037	1.A FE
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/03/2023	Direct		15,000	15,000	16,328	15,062	0	(62)	0	(62)	0	15,000	0	0	0	318	07/01/2043	1.A FE
83712D-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/03/2023	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	85	07/01/2038	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH - RMBS		04/10/2023	Direct		15,000	15,000	15,939	15,089	0	(89)	0	(89)	0	15,000	0	0	0	39	05/01/2039	1.A FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Call @ 100.00		25,000	25,000	26,932	25,097	0	(98)	0	(98)	0	24,999	0	1	1	2,237	07/01/2042	1.B FE
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Direct		30,000	30,000	32,523	30,188	0	(188)	0	(188)	0	30,000	0	0	0	653	01/01/2042	1.B FE
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Direct		50,000	50,000	54,299	50,257	0	(257)	0	(257)	0	50,000	0	0	0	981	07/01/2050	1.B FE
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2023	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	79	03/01/2046	1.B FE
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2023	Paydown		18,250	18,250	18,250	18,250	0	0	0	0	0	18,250	0	0	0	202	09/01/2047	1.B FE
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2023	Call @ 100.00		1,981	1,981	1,981	1,981	0	0	0	0	0	1,981	0	0	0	23	07/01/2037	1.A FE
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2023	Call @ 100.00		1,981	1,981	1,981	1,981	0	0	0	0	0	1,981	0	0	0	23	07/01/2037	1.A FE
91743P-AK-1	UTAH HSG CORP - RMBS		06/01/2023	Paydown		4,698	4,698	4,939	4,984	0	(287)	0	(287)	0	4,698	0	0	0	80	08/21/2044	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		06/01/2023	Paydown		15,445	15,445	15,445	15,439	0	6	0	6	0	15,445	0	0	0	202	11/25/2039	1.A FE
93978T-XF-1	WASHINGTON ST HSG FIN COMMN - RMBS		06/01/2023	Direct		210,000	210,000	225,454	210,527	0	(527)	0	(527)	0	210,000	0	0	0	4,200	12/01/2047	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,991,351	1,991,351	2,064,196	1,993,834	0	(2,347)	0	(2,347)	0	1,991,487	0	(137)	(137)	32,237	XXX	XXX
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		06/26/2023	Paydown		8,278	8,278	6,317	6,804	0	1,474	0	1,474	0	8,278	0	0	0	74	12/25/2036	1.A FM
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		06/01/2023	Paydown		32,257	32,257	31,456	31,411	0	847	0	847	0	32,257	0	0	0	625	05/25/2067	1.A FE
038413-AA-8	AQFIT 2020-A A - ABS		06/17/2023	Paydown		40,113	40,113	40,106	40,107	0	6	0	6	0	40,113	0	0	0	315	07/17/2046	1.E FE
03880W-AA-6	ARCLO 2020-FL1 A - CMBS	C	05/15/2023	Paydown		153,162	153,162	153,162	153,162	0	0	0	0	0	153,162	0	0	0	3,331	02/15/2035	1.A FE
038923-AD-0	ARBOR REALTY TRUST INC		05/01/2023	Maturity @ 100.00		1,000,000	1,000,000	999,870	1,000,007	0	(7)	0	(7)	0	1,000,000	0	0	0	28,125	05/01/2023	1.F Z
05072L-AA-3	AUDAX 3 A - CDO	C	04/20/2023	Paydown		310,818	310,818	311,595	311,326	0	(508)	0	(508)	0	310,818	0	0	0	9,636	01/22/2030	1.A FE
05492K-AC-3	BDS 2019-FL4 AS - CDO	C	05/17/2023	Paydown		2,000,000	2,000,000	1,995,000	0	0	5,000	0	5,000	0	2,000,000	0	0	0	36,037	08/15/2036	1.A FE
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	06/20/2023	Paydown		178,023	178,023	174,129	177,412	0	611	0	611	0	178,023	0	0	0	4,627	02/18/2037	1.A FE
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		06/26/2023	Paydown		12,481	12,173	9,318	12,291	0	190	0	190	0	12,481	0	0	0	161	01/25/2037	1.A FM
05568Y-AA-6	BNSF 2007-1 PTC - ABS		04/01/2023	Paydown		214,234	214,234	214,234	214,342	0	(109)	0	(109)	0	214,234	0	0	0	6,423	04/01/2024	1.C FE
059522-AA-0	BAFC 2007-C 6A1 - RMBS		06/20/2023	Paydown		2,380	2,380	2,047	2,294	0	86	0	86	0	2,380	0	0	0	37	05/20/2047	1.A FM
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		06/01/2023	Paydown		24,655	24,655	24,247	24,203	0	453	0	453	0	24,655	0	0	0	318	01/25/2052	1.A
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		06/01/2023	Paydown		52,323	52,323	50,303	50,237	0	2,085	0	2,085	0	52,323	0	0	0	548	06/26/2051	1.A
07386Y-AE-4	BSARM 2007-5 3A1 - CMO/RMBS		06/01/2023	Paydown		2,513	2,964	2,861	2,503	0	10	0	10	0	2,513	0	0	0	50	08/25/2047	1.A FM
10569F-AA-6	BRAVO 22NQM1 A1 - CMO/RMBS		06/25/2023	Paydown		37,722	37,722	37,693	37,886	0	(164)	0	(164)	0	37,722	0	0	0	542	03/01/2060	1.A FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	06/20/2023	Paydown		35,832	35,832	35,832	35,832	0	0	0	0	0	35,832	0	0	0	829	12/20/2025	1.E FE
12510H-AA-8	CAUTO 2020-1 A1 - ABS		06/15/2023	Paydown		593	593	559	566	0	28	0	28	0	593	0	0	0	6	02/15/2050	1.A FE
12510H-AC-4	CAUTO 2020-1 A3 - ABS		06/15/2023	Paydown		890	890	889	889	0	1	0	1	0	890	0	0	0	13	02/15/2050	1.A FE
12510H-AP-5	CAUTO 221 A1 - ABS		06/15/2023	Paydown		30,000	30,000	29,997	29,997	0	3	0	3	0	30,000	0	0	0	391	03/15/2052	1.A FE
12529K-AA-0	CFMT 21GRN1 A - ABS		06/20/2023	Paydown		45,140	45,140	45,140	45,140	0	0	0	0	0	45,140	0	0	0	205	03/20/2041	1.D FE
12529L-AA-8	CFMT 2020-HB4 A - RMBS		04/25/2023	Paydown		1,567,601	1,567,601	1,567,600	1,564,734	0	2,867	0	2,867	0	1,567,601	0	0	0	4,944	12/26/2030	1.A FE
12530B-AA-7	CFMT 2021-3 A - CMBS		06/25/2023	Paydown		243,409	243,409	243,409	243,783	0	(374)	0	(374)	0	243,409	0	0	0	1,133	10/27/2031	1.A FE
12530G-AA-6	CFMT 2022-HB9 A - RMBS		06/25/2023	Paydown		17,805	17,805	16,190	16,318	0	1,488	0	1,488	0	17,805	0	0	0	234	09/25/2037	1.A FE
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		06/25/2023	Paydown		4,678	4,678	4,429	4,480	0	199	0	199	0	4,678	0	0	0	43	02/26/2052	1.A FE
12544D-AG-4	CWHL 2007-14 A7 - CMO/RMBS		06/01/2023	Paydown		142	142	61	143	0	(1)	0	(1)	0	142	0	0	0	4	09/25/2037	1.A FM
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS		06/01/2023	Paydown		3,635	2,701	990	3,635	0	1	0	1	0	3,635	0	0	0	88	07/25/2037	1.A FM
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		06/01/2023	Paydown		44,342	44,342	44,342	44,251	0	91	0	91	0	44,342	0	0	0	738	03/25/2067	1.F FE
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS		06/01/2023	Paydown		134,728	134,728	132,022	131,961	0	2,767	0	2,767	0	134,728	0	0	0	3,532	10/25/2057	1.F FE
12566X-AM-0	CMALT 2007-A7 2A3 - CMO/RMBS		06/01/2023	Paydown		4,143	3,934	3,936	4,078	0	64	0	64	0	4,143	0	0	0	105	07/25/2037	1.A FM
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS		06/01/2023	Paydown		19,267	19,267	19,267	19,284	0	(17)	0	(17)	0	19,267	0	0	0	362	02/25/2067	1.A FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		06/25/2023	Paydown		16,581	16,581	16,315	16,312	0	269	0	269	0	16,581	0	0	0	309	07/25/2067	1.A FE
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		06/01/2023	Paydown		21,717	21,717	21,607	21,608	0	109	0	109	0	21,717	0	0	0	468	06/25/2067	1.A FE
126670-NY-0	CWL 2005-16 2A3 - RMBS		06/30/2023	Paydown		52,987	52,987	2,296	(817)	0	52,211	0	52,211	0	51,393	0	1,594	1,594	983	07/25/2034	1.A FM
12669G-R4-5	CWHL 2005-15 A8 - CMO/RMBS		06/01/2023	Paydown		5,505	5,607	4,577	5,541	0	(36)	0	(36)	0	5,505	0	0	0	153	08/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
14576A-AA-0	CARM 201 A1 - RMBS		06/15/2023	Paydown		1,250	1,250	1,249	1,250	0	1	0	1	0	1,250	0	0	0	11	12/15/2050	1.A FE
15137E-BN-2	CECLO 21 A1R - CDO		04/27/2023	Paydown		98,359	98,359	98,359	98,359	0	0	0	0	0	98,359	0	0	0	2,762	07/29/2030	1.A FE
15672R-AA-3	CERB 24 A1 - CDO	C	04/17/2023	Paydown		72,411	72,411	72,411	72,647	0	(236)	0	(236)	0	72,411	0	0	0	2,135	07/15/2030	1.A FE
15673N-AA-1	CERB 22 A - CDO	C	06/13/2023	Paydown		2,000,000	2,000,000	2,000,000	1,999,524	0	476	0	476	0	2,000,000	0	0	0	80,058	04/15/2030	1.A FE
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		06/01/2023	Paydown		18,977	18,977	18,569	18,559	0	419	0	419	0	18,977	0	0	0	410	05/25/2067	1.F FE
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		06/01/2023	Paydown		77,630	77,630	77,629	77,487	0	143	0	143	0	77,630	0	0	0	1,058	01/25/2067	1.F FE
17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS		06/01/2023	Paydown		1,529	1,529	0	1,515	0	14	0	14	0	1,529	0	0	0	17	03/25/2036	1.A FM
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS		06/01/2023	Paydown		846	846	0	854	0	(8)	0	(8)	0	846	0	0	0	19	08/25/2035	1.A FM
17309B-AB-3	CMLTI 2006-WF2 A2C - RMBS		06/01/2023	Paydown		3,305	3,305	(1,132)	3,277	0	28	0	28	0	3,305	0	0	0	28	05/25/2036	1.A FM
233046-AN-1	DNKN 211 A2I - RMBS		05/20/2023	Paydown		5,000	5,000	4,501	4,564	0	437	0	437	0	5,000	0	0	0	51	11/20/2051	2.B FE
25755T-AE-0	DPABS 2015-1 A2 - RMBS		04/25/2023	Paydown		2,500	2,500	2,467	2,471	0	29	0	29	0	2,500	0	0	0	56	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1 A23 - ABS		04/25/2023	Paydown		2,500	2,500	2,440	2,447	0	53	0	53	0	2,500	0	0	0	51	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		04/25/2023	Paydown		6,750	6,750	6,286	6,309	0	441	0	441	0	6,750	0	0	0	139	07/27/2048	2.A FE
25755T-AN-0	DPABS 2021-1 A1 - RMBS		04/25/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	67	04/25/2051	2.A FE
26209X-AA-9	HONK 201 A2 - RMBS		04/20/2023	Paydown		2,500	2,500	2,476	2,479	0	21	0	21	0	2,500	0	0	0	47	07/20/2050	2.C FE
26827E-AC-9	ECAF I A2 - ABS	D	06/15/2023	Paydown		9,942	9,942	9,942	6,161	3,464	317	0	3,781	0	9,942	0	0	0	181	08/15/2040	5.B FE
26829C-AZ-0	GLGU 2015-7 AX - CDO		04/20/2023	Paydown		87,500	87,500	87,445	87,505	0	(5)	0	(5)	0	87,500	0	0	0	2,310	04/22/2030	1.A FE
26857E-AA-6	ELFI 2019-A A - ABS		06/25/2023	Paydown		10,745	10,745	10,743	10,743	0	2	0	2	0	10,745	0	0	0	112	03/25/2044	1.A FE
28852L-AN-3	ECLO 3 A2R - CDO		04/20/2023	Paydown		98,187	98,187	98,187	98,187	0	0	0	0	0	98,187	0	0	0	3,113	07/22/2030	1.A FE
302637-AG-8	FSKMM 1R A1R - CDO		04/15/2023	Paydown		21,053	21,053	21,053	21,053	0	0	0	0	0	21,053	0	0	0	319	01/15/2031	1.A FE
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		05/25/2023	Paydown		28,696	28,696	26,151	26,575	0	2,122	0	2,122	0	28,696	0	0	0	147	06/25/2052	1.A PL
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		06/25/2023	Paydown		7,774	7,774	7,084	7,199	0	575	0	575	0	7,774	0	0	0	65	06/25/2052	1.A FE
32010L-AN-4	NWSTR 161R 1BR - CDO		04/25/2023	Paydown		154,039	154,039	154,037	154,028	0	11	0	11	0	154,039	0	0	0	2,582	01/25/2032	1.A FE
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		06/01/2023	Paydown		7,373	7,373	6,267	6,380	0	992	0	992	0	7,373	0	0	0	130	02/25/2035	1.A FM
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		06/01/2023	Paydown		7,164	10,551	8,149	7,211	0	(47)	0	(47)	0	7,164	0	0	0	170	07/25/2036	1.A FM
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		06/01/2023	Paydown		15,734	15,734	14,667	14,664	0	1,069	0	1,069	0	15,734	0	0	0	209	11/27/2051	1.A
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		06/01/2023	Paydown		28,511	28,511	28,675	28,630	0	(120)	0	(120)	0	28,511	0	0	0	301	11/27/2051	1.A
33852H-AB-8	FSMT 2021-8INV A3 - CMO/RMBS		06/01/2023	Paydown		14,117	14,117	13,760	13,740	0	377	0	377	0	14,117	0	0	0	147	09/25/2051	1.A
34417R-AB-2	FOCUS 221 A2 - RMBS		04/30/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	90	07/30/2052	2.B FE
34963V-AA-3	FCO 17 A - CDO	C	04/15/2023	Paydown		51,481	51,481	51,481	51,481	0	0	0	0	0	51,481	0	0	0	720	01/15/2030	1.A FE
36166V-AA-3	GCI 201 A - ABS	C	06/18/2023	Paydown		27,687	27,687	24,442	0	0	3,245	0	3,245	0	27,687	0	0	0	195	10/18/2045	1.F FE
36166V-AE-5	GCI CREDIT SUISSE A - ABS		06/18/2023	Paydown		20,050	20,050	20,045	20,045	0	5	0	5	0	20,050	0	0	0	199	06/18/2046	1.F FE
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		04/01/2023	Paydown		20,549	20,549	19,899	19,882	0	667	0	667	0	20,549	0	0	0	391	08/25/2067	1.A FE
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		06/01/2023	Paydown		33,747	33,747	32,680	32,652	0	1,095	0	1,095	0	33,747	0	0	0	842	08/25/2067	1.A
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		06/01/2023	Paydown		56,262	56,262	56,000	55,891	0	371	0	371	0	56,262	0	0	0	1,045	02/25/2067	1.A FE
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		06/01/2023	Paydown		36,648	36,648	36,648	36,666	0	(18)	0	(18)	0	36,648	0	0	0	837	08/25/2067	1.A FE
361837-AA-5	GARR 151 A1 - CDO		05/26/2023	Paydown		204,069	204,069	201,008	203,492	0	577	0	577	0	204,069	0	0	0	6,283	09/21/2029	1.A FE
361856-DX-2	GMACM 2004-HE5 A5 - RMBS		06/01/2023	Paydown		8,384	8,384	0	7,761	0	623	0	623	0	8,384	0	0	0	208	09/25/2034	1.A FM
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS		06/01/2023	Paydown		490	380	342	482	0	8	0	8	0	490	0	0	0	6	01/25/2036	1.A FM
362341-FN-4	GSR 2005-AR4 3A5 - CMO/RMBS		06/01/2023	Paydown		4,058	3,090	2,626	4,051	0	7	0	7	0	4,058	0	0	0	55	07/25/2035	1.A FM
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		04/01/2023	Paydown		(89)	0	0	(89)	0	0	0	0	0	(89)	0	0	0	0	11/25/2035	2.B FM
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		06/01/2023	Paydown		82	0	0	82	0	0	0	0	0	82	0	0	0	0	11/25/2035	1.A FM
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		06/01/2023	Paydown		8,788	8,788	8,354	8,406	0	382	0	382	0	8,788	0	0	0	114	11/25/2035	1.A FM
38175B-AA-2	GOCAP 36 A - CDO	C	05/05/2023	Paydown		68,598	68,598	68,598	68,780	0	(182)	0	(182)	0	68,598	0	0	0	2,035	02/05/2031	1.A FE
39678W-AA-6	GCSP 51 A - CMO/RMBS		06/25/2023	Paydown		3,719	3,719	3,680	3,735	0	(16)	0	(16)	0	3,719	0	0	0	69	09/25/2034	1.A FM
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS	C	06/15/2023	Paydown		278,743	278,743	278,917	278,773	0	(30)	0	(30)	0	278,743	0	0	0	8,040	09/15/2037	1.A FE
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS		06/20/2023	Paydown		3,021	3,021	1,876	3,001	0	20	0	20	0	3,021	0	0	0	59	11/19/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
41161P-UK-7	HVMLT 2005-11 2A - CMO/RMBS		06/20/2023	Paydown		9,487	9,487	6,665	7,722	0	1,765	0	1,765	0	9,487	0	0	0	133	08/19/2045	1.A FM
43283A-AA-3	HGVT 2017-A A - RMBS		06/25/2023	Paydown		29,667	29,667	29,663	29,666	0	2	0	2	0	29,667	0	0	0	326	12/26/2028	1.C FE
45276Q-AA-2	IMPRL 2022-NQM5 A1 - RMBS		06/01/2023	Paydown		22,810	22,810	22,810	22,739	0	72	0	72	0	22,810	0	0	0	495	08/25/2067	1.A FE
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		06/01/2023	Paydown		19,816	19,816	19,494	19,463	0	353	0	353	0	19,816	0	0	0	215	07/25/2051	1.A
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS		06/01/2023	Paydown		34,555	34,555	2,993	33,913	0	643	0	643	0	34,555	0	0	0	680	03/25/2036	1.A FM
46630W-AL-4	JPMMT 2007-S2 111 - CMO/RMBS		06/01/2023	Paydown		41,555	4,951	3,244	41,589	0	(34)	0	(34)	0	41,555	0	0	0	159	06/25/2037	1.A FM
466365-AD-5	JACK 221 A21 - RMBS		05/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	129	02/26/2052	2.B FE
46637U-AA-5	JPTEP 2012-3 A - CMO/RMBS		06/01/2023	Paydown		3,001	2,074	2,001	2,012	0	990	0	990	0	3,001	0	0	0	24	10/27/2042	1.A FE
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS		06/01/2023	Paydown		6,424	6,424	6,395	6,398	0	25	0	25	0	6,424	0	0	0	84	09/17/2042	1.A FE
46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		06/01/2023	Paydown		4,510	4,510	4,329	4,355	0	155	0	155	0	4,510	0	0	0	48	12/27/2042	1.A FE
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		06/01/2023	Paydown		128,170	128,170	123,023	122,896	0	5,274	0	5,274	0	128,170	0	0	0	1,341	02/26/2052	1.A
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		06/25/2023	Paydown		38,950	38,950	21,678	31,050	0	17,308	0	17,308	0	38,950	0	0	0	501	01/25/2052	1.A
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		06/25/2023	Paydown		59,031	59,031	54,780	54,798	0	4,233	0	4,233	0	59,031	0	0	0	1,213	01/25/2063	1.A FE
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		04/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	255	04/30/2052	2.B FE
50188Q-AL-5	LCM 19R BR - CDO	C	04/17/2023	Paydown		187,773	187,773	142,562	187,773	0	0	0	0	0	187,773	0	0	0	5,868	07/15/2027	1.A FE
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		06/26/2023	Paydown		283,450	283,450	283,450	283,450	0	0	0	0	0	283,450	0	0	0	8,939	12/24/2035	1.A FE
525221-EM-5	LXS 2005-7N A1A - RMBS		06/26/2023	Paydown		18,288	18,288	13,396	14,778	0	3,510	0	3,510	0	18,288	0	0	0	283	12/25/2035	1.A FM
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS		06/25/2023	Paydown		74,469	74,469	74,469	74,520	0	(51)	0	(51)	0	74,469	0	0	0	1,130	12/26/2066	1.A FE
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		06/01/2023	Paydown		36,116	36,116	35,767	35,709	0	407	0	407	0	36,116	0	0	0	544	04/25/2066	1.A FE
55285Q-AA-0	MFRA 2022-NQM2 A1 - RMBS		06/01/2023	Paydown		10,783	10,783	10,549	10,566	0	217	0	217	0	10,783	0	0	0	117	05/25/2067	1.A FE
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		06/25/2023	Paydown		94,429	94,429	93,484	93,400	0	1,028	0	1,028	0	94,429	0	0	0	1,177	03/25/2052	1.A
58549J-AK-0	MELLO 22INV2 A4 - CMO/RMBS		06/01/2023	Paydown		29,868	29,868	29,443	29,418	0	450	0	450	0	29,868	0	0	0	358	04/25/2052	1.A
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		06/27/2023	Paydown		19,857	19,857	19,199	19,188	0	669	0	669	0	19,857	0	0	0	212	12/25/2051	1.A
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I		05/01/2023	Maturity @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(530)	04/08/2022	1.D FE
61751D-AE-4	MSM 2006-17XS A3A - RMBS		06/01/2023	Paydown		5,408	5,408	1,623	5,377	0	32	0	32	0	5,408	0	0	0	26	10/25/2046	1.A FM
61754P-AA-2	MSM 2007-8XS A1 - RMBS		06/01/2023	Paydown		4,314	4,314	2,396	4,296	0	18	0	18	0	4,314	0	0	0	37	04/25/2037	1.A FM
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		06/01/2023	Paydown		44,615	44,615	43,486	43,422	0	1,193	0	1,193	0	44,615	0	0	0	461	05/25/2051	1.A
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		06/01/2023	Paydown		38,849	38,849	39,274	39,213	0	(364)	0	(364)	0	38,849	0	0	0	428	08/25/2051	1.A
62947A-AF-0	NPRL 2021-1 A1 - ABS		05/19/2023	Paydown		2,662	2,662	2,661	2,661	0	1	0	1	0	2,662	0	0	0	26	03/20/2051	1.F FE
62955W-AA-2	NZES 21FNT2 A - ABS		06/25/2023	Paydown		32,913	32,913	32,913	32,913	0	0	0	0	0	32,913	0	0	0	441	05/25/2026	2.C FE
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		06/25/2023	Paydown		34,675	34,675	34,674	34,674	0	0	0	0	0	34,675	0	0	0	429	03/25/2026	2.C FE
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		04/25/2023	Paydown		12,326	12,326	9,695	9,681	0	2,644	0	2,644	0	12,326	0	0	0	123	03/25/2052	1.A FE
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		06/25/2023	Paydown		30,083	30,083	23,662	23,629	0	6,454	0	6,454	0	30,083	0	0	0	411	03/25/2052	1.A
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	04/20/2023	Paydown		66,261	66,261	66,261	66,260	0	1	0	1	0	66,261	0	0	0	1,282	04/20/2028	1.A FE
65535A-AA-2	NHELI 2006-AF1 A1 - RMBS		06/30/2023	Paydown		4,290	4,290	1,271	(1,010)	0	4,273	0	4,273	0	3,263	0	1,028	1,028	21	10/25/2036	1.A FM
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS		06/01/2023	Paydown		5,512	5,512	2,271	5,499	0	13	0	13	0	5,512	0	0	0	50	01/25/2036	1.A FM
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS		06/25/2023	Paydown		69,248	69,248	69,247	0	0	1	0	1	0	69,248	0	0	0	1,725	11/27/2062	1.A FE
67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		06/25/2023	Paydown		11,514	11,514	10,741	10,743	0	771	0	771	0	11,514	0	0	0	178	06/25/2052	1.A
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		06/01/2023	Paydown		51,823	51,823	52,511	52,431	0	(608)	0	(608)	0	51,823	0	0	0	567	10/25/2051	1.A
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		05/25/2023	Paydown		23,665	23,665	20,537	0	0	3,128	0	3,128	0	23,665	0	0	0	49	12/26/2052	1.A FE
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		06/25/2023	Paydown		20,408	20,408	17,710	0	0	2,698	0	2,698	0	20,408	0	0	0	85	12/26/2052	1.A
69120L-AA-1	ORTF 201 A - CDO	C	04/21/2023	Paydown		11,437	11,437	11,380	11,408	0	28	0	28	0	11,437	0	0	0	427	01/15/2031	1.F FE
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		06/01/2023	Paydown		14,635	14,635	14,928	14,807	0	(172)	0	(172)	0	14,635	0	0	0	184	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		06/01/2023	Paydown		10,859	10,859	11,017	10,962	0	(103)	0	(103)	0	10,859	0	0	0	158	11/26/2049	1.A
69546M-AA-5	PAID 221 A - ABS		06/15/2023	Paydown		252,648	252,648	252,648	252,648	0	0	0	0	0	252,648	0	0	0	2,120	10/15/2029	1.G FE
69547M-AA-4	PAID 223 A - ABS		06/15/2023	Paydown		127,011	127,011	127,011	127,011	0	0	0	0	0	127,011	0	0	0	3,216	03/15/2030	1.G FE
70163Q-AE-8	PARLI 2R AR - CDO	C	04/20/2023	Paydown		4,617	4,617	4,617	4,617	0	0	0	0	0	4,617	0	0	0	135	10/20/2031	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					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
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	06/15/2023	Paydown		11,702	11,702	11,702	11,702	0	0	0	0	0	11,702	0	0	0	178	06/15/2044	2.C FE
74331C-AA-6	PROG 2020-SFR1 A - RMBS		04/01/2023	Paydown		6,425	6,425	6,425	6,423	0	2	0	2	0	6,425	0	0	0	37	04/17/2037	1.A FE
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		06/01/2023	Paydown		4,159	4,159	4,218	4,216	0	(57)	0	(57)	0	4,159	0	0	0	49	02/25/2050	1.A
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		06/01/2023	Paydown		80,664	80,664	81,155	81,086	0	(422)	0	(422)	0	80,664	0	0	0	823	10/25/2051	1.A
749357-AA-7	RCKT 191 A1 - CMO/RMBS		06/01/2023	Paydown		864	864	877	879	0	(16)	0	(16)	0	864	0	0	0	13	09/27/2049	1.A
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		06/01/2023	Paydown		23,574	23,574	23,578	23,539	0	35	0	35	0	23,574	0	0	0	260	11/27/2051	1.A
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		06/01/2023	Paydown		44,780	43,983	43,096	43,038	0	1,742	0	1,742	0	44,780	0	0	0	446	01/25/2052	1.A
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		06/01/2023	Paydown		19,655	19,655	18,589	18,570	0	1,085	0	1,085	0	19,655	0	0	0	195	03/25/2052	1.A
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		06/25/2023	Paydown		32,212	32,212	31,810	31,763	0	450	0	450	0	32,212	0	0	0	361	12/26/2051	1.A
74969T-AA-8	RBIT 2021-HB1 A - RMBS		06/25/2023	Paydown		91,307	91,307	91,307	91,308	0	(1)	0	(1)	0	91,307	0	0	0	452	11/25/2031	1.A FE
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		06/25/2023	Paydown		26,029	26,029	25,824	25,786	0	243	0	243	0	26,029	0	0	0	400	03/25/2067	1.A FE
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS		06/01/2023	Paydown		21,107	28,493	27,386	20,836	0	271	0	271	0	21,107	0	0	0	806	07/25/2037	1.A FM
75156W-AD-5	RAMP 2006-RS4 A4 - RMBS		06/26/2023	Paydown		53,208	53,208	45,144	52,615	0	593	0	593	0	53,208	0	0	0	1,154	07/25/2036	1.A FM
75575J-AA-3	RCMT 2020-FL4 A - CMBS		06/26/2023	Paydown		395,361	395,361	395,361	395,361	0	0	0	0	0	395,361	0	0	0	11,785	02/26/2035	1.A FE
76110V-QL-5	RFMS2 2004-HS2 AI6 - RMBS		06/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2034	1.A FM
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		06/01/2023	Paydown		2,056	3,289	2,780	2,040	0	16	0	16	0	2,056	0	0	0	59	08/25/2035	1.A FM
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		06/01/2023	Paydown		1,882	5,549	81	1,784	0	97	0	97	0	1,882	0	0	0	121	02/25/2036	1.A FM
81742L-AA-4	SEQI 1 A - CDO	C	04/15/2023	Paydown		287,481	287,481	287,481	287,481	0	0	0	0	0	287,481	0	0	0	4,203	04/15/2031	1.A FE
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		06/01/2023	Paydown		2,751	2,751	2,809	2,825	0	(74)	0	(74)	0	2,751	0	0	0	35	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		06/01/2023	Paydown		18,652	18,652	19,113	18,966	0	(313)	0	(313)	0	18,652	0	0	0	261	03/25/2050	1.A
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		06/01/2023	Paydown		13,054	13,054	13,191	13,172	0	(117)	0	(117)	0	13,054	0	0	0	144	11/25/2051	1.A
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		06/01/2023	Paydown		17,825	17,825	17,374	17,351	0	474	0	474	0	17,825	0	0	0	174	02/26/2052	1.A
85022W-AP-9	SCFT 2020-A A - ABS		06/25/2023	Paydown		31,656	31,656	31,654	31,654	0	1	0	1	0	31,656	0	0	0	258	09/26/2037	1.A FE
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		06/01/2023	Paydown		3,388	3,388	2,704	3,375	0	13	0	13	0	3,388	0	0	0	59	07/25/2035	1.A FM
863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS		06/01/2023	Paydown		12,261	12,261	10,795	12,158	0	103	0	103	0	12,261	0	0	0	263	08/25/2035	1.A FM
863587-AE-1	SAIL 2006-3 A5 - RMBS		06/26/2023	Paydown		13,079	13,079	11,281	12,603	0	476	0	476	0	13,079	0	0	0	81	06/25/2036	1.A FM
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		06/01/2023	Paydown		3,485	3,957	3,707	3,489	0	(4)	0	(4)	0	3,485	0	0	0	54	08/25/2031	1.A FM
872225-AD-9	TBW 2006-5 A3 - RMBS		06/01/2023	Paydown		71,909	71,909	61,824	62,337	0	9,572	0	9,572	0	71,909	0	0	0	813	11/25/2036	1.A FM
872227-AK-9	TBW 2007-2 A6A - RMBS		06/01/2023	Paydown		37,492	37,492	15,330	37,281	0	211	0	211	0	37,492	0	0	0	188	07/25/2037	1.A FM
87267C-AA-6	TRP 211 A - ABS		06/17/2023	Paydown		32,019	32,019	30,545	30,588	0	1,431	0	1,431	0	32,019	0	0	0	290	06/19/2051	1.F FE
87342R-AC-8	BELL 2016-1 A23 - RMBS		05/25/2023	Paydown		2,500	2,500	2,461	2,467	0	33	0	33	0	2,500	0	0	0	62	05/25/2046	2.B FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		05/25/2023	Paydown		5,375	5,375	4,478	4,499	0	876	0	876	0	5,375	0	0	0	52	08/25/2051	2.B FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		05/25/2023	Paydown		3,750	3,750	3,224	3,263	0	487	0	487	0	3,750	0	0	0	43	08/25/2051	2.B FE
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		06/26/2023	Paydown		11,451	11,451	9,774	11,368	0	84	0	84	0	11,451	0	0	0	217	01/25/2038	1.A FM
89609M-AA-7	TRIBUTE RAIL LLC - ABS		06/17/2023	Paydown		6,986	6,986	6,553	6,563	0	423	0	423	0	6,986	0	0	0	144	05/17/2052	1.F FE
89656C-AA-1	TRL 2010-1 NTS - ABS		06/16/2023	Paydown		29,642	29,642	31,217	30,749	0	(1,107)	0	(1,107)	0	29,642	0	0	0	632	10/16/2040	1.F FE
89822P-AA-1	TFINS 201 A1 - CDO		04/17/2023	Paydown		20,625	20,625	20,625	20,625	0	0	0	0	0	20,625	0	0	0	342	04/16/2040	1.C FE
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		06/01/2023	Paydown		20,716	20,716	20,082	20,058	0	658	0	658	0	20,716	0	0	0	214	09/25/2051	1.A
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		06/01/2023	Paydown		40,427	40,427	39,157	39,109	0	1,318	0	1,318	0	40,427	0	0	0	414	11/25/2051	1.A
92259K-AA-8	VCC 2022-4 A - CMBS		06/01/2023	Paydown		59,061	59,061	59,047	59,047	0	14	0	14	0	59,061	0	0	0	1,528	08/26/2052	1.A FE
92259T-AA-9	VCC 211 A1 - RMBS		06/25/2023	Paydown		15,437	15,437	15,435	15,435	0	2	0	2	0	15,437	0	0	0	91	05/25/2051	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		06/01/2023	Paydown		53,990	53,990	52,818	52,928	0	1,062	0	1,062	0	53,990	0	0	0	386	11/26/2066	1.A FE
92538N-AA-5	VERUS 224 A1 - CMO/RMBS		06/01/2023	Paydown		18,520	18,520	18,520	18,529	0	(9)	0	(9)	0	18,520	0	0	0	350	04/25/2067	1.A FE
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		06/01/2023	Paydown		46,132	46,132	46,011	45,974	0	158	0	158	0	46,132	0	0	0	755	02/25/2067	1.A FE
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		06/01/2023	Paydown		4,310	4,310	4,328	4,316	0	(6)	0	(6)	0	4,310	0	0	0	88	06/25/2033	1.A FM
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		06/01/2023	Paydown		49,986	50,930	39,451	49,186	0	799	0	799	0	49,986	0	0	0	869	05/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS		06/01/2023	Paydown		3,036	3,158	3,167	3,015	0	21	0	21	0	3,036	0	0	0	68	02/25/2036	1.A FM
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS		06/01/2023	Paydown		6,052	6,240	5,809	5,162	908	(18)	0	890	0	6,052	0	0	0	96	09/25/2036	1.A FM
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		06/01/2023	Paydown		14,395	14,395	14,566	14,405	0	(10)	0	(10)	0	14,395	0	0	0	160	12/27/2049	1.A
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		06/25/2023	Paydown		26,074	26,074	25,577	25,583	0	491	0	491	0	26,074	0	0	0	274	08/25/2051	1.A
95058X-AE-8	WEN 2018-1 A22 - RMBS		06/15/2023	Paydown		2,500	2,500	2,246	2,254	0	246	0	246	0	2,500	0	0	0	49	03/16/2048	2.B FE
95058X-AG-3	WEN 2019-1 A21 - RMBS		06/15/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	47	06/15/2049	2.B FE
96034J-AA-4	WESTR 221 A - RMBS		06/20/2023	Paydown		66,375	66,375	66,308	66,236	0	138	0	138	0	66,375	0	0	0	492	08/20/2036	1.A FE
97064G-AA-1	WESTF 2021-A A - ABS		06/15/2023	Paydown		10,830	10,830	10,830	10,830	0	1	0	1	0	10,830	0	0	0	140	05/15/2046	1.F FE
974153-AB-4	WSTOP 201 A2 - RMBS		06/05/2023	Paydown		2,500	2,500	2,247	2,270	0	230	0	230	0	2,500	0	0	0	36	12/05/2050	2.B FE
98920M-AA-0	ZAXBY 211 A2 - ABS		04/30/2023	Paydown		5,000	5,000	4,630	2,500	0	370	0	370	0	5,000	0	0	0	81	07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,877,122	13,854,224	13,527,436	11,587,869	4,372	162,604	0	166,976	0	13,874,500	0	2,622	2,622	291,146	XXX	XXX
2509999997. Total - Bonds - Part 4						16,173,473	16,150,576	15,900,145	13,886,862	4,372	160,140	0	164,512	0	16,170,988	0	2,485	2,485	327,921	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						16,173,473	16,150,576	15,900,145	13,886,862	4,372	160,140	0	164,512	0	16,170,988	0	2,485	2,485	327,921	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						16,173,473	XXX	15,900,145	13,886,862	4,372	160,140	0	164,512	0	16,170,988	0	2,485	2,485	327,921	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
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Mabrey Bank Tulsa, Oklahoma		0.600	0	0	16,310,363	19,458,173	15,776,948	XXX
PNC Bank Pittsburgh, Pennsylvania		2.100	0	0	7,204,662	5,115,955	5,966,426	XXX
The Bank of New York Mellon New York, New York		2.250	90	0	5,169	5,763	5,646	XXX
Cash Held With Securities On Deposit	SD	0.000	0	0	2,750	4,125	4,125	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	90	0	23,522,944	24,584,016	21,753,144	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	90	0	23,522,944	24,584,016	21,753,144	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	90	0	23,522,944	24,584,016	21,753,144	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	03/02/2023	4.870		1	0	1
825252-40-6	INVESCO TREASURY INST		06/27/2023	5.030		8,587,444	67,122	324,978
94975H-29-6	ALLSPRING:TRS+ MM I	SD	06/02/2023	4.980		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,587,446	67,122	324,980
8609999999 - Total Cash Equivalents						8,587,446	67,122	324,980

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2023

NAIC Group Code 0084 NAIC Company Code 23418

Company Name MID-CONTINENT CASUALTY COMPANY

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 728,135	$ 676,860	$ 177,869

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

2.31 Amount quantified: $ 0

2.32 Amount estimated using reasonable assumptions: $ 0

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