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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

National Interstate Insurance Company

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 32620 Employer's ID Number 34-1607395

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

Country of Domicile United States of America

Incorporated/Organized 02/10/1989 Commenced Business 03/28/1989

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

Main Administrative Office 3250 Interstate Drive (Street and Number)

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

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

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

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

Internet Website Address www.natl.com

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

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

OFFICERS

President	Shawn Vincent Los	Senior VP, Chief Financial Officer, & Treasurer	Julie Ann McGraw
Secretary	Matthew David Felvus	Senior Vice President	George Olaf Skuggen

OTHER

Chris Edward Mikolay, Senior Vice President	Stephen Edward Winborn, Senior Vice President	James Allan Parks, VP, Chief Underwriting Officer
Gary Norman Monda, VP, Chief Investment Officer, & Assistant Treasurer	Scott Edward Noerr, Senior Vice President, Chief Information Officer	Daniel Mark Keenan, Vice President
Robert Jude Zbacnik, Assistant Treasurer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Stephen Charles Beraha, Assistant Secretary
Anthony Gerald Prinzo, Vice President	Jonathan Douglas Hicks, Assistant Vice President	Colleen Frances Shepherd, Vice President
Jan Marie Lombardi, Assistant Vice President	Janice Induni Shee, Assistant Vice President	David Bernard Slisz, Assistant Vice President
Keith Raymond Boyle, Assistant Vice President	Jeannine Eileen Novak, Vice President	Brad Thomas Foust, Assistant Vice President
Michael Joseph Heramb #, Vice President	Andrew Carlos Suvak, Assistant Vice President	Scott Michael Clough, Assistant Vice President
Joshua Lee Stoll, Assistant Vice President	Michael Anthony Wilson, Assistant Vice President	Alecia Marie Brace, Assistant Vice President
Timothy Allen Brewster Jr., Assistant Vice President	Lauren Rachael Fronczek, Assistant Vice President	Michael Joseph Winchell, Assistant Vice President
Leah Marie Blazek, Assistant Vice President	Bryan Fredrick Currie, Assistant Vice President	Tracy Lyn Hicks, Assistant Vice President
Mary Kristin Taliaferro, Assistant Vice President	Matthew John Stevens, Assistant Treasurer	

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Summit SS:

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

Shawn Vincent Los	Matthew David Felvus	Julie Ann McGraw
President	Secretary	Senior VP, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 7th day of August, 2023

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,041,471,543	0	1,041,471,543	984,994,433
2. Stocks:				
2.1 Preferred stocks	21,949,750	0	21,949,750	19,097,646
2.2 Common stocks	260,034,244	2,473,741	257,560,503	249,673,607
3. Mortgage loans on real estate:				
3.1 First liens	27,500,000	0	27,500,000	27,500,000
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	34,961,355	0	34,961,355	35,526,823
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 ($ 32,837,070), cash equivalents ($ 25,894,121) and short-term investments ($ 0)	58,731,191	0	58,731,191	42,783,834
6. Contract loans (including $ 0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	4,121,158	0	4,121,158	8,988,725
9. Receivables for securities	4,200	0	4,200	24,299
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,448,773,442	2,473,741	1,446,299,701	1,368,589,366
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	8,887,946	0	8,887,946	7,291,126
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	68,685,065	0	68,685,065	50,190,505
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	274,967,313	1,077,034	273,890,279	164,921,808
15.3 Accrued retrospective premiums ($ 449,154) and contracts subject to redetermination ($ 0)	449,154	0	449,154	2,102,422
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	42,241,091	0	42,241,091	46,545,176
16.2 Funds held by or deposited with reinsured companies	1,489,350	0	1,489,350	1,897,185
16.3 Other amounts receivable under reinsurance contracts	4,969,261	0	4,969,261	4,160,593
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	468,345
18.2 Net deferred tax asset	25,988,737	2,867,561	23,121,177	20,502,890
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	5,481,773	3,952,301	1,529,473	1,248,275
21. Furniture and equipment, including health care delivery assets ($ 0)	281,000	245,566	35,434	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	1,743,199	0	1,743,199	1,310,583
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	23,167,905	6,344,054	16,823,851	16,346,914
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,907,125,237	16,960,256	1,890,164,980	1,685,575,187
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	1,907,125,237	16,960,256	1,890,164,980	1,685,575,187
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. Funds held as collateral	6,857,163	0	6,857,163	6,448,985
2502. Receivable from insureds for deductible payments	4,987,020	278,687	4,708,333	4,406,327
2503. Miscellaneous Receivables	4,574,721	0	4,574,721	4,835,782
2598. Summary of remaining write-ins for Line 25 from overflow page	6,749,001	6,065,366	683,635	655,820
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	23,167,905	6,344,054	16,823,851	16,346,914

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 107,128,896)	497,922,711	466,098,070
2.	Reinsurance payable on paid losses and loss adjustment expenses	9,825,440	10,384,021
3.	Loss adjustment expenses	99,920,985	108,471,430
4.	Commissions payable, contingent commissions and other similar charges	22,173,540	18,843,646
5.	Other expenses (excluding taxes, licenses and fees)	29,301,421	29,333,254
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	13,011,960	10,755,613
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	433,628	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 273,520,546 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)	227,748,507	184,924,699
10.	Advance premium	0	107,389
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	120,559,177	34,983,133
13.	Funds held by company under reinsurance treaties	333,305,468	303,947,894
14.	Amounts withheld or retained by company for account of others	48,955,403	47,172,344
15.	Remittances and items not allocated	1,279,885	19,488,524
16.	Provision for reinsurance (including $ 0 certified)	7,168,241	192,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	13,540,454	10,315,640
20.	Derivatives	3,511,534	2,801,926
21.	Payable for securities	2,000,000	203
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	8,059,996	4,405,818
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,438,718,351	1,252,225,604
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	1,438,718,351	1,252,225,604
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,000,000	3,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	83,589,141	83,500,447
35.	Unassigned funds (surplus)	364,857,488	346,849,136
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)	451,446,629	433,349,583
38.	Totals (Page 2, Line 28, Col. 3)	1,890,164,980	1,685,575,187
	DETAILS OF WRITE-INS		
2501.	Other reinsurance amounts due	6,967,053	3,036,438
2502.	Unclaimed funds	1,090,464	1,356,519
2503.	Unearned rental income	2,479	12,861
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,059,996	4,405,818
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $ 480,745,598)	352,238,335	318,223,743	660,837,736
1.2 Assumed (written $ 134,487,604)	126,864,219	113,698,381	239,223,400
1.3 Ceded (written $ 343,405,070)	250,098,230	224,200,837	467,452,842
1.4 Net (written $ 271,828,131)	229,004,323	207,721,287	432,608,294
DEDUCTIONS:			
2. Losses incurred (current accident year $ 118,565,677):			
2.1 Direct	274,716,914	200,744,158	386,427,779
2.2 Assumed	55,568,045	47,473,577	98,928,217
2.3 Ceded	201,078,694	147,067,709	265,705,423
2.4 Net	129,206,265	101,150,025	219,650,573
3. Loss adjustment expenses incurred	16,519,239	28,127,550	57,243,761
4. Other underwriting expenses incurred	77,037,315	71,890,542	129,763,646
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	222,762,819	201,168,117	406,657,980
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	6,241,505	6,553,170	25,950,314
INVESTMENT INCOME			
9. Net investment income earned	26,685,882	13,626,868	32,883,886
10. Net realized capital gains (losses) less capital gains tax of $ 161,626	202,816	360,120	1,637,965
11. Net investment gain (loss) (Lines 9 + 10)	26,888,698	13,986,988	34,521,851
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 90,637 amount charged off $ 55,191)	35,446	(203,525)	(49,100)
13. Finance and service charges not included in premiums	6,025	1,875	7,750
14. Aggregate write-ins for miscellaneous income	(5,693,318)	(3,986,145)	(8,050,014)
15. Total other income (Lines 12 through 14)	(5,651,847)	(4,187,794)	(8,091,365)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	27,478,356	16,352,364	52,380,801
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	27,478,356	16,352,364	52,380,801
19. Federal and foreign income taxes incurred	7,958,374	5,936,734	11,399,108
20. Net income (Line 18 minus Line 19)(to Line 22)	19,519,981	10,415,630	40,981,693
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	433,349,583	328,195,276	328,195,276
22. Net income (from Line 20)	19,519,981	10,415,630	40,981,693
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of $ (1,114,387)	4,368,702	1,473,222	14,647,701
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	2,346,762	2,538,871	1,318,711
27. Change in nonadmitted assets	(1,250,853)	(134,220)	(1,913,490)
28. Change in provision for reinsurance	(6,976,241)	(1,072,375)	(149,000)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	88,694	133,516	50,268,693
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	18,097,046	13,354,643	105,154,308
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	451,446,629	341,549,919	433,349,583
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. Funds held interest	(5,693,468)	(3,986,145)	(8,050,014)
1402. Miscellaneous income	150	0	0
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(5,693,318)	(3,986,145)	(8,050,014)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	230,666,309	200,110,597	437,528,353
2. Net investment income	24,073,500	13,994,079	32,003,296
3. Miscellaneous income	(5,651,847)	(3,784,825)	(8,091,365)
4. Total (Lines 1 to 3)	249,087,962	210,319,852	461,440,285
5. Benefit and loss related payments	93,636,119	100,304,393	207,033,750
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	96,480,022	79,262,437	169,316,675
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 161,626 tax on capital gains (losses)	7,218,028	2,518,281	9,962,437
10. Total (Lines 5 through 9)	197,334,169	182,085,110	386,312,862
11. Net cash from operations (Line 4 minus Line 10)	51,753,793	28,234,741	75,127,423
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	109,748,207	137,047,331	217,307,231
12.2 Stocks	1,055,005	500,000	989,000
12.3 Mortgage loans	0	22,500,000	22,500,000
12.4 Real estate	0	0	0
12.5 Other invested assets	4,292,034	1,167,121	5,164,469
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	2,019,896	2,601,834	71,808
12.8 Total investment proceeds (Lines 12.1 to 12.7)	117,115,143	163,816,286	246,032,507
13. Cost of investments acquired (long-term only):			
13.1 Bonds	167,619,438	246,585,465	366,613,370
13.2 Stocks	4,016,127	7,033,150	7,043,244
13.3 Mortgage loans	0	45,000,000	45,000,000
13.4 Real estate	50,012	40,010	136,051
13.5 Other invested assets	30,195	39,769	145,502
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	171,715,772	298,698,395	418,938,167
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)	(54,600,629)	(134,882,109)	(172,905,660)
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	16,127	7,789	8,675,762
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	18,778,067	24,016,780	2,499,660
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	18,794,194	24,024,570	11,175,422
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)	15,947,357	(82,622,798)	(86,602,815)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	42,783,834	129,386,649	129,386,649
19.2 End of period (Line 18 plus Line 19.1)	58,731,191	46,763,851	42,783,834

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

20.0001. Stock based compensation	72,567	125,727	250,809
20.0002. Securities acquired from capital contributions from parent - long term debt	0	0	41,342,121
20.0003. Exchange of debt securities	0	2,728,787	2,954,741
20.0004. Exchange of long term debt to other invested assets	0	0	540,191
20.0005. Exchange of equity securities	0	357,365	163,605
20.0006. Transferred from debt to other invested assets	0	0	146,663
20.0007. Securities acquired in paid in kind interest payment	0	9,338	9,338

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

		SSAP #	F/S Page	F/S Line #	06-30-2023	12-31-2022
1.	Net income state basis	XXX	XXX	XXX	$ 19,519,981	$ 40,981,693
2.	Effect of state prescribed practices				-	-
3.	Effect of state permitted practices				-	-
4.	Net income, NAIC SAP	XXX	XXX	XXX	$ 19,519,981	$ 40,981,693
5.	Statutory surplus state basis	XXX	XXX	XXX	$ 451,446,629	$ 433,349,583
6.	Effect of state prescribed practices				-	-
7.	Effect of state permitted practices				-	-
8.	Statutory surplus, NAIC SAP	XXX	XXX	XXX	$ 451,446,629	$ 433,349,583

B. No significant change.

C. Accounting Policies

Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchanged Traded Funds.

For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and other loan-backed and structured securities (LBASS), the NAIC has retained first-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 on the severity of loss. Those RMBS, CMBS and other LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. The prospective adjustment method is used for all these securities.

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A – C. No significant change.

D. Loan-Backed Securities

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

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment ("OTTI") due to either the intent to sell or the inability or lack of intent to hold to recovery during the six months ended June 30, 2023.

NOTES TO FINANCIAL STATEMENTS

3. The following table shows each loan-backed security with an OTTI charge recognized during the six months ended June 30, 2023:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
45112AAA5	$ 350,470	$ 140,188	$ 91,122	$ 259,348	$ 140,188	3/31/2023
TOTAL	XXXX	XXXX	**$ 91,122**	XXXX	XXXX	XXXX

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	(1,517,740)
2. 12 months or longer		(40,007,661)

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

1. Less than 12 months	$	67,187,208
2. 12 months or longer		455,133,288

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of 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

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J – L. No significant change.

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O – R. No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

In 2023, the Company has entered into one additional interest rate swap, for a total of four swaps at June 30, 2023. These swaps are intended to partially hedge the risk of a significant increase in interest rates on the fair value of the Company's investment portfolio. The credit exposure is represented by the fair value of the contracts at the reporting date. The Company recognized a year-to-date unrealized loss of $709,607 on these swaps.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

No significant change.

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

A – O. No significant change.

Note 11 – Debt

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

B. The Company does not have any agreements with the Federal Home Loan Bank.

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

A. Defined Benefit Plan

Not applicable

B-I. No significant change.

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

A-M. No significant change.

Note 14 – Liabilities, Contingencies and Assessments

A-F. No significant change.

G. All Other Contingencies

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

Note 15 – Leases

No significant change.

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

No significant change.

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

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

B. Transfers and Servicing of Financial Assets – Not applicable

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

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

No significant change.

Note 19 – Direct Premium Written / Produced by Managing General Agents / First Party Administrators

No significant change.

Note 20 – Fair Value Measurements

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

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

   The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair

NOTES TO FINANCIAL STATEMENTS

value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

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

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

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

The following table provides information as of June 30, 2023 about the Company’s investments measured at fair value.

a. Assets at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds:					
Residential MBS	$ -	$ 500,892	$ -	$ -	$ 500,892
Asset backed securities	-	507,678	140,188	-	647,866
All other bonds	-	15,677,886	-	-	15,677,886
Total bonds	-	16,686,456	140,188	-	16,826,644
Preferred stocks	21,173,200	776,550	-	-	21,949,750
Non-affiliated common stocks	5,999,697	181,754	-	-	6,181,451
Other invested assets	-	-	81,759	-	81,759
Total assets at fair value	$ 27,172,897	$ 17,644,760	$ 221,947	$ -	$ 45,039,604

b. Liabilities at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Derivatives	$ -	$ (3,511,534)	$ -	$ -	$ (3,511,534)
Total liabilities at fair value	$ -	$ (3,511,534)	$ -	$ -	$ (3,511,534)

2. Rollforward of Level 3 Items

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using Level 3 inputs for the three months ended June 30, 2023.

	Beginning Balance at 4/1/2023	Transfers into Level 3	Transfers out of Level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2023
Asset backed securities	$ 140,188	$ -	$ -	$ 1,145	$ (1,145)	$ -	$ -	$ -	$ -	$ 140,188
Other invested assets	74,547	20,945	-	(20,562)	6,829	-	-	-	-	81,759
Total	$ 214,735	$ 20,945	$ -	$ (19,417)	$ 5,684	$ -	$ -	$ -	$ -	$ 221,947

3. Policy on Transfers Into and Out of Level 3

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

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

The Company’s investment manager, AMMC (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of

NOTES TO FINANCIAL STATEMENTS

mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company's affiliated investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment professionals compare the valuation received to independent first party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the pricing service to value specific securities.

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

5. Derivative Fair Values
   The Company's derivative liabilities are not material and are included in Note 20A. (1) - (4).

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

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

The table below reflects, as of June 30, 2023, the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	$ 9,384,636	$ 9,884,404	$ 9,384,636	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	49,947,861	52,270,945	-	49,753,117	194,744	-	-
Residential MBS	142,104,445	158,710,603	-	141,186,603	917,842	-	-
Commercial MBS	14,543,194	14,925,308	-	14,543,194	-	-	-
Collateralized loan obligations	235,414,116	240,225,578	-	235,414,116	-	-	-
Asset backed securities	214,864,094	231,912,278	-	211,017,853	3,846,241	-	-
All other bonds	321,099,607	333,542,427	769,575	289,516,390	30,813,642	-	-
Total bonds	987,357,953	1,041,471,543	10,154,211	941,431,273	35,772,469	-	-
Preferred stocks	21,949,750	21,949,750	21,173,200	776,550	-	-	-
Non-affiliated common stocks	6,181,451	6,181,451	5,999,697	181,754	-	-	-
Mortgage loans	26,549,352	27,500,000	-	-	26,549,352	-	-
Other invested assets	132,907	92,896	-	44,919	87,988		
Cash, cash equivalents & short-term investments	58,731,191	58,731,191	58,731,191	-	-	-	-
Derivative liabilities	(3,511,534)	(3,511,534)	-	(3,511,534)	-	-	-
Total	$ 1,097,391,070	$ 1,152,415,297	$ 96,058,299	$ 938,922,962	$ 62,409,809	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

D. Items for which Not Practicable to Determine Fair Values

Not applicable

E. Instruments Measured at Net Asset Value (NAV)

Not applicable

Note 21 – Other Items

A-H. No significant change.

Note 22 – Events Subsequent

Subsequent events have been considered through August 7, 2023, the date of issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-E. No significant change.

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2022 were $574,569,500. As of June 30, 2023, $104,942,661 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $469,626,801 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been no prior year development since December 31, 2022. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation.

B. Significant Change in Methodologies and Assumptions

Not applicable

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? .... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .... Yes [ ] No [X]

2.2 If yes, date of change: ....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? .... Yes [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. 1042046

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

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

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

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

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

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

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: ......$ 19

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	$ 245,275,746	$ 253,852,793
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)	$ 245,275,746	$ 253,852,793
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? .... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? .... Yes [X] No [ ]

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .... Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.
   ....

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .... Yes [ ] No [X]
   If yes, attach an explanation.
   ....

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

   5.3 A&H expense percent excluding cost containment expenses .... 11.608 %

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
40517	13-3088732	WFC National Insurance Co.	UT	Authorized		

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	Direct Premiums Written: 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage): 4 Current Year To Date	Direct Losses Paid (Deducting Salvage): 5 Prior Year To Date	Direct Losses Unpaid: 6 Current Year To Date	Direct Losses Unpaid: 7 Prior Year To Date
1.	Alabama AL	L	6,223,892	4,139,368	1,273,346	840,493	8,414,636	8,883,989
2.	Alaska AK	L	4,805,192	4,204,061	1,791,642	941,396	6,987,939	4,635,518
3.	Arizona AZ	L	10,649,159	8,719,203	2,986,343	3,175,302	13,943,688	15,143,156
4.	Arkansas AR	L	5,953,379	4,633,604	1,538,063	2,282,007	9,636,839	7,911,793
5.	California CA	L	69,346,847	59,876,427	32,674,105	26,524,460	143,415,984	132,702,667
6.	Colorado CO	L	4,848,333	4,767,118	930,295	561,789	7,475,050	6,111,584
7.	Connecticut CT	L	2,380,762	2,194,286	1,320,621	1,761,060	9,702,304	7,547,152
8.	Delaware DE	L	(895,666)	193,622	8,998,051	9,763,399	44,778,753	52,840,858
9.	District of Columbia DC	L	90,940	85,021	86,743	466,106	753,101	591,088
10.	Florida FL	L	19,183,545	15,953,957	10,973,794	7,517,243	45,214,747	38,239,160
11.	Georgia GA	L	7,476,440	6,091,617	5,277,662	10,906,492	28,564,649	21,384,460
12.	Hawaii HI	L	6,113,042	7,394,601	3,359,877	3,074,041	20,243,589	18,049,286
13.	Idaho ID	L	10,051,188	10,656,463	2,241,756	2,463,745	14,021,186	11,457,966
14.	Illinois IL	L	22,232,229	21,258,626	5,181,832	2,596,622	28,905,116	44,730,687
15.	Indiana IN	L	8,910,876	8,604,334	3,861,510	1,783,308	18,352,381	15,448,164
16.	Iowa IA	L	8,480,114	5,603,291	1,894,288	1,041,667	10,399,899	7,687,763
17.	Kansas KS	L	18,461,417	19,979,234	8,063,882	5,870,264	29,657,761	23,865,214
18.	Kentucky KY	L	5,702,373	3,901,583	1,843,481	1,304,988	6,390,883	7,888,895
19.	Louisiana LA	L	10,640,045	7,955,585	3,836,663	3,436,379	15,612,632	15,522,655
20.	Maine ME	L	1,748,204	888,490	112,877	58,644	1,398,087	788,547
21.	Maryland MD	L	3,941,171	3,472,002	1,218,611	2,279,424	7,049,373	7,942,185
22.	Massachusetts MA	L	10,854,844	9,736,699	1,674,945	1,610,192	16,928,215	18,812,930
23.	Michigan MI	L	(62,747)	1,228,082	400,411	645,219	3,019,557	4,014,168
24.	Minnesota MN	L	3,681,416	3,912,548	864,464	1,498,535	7,798,697	7,189,188
25.	Mississippi MS	L	8,719,465	6,629,127	1,803,929	2,521,686	12,491,149	11,844,285
26.	Missouri MO	L	17,225,219	10,812,227	4,637,719	6,575,537	31,300,705	28,577,154
27.	Montana MT	L	1,273,956	1,272,547	138,771	47,114	2,552,062	1,667,035
28.	Nebraska NE	L	8,187,444	5,500,605	1,314,221	1,809,821	5,871,495	5,941,131
29.	Nevada NV	L	2,226,371	3,631,572	1,205,195	1,228,580	7,485,991	6,942,962
30.	New Hampshire NH	L	2,162,364	1,614,519	1,028,615	158,127	5,312,128	4,006,987
31.	New Jersey NJ	L	741,592	589,322	208,171	98,404	3,386,082	3,032,002
32.	New Mexico NM	L	2,865,079	1,881,570	64,264	766,654	3,666,837	2,860,006
33.	New York NY	L	37,016,187	29,494,187	17,834,601	15,734,055	88,670,080	89,033,435
34.	North Carolina NC	L	10,820,046	6,662,778	2,614,534	6,419,844	15,483,297	13,720,750
35.	North Dakota ND	L	724,249	1,012,855	452,379	243,344	1,708,437	1,869,316
36.	Ohio OH	L	19,981,918	17,935,837	4,484,609	3,055,732	34,026,140	30,594,585
37.	Oklahoma OK	L	5,593,345	2,626,346	6,877,351	460,793	18,242,490	16,032,539
38.	Oregon OR	L	1,717,115	1,307,656	524,327	116,977	2,468,928	2,747,629
39.	Pennsylvania PA	L	13,508,786	12,478,831	7,148,921	7,066,311	32,440,864	34,199,879
40.	Rhode Island RI	L	489,214	586,112	89,626	53,495	652,183	1,477,429
41.	South Carolina SC	L	6,815,370	7,800,238	2,578,822	561,282	11,291,997	7,874,222
42.	South Dakota SD	L	710,480	512,394	106,960	32,765	347,052	354,116
43.	Tennessee TN	L	13,237,548	14,796,939	5,885,932	12,163,917	19,828,701	16,495,897
44.	Texas TX	L	41,820,572	30,321,091	21,035,873	20,886,571	67,546,037	73,195,088
45.	Utah UT	L	13,896,091	11,486,315	2,491,674	4,351,087	19,206,538	14,868,598
46.	Vermont VT	L	2,296,081	850,749	232,611	197,004	2,196,477	2,057,769
47.	Virginia VA	L	7,940,947	7,401,230	1,458,633	2,497,402	14,532,591	12,090,426
48.	Washington WA	L	5,124,840	4,595,698	5,458,871	1,192,599	7,110,066	8,051,317
49.	West Virginia WV	L	27,890	75,022	11,706	66,116	855,087	676,340
50.	Wisconsin WI	L	14,798,830	14,220,902	4,369,104	5,031,061	19,187,285	18,281,174
51.	Wyoming WY	L	7,602	20,793	0	100,000	49,426	64,145
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	480,745,598	411,567,283	196,462,682	185,839,053	926,575,193	887,945,289
	DETAILS OF WRITE-INS							
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 6

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

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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
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		

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

SCHEDULE Y

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 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership	0.000		NO	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	NO	1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	NO	1
0000		00000	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	NO	0
0000		00000	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	NO	0
0000		00000	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Bay Bridge Marina Management, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	SC	NIA	AFG Real Estate Holding Company, LLC	Ownership	50.000	American Financial Group, Inc.	NO	1
0000		00000	84-3355051	0	0		Charleston Harbor Holding Company, LLC	SC	NIA	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	NO	1
0000		00000	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Charleston Harbor Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.000	American Financial Group, Inc.	NO	1
0000		00000	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	NO	1
0000		00000	86-3225970	0	0		Sailfish Holding Company, LLC	FL	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-2654660	0	0		Skipjack Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-2829629	0	0		Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	NO	0
0000		00000	98-1073776	0	0		GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0000		00000	81-4361220	0	0		Verikai Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	42-1575938	0	0		Great American Holding, Inc.	OH	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	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607394	0	0		National Interstate Corporation	OH	UDP	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	RE	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	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	DS	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	DS	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	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Radion Re, Inc.	CYM	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0

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	55,823	9,081	16.3	16.5
2.1	Allied Lines	8,589	1,520	17.7	18.7
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)	1,127,242	429,824	38.1	77.2
5.2	Commercial multiple peril (liability portion)	233,914	39,696	17.0	31.9
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	4,860,185	1,727,232	35.5	20.2
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	6,447	18	0.3	13.6
16.	Workers' compensation	17,730,001	13,141,164	74.1	30.3
17.1	Other liability - occurrence	34,677,644	41,171,461	118.7	81.4
17.2	Other liability - claims-made	482,183	89,613	18.6	68.2
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	(241,273)	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	1,798,523	178,690	9.9	35.3
19.4	Other commercial auto liability	242,183,413	197,701,840	81.6	68.5
21.1	Private passenger auto physical damage	0	(343)	0.0	0.0
21.2	Commercial auto physical damage	48,992,689	20,477,276	41.8	42.8
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	452	97	21.4	21.4
27.	Boiler and machinery	81,230	(8,982)	(11.1)	21.0
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	352,238,335	274,716,914	78.0	63.1
	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	44,496	58,923	68,309
2.1	Allied Lines	8	2,936	91
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)	380,747	836,454	719,004
5.2	Commercial multiple peril (liability portion)	142,655	260,057	294,735
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	2,453,083	5,026,895	4,440,595
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	12,634,620	29,960,491	23,418,423
17.1	Other liability - occurrence	22,831,761	45,006,194	38,594,546
17.2	Other liability - claims-made	551,384	751,122	989,091
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	523,354	1,498,351	1,611,718
19.4	Other commercial auto liability	188,494,691	329,284,406	281,198,533
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	37,523,895	68,006,192	60,184,293
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	2,245
27.	Boiler and machinery	27,051	53,577	45,700
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	265,607,746	480,745,598	411,567,283
	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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2023 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	112,935	108,582	221,518	41,245	36	41,281	87,194	160	92,197	179,551	15,503	(16,189)	(686)
2. 2021	60,546	68,616	129,162	25,840	172	26,012	55,228	267	49,580	105,075	20,522	(18,597)	1,925
3. Subtotals 2021 + Prior	173,481	177,198	350,680	67,084	208	67,292	142,422	427	141,777	284,626	36,025	(34,786)	1,239
4. 2022	61,852	162,038	223,890	34,987	2,663	37,650	69,132	2,851	113,017	185,000	42,268	(43,507)	(1,239)
5. Subtotals 2022 + Prior	235,333	339,236	574,569	102,071	2,871	104,943	211,555	3,278	254,794	469,627	78,293	(78,293)	0
6. 2023	XXX	XXX	XXX	XXX	17,509	17,509	XXX	24,737	103,480	128,217	XXX	XXX	XXX
7. Totals	235,333	339,236	574,569	102,071	20,380	122,451	211,555	28,015	358,274	597,844	78,293	(78,293)	0
8. Prior Year-End Surplus As Regards Policyholders	433,350										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. 33.3	2. (23.1)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

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

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. Intangible assets	3,954,445	3,954,445	0	0
2505. Prepaid expenses	2,105,238	2,105,238	0	0
2506. Commission receivable	689,318	5,683	683,635	655,820
2597. Summary of remaining write-ins for Line 25 from overflow page	6,749,001	6,065,366	683,635	655,820

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	35,526,822	36,619,879
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	50,012	136,051
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	615,479	1,229,109
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	34,961,355	35,526,822
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	34,961,355	35,526,822

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	27,500,000	5,000,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	45,000,000
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	22,500,000
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	27,500,000	27,500,000
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	27,500,000	27,500,000
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	27,500,000	27,500,000

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	8,988,725	10,929,919
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	762,392
	2.2 Additional investment made after acquisition	30,195	69,964
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	38,976	14,955
5.	Unrealized valuation increase (decrease)	(3,487,860)	(939,823)
6.	Total gain (loss) on disposals	2,985,467	3,794,446
7.	Deduct amounts received on disposals	4,292,034	5,164,469
8.	Deduct amortization of premium and depreciation	121,550	478,660
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	20,761	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,121,158	8,988,725
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	4,121,158	8,988,725

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,256,058,053	1,044,786,841
2.	Cost of bonds and stocks acquired	171,635,565	417,823,379
3.	Accrual of discount	2,016,789	1,568,805
4.	Unrealized valuation increase (decrease)	7,451,782	16,968,364
5.	Total gain (loss) on disposals	(2,323,854)	(849,769)
6.	Deduct consideration for bonds and stocks disposed of	110,803,213	222,112,675
7.	Deduct amortization of premium	303,175	1,550,128
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	276,410	588,007
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	11,244
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,323,455,537	1,256,058,053
12.	Deduct total nonadmitted amounts	2,473,741	2,292,367
13.	Statement value at end of current period (Line 11 minus Line 12)	1,320,981,796	1,253,765,686

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)	748,946,509	40,707,218	35,890,319	449,242	748,946,509	754,212,651	0	761,476,304
2. NAIC 2 (a)	250,919,189	13,945,440	2,418,518	(242,454)	250,919,189	262,203,658	0	208,151,010
3. NAIC 3 (a)	9,362,818	0	0	401,626	9,362,818	9,764,444	0	10,200,954
4. NAIC 4 (a)	14,857,018	0	71,862	(225,363)	14,857,018	14,559,793	0	4,360,599
5. NAIC 5 (a)	766,297	0	11,356	(23,945)	766,297	730,997	0	805,566
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,024,851,833	54,652,658	38,392,054	359,106	1,024,851,833	1,041,471,543	0	984,994,433
PREFERRED STOCK								
8. NAIC 1	2,724,000	0	0	28,000	2,724,000	2,752,000	0	1,180,000
9. NAIC 2	18,908,500	0	0	(73,000)	18,908,500	18,835,500	0	17,219,581
10. NAIC 3	294,263	0	0	738	294,263	295,000	0	638,365
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	49,990	0	0	17,260	49,990	67,250	0	59,700
14. Total Preferred Stock	21,976,753	0	0	(27,003)	21,976,753	21,949,750	0	19,097,646
15. Total Bonds and Preferred Stock	1,046,828,586	54,652,658	38,392,054	332,104	1,046,828,586	1,063,421,293	0	1,004,092,079

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of short-term investments acquired	0	1,993,750
3.	Accrual of discount	0	6,250
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	0	2,000,000
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)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(2,801,926)
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	(709,607)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	0
6.	Considerations received/(paid) on terminations	0
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(3,511,534)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(3,511,534)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(3,511,534)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(3,511,534)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(3,511,534)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(3,511,534)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(3,511,534)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(3,511,534)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,673,542	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	1,673,542	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	9,703,121	103,194,967
2.	Cost of cash equivalents acquired	167,072,938	319,276,267
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	150,881,937	412,768,112
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)	25,894,121	9,703,121
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	25,894,121	9,703,121

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Land and Office Building, 3250 Interstate Drive	Richfield	OH	04/15/2023	Jamco	0	0	14,958	15,022
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	04/15/2023	Jamco	0	0	14,958	15,022
Land and Office Building, 3250 Interstate Drive	Richfield	OH	05/15/2023	Holland Paving	0	0	9,984	9,984
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	05/15/2023	Holland Paving	0	0	4,992	4,992
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	05/15/2023	Holland Paving	0	0	4,992	4,992
0199999. Acquired by Purchase					0	0	49,884	50,012
0399999 - Totals					0	0	49,884	50,012

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP		12/31/2012	1	0	30,195	0	0	2.320
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	30,195	0	0	XXX
6099999. Total - Unaffiliated								0	30,195	0	0	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	30,195	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Canal Mezzanine Partners II, LP	Twinsburg	OH	Canal Mezzanine Partners II, LP	08/28/2012	06/13/2023	811,559	0	0	0	0	0	0	811,559	1,254,358	0	442,800	442,800	467,129
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							811,559	0	0	0	0	0	0	811,559	1,254,358	0	442,800	442,800	467,129
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	06/07/2023	470,691	0	0	0	0	0	0	470,691	2,468,168	0	1,997,477	1,997,477	0
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	06/30/2023	0	0	0	0	0	0	0	0	481,766	0	481,766	481,766	36,262
1999999. Joint Venture Interests - Common Stock - Unaffiliated							470,691	0	0	0	0	0	0	470,691	2,949,934	0	2,479,242	2,479,242	36,262
6099999. Total - Unaffiliated							1,282,250	0	0	0	0	0	0	1,282,250	4,204,292	0	2,922,042	2,922,042	503,391
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							1,282,250	0	0	0	0	0	0	1,282,250	4,204,292	0	2,922,042	2,922,042	503,391

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-HA-2	UNITED STATES TREASURY		05/08/2023	MARKET AXESS		300,112	300,000	257	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						300,112	300,000	257	XXX
91743P-ET-8	UTAH HSG CORP		04/27/2023	Stifel, Nicolaus & Co., Inc.		3,121,410	3,000,000	11,375	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,121,410	3,000,000	11,375	XXX
000848-AA-9	ABPCI X A1A - CDO		06/26/2023	Natixis		1,980,000	2,000,000	27,602	1.A FE
01983K-AA-2	ALLO 231 A2 - ABS		06/16/2023	MORGAN STANLEY CO		1,893,754	2,000,000	0	1.F FE
02343U-AJ-4	AMCOR FINANCE (USA) INC		05/17/2023	JP Morgan		1,485,330	1,500,000	0	2.B FE
02665W-EH-0	AMERICAN HONDA FINANCE CORP		04/13/2023	BNP Paribas		998,700	1,000,000	0	1.G FE
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	06/22/2023	BANCO SANTANDER		1,721,563	1,750,000	3,310	1.A FE
05610D-AA-0	BX 23DELC A - CMBS		05/24/2023	BARCLAYS CAPITAL INC FIXED INC		5,486,151	5,500,000	0	1.A FE
06760W-AC-0	BMM 2021-I A1 - CDO	C	05/25/2023	RAYMOND JAMES & ASSOCIATES INC.		3,876,400	4,000,000	30,224	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
09247X-AT-8	BLACKROCK INC		05/17/2023	JP Morgan		990,040	1,000,000	0	1.D 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
224044-CR-6	COX COMMUNICATIONS INC		06/12/2023	JP Morgan		1,999,820	2,000,000	0	2.B FE
263534-CR-8	EIDP INC		05/11/2023	Bank of America Merrill Lynch		1,992,780	2,000,000	0	1.G FE
42250P-AE-3	HEALTHPEAK PROPERTIES INC		05/01/2023	WELLS FARGO SECURITIES LLC		983,560	1,000,000	16,479	2.A FE
46266T-AB-4	IQVIA INC		05/18/2023	GOLDMAN		999,930	1,000,000	0	2.C FE
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
58933Y-BK-0	MERCK & CO INC		05/08/2023	JP Morgan		1,998,240	2,000,000	0	1.E FE
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		0	0	(54)	1.A
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		04/21/2023	Bank of America Merrill Lynch		6,369,957	7,340,246	12,288	1.A
69120V-AR-2	OWL ROCK CORE INCOME CORP		06/06/2023	RBC CAPITAL MARKETS		993,530	1,000,000	0	2.C FE
70806F-AA-3	PNTPK 7 A1A - CDO		06/23/2023	BNP Paribas		2,000,000	2,000,000	0	1.A FE
75575A-AA-2	RCMT 23FL12 A - CMBS		06/12/2023	JP Morgan		2,985,000	3,000,000	0	1.A FE
931142-FB-4	WALMART INC		04/12/2023	MIZUHO SECURITIES USA INC.		1,497,240	1,500,000	0	1.C FE
96033E-AA-6	WESTGATE RESORTS 2023-1 LLC - ABS		05/05/2023	BANCO SANTANDER		2,495,871	2,500,000	0	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						51,231,136	53,090,246	116,159	XXX
2509999997. Total - Bonds - Part 3						54,652,658	56,390,246	127,791	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						54,652,658	56,390,246	127,791	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
92206@-10-7	VANLINER INS CO.		04/30/2023	STOCK OPTIONS	0.000	3,087		0	
92206@-10-7	VANLINER INS CO.		05/31/2023	STOCK OPTIONS	0.000	3,190		0	
92206@-10-7	VANLINER INS CO.		06/30/2023	STOCK OPTIONS	0.000	3,087		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						9,364	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						9,364	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						9,364	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						9,364	XXX	0	XXX
6009999999 - Totals						54,662,022	XXX	127,791	XXX

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36241L-S7-2	GN 783242 - RMBS		06/01/2023	Paydown		6,467	6,467	6,811	6,576	0	(109)	0	(109)	0	6,467	0	0	0	81	02/15/2026	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		06/01/2023	Paydown		473	473	498	489	0	(16)	0	(16)	0	473	0	0	0	8	08/20/2039	1.A
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		06/01/2023	Paydown		11,554	11,554	11,547	11,544	0	9	0	9	0	11,554	0	0	0	75	09/20/2040	1.A
38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS		06/01/2023	Paydown		3,334	3,334	3,493	3,370	0	(36)	0	(36)	0	3,334	0	0	0	52	04/16/2039	1.A
38378T-AF-7	GNR 2013-071 GA - CMO/RMBS		06/01/2023	Paydown		4,245	4,245	4,258	4,245	0	0	0	0	0	4,245	0	0	0	43	07/20/2041	1.A
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		06/01/2023	Paydown		4,787	4,787	4,993	4,835	0	(48)	0	(48)	0	4,787	0	0	0	60	10/20/2045	1.A
0109999999. Subtotal - Bonds - U.S. Governments						30,860	30,860	31,598	31,060	0	(200)	0	(200)	0	30,860	0	0	0	320	XXX	XXX
68609T-DM-7	OREGON		06/01/2023	Direct		70,000	70,000	75,366	70,226	0	(226)	0	(226)	0	70,000	0	0	0	1,400	12/01/2048	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						70,000	70,000	75,366	70,226	0	(226)	0	(226)	0	70,000	0	0	0	1,400	XXX	XXX
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/01/2023	Paydown		1,104	1,104	1,104	1,104	0	0	0	0	0	1,104	0	0	0	15	02/01/2044	1.B FE
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/01/2023	Paydown		6,649	6,649	6,649	6,649	0	0	0	0	0	6,649	0	0	0	111	10/01/2057	1.A FE
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/15/2023	Direct		10,000	10,000	10,587	10,061	0	(61)	0	(61)	0	10,000	0	0	0	207	11/15/2041	1.A FE
312432-VS-3	FAYETTE CNTY KY SCH DIST FIN CORP SCH BL		04/01/2023	Maturity @ 100.00		1,495,000	1,495,000	1,671,261	1,495,000	0	0	0	0	0	1,495,000	0	0	0	29,900	04/01/2023	1.D FE
3128MM-UM-3	FH G18587 - RMBS		06/01/2023	Paydown		17,070	17,070	17,960	17,612	0	(542)	0	(542)	0	17,070	0	0	0	214	02/01/2031	1.A
3128P7-5B-5	FH C91742 - RMBS		06/01/2023	Paydown		12,787	12,787	13,710	13,521	0	(734)	0	(734)	0	12,787	0	0	0	185	01/01/2034	1.A
3128P7-7L-1	FH C91799 - RMBS		06/01/2023	Paydown		20,030	20,030	20,950	20,778	0	(749)	0	(749)	0	20,030	0	0	0	309	11/01/2034	1.A
3128P7-Q6-3	FH C91377 - RMBS		06/01/2023	Paydown		21,090	21,090	22,804	22,283	0	(1,193)	0	(1,193)	0	21,090	0	0	0	386	06/01/2031	1.A
3128P7-QN-6	FH C91361 - RMBS		06/01/2023	Paydown		15,198	15,198	16,234	15,932	0	(734)	0	(734)	0	15,198	0	0	0	249	03/01/2031	1.A
3128P7-W5-8	FH C91568 - RMBS		06/01/2023	Paydown		17,263	17,263	18,170	17,927	0	(663)	0	(663)	0	17,263	0	0	0	218	10/01/2032	1.A
3128P7-XX-6	FH C91594 - RMBS		06/01/2023	Paydown		19,630	19,630	20,642	20,375	0	(745)	0	(745)	0	19,630	0	0	0	241	01/01/2033	1.A
3128PV-BS-8	FH J15449 - RMBS		06/01/2023	Paydown		12,315	12,315	13,138	12,647	0	(333)	0	(333)	0	12,315	0	0	0	207	05/01/2026	1.A
31294L-6V-0	FH E02684 - RMBS		06/01/2023	Paydown		2,093	2,093	2,194	2,102	0	(8)	0	(8)	0	2,093	0	0	0	41	03/01/2025	1.A
3132J4-H3-6	FH G30949 - RMBS		06/01/2023	Paydown		14,120	14,120	14,879	14,644	0	(524)	0	(524)	0	14,120	0	0	0	202	08/01/2036	1.A
3133N3-U9-3	FH RE6008 - RMBS		06/01/2023	Paydown		15,685	15,685	15,947	15,869	0	(185)	0	(185)	0	15,685	0	0	0	206	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
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		06/01/2023	Paydown		4,133	4,133	4,152	4,135	0	(2)	0	(2)	0	4,133	0	0	0	34	09/25/2040	1.A
3136A5-P6-7	FNR 2012-53 PB - CMO/RMBS		06/01/2023	Paydown		8,968	8,968	9,209	9,029	0	(61)	0	(61)	0	8,968	0	0	0	86	02/25/2041	1.A
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		06/01/2023	Paydown		2,704	2,704	2,739	2,706	0	(1)	0	(1)	0	2,704	0	0	0	23	07/25/2041	1.A
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		06/01/2023	Paydown		7,825	7,825	7,979	7,906	0	(80)	0	(80)	0	7,825	0	0	0	63	02/25/2042	1.A
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		06/01/2023	Paydown		4,970	4,970	4,953	4,961	0	9	0	9	0	4,970	0	0	0	26	11/25/2042	1.A
3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS		06/01/2023	Paydown		2,059	2,059	2,056	2,056	0	3	0	3	0	2,059	0	0	0	13	08/25/2041	1.A
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		06/01/2023	Paydown		4,978	4,978	4,880	4,926	0	53	0	53	0	4,978	0	0	0	43	11/25/2041	1.A
3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS		06/01/2023	Paydown		19,406	19,406	19,630	19,503	0	(97)	0	(97)	0	19,406	0	0	0	156	01/25/2042	1.A
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS		06/01/2023	Paydown		11,534	11,534	11,255	11,430	0	104	0	104	0	11,534	0	0	0	73	08/25/2041	1.A
3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS		06/01/2023	Paydown		4,320	4,320	4,147	4,266	0	54	0	54	0	4,320	0	0	0	33	06/25/2042	1.A
3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS		06/01/2023	Paydown		11,599	11,599	10,928	11,446	0	152	0	152	0	11,599	0	0	0	67	01/25/2042	1.A
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		06/01/2023	Paydown		38,255	38,255	39,152	38,368	0	(113)	0	(113)	0	38,255	0	0	0	478	08/25/2026	1.A
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		06/01/2023	Paydown		15,331	15,331	15,748	15,435	0	(104)	0	(104)	0	15,331	0	0	0	208	08/25/2026	1.A
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		06/01/2023	Paydown		26,633	26,633	27,794	26,709	0	(76)	0	(76)	0	26,633	0	0	0	334	03/25/2041	1.A
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS		06/01/2023	Paydown		18,564	18,564	19,365	18,679	0	(115)	0	(115)	0	18,564	0	0	0	258	11/25/2042	1.A
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		06/01/2023	Paydown		14,281	14,281	14,914	14,721	0	(440)	0	(440)	0	14,281	0	0	0	187	02/25/2046	1.A
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		06/01/2023	Paydown		18,821	18,821	19,306	19,185	0	(364)	0	(364)	0	18,821	0	0	0	230	09/25/2045	1.A
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		06/01/2023	Paydown		11,855	11,855	12,239	12,038	0	(183)	0	(183)	0	11,855	0	0	0	124	01/25/2045	1.A
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		06/26/2023	Paydown		10,341	10,341	10,749	10,342	0	0	0	0	0	10,341	0	0	0	140	08/25/2040	1.A
3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS		06/01/2023	Paydown		3,684	3,684	3,831	3,716	0	(32)	0	(32)	0	3,684	0	0	0	54	11/25/2045	1.A
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		06/01/2023	Paydown		3,297	3,297	3,396	3,368	0	(71)	0	(71)	0	3,297	0	0	0	40	09/15/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		06/01/2023	Paydown		8,257	8,257	8,068	8,157	0	100	0	100	0	8,257	0	0	0	88	02/15/2041	1.A
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		06/01/2023	Paydown		2,584	2,584	2,675	2,620	0	(36)	0	(36)	0	2,584	0	0	0	25	03/15/2041	1.A
3137AR-RT-5	FHR 4080 DA - CMO/RMBS		06/01/2023	Paydown		3,861	3,861	3,952	3,898	0	(37)	0	(37)	0	3,861	0	0	0	35	03/15/2041	1.A
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		06/01/2023	Paydown		18,419	18,419	18,661	18,453	0	(34)	0	(34)	0	18,419	0	0	0	148	08/15/2040	1.A
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		06/01/2023	Paydown		5,834	5,834	5,944	5,877	0	(42)	0	(42)	0	5,834	0	0	0	62	10/15/2031	1.A
3137AT-W5-7	FHR 4106 EC - CMO/RMBS		06/01/2023	Paydown		11,551	11,551	11,594	11,563	0	(12)	0	(12)	0	11,551	0	0	0	90	04/15/2041	1.A
3137AU-ML-0	FHR 4102 LA - CMO/RMBS		06/01/2023	Paydown		3,547	3,547	3,443	3,525	0	22	0	22	0	3,547	0	0	0	25	01/15/2040	1.A
3137AU-VJ-5	FHR 4119 PA - CMO/RMBS		06/01/2023	Paydown		7,348	7,348	7,376	7,357	0	(9)	0	(9)	0	7,348	0	0	0	46	09/15/2041	1.A
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		06/01/2023	Paydown		4,123	4,123	4,104	4,114	0	8	0	8	0	4,123	0	0	0	25	12/15/2027	1.A
3137AY-NZ-0	FHR 4161 TB - CMO/RMBS		06/01/2023	Paydown		9,076	9,076	9,100	9,069	0	6	0	6	0	9,076	0	0	0	98	11/15/2039	1.A
3137AY-UE-9	FHR 4163 YA - CMO/RMBS		06/01/2023	Paydown		3,757	3,757	3,845	3,789	0	(32)	0	(32)	0	3,757	0	0	0	39	10/15/2041	1.A
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		06/01/2023	Paydown		5,399	5,399	5,449	5,421	0	(21)	0	(21)	0	5,399	0	0	0	48	02/15/2042	1.A
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		06/01/2023	Paydown		7,714	7,714	7,388	7,579	0	135	0	135	0	7,714	0	0	0	48	03/15/2028	1.A
3137B4-4F-0	FHR 4236 WC - CMO/RMBS		06/01/2023	Paydown		3,605	3,605	3,650	3,613	0	(8)	0	(8)	0	3,605	0	0	0	49	05/15/2042	1.A
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		06/01/2023	Paydown		6,333	6,333	6,487	6,371	0	(38)	0	(38)	0	6,333	0	0	0	80	08/15/2031	1.A
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		06/01/2023	Paydown		634	634	625	632	0	2	0	2	0	634	0	0	0	5	09/15/2043	1.A
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		06/01/2023	Paydown		9,914	9,914	10,149	9,951	0	(37)	0	(37)	0	9,914	0	0	0	120	02/15/2040	1.A
3137BA-XY-3	FHR 4342 BD - CMO/RMBS		06/01/2023	Paydown		1,033	1,033	1,033	1,024	0	9	0	9	0	1,033	0	0	0	11	12/15/2043	1.A
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		06/01/2023	Paydown		1,011	1,011	1,010	1,001	0	10	0	10	0	1,011	0	0	0	9	03/15/2044	1.A
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		06/01/2023	Paydown		1,048	1,048	1,027	1,041	0	8	0	8	0	1,048	0	0	0	8	02/15/2044	1.A
3137BN-Z8-0	FHR 4569 A - CMO/RMBS		06/01/2023	Paydown		22,941	22,941	23,552	23,204	0	(263)	0	(263)	0	22,941	0	0	0	244	11/15/2040	1.A
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		06/01/2023	Paydown		19,128	19,128	19,421	19,321	0	(193)	0	(193)	0	19,128	0	0	0	196	04/15/2046	1.A
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		06/01/2023	Paydown		2,170	2,170	2,246	2,195	0	(25)	0	(25)	0	2,170	0	0	0	32	08/15/2043	1.A
3138EQ-6P-2	FN AL8077 - RMBS		06/01/2023	Paydown		12,439	12,439	13,244	12,883	0	(443)	0	(443)	0	12,439	0	0	0	178	12/01/2029	1.A
3138ER-VP-2	FN AL9621 - RMBS		06/01/2023	Paydown		7,578	7,578	8,078	7,957	0	(378)	0	(378)	0	7,578	0	0	0	124	01/01/2037	1.A
3138ES-B8-0	FN AL9962 - RMBS		06/01/2023	Paydown		7,955	7,955	8,328	8,230	0	(274)	0	(274)	0	7,955	0	0	0	112	01/01/2036	1.A
3138W9-DC-1	FN AS0098 - RMBS		06/01/2023	Paydown		13,935	13,935	14,523	14,387	0	(452)	0	(452)	0	13,935	0	0	0	200	08/01/2033	1.A
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS		06/01/2023	Paydown		18,450	18,450	18,680	18,377	0	73	0	73	0	18,450	0	0	0	252	03/25/2026	1.A
3140JX-EE-4	FN B02832 - RMBS		06/01/2023	Paydown		1,202	1,202	1,227	1,222	0	(20)	0	(20)	0	1,202	0	0	0	15	09/01/2049	1.A
3140QB-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
3140QC-DT-0	FN CA4613 - RMBS		06/01/2023	Paydown		18,123	18,123	18,401	18,302	0	(179)	0	(179)	0	18,123	0	0	0	277	11/01/2049	1.A
31412Q-SE-0	FN 932117 - RMBS		06/01/2023	Paydown		8,342	8,342	8,628	8,358	0	(16)	0	(16)	0	8,342	0	0	0	145	11/01/2024	1.A
31416W-ZA-3	FN AB1636 - RMBS		06/01/2023	Paydown		8,767	8,767	8,990	8,853	0	(86)	0	(86)	0	8,767	0	0	0	125	10/01/2030	1.A
31417Y-GK-7	FN MA0201 - RMBS		06/01/2023	Paydown		6,743	6,743	6,964	6,763	0	(20)	0	(20)	0	6,743	0	0	0	112	10/01/2024	1.A
31417Y-SD-0	FN MA0515 - RMBS		06/01/2023	Paydown		8,385	8,385	8,682	8,462	0	(77)	0	(77)	0	8,385	0	0	0	122	09/01/2025	1.A
31418A-AJ-7	FN MA0908 - RMBS		06/01/2023	Paydown		12,913	12,913	13,656	13,432	0	(518)	0	(518)	0	12,913	0	0	0	216	11/01/2031	1.A
31418A-F2-9	FN MA1084 - RMBS		06/01/2023	Paydown		24,163	24,163	25,826	25,419	0	(1,256)	0	(1,256)	0	24,163	0	0	0	355	06/01/2032	1.A
31418A-HQ-4	FN MA1138 - RMBS		06/01/2023	Paydown		1,779	1,779	1,899	1,868	0	(89)	0	(89)	0	1,779	0	0	0	26	08/01/2032	1.A
31418A-SN-9	FN MA1424 - RMBS		06/01/2023	Paydown		12,860	12,860	13,359	13,244	0	(384)	0	(384)	0	12,860	0	0	0	171	04/01/2033	1.A
31418B-7E-0	FN MA2692 - RMBS		06/01/2023	Paydown		14,712	14,712	15,502	15,292	0	(580)	0	(580)	0	14,712	0	0	0	201	07/01/2036	1.A
31418D-HY-1	FN MA3846 - RMBS		06/01/2023	Paydown		4,067	4,067	4,078	4,073	0	(6)	0	(6)	0	4,067	0	0	0	49	11/01/2049	1.A
31418V-T5-1	FN AD7771 - RMBS		06/01/2023	Paydown		4,671	4,671	4,857	4,701	0	(30)	0	(30)	0	4,671	0	0	0	77	07/01/2025	1.A
31419D-MQ-1	FN AE3066 - RMBS		06/01/2023	Paydown		5,764	5,764	5,918	5,787	0	(24)	0	(24)	0	5,764	0	0	0	83	09/01/2025	1.A
31419D-NW-7	FN AE3104 - RMBS		06/01/2023	Paydown		5,095	5,095	5,278	5,124	0	(28)	0	(28)	0	5,095	0	0	0	75	09/01/2025	1.A
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS		06/01/2023	Paydown		1,011	1,011	1,059	1,046	0	(35)	0	(35)	0	1,011	0	0	0	(10)	05/21/2044	1.D FE
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS		06/01/2023	Paydown		3,880	3,880	3,880	3,880	0	0	0	0	0	3,880	0	0	0	58	12/01/2043	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		06/01/2023	Paydown		9,358	9,358	9,358	9,358	0	0	0	0	0	9,358	0	0	0	112	02/01/2047	1.A FE
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		06/01/2023	Paydown		6,306	6,306	6,053	6,114	0	192	0	192	0	6,306	0	0	0	68	06/01/2043	1.A FE
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2023	Call @ 100.00		2,358	2,358	2,358	2,358	0	0	0	0	0	2,358	0	0	0	40	03/01/2059	1.A FE
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		06/01/2023	Paydown		12,037	12,037	12,037	12,037	0	0	0	0	0	12,037	0	0	0	145	11/01/2038	1.A FE
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		04/18/2023	Call @ 100.00		30,000	30,000	32,148	30,107	0	(76)	0	(76)	0	30,031	0	(31)	(31)	457	12/01/2043	1.B FE
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		04/18/2023	Direct		45,000	45,000	48,231	45,037	0	(37)	0	(37)	0	45,000	0	0	0	206	06/01/2039	1.B FE
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2023	Direct		115,000	115,000	124,078	115,350	0	(350)	0	(350)	0	115,000	0	0	0	2,299	06/01/2046	1.C FE
594654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2023	Direct		135,000	135,000	147,196	135,539	0	(539)	0	(539)	0	135,000	0	0	0	2,531	06/01/2050	1.C FE
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Paydown		3,502	3,502	3,506	3,502	0	0	0	0	0	3,502	0	0	0	38	09/01/2042	1.A FE
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Paydown		900	900	900	900	0	0	0	0	0	900	0	0	0	11	07/01/2044	1.A FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Paydown		1,432	1,432	1,432	1,432	0	0	0	0	0	1,432	0	0	0	17	11/01/2044	1.A FE
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Paydown		5,137	5,137	5,137	5,137	0	0	0	0	0	5,137	0	0	0	60	02/01/2045	1.A FE
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Paydown		2,681	2,681	2,681	2,681	0	0	0	0	0	2,681	0	0	0	33	03/01/2047	1.A FE
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS		06/01/2023	Direct		5,000	5,000	5,449	5,016	0	(16)	0	(16)	0	5,000	0	0	0	115	01/01/2045	1.B FE
60416S-TC-4	MINNESOTA ST HSG FIN AGY - RMBS		06/01/2023	Direct		20,000	20,000	21,186	20,076	0	(76)	0	(76)	0	20,000	0	0	0	431	01/01/2047	1.B FE
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/01/2023	Call @ 100.00		50,000	50,000	53,095	50,753	0	(103)	0	(103)	0	50,650	0	(650)	(650)	875	12/01/2038	1.A FE
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/01/2023	Direct		30,000	30,000	32,247	30,076	0	(76)	0	(76)	0	30,000	0	0	0	626	11/01/2045	1.B FE
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/01/2023	Direct		30,000	30,000	32,135	30,133	0	(133)	0	(133)	0	30,000	0	0	0	225	05/01/2047	1.B FE
61212R-4G-8	MONTANA ST BRD HSG - RMBS		06/01/2023	Direct		25,000	25,000	25,707	25,035	0	(35)	0	(35)	0	25,000	0	0	0	435	12/01/2044	1.B FE
61212R-8H-2	MONTANA ST BRD HSG - RMBS		06/01/2023	Direct		95,000	95,000	100,854	95,235	0	(235)	0	(235)	0	95,000	0	0	0	1,900	06/01/2049	1.B FE
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV - RM		04/03/2023	Direct		55,000	55,000	58,953	55,076	0	(76)	0	(76)	0	55,000	0	0	0	1,238	10/01/2048	1.C FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		06/01/2023	Paydown		13,971	13,971	13,971	13,971	0	0	0	0	0	13,971	0	0	0	166	08/01/2038	1.A FE
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		06/01/2023	Paydown		8,046	8,046	8,368	8,088	0	(42)	0	(42)	0	8,046	0	0	0	164	10/01/2043	1.B FE
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		04/03/2023	Direct		20,000	20,000	21,712	20,113	0	(113)	0	(113)	0	20,000	0	0	0	379	01/01/2050	1.A FE
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		06/15/2023	Paydown		1,239	1,239	1,239	1,239	0	0	0	0	0	1,239	0	0	0	16	06/15/2036	1.C FE
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2023	Paydown		2,125	2,125	2,125	2,125	0	0	0	0	0	2,125	0	0	0	25	03/01/2046	1.A FE
67756Q-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2023	Direct		5,000	5,000	5,434	5,028	0	(28)	0	(28)	0	5,000	0	0	0	113	03/01/2047	1.A FE
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/03/2023	Direct		95,000	95,000	101,062	95,175	0	(175)	0	(175)	0	95,000	0	0	0	1,923	10/01/2046	1.B FE
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/03/2023	Direct		70,000	70,000	73,367	70,061	0	(61)	0	(61)	0	70,000	0	0	0	1,225	04/01/2040	1.B FE
70879Q-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/03/2023	Call @ 100.00		35,000	35,000	36,283	36,192	0	(31)	0	(31)	0	36,161	0	(1,161)	(1,161)	525	10/01/2052	1.B FE
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/03/2023	Direct		15,000	15,000	15,566	15,019	0	(19)	0	(19)	0	15,000	0	0	0	310	07/01/2037	1.A FE
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		04/10/2023	Direct		35,000	35,000	36,302	35,069	0	(69)	0	(69)	0	35,000	0	0	0	87	11/01/2041	1.B FE
880461-BP-2	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Call @ 100.00		15,000	15,000	15,959	15,000	0	0	0	0	0	15,000	0	0	0	391	07/01/2043	1.B FE
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Direct		25,000	25,000	26,907	25,062	0	(62)	0	(62)	0	25,000	0	0	0	563	07/01/2045	1.B FE
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Direct		70,000	70,000	75,097	70,344	0	(344)	0	(344)	0	70,000	0	0	0	1,333	01/01/2047	1.B FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Direct		25,000	25,000	26,856	24,116	0	(95)	0	(95)	0	25,000	0	0	0	501	07/01/2042	1.B FE
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Direct		25,000	25,000	27,103	25,156	0	(156)	0	(156)	0	25,000	0	0	0	539	01/01/2042	1.B FE
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Call @ 100.00		40,000	40,000	43,439	40,518	0	(197)	0	(197)	0	40,321	0	(321)	(321)	785	07/01/2050	1.B FE
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2023	Paydown		9,125	9,125	9,125	9,125	0	0	0	0	0	9,125	0	0	0	101	09/01/2047	1.B FE
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2023	Call @ 100.00		3,962	3,962	3,962	3,962	0	0	0	0	0	3,962	0	0	0	46	07/01/2037	1.A FE
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2023	Call @ 100.00		3,962	3,962	3,962	3,962	0	0	0	0	0	3,962	0	0	0	46	07/01/2037	1.A FE
91743P-AH-8	UTAH HSG CORP - RMBS		06/01/2023	Paydown		97	97	105	103	0	(6)	0	(6)	0	97	0	0	0	2	06/21/2044	1.D FE
91743P-ET-8	UTAH HSG CORP		06/21/2023	Call @ 100.00		2,774	2,774	2,886	0	0	0	0	0	0	2,886	0	(112)	(112)	15	05/21/2053	1.B FE
924190-HG-9	VERMONT HSG FIN AGY - RMBS		05/01/2023	Call @ 100.00		40,000	40,000	42,298	40,864	0	(153)	0	(153)	0	40,711	0	(711)	(711)	750	11/01/2045	1.B FE
924190-MD-0	VERMONT HSG FIN AGY - RMBS		05/01/2023	Call @ 100.00		25,000	25,000	26,644	25,675	0	(55)	0	(55)	0	25,620	0	(620)	(620)	500	11/01/2047	1.B FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		06/25/2023	Paydown		17,264	17,264	17,264	17,264	0	0	0	0	0	17,264	0	0	0	207	02/25/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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-VD-8	WASHINGTON ST HSG FIN COMMN - RMBS		06/01/2023	Direct		80,000	80,000	84,604	80,159	0	(159)	0	(159)	0	80,000	0	0	0	1,400	12/01/2046	1.A FE
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS		06/01/2023	Call @ 100.00		20,000	20,000	20,912	20,075	0	(22)	0	(22)	0	20,053	0	(53)	(53)	327	12/01/2044	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,689,113	3,689,113	3,976,020	3,705,464	0	(16,557)	0	(16,557)	0	3,692,772	0	(3,659)	(3,659)	64,448	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS		06/16/2023	Paydown		12,802	12,802	12,802	12,802	0	0	0	0	0	12,802	0	0	0	203	05/16/2042	2.B FE
00038P-AA-8	AASET 211 A - ABS		06/16/2023	Paydown		16,421	16,421	16,252	16,259	0	162	0	162	0	16,421	0	0	0	202	11/16/2041	1.G FE
000825-AA-7	ACAM 19FL1 A - CDO/CMBS		06/16/2023	Paydown		110,605	110,605	110,605	110,605	0	0	0	0	0	110,605	0	0	0	2,652	11/16/2034	1.A FE
001406-AA-5	DCAL 2015 A1 - ABS	D	06/15/2023	Paydown		27,461	27,461	27,461	18,561	8,900	0	0	8,900	0	27,461	0	0	0	528	02/15/2040	4.C FE
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		06/16/2023	Paydown		41,706	41,706	41,706	41,706	0	0	0	0	0	41,706	0	0	0	1,222	09/16/2036	1.A FE
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS		06/16/2023	Paydown		258,004	258,004	256,118	256,318	0	1,685	0	1,685	0	258,004	0	0	0	7,927	09/16/2036	1.A FE
00255U-AA-3	AASET 2020-1 A - ABS		04/15/2023	Paydown		2,302	2,302	2,302	2,302	0	0	0	0	0	2,302	0	0	0	26	01/17/2040	2.A FE
00256D-AA-0	AASET 2019-1 A - ABS		06/15/2023	Paydown		12,504	12,504	7,961	8,001	60	4,443	0	4,503	0	12,504	0	0	0	218	05/15/2039	4.C FE
00436M-AA-3	AALLC 181 A - RMBS		06/02/2023	Paydown		19,443	19,443	19,438	19,441	0	2	0	2	0	19,443	0	0	0	316	12/02/2033	1.F FE
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		06/01/2023	Paydown		284	284	266	270	0	14	0	14	0	284	0	0	0	7	06/25/2035	1.A FM
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -	C	06/15/2023	Paydown		12,055	12,055	12,055	12,058	0	(3)	0	(3)	0	12,055	0	0	0	249	06/15/2029	2.B FE
01448Q-AA-8	ALESC IV A1 - CDO		05/02/2023	Paydown		3,245	3,245	2,755	3,084	0	161	0	161	0	3,245	0	0	0	84	07/30/2034	1.C FE
01449W-AA-4	ALESC X A1 - CDO		06/23/2023	Paydown		2,500,730	2,500,730	2,238,153	2,249,457	0	251,273	0	251,273	0	2,500,730	0	0	0	65,930	09/23/2036	1.A FE
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		06/01/2023	Paydown		12,145	23,508	20,439	9,548	2,835	(238)	0	2,597	0	12,145	0	0	0	833	03/25/2037	1.A FM
02666B-AG-1	AH4R 2015-SFR2 XS - RMBS		06/01/2023	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052	5.B GI
03235T-AA-5	ACEF 2014-1 A - ABS		06/20/2023	Paydown		1,414	1,414	430	714	0	700	0	700	0	1,414	0	0	0	44	12/20/2024	5.B GI
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		06/01/2023	Paydown		96,772	96,772	94,369	94,232	0	2,540	0	2,540	0	96,772	0	0	0	1,875	05/25/2067	1.A FE
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		06/25/2023	Paydown		69,560	69,560	67,930	68,057	0	1,503	0	1,503	0	69,560	0	0	0	582	10/25/2066	1.A FE
03789X-AD-0	DIN 2019-1 A21 - RMBS		04/17/2023	Paydown		1,485,000	1,485,000	1,485,000	1,485,000	0	0	0	0	0	1,485,000	0	0	0	22,836	06/07/2049	2.B FE
038370-AA-0	AQFIT 2019-A A - ABS		06/15/2023	Paydown		1,089	13,727	13,725	13,725	0	(12,636)	0	(12,636)	0	1,089	0	0	0	181	07/16/2040	1.E FE
03880V-AC-4	ARCLO 2019-FL2 AS - CMBS	C	06/15/2023	Paydown		1,290,159	1,290,159	1,252,484	1,253,320	0	36,839	0	36,839	0	1,290,159	0	0	0	29,941	09/15/2034	1.A FE
03880W-AA-6	ARCLO 2020-FL1 A - CMBS	C	05/15/2023	Paydown		1,072,136	1,072,136	1,063,329	1,063,309	0	8,827	0	8,827	0	1,072,136	0	0	0	23,319	02/15/2035	1.A FE
03880W-AC-2	ARCLO 2020-FL1 AS - CMBS	C	06/15/2023	Paydown		1,500,000	1,500,000	1,503,750	1,501,969	0	(1,969)	0	(1,969)	0	1,500,000	0	0	0	46,359	02/15/2035	1.A FE
038923-AD-0	ARBOR REALTY TRUST INC		05/01/2023	Maturity @ 100.00		2,000,000	2,000,000	1,999,740	2,000,014	0	(14)	0	(14)	0	2,000,000	0	0	0	56,250	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-AA-7	BDS 2019-FL4 A - CDO/CMBS	C	04/17/2023	Paydown		56,211	56,211	56,223	56,211	0	0	0	0	0	56,211	0	0	0	1,071	08/15/2036	1.A FE
05492K-AC-3	BDS 2019-FL4 AS - CDO	C	05/17/2023	Paydown		5,331,000	5,331,000	5,317,673	0	0	13,328	0	13,328	0	5,331,000	0	0	0	96,056	08/15/2036	1.A FE
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	06/20/2023	Paydown		519,234	519,234	519,762	518,609	0	625	0	625	0	519,234	0	0	0	13,495	02/18/2037	1.A FE
05584A-AA-8	HGVGI 17A A - RMBS		06/25/2023	Paydown		9,079	9,079	9,077	9,078	0	1	0	1	0	9,079	0	0	0	113	05/25/2029	1.F FE
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		06/01/2023	Paydown		13,596	12,396	10,553	13,390	0	206	0	206	0	13,596	0	0	0	326	06/25/2037	1.A FM
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		06/01/2023	Paydown		6,141	6,234	5,904	5,925	0	216	0	216	0	6,141	0	0	0	99	01/25/2036	1.A FM
05950M-AJ-9	BAFC 2006-G 3A3 - CMO/RMBS		06/01/2023	Paydown		8,758	8,758	8,396	8,421	0	336	0	336	0	8,758	0	0	0	146	07/20/2036	1.A FM
059522-AA-0	BAFC 2007-C 6A1 - RMBS		06/20/2023	Paydown		1,192	1,192	1,025	1,149	0	43	0	43	0	1,192	0	0	0	18	05/20/2047	1.A FM
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		06/01/2023	Paydown		1,165	1,386	1,261	1,162	0	3	0	3	0	1,165	0	0	0	22	05/20/2036	1.A FM
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		06/01/2023	Paydown		56,756	56,756	55,816	55,714	0	1,042	0	1,042	0	56,756	0	0	0	732	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
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		06/01/2023	Paydown		7,196	7,196	7,228	7,182	0	14	0	14	0	7,196	0	0	0	114	07/25/2034	2.C FM
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS		06/01/2023	Paydown		49,380	48,944	41,955	49,038	0	342	0	342	0	49,380	0	0	0	964	04/25/2035	1.A FM
12327F-AA-5	BJETS 2020-1 A - ABS		06/15/2023	Paydown		35,904	35,904	35,903	35,904	0	0	0	0	0	35,904	0	0	0	508	11/15/2035	1.F FE
12479R-AE-7	CAUTO 2017-1 A2 - ABS		06/15/2023	Paydown		593	593	603	596	0	(3)	0	(3)	0	593	0	0	0	10	04/15/2047	1.E FE
1248ME-AG-4	CBASS 2007-CB4 A2D - RMBS		06/01/2023	Paydown		10,941	10,941	8,972	9,070	0	1,872	0	1,872	0	10,941	0	0	0	127	04/25/2037	1.A FM
12510H-AA-8	CAUTO 2020-1 A1 - ABS		06/15/2023	Paydown		1,780	1,780	1,779	1,779	0	1	0	1	0	1,780	0	0	0	19	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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12529K-AA-0	CFMT 21GRN1 A - ABS		06/20/2023	Paydown		90,280	90,280	90,279	90,279	0	1	0	1	0	90,280	0	0	0	409	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
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		06/25/2023	Paydown		7,017	7,017	6,644	6,719	0	298	0	298	0	7,017	0	0	0	64	02/26/2052	1.A FE
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		06/01/2023	Paydown		55,428	55,428	55,427	55,313	0	114	0	114	0	55,428	0	0	0	923	03/25/2067	1.F FE
12563L-AS-6	CLIF 203 A - ABS		06/18/2023	Paydown		20,000	20,000	19,996	19,996	0	4	0	4	0	20,000	0	0	0	170	10/18/2045	1.F FE
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		06/01/2023	Paydown		54,291	54,291	54,018	54,020	0	272	0	272	0	54,291	0	0	0	1,170	06/25/2067	1.A FE
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		06/01/2023	Paydown		4,914	5,524	5,064	4,893	0	21	0	21	0	4,914	0	0	0	124	04/25/2035	1.A FM
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS		06/01/2023	Paydown		4,418	4,418	4,251	4,036	0	382	0	382	0	4,418	0	0	0	60	01/25/2036	1.A FM
12803V-AA-3	CAJUN 211 A2 - RMBS		05/20/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	74	11/20/2051	2.B FE
14576A-AA-0	CARM 201 A1 - RMBS		06/15/2023	Paydown		3,750	3,750	3,748	3,749	0	1	0	1	0	3,750	0	0	0	32	12/15/2050	1.A FE
14576A-AC-6	CARM 201 A3 - RMBS		06/15/2023	Paydown		1,250	1,250	1,249	1,249	0	1	0	1	0	1,250	0	0	0	15	12/15/2050	1.F FE
14856G-AA-8	CLAST 2021-1 A - ABS		06/15/2023	Paydown		23,194	23,194	23,193	23,194	0	1	0	1	0	23,194	0	0	0	333	01/15/2046	1.G FE
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES CORP		05/15/2023	Maturity @ 100.00		2,000,000	2,000,000	1,998,640	1,999,982	0	95	0	95	0	2,000,000	0	0	0	34,500	05/15/2023	1.F 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		90,514	90,514	90,481	90,684	0	(170)	0	(170)	0	90,514	0	0	0	2,669	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
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		06/01/2023	Paydown		1,095	1,095	1,121	1,120	0	(25)	0	(25)	0	1,095	0	0	0	16	03/25/2050	1.A
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		06/01/2023	Paydown		129,383	129,383	129,382	129,145	0	238	0	238	0	129,383	0	0	0	1,763	01/25/2067	1.F FE
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		06/01/2023	Paydown		3,006	2,379	2,262	2,986	0	20	0	20	0	3,006	0	0	0	58	04/25/2036	1.A FM
19421U-AA-2	CASL 2019-A A1 - ABS		06/26/2023	Paydown		22,899	22,899	22,789	22,816	0	83	0	83	0	22,899	0	0	0	561	12/28/2048	1.A FE
19421U-AB-0	CASL 2019-A A2 - ABS		06/25/2023	Paydown		11,450	11,450	11,445	11,446	0	3	0	3	0	11,450	0	0	0	152	12/28/2048	1.A FE
19423D-AB-6	CASL 2018-A A2 - ABS		06/25/2023	Paydown		27,154	27,154	27,142	27,146	0	8	0	8	0	27,154	0	0	0	461	12/26/2047	1.D FE
19424K-AB-9	CASL 2021-A A2 - ABS		06/25/2023	Paydown		68,891	81,855	81,838	81,840	0	(12,949)	0	(12,949)	0	68,891	0	0	0	546	07/25/2051	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		06/01/2023	Paydown		17,020	17,020	17,020	17,019	0	1	0	1	0	17,020	0	0	0	93	01/26/2065	1.A FE
20267U-AA-7	CBSLT 2016-B A1 - ABS		06/25/2023	Paydown		5,244	5,244	5,243	5,244	0	1	0	1	0	5,244	0	0	0	60	10/25/2040	1.A FE
21872M-AA-0	CAFL 182 A - CMBS		06/01/2023	Paydown		95,634	95,634	95,634	95,623	0	11	0	11	0	95,634	0	0	0	1,805	11/15/2052	1.A FE
22549N-AA-9	CSRT 18PS1 A - ABS	C	04/25/2023	Paydown		125,023	125,023	118,078	118,176	0	6,847	0	6,847	0	125,023	0	0	0	3,720	01/01/2037	1.D FE
233046-AF-8	DNKN 2017-1 AII - RMBS		05/20/2023	Paydown		3,063	3,063	3,013	3,017	0	45	0	45	0	3,063	0	0	0	62	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1 A22 - RMBS		05/20/2023	Paydown		2,500	2,500	2,391	2,397	0	103	0	103	0	2,500	0	0	0	50	05/20/2049	2.B FE
233046-AN-1	DNKN 211 A2I - RMBS		05/20/2023	Paydown		13,750	13,750	12,396	12,565	0	1,185	0	1,185	0	13,750	0	0	0	141	11/20/2051	2.B FE
233046-AQ-4	DNKN 211 A22 - RMBS		05/20/2023	Paydown		2,500	2,500	2,191	2,216	0	284	0	284	0	2,500	0	0	0	31	11/20/2051	2.B FE
24703T-AA-4	DELL INTERNATIONAL LLC		04/17/2023	Call @ 100.00		132,000	132,000	131,943	131,997	0	2	0	2	0	131,999	0	1	1	2,438	06/15/2023	2.B FE
251510-DP-5	DBALT 2005-2 1A7 - CMO/RMBS		06/01/2023	Paydown		3,809	3,809	3,832	3,629	0	181	0	181	0	3,809	0	0	0	76	04/25/2035	1.A FM
25216A-AA-2	DEXT 2020-1 A - ABS		06/15/2023	Paydown		92,125	92,125	92,123	92,124	0	1	0	1	0	92,125	0	0	0	567	02/16/2027	1.A 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-AJ-9	DPABS 2018-1 A21 - RMBS		04/25/2023	Paydown		7,500	7,500	7,137	7,154	0	346	0	346	0	7,500	0	0	0	154	07/27/2048	2.A FE
25755T-AN-0	DPABS 2021-1 AI - 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
26208L-AC-2	HONK 2018-1 A2 - RMBS		04/20/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	59	04/20/2048	2.C FE
26209X-AA-9	HONK 201 A2 - RMBS		04/20/2023	Paydown		6,125	6,125	5,951	5,972	0	153	0	153	0	6,125	0	0	0	116	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2 A2 - RMBS		04/20/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	40	01/20/2051	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		100,000	100,000	99,938	100,005	0	(5)	0	(5)	0	100,000	0	0	0	2,640	04/22/2030	1.A FE
26857E-AA-6	ELFI 2019-A A - ABS		06/25/2023	Paydown		32,235	32,235	32,228	32,230	0	5	0	5	0	32,235	0	0	0	336	03/25/2044	1.A FE
28852E-AA-7	ECLO II A - CDO		05/15/2023	Paydown		212,889	212,889	212,889	212,891	0	(1)	0	(1)	0	212,889	0	0	0	6,885	02/15/2029	1.A FE
28852L-AA-1	ECLO III A1 - CDO		04/20/2023	Paydown		184,102	184,102	184,102	184,149	0	(48)	0	(48)	0	184,102	0	0	0	5,745	07/22/2030	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
28852L-AN-3	ECLO 3 A2R - CDO		04/20/2023	Paydown		245,469	245,469	245,469	245,469	0	0	0	0	0	245,469	0	0	0	7,783	07/22/2030	1.A FE
28853R-AL-3	ECLO IV AR - CDO		04/17/2023	Paydown		208,491	208,491	208,491	208,491	0	0	0	0	0	208,491	0	0	0	6,337	04/15/2029	1.A FE
29445U-AB-1	EQLS 2007-1 A2B - RMBS		06/26/2023	Paydown		13,543	13,543	11,254	12,181	0	1,363	0	1,363	0	13,543	0	0	0	164	04/25/2037	1.A FM
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
32010L-AN-4	NWSTR 161R 1BR - CDO		04/25/2023	Paydown		61,616	61,616	61,615	61,611	0	5	0	5	0	61,616	0	0	0	1,033	01/25/2032	1.A FE
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		06/26/2023	Paydown		18,272	18,272	16,194	17,852	0	420	0	420	0	18,272	0	0	0	281	10/25/2036	1.A FM
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		06/01/2023	Paydown		1,475	1,475	1,253	1,255	0	220	0	220	0	1,475	0	0	0	26	02/25/2035	1.A FM
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		06/01/2023	Paydown		4,778	7,036	5,434	4,795	0	(17)	0	(17)	0	4,778	0	0	0	113	07/25/2036	1.A FM
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		06/01/2023	Paydown		47,201	47,201	44,000	43,993	0	3,208	0	3,208	0	47,201	0	0	0	628	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		28,235	28,235	27,520	27,481	0	754	0	754	0	28,235	0	0	0	294	09/25/2051	1.A
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		06/01/2023	Paydown		20,135	20,135	20,160	20,134	0	1	0	1	0	20,135	0	0	0	207	11/27/2051	1.A
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS		04/30/2023	Paydown		1,875	1,875	1,977	1,971	0	(96)	0	(96)	0	1,875	0	0	0	42	10/30/2048	1.C FE
34963V-AA-3	FCO 17 A - CDO	C	04/15/2023	Paydown		205,925	205,925	205,925	205,925	0	0	0	0	0	205,925	0	0	0	2,880	01/15/2030	1.A FE
35041J-AA-3	FFIN 2019-1 A - ABS		06/15/2023	Paydown		60,419	60,419	60,410	59,251	0	1,168	0	1,168	0	60,419	0	0	0	969	11/15/2034	1.A FE
36166V-AA-3	GCI 201 A - ABS	C	06/18/2023	Paydown		55,373	55,373	48,884	0	0	6,489	0	6,489	0	55,373	0	0	0	390	10/18/2045	1.F FE
36166V-AE-5	GCI CREDIT SUISSE A - ABS		06/18/2023	Paydown		40,100	40,100	40,090	40,090	0	10	0	10	0	40,100	0	0	0	398	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
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		06/01/2023	Paydown		18,324	18,324	18,324	18,333	0	(9)	0	(9)	0	18,324	0	0	0	418	08/25/2067	1.A FE
361837-AA-5	GARR 151 A1 - CDO		05/26/2023	Paydown		114,969	114,969	113,244	114,643	0	325	0	325	0	114,969	0	0	0	3,540	09/21/2029	1.A FE
362257-AB-3	GSAA 2006-17 A2 - RMBS		06/26/2023	Paydown		18,569	18,569	5,424	18,485	0	84	0	84	0	18,569	0	0	0	79	11/25/2036	1.A FM
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		06/26/2023	Paydown		38,693	38,693	23,702	37,981	0	712	0	712	0	38,693	0	0	0	183	03/25/2037	1.A FM
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		04/01/2023	Paydown		119	294	312	88	31	0	0	32	0	119	0	0	0	4	02/25/2036	2.C FM
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		06/01/2023	Paydown		240	579	614	177	62	1	0	62	0	240	0	0	0	16	02/25/2036	1.A FM
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		04/01/2023	Paydown		(22)	0	0	(22)	0	0	0	0	0	(22)	0	0	0	0	11/25/2035	2.B FM
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		06/01/2023	Paydown		21	0	0	21	0	0	0	0	0	21	0	0	0	0	11/25/2035	1.A FM
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		06/01/2023	Paydown		1,953	1,953	1,859	1,858	0	94	0	94	0	1,953	0	0	0	25	11/25/2035	1.A FM
362381-AA-3	GSAA 2006-12 A1 - RMBS		06/26/2023	Paydown		2,943	2,943	1,336	2,941	0	2	0	2	0	2,943	0	0	0	14	08/25/2036	1.A FM
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		06/01/2023	Paydown		3,723	3,723	3,743	3,727	0	(4)	0	(4)	0	3,723	0	0	0	53	09/25/2034	1.A FM
36298Y-AA-8	GSAA 2006-14 A1 - RMBS		06/26/2023	Paydown		3,359	3,359	1,384	3,367	0	(8)	0	(8)	0	3,359	0	0	0	19	09/25/2036	1.A FM
381362-AL-6	GTCOP 121R A2R - CDO	C	06/15/2023	Paydown		289,655	289,655	289,648	289,655	0	0	0	0	0	289,655	0	0	0	6,668	06/15/2034	1.A FE
38172F-AA-6	GOCAP 34R AR1 - CDO	C	05/05/2023	Paydown		18,778	18,778	18,790	18,782	0	(5)	0	(5)	0	18,778	0	0	0	594	03/14/2031	1.A FE
38175B-AA-2	GOCAP 36 A - CDO	C	05/05/2023	Paydown		274,392	274,392	274,063	274,979	0	(587)	0	(587)	0	274,392	0	0	0	8,140	02/05/2031	1.A FE
38175J-AA-5	GOCAP 17-R A1R - CDO		04/25/2023	Paydown		13,055	13,055	13,055	13,073	0	(18)	0	(18)	0	13,055	0	0	0	412	10/25/2030	1.A FE
38175W-AA-6	GOCAP 31 A1R - CDO		05/05/2023	Paydown		171,548	171,548	171,600	171,548	0	0	0	0	0	171,548	0	0	0	5,192	08/05/2030	1.A FE
38177G-AA-9	GCTLF 2020-1 A - CDO	C	04/20/2023	Paydown		74,822	74,822	74,822	74,822	0	0	0	0	0	74,822	0	0	0	2,448	10/22/2029	1.A FE
390556-AL-2	GRTLK 141R AR - CDO		04/17/2023	Paydown		46,902	46,902	46,902	46,907	0	(5)	0	(5)	0	46,902	0	0	0	1,435	10/15/2029	1.A FE
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS	C	06/15/2023	Paydown		628,565	628,565	623,797	626,722	0	1,843	0	1,843	0	628,565	0	0	0	18,131	09/15/2037	1.A FE
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS		06/01/2023	Paydown		792	792	789	788	0	4	0	4	0	792	0	0	0	11	06/19/2034	1.A FM
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		06/20/2023	Paydown		15,551	17,225	12,662	15,284	0	267	0	267	0	15,551	0	0	0	302	09/19/2036	2.C FM
411707-AD-4	HNGRY 2018-1 A2 - RMBS		06/20/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	62	06/22/2048	2.B FE
411707-AH-5	HNGRY 2020-1 A2 - RMBS		06/20/2023	Paydown		9,250	9,250	8,888	8,922	0	329	0	329	0	9,250	0	0	0	184	12/20/2050	2.B FE
43133K-AC-9	HCOMF 1 ARR - CDO	C	05/01/2023	Paydown		1,772	1,772	1,769	1,769	0	3	0	3	0	1,772	0	0	0	23	11/01/2035	1.B FE
43283A-AA-3	HGVT 2017-A A - RMBS		06/25/2023	Paydown		14,834	14,834	14,832	14,833	0	1	0	1	0	14,834	0	0	0	163	12/26/2028	1.C FE
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		06/25/2023	Paydown		72,967	72,967	72,967	72,966	0	1	0	1	0	72,967	0	0	0	1,164	12/25/2025	2.C FE
43739H-AA-8	HMBT 2006-2 A1 - RMBS		06/26/2023	Paydown		11,397	11,397	9,972	10,604	0	793	0	793	0	11,397	0	0	0	227	12/25/2036	1.A FM

STATEMENT AS OF JUNE 30, 2023 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43789K-AA-0	HOF 221 A1 - CMO/RMBS		06/25/2023	Paydown		13,573	13,573	13,432	13,399	0	174	0	174	0	13,573	0	0	0	305	07/25/2067	1.A FE
44040H-AA-0	HORZN 2019 A - ABS		06/15/2023	Paydown		8,581	8,581	8,581	8,581	0	0	0	0	0	8,581	0	0	0	128	07/15/2039	2.B FE
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		06/01/2023	Paydown		63,368	63,368	63,367	63,194	0	174	0	174	0	63,368	0	0	0	1,230	05/25/2067	1.A 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
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		06/26/2023	Paydown		3,235	3,228	2,600	3,199	0	36	0	36	0	3,235	0	0	0	45	02/25/2037	1.A FM
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		05/25/2023	Paydown		2,936	2,761	2,036	2,907	0	29	0	29	0	2,936	0	0	0	61	02/25/2035	1.A FM
45783N-AA-5	INSTR 2021-1 A - ABS		06/15/2023	Paydown		10,592	10,592	10,586	10,586	0	6	0	6	0	10,592	0	0	0	95	02/16/2054	1.F 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
466247-SE-4	JPMMT 2005-A5 1A2 - CMO/RMBS		06/01/2023	Paydown		5,695	5,695	4,819	5,027	0	668	0	668	0	5,695	0	0	0	92	08/25/2035	1.A FM
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS		06/01/2023	Paydown		39,021	39,021	32,599	38,883	0	138	0	138	0	39,021	0	0	0	729	03/25/2036	1.A FM
466365-AD-5	JACK 221 A21 - RMBS		05/25/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	172	02/26/2052	2.B FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	06/15/2023	Paydown		46,908	46,908	46,998	46,908	0	0	0	0	0	46,908	0	0	0	770	04/15/2044	2.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		29,212	29,212	16,258	17,775	0	12,974	0	12,974	0	29,212	0	0	0	414	01/25/2052	1.A
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		06/01/2023	Paydown		13,294	13,294	12,976	12,963	0	331	0	331	0	13,294	0	0	0	132	07/25/2052	1.A
48669R-AA-9	KCAP F3C A - CDO		06/20/2023	Paydown		60,546	60,546	60,565	60,557	0	(11)	0	(11)	0	60,546	0	0	0	2,068	12/20/2029	1.A FE
50188Q-AL-5	LCM 19R BR - CDO	C	04/17/2023	Paydown		94,109	94,109	71,450	94,109	0	0	0	0	0	94,109	0	0	0	2,941	07/15/2027	1.A FE
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		06/26/2023	Paydown		188,967	188,967	188,967	188,967	0	0	0	0	0	188,967	0	0	0	5,959	12/24/2035	1.A FE
55283A-AA-7	MCA 3 A - CDO		05/15/2023	Paydown		110,550	110,550	110,567	110,557	0	(7)	0	(7)	0	110,550	0	0	0	1,796	11/15/2035	1.F FE
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS		06/25/2023	Paydown		111,704	111,704	111,704	111,780	0	(76)	0	(76)	0	111,704	0	0	0	1,694	12/26/2066	1.A FE
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		06/01/2023	Paydown		48,154	48,154	47,689	47,611	0	543	0	543	0	48,154	0	0	0	725	04/25/2066	1.A FE
55285Q-AA-0	MFRA 2022-NQM2 A1 - RMBS		06/01/2023	Paydown		21,566	21,566	21,097	21,133	0	434	0	434	0	21,566	0	0	0	235	05/25/2067	1.A FE
55285U-AA-1	MFRA 22INV2 A1 - RMBS		06/01/2023	Paydown		10,995	10,995	10,818	10,796	0	199	0	199	0	10,995	0	0	0	223	07/25/2057	1.A FE
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		06/25/2023	Paydown		115,941	115,941	114,782	114,679	0	1,262	0	1,262	0	115,941	0	0	0	1,445	03/25/2052	1.A
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		06/01/2023	Paydown		11,718	11,718	11,744	11,727	0	(9)	0	(9)	0	11,718	0	0	0	130	07/25/2051	1.A
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		06/27/2023	Paydown		24,821	24,821	23,999	23,985	0	836	0	836	0	24,821	0	0	0	265	12/25/2051	1.A
59020U-TC-9	MLCC 2005-A A2 - CMO/RMBS		06/25/2023	Paydown		3,873	3,873	3,706	3,666	0	207	0	207	0	3,873	0	0	0	77	03/25/2030	1.A FM
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		06/01/2023	Paydown		2,047	2,047	2,070	2,068	0	(21)	0	(21)	0	2,047	0	0	0	36	07/25/2034	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
62946A-AA-2	NPRL 161 A1 - ABS		06/20/2023	Paydown		22,059	22,059	22,059	22,060	0	(1)	0	(1)	0	22,059	0	0	0	381	04/30/2046	1.G FE
62946A-AC-8	NPRL 2017-1 A1 - ABS		06/20/2023	Paydown		25,537	25,537	24,420	24,493	0	1,044	0	1,044	0	25,537	0	0	0	371	10/21/2047	1.G FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		06/19/2023	Paydown		38,221	38,221	36,747	36,812	0	1,409	0	1,409	0	38,221	0	0	0	493	11/19/2049	1.F FE
62947A-AF-0	NPRL 2021-1 A1 - ABS		05/19/2023	Paydown		3,727	3,727	3,726	3,726	0	1	0	1	0	3,727	0	0	0	36	03/20/2051	1.F FE
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		06/25/2023	Paydown		91,091	91,091	91,089	91,090	0	1	0	1	0	91,091	0	0	0	1,373	11/25/2025	2.C FE
62955M-AB-2	NRZ FHT EXCESS LLC - ABS		06/25/2023	Paydown		106,485	106,485	106,482	106,483	0	2	0	2	0	106,485	0	0	0	1,184	07/25/2026	2.C FE
62955W-AA-2	NZES 21FNT2 A - ABS		06/25/2023	Paydown		49,369	49,369	49,369	49,369	0	0	0	0	0	49,369	0	0	0	662	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
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		06/20/2023	Paydown		6,540	6,540	6,539	6,539	0	0	0	0	0	6,540	0	0	0	50	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		06/20/2023	Paydown		6,540	6,540	6,537	6,538	0	2	0	2	0	6,540	0	0	0	60	11/21/2050	1.A FE
67190A-AA-4	OAKIG 2021-1 A1 - ABS		06/20/2023	Paydown		4,356	4,356	4,355	4,355	0	1	0	1	0	4,356	0	0	0	27	01/20/2051	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - ABS		06/20/2023	Paydown		4,356	4,356	4,355	4,355	0	1	0	1	0	4,356	0	0	0	35	01/20/2051	1.A FE
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		06/01/2023	Paydown		49,796	49,796	50,458	50,380	0	(584)	0	(584)	0	49,796	0	0	0	545	10/25/2051	1.A
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		05/25/2023	Paydown		50,021	50,021	43,409	0	0	6,612	0	6,612	0	50,021	0	0	0	104	12/26/2052	1.A FE
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		06/25/2023	Paydown		43,137	43,137	37,435	0	0	5,702	0	5,702	0	43,137	0	0	0	180	12/26/2052	1.A
69120L-AA-1	ORTF 201 A - CDO	C	04/21/2023	Paydown		34,310	34,310	34,139	34,225	0	85	0	85	0	34,310	0	0	0	1,280	01/15/2031	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS		06/01/2023	Paydown		11,193	11,193	11,227	11,212	0	(18)	0	(18)	0	11,193	0	0	0	112	07/25/2051	1.A
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		06/01/2023	Paydown		5,608	5,608	5,733	5,697	0	(89)	0	(89)	0	5,608	0	0	0	86	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		06/01/2023	Paydown		15,072	15,072	15,374	15,249	0	(177)	0	(177)	0	15,072	0	0	0	190	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		06/01/2023	Paydown		6,515	6,515	6,610	6,577	0	(62)	0	(62)	0	6,515	0	0	0	95	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		6,926	6,926	6,926	6,926	0	0	0	0	0	6,926	0	0	0	202	10/20/2031	1.A FE
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
74331U-AA-6	PROG 22SFR3 A - RMBS		06/17/2023	Paydown		6,347	6,347	6,078	6,103	0	244	0	244	0	6,347	0	0	0	77	04/19/2039	1.A FE
74332W-AA-1	PROG 2019-SFR3 A - RMBS		05/01/2023	Paydown		2,125	2,125	2,125	2,121	0	4	0	4	0	2,125	0	0	0	20	09/17/2036	1.A FE
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		06/01/2023	Paydown		9,833	9,833	9,890	9,880	0	(46)	0	(46)	0	9,833	0	0	0	126	12/27/2049	1.A
749357-AA-7	RCKT 191 A1 - CMO/RMBS		06/01/2023	Paydown		1,727	1,727	1,754	1,767	0	(40)	0	(40)	0	1,727	0	0	0	25	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		89,560	87,965	86,192	86,076	0	3,484	0	3,484	0	89,560	0	0	0	891	01/25/2052	1.A
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		06/01/2023	Paydown		26,206	26,206	24,785	24,760	0	1,447	0	1,447	0	26,206	0	0	0	260	03/25/2052	1.A
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		06/25/2023	Paydown		48,319	48,319	47,715	47,644	0	674	0	674	0	48,319	0	0	0	542	12/26/2051	1.A
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		06/25/2023	Paydown		3,078	3,078	3,054	3,059	0	18	0	18	0	3,078	0	0	0	37	10/25/2063	1.A FE
74969T-AA-8	RBIT 2021-HB1 A - RMBS		06/25/2023	Paydown		152,179	152,179	152,178	152,180	0	(1)	0	(1)	0	152,179	0	0	0	754	11/25/2031	1.A FE
74969V-AA-3	RPIT 212 A - CMO/RMBS		04/25/2023	Paydown		15,206	15,206	15,039	15,039	0	166	0	166	0	15,206	0	0	0	108	09/25/2061	1.A FE
74969X-AA-9	RPIT 221 A - CMO/RMBS		06/25/2023	Paydown		3,396	3,396	3,392	3,392	0	5	0	5	0	3,396	0	0	0	51	01/25/2062	1.A FE
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		06/26/2023	Paydown		22,712	22,712	19,928	22,193	0	519	0	519	0	22,712	0	0	0	563	10/25/2046	1.A FM
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		06/25/2023	Paydown		117,133	117,133	116,227	116,058	0	1,074	0	1,074	0	117,133	0	0	0	1,798	03/25/2067	1.A FE
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		04/01/2023	Paydown		169	728	579	123	0	46	0	46	0	169	0	0	0	15	07/25/2036	2.C FM
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		06/01/2023	Paydown		0	1,122	893	2	0	(2)	0	(2)	0	0	0	0	0	31	07/25/2036	1.A FM
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		06/01/2023	Paydown		34,336	34,336	34,604	34,555	0	(219)	0	(219)	0	34,336	0	0	0	380	07/25/2051	1.A
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		06/01/2023	Paydown		27,545	27,545	27,097	27,060	0	485	0	485	0	27,545	0	0	0	299	12/25/2051	1.A
76110W-SZ-0	RASC 2003-KS7 AI5 - RMBS		06/01/2023	Paydown		19,141	19,141	16,652	17,116	0	2,024	0	2,024	0	19,141	0	0	0	378	09/25/2033	1.A FM
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		06/01/2023	Paydown		883	1,413	1,194	874	0	9	0	9	0	883	0	0	0	25	08/25/2035	1.G FM
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		06/01/2023	Paydown		21,160	21,160	18,923	21,028	0	132	0	132	0	21,160	0	0	0	295	05/18/2035	1.A FM
76971E-AA-2	RBIT 20HB1 A1 - ABS		06/25/2023	Paydown		282,695	282,695	282,694	282,695	0	0	0	0	0	282,695	0	0	0	1,938	10/25/2050	1.A FE
78433X-AA-8	SALTT 211 AA - ABS		06/15/2023	Paydown		31,249	31,249	31,248	31,248	0	1	0	1	0	31,249	0	0	0	282	02/28/2033	1.C FE
78434K-AA-5	SGR 222 A1 - CMO/RMBS		06/25/2023	Paydown		29,302	29,302	29,284	29,284	0	18	0	18	0	29,302	0	0	0	669	08/25/2062	1.A FE
78449P-AB-5	SMB 2018-A A2A - ABS		06/15/2023	Paydown		136,047	136,047	136,022	136,038	0	9	0	9	0	136,047	0	0	0	1,956	02/15/2036	1.A FE
803169-AQ-4	SRANC 3R AFR - CDO	C	06/22/2023	Paydown		218,493	218,493	218,493	218,507	0	(13)	0	(13)	0	218,493	0	0	0	4,466	06/24/2030	1.A FE
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
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		06/01/2023	Paydown		9,898	9,898	10,071	10,047	0	(149)	0	(149)	0	9,898	0	0	0	154	12/27/2049	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		06/01/2023	Paydown		8,253	8,253	8,426	8,476	0	(223)	0	(223)	0	8,253	0	0	0	104	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		06/01/2023	Paydown		24,870	24,870	25,484	25,287	0	(418)	0	(418)	0	24,870	0	0	0	348	03/25/2050	1.A
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		06/01/2023	Paydown		6,470	6,470	6,619	6,609	0	(138)	0	(138)	0	6,470	0	0	0	89	02/25/2050	1.A
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		06/01/2023	Paydown		39,163	39,163	39,573	39,515	0	(352)	0	(352)	0	39,163	0	0	0	433	11/25/2051	1.A
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		06/01/2023	Paydown		35,650	35,650	34,747	34,702	0	948	0	948	0	35,650	0	0	0	349	02/26/2052	1.A
81761T-AE-5	SERV 2021-1 A21 - RMBS		04/30/2023	Paydown		47,020	47,020	47,020	47,020	0	0	0	0	0	47,020	0	0	0	337	07/31/2051	2.C FE
817743-AA-5	SPRO 2019-1 A2 - ABS		04/25/2023	Paydown		2,500	2,500	2,545	2,525	0	(25)	0	(25)	0	2,500	0	0	0	49	10/25/2049	2.C FE
817743-AE-7	SPRO 2021-1 A2 - RMBS		04/25/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	45	04/25/2051	2.C FE
83404R-AB-4	SOFI 2018-B A2F - ABS		06/25/2023	Paydown		65,222	65,222	65,154	65,196	0	26	0	26	0	65,222	0	0	0	911	08/25/2047	1.A FE
83546D-AL-2	SONIC 2020-1 A21 - RMBS		06/20/2023	Paydown		1,875	1,875	1,908	1,906	0	(31)	0	(31)	0	1,875	0	0	0	27	01/20/2050	1.C FE

STATEMENT AS OF JUNE 30, 2023 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83546D-AM-0	SONIC CAPITAL LLC - ABS		06/20/2023	Paydown		5,000	5,000	5,314	5,266	0	(266)	0	(266)	0	5,000	0	0	0	57	01/20/2050	1.C FE
83546D-AN-8	SONIC 2021-1 A21 - RMBS		06/20/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	23	08/21/2051	2.B FE
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		04/01/2023	Paydown		24,143	24,143	24,143	24,152	0	(9)	0	(9)	0	24,143	0	0	0	495	10/01/2029	2.B FE
85208N-AD-2	SPRNTS 1A1 - RMBS		06/20/2023	Paydown		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	4,442	09/20/2029	1.F FE
85572R-AA-7	STARR 2018-1 A - ABS	C	06/15/2023	Paydown		41,203	41,203	40,822	41,028	0	175	0	175	0	41,203	0	0	0	741	05/15/2043	2.A FE
86212V-AA-2	STR 2016-1 A1 - ABS		06/20/2023	Paydown		5,604	5,604	5,601	5,602	0	1	0	1	0	5,604	0	0	0	93	10/22/2046	1.E FE
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		06/01/2023	Paydown		1,205	1,205	1,058	1,175	0	30	0	30	0	1,205	0	0	0	19	11/25/2035	1.A FM
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		06/01/2023	Paydown		6,877	6,877	6,063	6,807	0	71	0	71	0	6,877	0	0	0	105	07/25/2035	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		3,833	4,353	4,077	3,838	0	(4)	0	(4)	0	3,833	0	0	0	59	08/25/2031	1.A FM
872225-AD-9	TBW 2006-5 A3 - RMBS		06/01/2023	Paydown		11,985	11,985	9,614	9,318	0	2,666	0	2,666	0	11,985	0	0	0	136	11/25/2036	1.A FM
87244C-AJ-5	CHMML I AR - CDO		04/20/2023	Paydown		50,988	50,988	51,004	51,000	0	(12)	0	(12)	0	50,988	0	0	0	1,560	10/21/2030	1.A FE
87267C-AA-6	TRP 211 A - ABS		06/17/2023	Paydown		47,435	47,435	43,235	43,355	0	4,080	0	4,080	0	47,435	0	0	0	430	06/19/2051	1.F FE
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	06/30/2023	Paydown		179,078	179,078	173,467	173,453	0	5,625	0	5,625	0	179,078	0	0	0	6,110	09/30/2039	1.B FE
87342R-AC-8	BELL 2016-1 A23 - RMBS		05/25/2023	Paydown		3,770	3,770	3,711	3,721	0	49	0	49	0	3,770	0	0	0	94	05/25/2046	2.B FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		05/25/2023	Paydown		5,000	5,000	4,097	4,122	0	878	0	878	0	5,000	0	0	0	49	08/25/2051	2.B FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		05/25/2023	Paydown		5,000	5,000	4,372	4,424	0	576	0	576	0	5,000	0	0	0	57	08/25/2051	2.B FE
881561-VY-7	TMTS 2005-12ALT AF4 - RMBS		06/01/2023	Paydown		2,435	2,435	2,352	2,360	0	74	0	74	0	2,435	0	0	0	42	07/25/2036	1.A FM
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		06/26/2023	Paydown		2,473	2,473	2,111	2,456	0	17	0	17	0	2,473	0	0	0	47	01/25/2038	1.A FM
88315L-AS-7	TMCL 2021-3 A - ABS	C	06/20/2023	Paydown		20,000	20,000	19,700	19,724	0	276	0	276	0	20,000	0	0	0	162	08/20/2046	1.F FE
88603U-AA-7	THRST 2021 A - ABS	C	06/15/2023	Paydown		59,055	59,055	59,053	59,054	0	1	0	1	0	59,055	0	0	0	1,024	07/15/2040	1.F FE
88606W-AA-0	TBOLT 2017 A - ABS	C	06/15/2023	Paydown		22,085	22,085	22,084	22,090	0	(5)	0	(5)	0	22,085	0	0	0	402	05/17/2032	2.B FE
89412K-AA-8	TRAP XI A1 - CDO		04/11/2023	Paydown		16,502	16,502	15,615	17,210	0	(707)	0	(707)	0	16,502	0	0	0	392	10/10/2041	1.A 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
89656G-AA-2	TRL 211 A - ABS		06/19/2023	Paydown		18,231	18,231	18,230	18,230	0	1	0	1	0	18,231	0	0	0	174	07/19/2051	1.F FE
89656R-AA-8	TRL 221 A - ABS		06/19/2023	Paydown		16,637	16,637	16,636	16,636	0	1	0	1	0	16,637	0	0	0	295	05/19/2052	1.F FE
89657A-AC-0	TRL 2020-1 A - ABS		06/17/2023	Paydown		44,564	44,564	44,553	44,555	0	8	0	8	0	44,564	0	0	0	353	10/17/2050	1.F FE
89657B-AB-0	TRL 2019-2 A1 - ABS		06/17/2023	Paydown		72,311	72,311	72,293	72,299	0	11	0	11	0	72,311	0	0	0	720	10/18/2049	1.F FE
89683L-AA-8	TRP 212 A - CMO/RMBS		06/17/2023	Paydown		12,932	12,932	12,926	12,927	0	5	0	5	0	12,932	0	0	0	116	06/20/2051	1.F FE
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	05/02/2023	Paydown		116,296	116,296	113,034	113,055	0	3,241	0	3,241	0	116,296	0	0	0	3,908	02/02/2039	1.C 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
90352W-AD-6	STEAM 2021-1 A - ABS		06/28/2023	Paydown		29,060	29,060	28,297	28,387	0	673	0	673	0	29,060	0	0	0	291	02/28/2051	1.F FE
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		06/01/2023	Paydown		34,527	34,527	33,470	33,430	0	1,097	0	1,097	0	34,527	0	0	0	357	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
91824N-AC-6	UWM 211 A3 - CMO/RMBS		06/01/2023	Paydown		28,401	28,401	28,631	28,586	0	(185)	0	(185)	0	28,401	0	0	0	268	08/25/2051	1.A
92257C-AA-8	VCC 2019-1 A - CMBS		06/01/2023	Paydown		14,141	14,141	14,138	14,141	0	0	0	0	0	14,141	0	0	0	229	03/25/2049	1.A FE
92258X-AA-1	VCC 221 A - ABS		06/01/2023	Paydown		28,407	28,407	28,212	28,137	0	270	0	270	0	28,407	0	0	0	231	02/25/2052	1.A FE
92259K-AA-8	VCC 2022-4 A - CMBS		06/01/2023	Paydown		39,374	39,374	39,365	39,364	0	9	0	9	0	39,374	0	0	0	1,019	08/26/2052	1.A FE
92259L-AB-4	VCC 2020-1 AFX - CMBS		06/01/2023	Paydown		37,762	37,762	37,762	37,749	0	13	0	13	0	37,762	0	0	0	415	02/25/2050	1.A FE
92259T-AA-9	VCC 211 A1 - RMBS		06/25/2023	Paydown		23,155	23,155	23,153	23,152	0	3	0	3	0	23,155	0	0	0	136	05/25/2051	1.A FE
92259U-AA-6	VCC 222 A - ABS		06/25/2023	Paydown		89,942	89,942	89,926	89,925	0	17	0	17	0	89,942	0	0	0	1,850	04/25/2052	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		37,039	37,039	37,039	37,058	0	(19)	0	(19)	0	37,039	0	0	0	699	04/25/2067	1.A FE
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		06/01/2023	Paydown		69,198	69,198	69,017	68,961	0	237	0	237	0	69,198	0	0	0	1,133	02/25/2067	1.A FE
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		06/25/2023	Paydown		27,975	27,975	27,974	27,887	0	88	0	88	0	27,975	0	0	0	620	07/25/2067	1.A FE
92838C-AA-6	VISIO 221 A1 - RMBS		06/01/2023	Paydown		78,456	78,456	78,455	78,455	0	1	0	1	0	78,456	0	0	0	1,720	08/25/2057	1.A FE
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS		06/01/2023	Paydown		1,202	1,202	1,135	1,196	0	6	0	6	0	1,202	0	0	0	19	10/25/2035	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS		06/01/2023	Paydown		1,113	1,138	1,035	1,096	0	16	0	16	0	1,113	0	0	0	16	05/26/2037	1.A FM
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS		06/01/2023	Paydown		4,427	4,578	4,083	4,379	0	48	0	48	0	4,427	0	0	0	57	04/25/2037	1.C FM
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		06/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2	11/25/2036	1.A FM
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		06/01/2023	Paydown		5,330	4,386	4,120	5,294	0	36	0	36	0	5,330	0	0	0	55	11/25/2036	2.C FM
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		06/25/2023	Paydown		5,727	5,727	5,054	5,060	0	667	0	667	0	5,727	0	0	0	92	01/25/2045	1.A FM
94354K-AA-8	WAAV 2019-1 A - ABS		06/15/2023	Paydown		24,358	24,358	24,357	24,357	0	0	0	0	0	24,358	0	0	0	360	09/15/2044	2.A FE
94945P-AA-3	WLKRG 2017-A A - RMBS		04/17/2023	Paydown		365,800	365,800	365,714	365,696	0	104	0	104	0	365,800	0	0	0	4,269	06/15/2033	1.F FE
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS		06/01/2023	Paydown		1,513	1,560	1,452	1,287	231	(5)	0	226	0	1,513	0	0	0	24	09/25/2036	1.A FM
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		06/01/2023	Paydown		2,597	2,597	2,643	2,653	0	(56)	0	(56)	0	2,597	0	0	0	36	09/27/2049	1.A
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		06/01/2023	Paydown		21,593	21,593	21,850	21,608	0	(14)	0	(14)	0	21,593	0	0	0	239	12/27/2049	1.A
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS		06/25/2023	Paydown		31,289	31,289	30,693	30,700	0	589	0	589	0	31,289	0	0	0	329	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
95058X-AK-4	WEN 211 A2 - RMBS		06/15/2023	Paydown		3,848	3,848	3,207	3,248	0	600	0	600	0	3,848	0	0	0	46	06/15/2051	2.B FE
96033E-AA-6	WESTGATE RESORTS 2023-1 LLC - ABS		06/01/2023	Paydown		79,776	79,776	79,645	0	0	132	0	132	0	79,776	0	0	0	285	12/20/2037	1.A 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
96034J-AB-2	WESTR 221 B - RMBS		06/20/2023	Paydown		33,187	33,187	33,148	33,075	0	112	0	112	0	33,187	0	0	0	315	08/20/2036	1.F FE
96034L-AA-9	WESTR 2020-1 A - RMBS		06/01/2023	Paydown		76,610	76,610	76,510	76,591	0	20	0	20	0	76,610	0	0	0	861	03/20/2034	1.A FE
97064F-AA-3	WESTF 2020-A A - ABS		06/15/2023	Paydown		21,600	21,600	21,600	21,600	0	0	0	0	0	21,600	0	0	0	291	03/15/2045	1.F FE
97064G-AA-1	WESTF 2021-A A - ABS		06/15/2023	Paydown		14,440	14,440	14,439	14,439	0	1	0	1	0	14,440	0	0	0	186	05/15/2046	1.F FE
974153-AB-4	WSTOP 201 A2 - RMBS		06/05/2023	Paydown		5,000	5,000	4,747	4,770	0	230	0	230	0	5,000	0	0	0	71	12/05/2050	2.B FE
98878C-AA-4	ZCCP 181 A1 - CDO		04/17/2023	Paydown		211,936	211,936	211,936	211,936	0	0	0	0	0	211,936	0	0	0	6,645	01/16/2031	1.A FE
98878C-AC-0	ZCCP 181 A2 - CDO		04/17/2023	Paydown		105,968	105,968	104,246	105,501	0	467	0	467	0	105,968	0	0	0	3,210	01/16/2031	1.A FE
98920M-AA-0	ZAXBY 211 A2 - ABS		04/30/2023	Paydown		5,625	5,625	5,162	2,500	0	463	0	463	0	5,625	0	0	0	91	07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						34,516,527	34,556,834	34,023,024	28,567,553	15,583	405,297	0	420,880	0	34,516,526	0	1	1	729,449	XXX	XXX
02639D-AM-8	AMERICAN GREETINGS CORPORATION - TERM LO		05/31/2023	Direct		5,000	5,000	4,850	0	0	3	0	3	0	5,000	0	0	0	76	04/06/2028	4.A FE
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		04/20/2023	Direct		50,000	50,000	50,313	50,033	0	(33)	0	(33)	0	50,000	0	0	0	2,091	10/20/2027	2.B FE
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		06/30/2023	Direct		10,000	10,000	9,500	0	0	63	0	63	0	10,000	0	0	0	221	03/10/2026	4.B FE
46589U-AE-5	ZEST ACQUISITION CORP. - TERM LOAN		04/01/2023	Direct		12,500	12,500	11,875	0	0	15	0	15	0	12,500	0	0	0	77	02/08/2028	4.C FE
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		06/30/2023	Direct		4,397	4,397	4,353	4,379	14	4	0	17	0	4,397	0	0	0	396	01/22/2027	4.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						81,897	81,897	80,890	54,412	14	54	0	67	0	81,897	0	0	0	2,861	XXX	XXX
2509999997. Total - Bonds - Part 4						38,388,397	38,428,704	38,186,898	32,428,715	15,596	388,368	0	403,964	0	38,392,054	0	(3,657)	(3,657)	798,478	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						38,388,397	38,428,704	38,186,898	32,428,715	15,596	388,368	0	403,964	0	38,392,054	0	(3,657)	(3,657)	798,478	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						38,388,397	XXX	38,186,898	32,428,715	15,596	388,368	0	403,964	0	38,392,054	0	(3,657)	(3,657)	798,478	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	04/17/2023	01/15/2027	1	45,000,000	5.26%	0	0	(401,091)	(1,382,528)		(1,382,528)	(208,932)	0	0	0	452,244	0.00	100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	04/17/2023	10/15/2026	1	62,000,000	5.26%	0	0	(528,619)	(1,781,469)		(1,781,469)	(295,320)	0	0	0	603,506	0.00	100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	06/15/2023	07/15/2024	1	19,000,000	5.19%	0	0	(62,732)	(174,120)		(174,120)	(31,938)	0	0	0	117,892	0.00	100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	04/17/2023	01/15/2025	1	70,000,000	5.26%	0	0	16,563	(173,417)		(173,417)	(173,417)	0	0	0	499,900	0.00	100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(975,878)	(3,511,534)	XXX	(3,511,534)	(709,607)	0	0	0	1,673,542	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(975,878)	(3,511,534)	XXX	(3,511,534)	(709,607)	0	0	0	1,673,542	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(975,878)	(3,511,534)	XXX	(3,511,534)	(709,607)	0	0	0	1,673,542	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(975,878)	(3,511,534)	XXX	(3,511,534)	(709,607)	0	0	0	1,673,542	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(975,878)	(3,511,534)	XXX	(3,511,534)	(709,607)	0	0	0	1,673,542	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(975,878)	(3,511,534)	XXX	(3,511,534)	(709,607)	0	0	0	1,673,542	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			6,857,163	0	0	(3,511,534)	0	0	(3,511,534)	0	1,673,542	0
0999999999 - Gross Totals			6,857,163	0	0	(3,511,534)	0	0	(3,511,534)	0	1,673,542	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					0	(3,511,534)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	Cash		Morgan Stanley (0617HUTT3)	6,857,163	6,857,163	6,857,163		
0199999999 - Total				6,857,163	6,857,163	6,857,163	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999999 - Total						XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Fifth Third Bank	Cincinnati, OH		0.000	0	0	26,783,857	48,139,834	35,041,759	XXX
The Bank of New York Mellon	New York, NY		2.500	316	0	5,639	5,136	53,077	XXX
Cash Held With Securities On Deposit			0.000	0	0	3	12,753	17,147	XXX
First Hawaiian	Honolulu, HI		0.000	0	0	6,520	6,520	6,458	XXX
PNC Bank	Cincinnati, OH		0.000	0	0	(718,448)	(1,577,969)	(2,282,122)	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	316	0	26,077,571	46,586,275	32,836,320	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	316	0	26,077,571	46,586,275	32,836,320	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total - Cash		XXX	XXX	316	0	26,078,321	46,587,025	32,837,070	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	05/31/2023	4.870		0	0	10,554
825252-40-6	INVESCO TREASURY INST		06/30/2023	5.030		25,893,661	119,108	551,144
94975H-29-6	ALLSPRING:TRS+ MM I	SD	04/04/2023	4.980		1	0	1
94975P-40-5	ALLSPRING:GOVT MM I	SD	06/01/2023	4.970		460	2	10
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,894,121	119,110	561,709
8609999999 - Total Cash Equivalents						25,894,121	119,110	561,709