



QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE
ALL AMERICA INSURANCE COMPANY

NAIC Group Code	0036 (Current Period)	0036 (Prior Period)	NAIC Company Code	20222	Employer's ID Number	34-0935740
Organized under the Laws of	Ohio		State of Domicile or Port of Entry		OH	
Country of Domicile	United States of America					
Incorporated/Organized	04/12/1961		Commenced Business		08/01/1961	
Statutory Home Office	800 SOUTH WASHINGTON STREET (Street and Number)		VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)			
Main Administrative Office	800 SOUTH WASHINGTON STREET (Street and Number)		VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)		(419)238-1010 (Area Code) (Telephone Number)	
Mail Address	P.O. BOX 351 (Street and Number or P.O. Box)		VAN WERT, OH, US 45891-0351 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	800 SOUTH WASHINGTON STREET (Street and Number)		VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)		(419)238-1010 (Area Code) (Telephone Number)	
Internet Web Site Address	WWW.CENTRAL-INSURANCE.COM					
Statutory Statement Contact	AMY RENEE DOUGAL (Name) ADOU GAL@CENTRAL-INSURANCE.COM (E-Mail Address)				(419)238-5551-2176 (Area Code)(Telephone Number)(Extension) (419)238-7626 (Fax Number)	

OFFICERS

Name	Title
EVAN PENNINGTON PURMORT	PRESIDENT
AMY RENEE DOUGAL	TREASURER
CYNTHIA MARIE HURLESS	CHIEF OPERATING OFFICER

OTHERS

DIRECTORS OR TRUSTEES

CYNTHIA MARIE HURLESS

JOCELYN LEIGH PFEIFER

EVAN PENNINGTON PURMORT

State of Ohio
 County of Van Wert 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.

(Signature)
 EVAN PENNINGTON PURMORT
 (Printed Name)
 1.
 PRESIDENT
 (Title)

(Signature)
 CYNTHIA MARIE HURLESS
 (Printed Name)
 2.
 CHIEF OPERATING OFFICER
 (Title)

(Signature)
 AMY RENEE DOUGAL
 (Printed Name)
 3.
 TREASURER
 (Title)

Subscribed and sworn to before me this
 10th day of October, 2023

a. Is this an original filing?
 b. If no: 1. State the amendment number
 2. Date filed
 3. Number of pages attached

Yes[X] No[]

11/10/2023

(Notary Public Signature)

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	308,236,399		308,236,399	305,853,354
2. Stocks:				
2.1 Preferred stocks	580,169		580,169	542,894
2.2 Common stocks	77,534	77,534		
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances)				
4.2 Properties held for the production of income (less \$.....0 encumbrances)				
4.3 Properties held for sale (less \$.....0 encumbrances)				
5. Cash (\$.....3,574,724), cash equivalents (\$.....1,071,633) and short-term investments (\$.....0)	4,646,356		4,646,356	5,375,012
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities				15,000
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	313,540,459	77,534	313,462,925	311,786,259
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	2,853,497		2,853,497	2,534,791
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,870,381	164,062	5,706,319	6,966,031
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....125,701 earned but unbilled premiums)	42,146,846	15,145	42,131,701	33,135,973
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	536,240		536,240	2,494,827
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	4,878,784	454,930	4,423,854	4,095,741
19. Guaranty funds receivable or on deposit	82,199		82,199	82,684
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$.....0)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				389,791
24. Health care (\$.....0) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	829,028		829,028	835,896
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	370,737,433	711,671	370,025,763	362,321,993
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	370,737,433	711,671	370,025,763	362,321,993
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS	829,028		829,028	835,896
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	829,028		829,028	835,896

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year \$.....25,385,096)	73,850,484	77,217,000
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	26,463,071	26,979,551
4.	Commissions payable, contingent commissions and other similar charges	4,171,534	4,687,861
5.	Other expenses (excluding taxes, licenses and fees)	23,783	(71,039)
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	927,756	1,046,757
7.1	Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))	3,807,737	2,739,723
7.2	Net deferred tax liability		
8.	Borrowed money \$.....0 and interest thereon \$.....0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....37,320,940 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)	73,525,205	64,487,472
10.	Advance premium	1,011,891	999,571
11.	Dividends declared and unpaid:		
11.1	Stockholders		
11.2	Policyholders	140,301	86,525
12.	Ceded reinsurance premiums payable (net of ceding commissions)	(1,294,022)	1,030,536
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including \$.....0 certified)	19,000	19,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	2,278,195	
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes \$.....0 and interest thereon \$.....0		
25.	Aggregate write-ins for liabilities	175,677	154,070
26.	TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25)	185,100,613	179,377,026
27.	Protected cell liabilities		
28.	TOTAL liabilities (Lines 26 and 27)	185,100,613	179,377,026
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	5,250,000	5,250,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	9,302,000	9,302,000
35.	Unassigned funds (surplus)	170,373,150	168,392,967
36.	Less treasury stock, at cost:		
36.1	.....0 shares common (value included in Line 30 \$.....0)		
36.2	.....0 shares preferred (value included in Line 31 \$.....0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	184,925,150	182,944,967
38.	TOTALS (Page 2, Line 28, Col. 3)	370,025,763	362,321,993
DETAILS OF WRITE-INS			
2501.	Reserve for Escheats	110,166	88,524
2502.	Reserve for Investment Expenses	66,000	66,000
2503.	Reserve for Police Reports/Tele-Interpreter	(489)	(454)
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	175,677	154,070
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above)		

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 \$.....60,058,474)	61,517,316	59,940,041	81,005,501
1.2	Assumed (written \$....104,630,606)	95,642,828	89,195,458	120,108,100
1.3	Ceded (written \$....60,058,474)	61,517,315	59,940,041	81,005,501
1.4	Net (written \$....104,630,606)	95,642,828	89,195,457	120,108,100
DEDUCTIONS:				
2.	Losses incurred (current accident year \$.....57,258,152)			
2.1	Direct	27,108,092	29,413,803	38,917,453
2.2	Assumed	57,757,392	50,907,815	66,286,369
2.3	Ceded	27,108,092	29,413,803	38,917,453
2.4	Net	57,757,392	50,907,815	66,286,369
3.	Loss adjustment expenses incurred	7,127,466	7,455,660	9,276,783
4.	Other underwriting expenses incurred	35,818,008	31,873,248	42,200,196
5.	Aggregate write-ins for underwriting deductions			
6.	TOTAL underwriting deductions (Lines 2 through 5)	100,702,867	90,236,723	117,763,349
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(5,060,038)	(1,041,265)	2,344,752
INVESTMENT INCOME				
9.	Net investment income earned	8,914,817	6,589,605	9,492,504
10.	Net realized capital gains (losses) less capital gains tax of \$.....0	(849,101)	(47,563)	(193,555)
11.	Net investment gain (loss) (Lines 9 + 10)	8,065,716	6,542,043	9,298,950
OTHER INCOME				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....95,313)	(95,313)	(56,307)	(81,554)
13.	Finance and service charges not included in premiums	177,498	181,021	239,311
14.	Aggregate write-ins for miscellaneous income	(48,458)	(42,531)	(55,527)
15.	TOTAL other income (Lines 12 through 14)	33,727	82,183	102,230
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,039,404	5,582,961	11,745,931
17.	Dividends to policyholders	130,510	80,957	86,391
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)	2,908,894	5,502,003	11,659,540
19.	Federal and foreign income taxes incurred	1,068,014	1,497,883	3,021,519
20.	Net income (Line 18 minus Line 19) (to Line 22)	1,840,880	4,004,120	8,638,021
CAPITAL AND SURPLUS ACCOUNT				
21.	Surplus as regards policyholders, December 31 prior year	182,944,967	174,943,613	174,943,613
22.	Net income (from Line 20)	1,840,880	4,004,120	8,638,021
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(24,420)	(91,867)	(861,280)	(657,955)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	344,831	196,405	70,694
27.	Change in nonadmitted assets	(113,661)	(190,842)	(30,515)
28.	Change in provision for reinsurance			(19,000)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from Protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
32.1	Paid in			
32.2	Transferred from surplus (Stock Dividend)			
32.3	Transferred to surplus			
33.	Surplus adjustments:			
33.1	Paid in			
33.2	Transferred to capital (Stock Dividend)			
33.3	Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			109
38.	Change in surplus as regards policyholders (Lines 22 through 37)	1,980,183	3,148,403	8,001,354
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	184,925,150	178,092,016	182,944,967
DETAILS OF WRITE-INS				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	Miscellaneous Income	(48,458)	(42,531)	(55,527)
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	(48,458)	(42,531)	(55,527)
3701.	Prior Year Surplus Adjustment			109
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)			109

STATEMENT AS OF **September 30, 2023** OF THE **ALL AMERICA INSURANCE COMPANY**
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	95,667,488	88,488,643	120,899,286
2.	Net investment income	8,565,626	6,172,601	8,806,775
3.	Miscellaneous income	33,727	82,183	102,231
4.	TOTAL (Lines 1 to 3)	104,266,841	94,743,428	129,808,292
5.	Benefit and loss related payments	59,137,398	49,998,188	67,852,977
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	43,993,484	40,000,951	51,631,245
8.	Dividends paid to policyholders	76,734	32,843	52,904
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)			1,606,365
10.	TOTAL (Lines 5 through 9)	103,207,615	90,031,982	121,143,492
11.	Net cash from operations (Line 4 minus Line 10)	1,059,225	4,711,446	8,664,801
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	36,352,565	19,051,147	26,810,663
12.2	Stocks			
12.3	Mortgage loans			
12.4	Real estate			
12.5	Other invested assets			
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7	Miscellaneous proceeds		3,401,900	
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	36,352,565	22,453,047	26,810,663
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	39,704,142	42,531,963	64,908,939
13.2	Stocks			
13.3	Mortgage loans			
13.4	Real estate			
13.5	Other invested assets			
13.6	Miscellaneous applications	(15,000)	190,000	5,000
13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	39,689,142	42,721,963	64,913,939
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,336,577)	(20,268,916)	(38,103,276)
Cash from Financing and Miscellaneous Sources				
16.	Cash provided (applied):			
16.1	Surplus notes, capital notes			
16.2	Capital and paid in surplus, less treasury stock			
16.3	Borrowed funds			
16.4	Net deposits on deposit-type contracts and other insurance liabilities			
16.5	Dividends to stockholders			
16.6	Other cash provided (applied)	1,548,697	4,360,141	2,561,577
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	1,548,697	4,360,141	2,561,577
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)	(728,655)	(11,197,330)	(26,876,898)
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year	5,375,011	32,251,909	32,251,909
19.2	End of period (Line 18 plus Line 19.1)	4,646,356	21,054,580	5,375,011

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001				
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Notes to Financial Statements

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining solvency under the Ohio Insurance Law. The *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	1,840,880	8,638,021
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				0	0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	1,840,880	8,638,021
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	184,925,150	182,944,967
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				0	0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				0	0
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	184,925,150	182,944,967

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

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

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

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

In addition, All America Insurance Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds, mandatory convertible securities, and SVO-Identified investments identified in SSAP No. 26R are stated at amortized cost using the interest method.
- (3) Common stocks are stated at market value except investments in stocks of uncombined subsidiaries and affiliates in which All America Insurance Company has an interest of 20% or more are carried on the equity basis.
- (4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32.
- (5) All America Insurance Company holds no mortgage loans on real estate.
- (6) Loan-backed securities are stated at amortized cost. Prepayment assumptions for loan-backed bonds and structured securities are obtained from dealer surveys. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used to value these securities.
- (7) All America Insurance Company owns 100% of the common stock of Central Insurex Agency, Inc., a surplus and excess lines insurance agency. All America Insurance Company owns 100% of the common stock of CAFCO, Inc., an inactive premium finance company. Stocks held in all subsidiaries are carried at their Admitted Asset Equivalent.
- (8) All America Insurance Company has no investments in joint ventures, partnerships or limited liability companies.
- (9) All America Insurance Company owns no derivatives.

Notes to Financial Statements

(10) All America Insurance Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) N/A – The Company has no pharmaceutical rebate receivables.

D. Going Concern

N/A – No principal conditions or events have occurred to raise substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors – No change.

3. Business Combinations and Goodwill – No change.

4. Discontinued Operations – No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans – No change.

B. Debt Restructuring – No change.

C. Reverse Mortgages – No change.

D. Loan-Backed Securities

(1) The Company uses Clearwater Analytics for investments reporting. For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

(2) Securities with a recognized other-than-temporary impairment – N/A, NONE

(3) Securities by CUSIP with an other-than-temporary impairment – N/A, NONE

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

Description	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	1,724,538.48
2. 12 Months or Longer	3,484,059.10
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	32,437,651.35
2. 12 Months or Longer	48,942,586.05

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A

H. Repurchase Agreements Accounted for as a Sale – N/A

I. Reverse Repurchase Agreements Accounted for as a Sale – N/A

J. Real Estate – N/A, No transactions to report

K. Low-Income Housing Tax Credits (LIHTC) – N/A, NONE

L. Restricted Assets – No changes.

M. Working Capital Finance Investments – NONE

Notes to Financial Statements

- N. Offsetting and Netting of Assets and Liabilities – NONE
- O. 5GI Securities – N/A, None
- P. Short Sales – N/A, None
- Q. Prepayment Penalty and Acceleration Fees – N/A, None
- R. Reporting Entity's Share of Cash Pool by Asset type – No change.
- 6. Joint Ventures, Partnerships and Limited Liability Companies** – No change.
- 7. Investment Income** – No change.
- 8. Derivative Instruments** – No change.
 - A. Derivatives under SSAP No. 86—Derivatives – N/A, None.
 - B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees – N/A, None.
- 9. Income Taxes** – The reporting entity has determined that they do not expect to be liable for CAMT in 2023.
- 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties** – No change.
- 11. Debt** – No change.
 - B. FHLB (Federal Home Loan Bank) Agreements – N/A, None.
- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans** – No change.
 - A. Defined Benefit Plan – N/A, None.
- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations** – No change.
- 14. Liabilities, Contingencies and Assessments** – No change.
- 15. Leases** – No change.
- 16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk** – No change.
- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**
 - B. Transfer and Servicing of Financial Assets – N/A, None.
 - C. Wash Sales – N/A, None.
- 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans** – No change.
- 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators** – No change.
- 20. Fair Value Measurements**
 - A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

The Company has categorized its assets and liabilities that are reported on the balance sheet at fair value into the three-level fair value framework as described below. The framework for determining fair value is based on a hierarchy that prioritizes the inputs and valuation techniques used to measure fair value.

Fair values determined by Level 1 inputs use quoted prices in active markets for identical assets that the Company has the ability to access.

Fair values determined by Level 2 inputs use other inputs that are observable, either directly or indirectly. These Level 2 inputs include quoted prices for similar assets in active markets and other inputs, such as interest rates and yield curves that are observable at commonly quoted intervals.

Level 3 inputs are unobservable inputs, including inputs that are available in situations where there is little, if any, market activity for the related asset.

Notes to Financial Statements**(1) Fair Value Measurements at Reporting Date**

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
BONDS	281,628,094	0	0	0	281,628,094
COMMONS STOCKS	0	0	77,534	0	77,534
PREFERRED STOCKS	580,169	0	0	0	580,169
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
Total assets at fair value / NAV	282,208,263	0	77,534	0	282,285,797
b. Liabilities at fair value					
Total liabilities at fair value	0	0	0	0	0

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance For Current Quarter End
a. Assets										
EQUITY SECURITIES	77,534	0	0	0	0	0	0	0	0	77,534
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
Total Assets	77,534	0	0	0	0	0	0	0	0	77,534
b. Liabilities										
Total Liabilities	0	0	0	0	0	0	0	0	0	0

21. Other Items – No change.**22. Events Subsequent** – No change.**23. Reinsurance** – No change.**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**

D. Risk-Sharing Provisions of the Affordable Care Act (ACA) – N/A, None.

25. Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2022 were \$102.0 million. As of September 30, 2023, \$32.9 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$66.1 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Commercial Auto, Commercial Property, Workers Compensation and Personal Auto lines of insurance. Therefore, there has been a \$3.0 million favorable prior-year development since December 31, 2022 to September 30, 2023. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this decrease, the Company experienced \$0.0 million of prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

There were no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjusting expenses for the most recent reporting period.

26. Intercompany Pooling Arrangements – No change.**27. Structured Settlements** – No change.**28. Health Care Receivables** – No change.**29. Participating Policies** – No change.**30. Premium Deficiency Reserves** – No change.**31. High Deductibles** – No change.**32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses** – No change.**33. Asbestos/Environmental Reserves** – No change.**34. Subscriber Savings Accounts** – No change.**35. Multiple Peril Crop Insurance** – No change.**36. Financial Guaranty Insurance** – No change.

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]
Yes[] No[]

1.2 If yes, has the report been filed with the domiciliary state?

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[]

If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes:

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

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.

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 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[] N/A[X]

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). 11/07/2022

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[X] No[] N/A[]

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[] No[X]

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
.....

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[] No[X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$..... 0

INVESTMENT

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

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

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:

GENERAL INTERROGATORIES (Continued)

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds		
14.22	Preferred Stock		
14.23	Common Stock	77,534	77,534
14.24	Short-Term Investments		
14.25	Mortgages Loans on Real Estate		
14.26	All Other		
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	77,534	77,534
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above		

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes[] No[X]

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

Yes[] No[] N/A[X]

If no, attach a description with this statement.

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

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

\$ 0

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

\$ 0

16.3 Total payable for securities lending reported on the liability page

\$ 0

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
JP MORGAN CHASE BANK	4 CHASE METROTECH CENTER FLOOR 6, BROOKLYN, NY 11245

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 and complete 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
GOLDMAN SACHS ASSET MANAGEMENT, LP	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes[X] No[]

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[X] No[]

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
107738	GOLDMAN SACHS ASSET MANAGEMENT, LP	CF5M58QA35CFPUX70H17 ..	SEC	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?

Yes[X] No[]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes[] No[X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

GENERAL INTERROGATORIES (Continued)

- 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 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:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
04.2999 Total

5. Operating Percentages:

5.1 A&H loss percent 0.000% []

5.2 A&H cost containment percent 0.000% []

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

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

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

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

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

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

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

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
Affiliates						
00000	AA-3190875	Hiscox Ins Co (Bermuda) Ltd	BMU	Unauthorized		
00000	AA-1127301	Lloyd's Syndicate Number 1301	GBR	Authorized		
11551	35-2293075	ENDURANCE ASSUR CORP	DE	Authorized		
10829	06-1481194	MARKEL GLOBAL REINS CO	DE	Authorized		
00000	AA-1128121	Lloyd's Syndicate Number 2121	GBR	Authorized		
00000	AA-1129000	Lloyd's Syndicate Number 3000	GBR	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		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama (AL)	L						
2. Alaska (AK)	N						
3. Arizona (AZ)	L	2,095,036	2,570,677	419,559	948,952	2,250,592	1,884,358
4. Arkansas (AR)	L						
5. California (CA)	L			98,900	1,250	10,797	912,139
6. Colorado (CO)	L	134,992	195,813	73,132	98,596	103,660	268,942
7. Connecticut (CT)	L	3,447,321	3,210,325	2,043,183	1,552,796	5,045,215	3,281,469
8. Delaware (DE)	L						
9. District of Columbia (DC)	L						
10. Florida (FL)	N						
11. Georgia (GA)	L	11,380,270	10,935,762	6,318,547	4,190,863	11,515,834	9,643,200
12. Hawaii (HI)	N						
13. Idaho (ID)	L	58,844	77,374	4,657	78,656	88,329	118,834
14. Illinois (IL)	L	432,674	679,598	220,532	251,789	739,452	600,135
15. Indiana (IN)	L	3,180,245	3,874,374	870,231	790,593	2,879,238	2,943,385
16. Iowa (IA)	L						
17. Kansas (KS)	L						
18. Kentucky (KY)	L	1,097,309	1,365,797	692,687	1,271,322	1,239,864	887,273
19. Louisiana (LA)	N						
20. Maine (ME)	L						
21. Maryland (MD)	L	406,617	383,024	266,229	188,305	268,021	422,113
22. Massachusetts (MA)	L	4,690,960	4,074,363	984,320	(234,244)	5,254,202	5,760,590
23. Michigan (MI)	L	2,696,741	2,489,100	3,968,261	2,581,122	3,052,748	4,580,116
24. Minnesota (MN)	L						
25. Mississippi (MS)	L						
26. Missouri (MO)	L						
27. Montana (MT)	L						
28. Nebraska (NE)	L						
29. Nevada (NV)	L	1,306,007	1,415,375	662,509	184,315	1,041,883	923,015
30. New Hampshire (NH)	L	891,666	892,016	203,290	238,034	521,713	587,579
31. New Jersey (NJ)	L			52,601	67,845	1,887,948	1,904,872
32. New Mexico (NM)	L	380,841	328,604	147,011	63,731	91,332	112,769
33. New York (NY)	L	7,339,187	8,027,145	3,426,964	2,465,948	10,286,719	10,524,599
34. North Carolina (NC)	L	3,807,392	4,400,621	1,616,390	919,627	3,305,527	4,621,692
35. North Dakota (ND)	L						
36. Ohio (OH)	L	2,998,309	3,442,131	1,202,908	2,012,441	2,959,849	2,743,205
37. Oklahoma (OK)	L	385,464	666,054	354,441	409,740	585,199	760,368
38. Oregon (OR)	L						
39. Pennsylvania (PA)	L	1,734	1,595			2,154	629
40. Rhode Island (RI)	L						
41. South Carolina (SC)	L	3,140,676	2,408,701	1,125,039	1,367,804	3,248,385	2,948,966
42. South Dakota (SD)	N						
43. Tennessee (TN)	L	2,510,896	2,442,150	1,560,657	3,583,399	1,628,736	3,018,202
44. Texas (TX)	L	4,345,073	4,646,925	1,968,649	1,054,786	6,861,263	5,691,813
45. Utah (UT)	L	796,254	553,342	223,108	133,827	671,509	521,624
46. Vermont (VT)	L						
47. Virginia (VA)	L	2,247,777	2,779,585	672,660	747,615	2,190,818	2,156,450
48. Washington (WA)	L						
49. West Virginia (WV)	L						
50. Wisconsin (WI)	L	286,189	600,238	483,581	1,225,755	300,756	774,710
51. Wyoming (WY)	L						
52. American Samoa (AS)	N						
53. Guam (GU)	N						
54. Puerto Rico (PR)	N						
55. U.S. Virgin Islands (VI)	N						
56. Northern Mariana Islands (MP)	N						
57. Canada (CAN)	N						
58. Aggregate other alien (OT)	XXX						
59. Totals	XXX	60,058,474	62,460,689	29,660,046	26,194,867	68,031,743	68,593,047

DETAILS OF WRITE-INS

58001	XXX						
58002	XXX						
58003	XXX						
58998Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG

46

4. Q - Qualified - Qualified or accredited reinsurer

2. R - Registered - Non-domiciled RRGs

5. D - Domestic Surplus Lines Insurer (DSL) - Reporting entities

3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSL)

authorized to write surplus lines in the state of domicile.

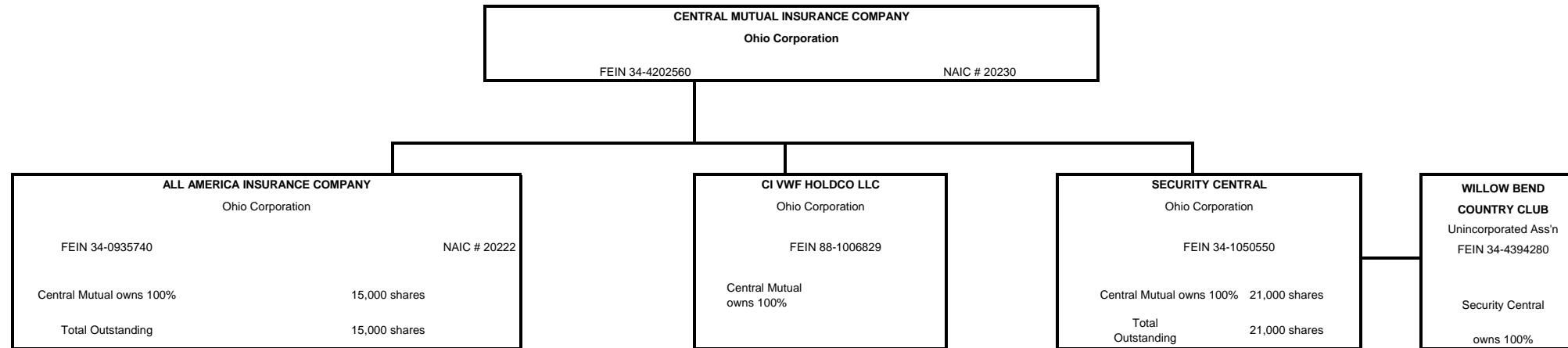
6. N - None of the above - Not allowed to write business in the state

11

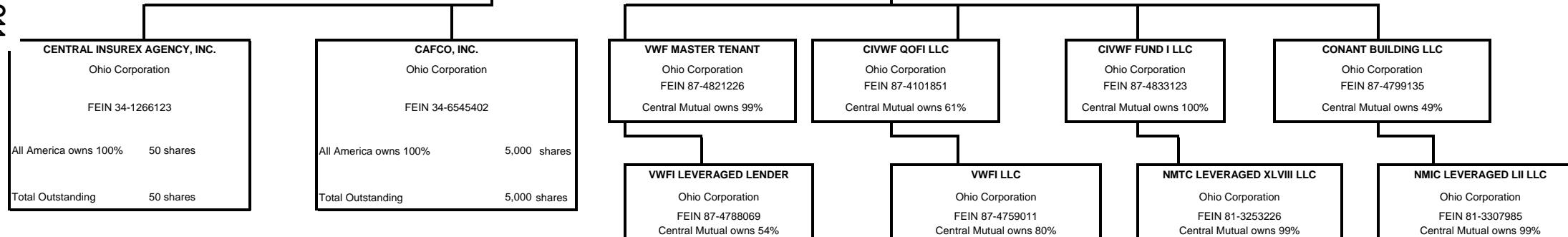
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



Q1



CENTRAL INSURANCE COMPANIES EDUCATION AND CHARITABLE FOUNDATION
501(C)(3) Organization
FEIN 30-0108252
Philanthropic Affiliate of Central Mutual

CENTRAL EMPLOYEES' BENEFIT PLAN AND TRUST
Ohio Trust
FEIN 34-4202560
Central Mutual is the Trustee

FW (BILL) PURMORT JR. MEMORIAL TRUST
Ohio Trust
FEIN 34-1800576
Central Mutual is the Trustee

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)	*
36	CENTRAL INSURANCE COMPANIES	20230	34-4202560	.....	.....	CENTRAL MUTUAL INSURANCE COMPANY	OH .. UDP ..	.....	.....	Board of Directors .....	.....	Central Mutual Insurance Company	No ..	0000001
36	CENTRAL INSURANCE COMPANIES	20222	34-0935740	.....	.....	ALL AMERICA INSURANCE COMPANY	OH .. DS ..	Central Mutual Insurance Company .....	.....	Board of Directors	100.0	Central Mutual Insurance Company	No ..	0000001
36	CENTRAL INSURANCE COMPANIES	00000	34-1050550	.....	.....	SECURITY CENTRAL CORPORATION	OH .. NIA ..	Central Mutual Insurance Company .....	.....	Board of Directors	100.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	34-1266123	.....	.....	CENTRAL INSUREX AGENCY, INC.	OH .. IA ..	All America Insurance Company .....	.....	Board of Directors	100.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	34-6545402	.....	.....	CAFCO, INC.	OH .. NIA ..	All America Insurance Company .....	.....	Board of Directors	100.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	88-1006829	.....	.....	CI VWF HOLDCO LLC	OH .. NIA ..	Central Mutual Insurance Company .....	.....	Ownership	100.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	87-4821226	.....	.....	VWF MASTER TENANT	OH .. NIA ..	CI VWF HoldCo LLC .....	.....	Ownership	99.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	87-4101851	.....	.....	CIVWF QOFI LLC	OH .. NIA ..	CI VWF HoldCo LLC .....	.....	Ownership	61.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	87-4833123	.....	.....	CIVWF FUND I LLC	OH .. NIA ..	CI VWF HoldCo LLC .....	.....	Ownership	100.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	87-4799135	.....	.....	CONANT BUILDING LLC	OH .. NIA ..	CI VWF HoldCo LLC .....	.....	Ownership	49.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	87-4788069	.....	.....	VWFI LEVERAGED LENDER	OH .. NIA ..	VWF Master Tenant .....	.....	Ownership	54.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	87-4759011	.....	.....	VWFI LLC	OH .. NIA ..	CIVWF QOFI LLC .....	.....	Ownership	80.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	81-3253226	.....	.....	NMTC LEVERAGED XL VIII LLC	OH .. NIA ..	CIVWF FUND I LLC .....	.....	Ownership	99.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	81-3307985	.....	.....	NMTC LEVERAGED LII LLC	OH .. NIA ..	Conant Building LLC .....	.....	Ownership	99.0	Central Mutual Insurance Company	No ..	.....
36	CENTRAL INSURANCE COMPANIES	00000	30-0108252	.....	.....	CENTRAL INSURANCE COMPANIES EDUCATION AND CHARITABLE FOUNDATION	OH .. OTH ..	Central Mutual Insurance Company .....	.....	Management .....	.....	Central Mutual Insurance Company	No ..	0000002
36	CENTRAL INSURANCE COMPANIES	00000	34-4202560	.....	.....	CENTRAL EMPLOYEES' BENEFIT PLAN AND TRUST (VEBA)	OH .. OTH ..	Central Mutual Insurance Company .....	.....	Management .....	.....	Central Mutual Insurance Company	No ..	0000003
36	CENTRAL INSURANCE COMPANIES	00000	34-1800576	.....	.....	FW (BILL) PURMORT JR. MEMORIAL TRUST	OH .. OTH ..	Central Mutual Insurance Company .....	.....	Management .....	.....	Central Mutual Insurance Company	No ..	0000004

Q12

Asterisk	Explanation
0000001	Central Mutual and All America participate in an intercompany pooling agreement whereby Central Mutual receives 84% of all premiums, losses, and expenses and All America receives 16%.
0000002	This is a philanthropic affiliate of CMI, formed to support the charitable outreach of Central Insurance, primarily through its scholarship program for area students.
0000003	CMI serves as the trustee of this VEBA.
0000004	Funds from the trust are used to sponsor education for Texas' independent insurance agents. CMI serves as the trustee of this trust.

STATEMENT AS OF **September 30, 2023** OF THE **ALL AMERICA INSURANCE COMPANY**
PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	249,731	106,089	42.481	8.523
2.1 Allied lines	250,777	178,984	71.372	15.229
2.2 Multiple peril crop				
2.3 Federal flood				
2.4 Private crop				
2.5 Private flood				
3. Farmowners multiple peril				
4. Homeowners multiple peril		(50)		
5.1 Commercial multiple peril (non-liability portion)	19,040,908	3,958,175	20.788	48.217
5.2 Commercial multiple peril (liability portion)	14,374,384	4,233,679	29.453	41.022
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	79,143	185,766	234.722	85.374
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims made				
12. Earthquake	13,482			
13.1 Comprehensive (hospital and medical) individual				
13.2 Comprehensive (hospital and medical) group				
14. Credit accident and health				
15.1 Vision only				
15.2 Dental only				
15.3 Disability income				
15.4 Medicare supplement				
15.5 Medicaid Title XIX				
15.6 Medicare Title XVIII				
15.7 Long-term care				
15.8 Federal employees health benefits plan				
15.9 Other health				
16. Workers' compensation	4,610,495	685,643	14.871	30.708
17.1 Other liability - occurrence	591,986	1,183,978	200.001	58.776
17.2 Other liability - claims made				
17.3 Excess Workers' Compensation				
18.1 Products liability - occurrence	1,927,773	(244,871)	(12.702)	7.009
18.2 Products liability - claims made				
19.1 Private passenger auto no-fault (personal injury protection)				
19.2 Other private passenger auto liability		(1,948)		
19.3 Commercial auto no-fault (personal injury protection)	226,059	76,813	33.979	1.323
19.4 Other Commercial auto liability	15,426,678	12,141,049	78.702	58.277
21.1 Private passenger auto physical damage			1,167	
21.2 Commercial auto physical damage	4,701,375	4,603,618	97.921	77.740
22. Aircraft (all perils)				
23. Fidelity	114			
24. Surety				
26. Burglary and theft	70			
27. Boiler and machinery	24,341			
28. Credit				
29. International				
30. Warranty				
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				
35. TOTALS	61,517,316	27,108,092	44.066	46.142

DETAILS OF WRITE-INS

3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

STATEMENT AS OF **September 30, 2023** OF THE **ALL AMERICA INSURANCE COMPANY**
PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	16,445	127,696	201,815
2.1 Allied lines	37,125	121,366	227,849
2.2 Multiple peril crop			
2.3 Federal flood			
2.4 Private crop			
2.5 Private flood			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5.1 Commercial multiple peril (non-liability portion)	5,721,504	18,186,824	19,801,920
5.2 Commercial multiple peril (liability portion)	3,669,385	14,482,405	12,768,142
6. Mortgage guaranty			
8. Ocean marine	26,377	66,996	47,555
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made		1,147	1,553
12. Earthquake			14,607
13.1 Comprehensive (hospital and medical) individual			
13.2 Comprehensive (hospital and medical) group			
14. Credit accident and health			
15.1 Vision only			
15.2 Dental only			
15.3 Disability income			
15.4 Medicare supplement			
15.5 Medicaid Title XIX			
15.6 Medicare Title XVIII			
15.7 Long-term care			
15.8 Federal employees health benefits plan			
15.9 Other health			
16. Workers' compensation	1,765,460	5,203,130	4,772,691
17.1 Other liability - occurrence	203,199	696,335	442,731
17.2 Other liability - claims made			
17.3 Excess Workers' Compensation			
18.1 Products liability - occurrence	591,218	1,803,480	2,307,020
18.2 Products liability - claims made			
19.1 Private passenger auto no-fault (personal injury protection)			
19.2 Other private passenger auto liability			
19.3 Commercial auto no-fault (personal injury protection)	74,777	187,611	200,075
19.4 Other Commercial auto liability	4,683,012	14,654,549	16,499,986
21.1 Private passenger auto physical damage			
21.2 Commercial auto physical damage	1,414,112	4,513,669	5,135,888
22. Aircraft (all perils)			
23. Fidelity	163	267	(90)
24. Surety			
26. Burglary and theft	105	105	90
27. Boiler and machinery	3,233	12,488	40,410
28. Credit			
29. International			
30. Warranty			
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			
35. TOTALS	18,207,262	60,058,474	62,460,689

DETAILS OF WRITE-INS

3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)			

PART 3 (000 omitted)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2020 + Prior	22,593	14,952	37,546	7,039	1,089	8,128	22,025	6,702	(418)	28,309	6,471	(7,580)	(1,109)
2. 2021	10,256	11,695	21,951	4,586	791	5,377	11,457	4,338	(382)	15,414	5,787	(6,948)	(1,161)
3. Subtotals 2021 + Prior	32,850	26,647	59,497	11,625	1,879	13,504	33,483	11,041	(800)	43,723	12,258	(14,527)	(2,270)
4. 2022	18,176	26,522	44,698	12,077	7,979	20,057	19,527	7,459	(1,239)	25,748	13,429	(12,322)	1,107
5. Subtotals 2022 + Prior	51,026	53,169	104,195	23,702	9,858	33,561	53,010	18,500	(2,039)	69,471	25,687	(26,850)	(1,163)
6. 2023	XXX	XXX	XXX	XXX	35,207	35,207	XXX	18,242	12,601	30,843	XXX	XXX	XXX
7. Totals	51,026	53,169	104,195	23,702	45,065	68,768	53,010	36,742	10,562	100,314	25,687	(26,850)	(1,163)
											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
8. Prior Year-End Surplus As Regards Policyholders	182,945										1..... 50.341	2..... (50.499)	3..... (1.116)
													Col. 13, Line 7 Line 8 4..... (0.636)

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.

	RESPONSES
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	No
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	No
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No

AUGUST FILING

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

N/A

Explanations:

Bar Codes:

Trusted Surplus Statement



2022220234900003

2023

Document Code: 490

Medicare Part D Coverage Supplement



2022220233650003

2023

Document Code: 365

Supplement A to Schedule T



2022220234550003

2023

Document Code: 455

Director and Officer Supplement



2022220235050003

2023

Document Code: 505

STATEMENT AS OF **September 30, 2023** OF THE **ALL AMERICA INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year
2. Cost of acquired:
2.1 Actual cost at time of acquisition
2.2 Additional investment made after acquisition
3. Current year change in encumbrances
4. Total gain (loss) on disposals
5. Deduct amounts received on disposals
6. Total foreign exchange change in book/adjusted carrying va.....
7. Deduct current year's other-than-temporary impairment recognized
8. Deduct current year's depreciation
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)
10. Deduct total nonadmitted amounts
11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

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	306,473,782	269,304,712
2. Cost of bonds and stocks acquired	39,704,142	64,908,939
3. Accrual of discount	492,020	421,804
4. Unrealized valuation increase (decrease)	(116,252)	(833,282)
5. Total gain (loss) on disposals	(845,491)	(189,378)
6. Deduct consideration for bonds and stocks disposed of	36,352,565	26,853,007
7. Deduct amortization of premium	461,534	328,351
8. Total foreign exchange change in book/adjusted carrying value .....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized .....	.....	.....
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	.....	42,344
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	308,894,102	306,473,782
12. Deduct total nonadmitted amounts	77,534	77,534
13. Statement value at end of current period (Line 11 minus Line 12)	308,816,568	306,396,248

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)	241,163,412	10,682,279	8,692,393	602,670	238,330,944	241,163,412	243,755,969	242,816,505
2. NAIC 2 (a)	57,588,618		2,493,057	(660,385)	57,702,170	57,588,618	54,435,176	50,594,564
3. NAIC 3 (a)	8,546,252	500,000	326,007	(102,130)	9,904,038	8,546,252	8,618,115	10,821,339
4. NAIC 4 (a)	458,777		1,799	(38,849)	419,270	458,777	418,130	493,199
5. NAIC 5 (a)	1,020,391		39,451	28,070	1,089,938	1,020,391	1,009,010	1,127,747
6. NAIC 6 (a)								
7. Total Bonds	308,777,450	11,182,279	11,552,707	(170,623)	307,446,360	308,777,450	308,236,399	305,853,354
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	462,331			4,556	462,525	462,331	466,888	439,144
10. NAIC 3	107,656			5,625	109,375	107,656	113,281	103,750
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	569,988			10,181	571,900	569,988	580,169	542,894
15. Total Bonds & Preferred Stock	309,347,438	11,182,279	11,552,707	(160,442)	308,018,260	309,347,438	308,816,568	306,396,248

(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

SI03 Schedule DA Part 1 **NONE**

SI03 Schedule DA Verification **NONE**

SI04 Schedule DB - Part A Verification **NONE**

SI04 Schedule DB - Part B Verification **NONE**

SI05 Schedule DB Part C Section 1 **NONE**

SI06 Schedule DB Part C Section 2 **NONE**

SI07 Schedule DB - Verification **NONE**

SCHEDULE E - PART 2 - VERIFICATION
(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,389,144	11,074,043
2. Cost of cash equivalents acquired	39,536,876	55,822,274
3. Accrual of discount		
4. Unrealized valuation increase (decrease)	(36)	427
5. Total gain (loss) on disposals	(3,610)	(4,177)
6. Deduct consideration received on disposals	40,850,742	64,503,423
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,071,633	2,389,144
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,071,633	2,389,144

E01 Schedule A Part 2 **NONE**

E01 Schedule A Part 3 **NONE**

E02 Schedule B Part 2 **NONE**

E02 Schedule B Part 3 **NONE**

E03 Schedule BA Part 2 **NONE**

E03 Schedule BA Part 3 **NONE**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282CHT1	UNITED STATES TREASURY		09/01/2023 ..	BAIRD (ROBERT W.) & CO. INC.	XXX	393,986	400,000		1.A FE
0109999999	Subtotal - Bonds - U.S. Governments				XXX	393,986	400,000		XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
15722TJX0	CHABOT-LAS POSITAS CALIF CMNTY COLLEGE D		09/19/2023 ..	Stifel Nicolaus & Co.	XXX	677,347	870,000	2,405	1.C FE
442331FA7	HOUSTON TEX		07/24/2023 ..	WELLS FARGO SECURITIES	XXX	977,208	950,000	20,318	1.C FE
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				XXX	1,654,555	1,820,000	22,723	XXX
Bonds - U.S. Special Revenue, Special Assessment									
010268CVO	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		09/19/2023 ..	Bank of America Securities	XXX	294,750	375,000	470	1.C FE
16772PCU8	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		09/18/2023 ..	UBS FINANCIAL SERVICES INC.	XXX	420,655	490,000	5,196	1.C FE
3133KRT46	FH RA9571 - RMBS		07/27/2023 ..	BARCLAYS CAPITAL INC FIXED INC	XXX	2,969,108	2,932,000	14,660	1.A
735000TV3	PORT OAKLAND CALIF REV		09/19/2023 ..	CITIGROUP GLOBAL MARKETS INC.	XXX	569,089	725,000	6,623	1.E FE
89978KAV8	TUOLUMNE WIND PROJ AUTH CALIF REV		09/18/2023 ..	WELLS FARGO SECURITIES	XXX	1,093,370	1,000,000	15,181	1.D FE
913366KV1	UNIV CALIF REGTS MED CTR POOLED REV		09/19/2023 ..	Stifel Nicolaus & Co.	XXX	922,150	1,000,000	14,462	1.D FE
91412HFT5	UNIVERSITY CALIF REV		09/19/2023 ..	PERSHING LLC	XXX	514,241	650,000	4,241	1.C FE
91412HJS3	UNIVERSITY CALIF REV		09/18/2023 ..	WELLS FARGO SECURITIES	XXX	539,345	675,000	4,680	1.C FE
0909999999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				XXX	7,322,708	7,847,000	65,513	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
09778PAA3	BON SECOURS MERCY HEALTH INC		09/18/2023 ..	WELLS FARGO SECURITIES	XXX	312,750	350,000	3,671	1.E FE
74460WAG2	PUBLIC STORAGE		07/24/2023 ..	JP MORGAN SECS INC., - FIXED INCOME	XXX	998,280	1,000,000		1.F FE
896288AC1	TRINET GROUP INC		08/02/2023 ..	Bank of America Securities	XXX	500,000	500,000		3.B FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	1,811,030	1,850,000	3,671	XXX
2509999997	Subtotal - Bonds - Part 3				XXX	11,182,279	11,917,000	91,906	XXX
2509999998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX
2509999999	Subtotal - Bonds				XXX	11,182,279	11,917,000	91,906	XXX
4509999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX
4509999999	Subtotal - Preferred Stocks				XXX		XXX		XXX
5989999998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX
5989999999	Subtotal - Common Stocks				XXX		XXX		XXX
5999999999	Subtotal - Preferred and Common Stocks				XXX		XXX		XXX
6009999999	Total - Bonds, Preferred and Common Stocks				XXX	11,182,279	XXX	91,906	XXX

SCHEDULE D - PART 4

**Show All Long-Term Bonds and Stocks 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
										Prior Year Book/Adjusted Carrying Value	11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B.A.C.V. (11 + 12 - 13)	Foreign Exchange Change in B.A.C.V.	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, SVO Administrative Symbol		
Bonds - U.S. Governments																					
36179UUM2	G2 MA5988 - RMBS	09/01/2023	Paydown	XXX	308,267	308,267	312,458	312,534	(4,267)	(4,267)	(4,267)		308,267					10,072	06/20/2049	1.A	
36179UWB4	G2 MA6042 - RMBS	09/01/2023	Paydown	XXX	220,874	220,874	223,876	223,895	(3,021)	(3,021)	(3,021)		220,874					7,301	07/20/2049	1.A	
912828VS6	UNITED STATES TREASURY	08/15/2023	Maturity @ 100.00	XXX	400,000	400,000	419,125	401,676	(1,676)	(1,676)	(1,676)		400,000					10,000	08/15/2023	1.A	
0109999999 Subtotal - Bonds - U.S. Governments				XXX	929,141	929,141	955,459	938,105	(8,964)	(8,964)	(8,964)		929,141					27,373	.. XXX	.. XXX	
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
161035KF6	CHARLOTTE N C	07/01/2023	Maturity @ 100.00	XXX	400,000	400,000	400,000	400,000					400,000					6,032	07/01/2023	1.A FE	
611305MQ3	MONROE TWP MIDDLESEX CNTY	08/01/2023	Maturity @ 100.00	XXX	300,000	300,000	300,000	300,000					300,000					5,319	08/01/2023	1.D FE	
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				XXX	700,000	700,000	700,000	700,000					700,000					11,351	.. XXX	.. XXX	
Bonds - U.S. Special Revenue, Special Assessment																					
3131YBF8	FHZN4674 - RMBS	09/01/2023	Paydown	XXX	9,121	9,121	9,473	10,029	(907)	(907)	(907)		9,121					209	12/01/2048	1.A	
3132ADU30	FH ZT1502 - RMBS	09/01/2023	Paydown	XXX	22,645	22,645	24,113	24,818	(2,172)	(2,172)	(2,172)		22,645					529	11/01/2048	1.A	
3132DNY91	FH SD1540 - RMBS	09/01/2023	Paydown	XXX	50,451	50,451	50,861	50,855	(404)	(404)	(404)		50,451					1,646	08/01/2052	1.A	
3132DVKW4	FH SD7509 - RMBS	09/01/2023	Paydown	XXX	7,888	7,888	8,091	8,154	(265)	(265)	(265)		7,888					157	11/01/2049	1.A	
31335BQL3	FH G61359 - RMBS	09/01/2023	Paydown	XXX	7,431	7,431	7,413	7,411	20	20	20		7,431					165	03/01/2048	1.A	
3133KRT46	FH RA9571 - RMBS	09/01/2023	Paydown	XXX	69,176	69,176	70,052	70,052	(876)	(876)	(876)		69,176					538	08/01/2053	1.A	
3136AYZ5H	FNA 2017-1M14 A2 - CMBS	09/01/2023	Paydown	XXX	1,107	1,107	1,052	1,082	25	25	25		1,107					21	11/25/2027	1.A	
3136B1UG7	FNR 2018-26 DH - CMO/RMBS	09/01/2023	Paydown	XXX	14,082	14,082	14,153	14,109	(27)	(27)	(27)		14,082					328	06/25/2046	1.A	
3138ERYX2	FN AL9725 - RMBS	09/01/2023	Paydown	XXX	15,121	15,121	15,057	15,056	65	65	65		15,121					358	01/01/2047	1.A	
3138WHNF5	FN AS7589 - RMBS	09/01/2023	Paydown	XXX	22,567	22,567	22,726	22,774	(207)	(207)	(207)		22,567					535	07/01/2046	1.A	
3140J76B6	FN BM3565 - RMBS	09/01/2023	Paydown	XXX	14,450	14,450	14,019	13,972	477	477	477		14,450					293	10/01/2047	1.A	
3140J86V0	FN BM4483 - RMBS	09/01/2023	Paydown	XXX	3,214	3,214	3,315	3,349	(135)	(135)	(135)		3,214					81	09/01/2048	1.A	
3140J9ME8	FN BM4856 - RMBS	09/01/2023	Paydown	XXX	5,885	5,885	6,067	6,139	(253)	(253)	(253)		5,885					157	04/01/2047	1.A	
3140Q94H3	FN CA2623 - RMBS	09/01/2023	Paydown	XXX	14,635	14,635	14,946	14,983	(348)	(348)	(348)		14,635					385	11/01/2048	1.A	
3140XHZ42	FN FS2562 - RMBS	09/01/2023	Paydown	XXX	38,118	38,118	39,123	39,118	(1,005)	(1,005)	(1,005)		38,118					1,099	08/01/2052	1.A	
54628CG30	LASFAC 2022 A - ABS	09/01/2023	Paydown	XXX	20,695	20,695	20,918	20,918	(223)	(223)	(223)		20,695					762	09/01/2039	1.B FE	
64971MZG0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	07/05/2023	Call @ 100.00	XXX	25,000	25,000	25,454	25,454	(13)	(13)	(13)		25,438					756	08/01/2036	1.A FE	
64990FXE9	NEW YORK STATE DORMITORY AUTHORITY	08/15/2023	CORPORATE REORGANIZATIONS	XXX	791,480	1,000,000	737,540	739,070	4,630	4,630	4,630		743,700					31,900	02/15/2043	1.B FE	
65820RT4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP	06/02/2023	Call @ 100.00	XXX	495,000	495,000	495,000	495,000					495,000					87	07/01/2025	1.B FE	
73358W4V3	PORT AUTH N Y & N J	07/01/2023	Call @ 100.00	XXX	1,628,068	1,836,588	1,578,985	1,512,291	(1,617)	(1,617)	(1,617)		1,580,725					5,376	07/01/2023	1.D FE	
0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment				XXX														47,342	47,342	45,383	.. XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00912XAT1	AIR LEASE CORP	09/15/2023	Maturity @ 100.00	XXX	185,000	185,000	175,883	183,677	1,323	1,323	1,323		185,000					5,550	09/15/2023	2.B FE	
0258M0EL9	AMERICAN EXPRESS CREDIT CORP	07/25/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	140,310	150,000	144,014	146,875	379	379	379		147,254					(6,944)	(6,944)	3,616	05/03/2027
03329AAC9	ANHC 5-R A - CDO	C 08/22/2023	Paydown	XXX	526,166	523,613	522,776	539,119	(12,953)	(12,953)	(12,953)		526,166					22,625	01/15/2030	1.A FE	
03330AA00	ANHC 3-R A - CDO	C 07/28/2023	Paydown	XXX	80,670	80,670	80,750	83,460	(2,790)	(2,790)	(2,790)		80,670					3,586	01/28/2031	1.A FE	
04623TA43	MORGN 2 A - CDO	C 07/20/2023	Paydown	XXX	7,878	7,878	7,817	8,154	(276)	(276)	(276)		7,878					347	04/21/2031	1.A FE	
04942VAW4	ATCLO 13R ANR - CDO	C 07/24/2023	Paydown	XXX	5,074	5,074	5,074	5,074					5,074					226	04/22/2031	1.A FE	
05968LAM4	BANCOLOMBIA SA	C 08/01/2023	CORPORATE REORGANIZATIONS	XXX	186,600	200,000	198,586	189,317	10,072	10,072	10,072		199,557					(12,957)	(12,957)	12,033	01/29/2025
06051GGC7	BANK OF AMERICA CORP	07/25/2023	JP MORGAN SECS INC., -	XXX	878,732	925,000	888,157	903,064	2,289	2,289	2,289		905,353					(26,622)	(26,622)	25,903	11/25/2027
06540RAU8	BANK 2017-BNK9 D - CMBS	09/20/2023	Bank of America Securities	XXX	81,750	150,000	114,063	123,290	3,161	3,161	3,161		126,450					(44,700)	(44,700)	3,395	11/18/2054
12655TAG4	COMM 2015-GC44 D - CMBS	09/14/2023	Bank of America Securities	XXX	154,148	300,000	262,641	270,163	2,693	2,693	2,693		272,856					(118,708)	(118,708)	5,979	08/15/2057
136375CD2	CANADIAN NATIONAL RAILWAY CO A	07/25/2023	Bank of America Securities	XXX	338,219	350,000	346,220	349,202	235	235	235		349,436					(11,217)	(11,217)	7,027	11/21/2024
17328HAJ0	CGCMT 2019-GC43 D - CMBS	09/14/2023	MORGAN STANLEY CO	XXX	78,322	150,000	140,273	142,252	704	704	704		142,957					(64,634)	(64,634)	3,588	11/13/2052
23245PA9A9	CWALT 2006-OA22 A1 - RMBS	09/25/2023	Paydown	XXX	15,141	15,104	14,123	13,549	962	630	630		15,141					453	02/25/2047	5.B FE	
3137GOAY5	STACR 2014-DN2 M3 - CMO/RMBS	09/25/2023	Paydown	XXX	9,098	10,123	9,719	9,719	(620)	(620)	(620)		9,098					516	04/25/2024	1.A	
36252TAS4	GSMS 2016-GS2 AAB - CMBS	09/01/2023	Paydown	XXX	42,718	42,718	41,598	42,357	361	361	361		42,718					830	05/12/2049	1.A FE	
375558AZ8	GILEAD SCIENCES INC	07/28/2023	JP MORGAN SECS INC., -	XXX	486,600	500,000	501,813	500,595	(162)	(162)	(162)		500,433					(13,833)	(13,833)	17,500	02/01/2025
40436KAC9	HLM 6-2015 A1R - CDO	C 08/07/2023	Paydown	XXX	7,535	7,535	7,516	7,808	(273)	(273)	(273)		7,535					337	02/05/2031	1.A FE	
44931AAJ8	ICG 2015-1A1R - CDO	C 08/25/2023	Paydown	XXX	939,061	937,945	937,945	937,945	1,116	1,116	1,116		939,061					44,392	10/19/2028	1.A FE	
48129RAA3	JPMDB 2019-COR6 D - CMBS	C 09/14/2023	PERSHING LLC	XXX	75,305	150,000	131,344	135,111	1,347	1,347	1,347		136,458					(61,153)	(61,153)	2,990	11/18/2052
55821TA5	MDPK XXXX A - CDO	C 07/17/2023	Paydown	XXX	8,243	8,243	8,115	8,141	102	102	102		8,243					341	04/16/2029	1.A FE	

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SCHEDULE D - PART 4

**Show All Long-Term Bonds and Stocks 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	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B/A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A.C.V.	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
CUSIP Identification	Description	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	Other-Than-Temporary Impairment Recognized	Total Change in B/A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A.C.V.	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					
606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC	C 07/26/2023	Maturity @ 100.00	XXX	365,000	365,000	365,569	365,075		(75)		(75)		365,000					13,728	07/26/2023	1.G FE ..				
61691JAS3	MSC 2017-H1 ABS - CMBS	C 09/01/2023	Paydown	XXX	39,921	39,921	39,340	39,741		181		181		39,921					877	06/17/2050	1.A FE ..				
6174468Q5	MORGAN STANLEY	C 07/28/2023	MARKETAXESS	XXX	869,334	925,000	962,879	948,064		(5,691)		(5,691)		942,372					15,348	04/28/2026	1.E FE ..				
63152PA46	NCC 2018-II A - CDO	C 07/17/2023	Paydown	XXX	7,203	7,203	7,185	7,547		(344)		(344)		7,203					327	10/15/2031	1.A FE ..				
64352VNY3	NCNET 2005-C A2D - RMBS	C 09/25/2023	Paydown	XXX	52,108	52,108	51,457	52,547		(438)		(438)		52,108					1,191	12/25/2035	1.FE ..				
67110DAN7	OCP 2016-11 AR - CDO	C 07/26/2023	Paydown	XXX	25,064	25,064	25,139	25,871		(807)		(807)		25,064					1,154	10/26/2030	1.A FE ..				
67590GBG3	OCT17 17RRR A1R - CDO	C 07/25/2023	Paydown	XXX	14,657	14,657	14,583	15,149		(492)		(492)		14,657					646	01/27/2031	1.A FE ..				
761713AY2	REYNOLDS AMERICAN INC	C 09/15/2023	Maturity @ 100.00	XXX	170,000	170,000	177,626	171,109		(1,109)		(1,109)		170,000					8,245	09/15/2023	2.B FE ..				
78409VBFO	S&P GLOBAL INC	C 07/28/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	1,491,180	1,500,000	1,510,620	1,506,434		(553)		(553)		1,506,049					(14,869)	(14,869)	71,250	08/01/2028	1.G FE ..		
86363WAG4	SASC 2007-BC3 2A3 - RMBS	C 09/25/2023	Paydown	XXX	24,310	24,310	23,798	22,483		2,302		(475)		1,827					24,310	573	06/25/2037	5.B FE ..			
89169EEA7	TPMT 175 A1 - CMO/RMBS	C 09/25/2023	Paydown	XXX	12,703	12,703	12,632	12,921		(219)		(219)		12,703					392	02/26/2057	1.A FE ..				
89173FAA8	TPMT 2017-1 A1 - RMBS	C 09/01/2023	Paydown	XXX	14,173	14,173	13,863	14,077		(96)		(96)		14,173					258	10/25/2056	1.A FE ..				
89238BLAC4	TLOT 2022-A A3 - ABS	C 09/20/2023	Paydown	XXX	108,021	108,021	105,654	108,021		2,367		2,367		108,021					529	02/20/2025	1.A FE ..				
92343VEP5	VERIZON COMMUNICATIONS INC	C 08/09/2023	CORPORATE REORGANIZATIONS	XXX	174,060	180,000	180,000	180,000		40		168		180,000					(5,940)	(5,940)	17,040	05/15/2025	2.A FE ..		
93362YAB8	WAMU 2006-AR5 12A - CMO/RMBS	C 09/01/2023	Paydown	XXX	1,799	1,799	1,752	1,632		127		168		1,799					44	06/25/2046	4.A FE ..				
94949LAL4	WELF 2016-2 A1R - CDO	C 07/20/2023	Paydown	XXX	272,121	272,121	272,121	272,121					272,121					12,185	10/20/2028	1.A FE ..					
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)										XXX	7,888,224	8,409,959	8,303,048	8,233,639	13,464	(10,084)		3,379	8,342,841		(454,616)	(454,616)	305,021	XXX ..	XXX ..
2509999999 Subtotal - Bonds - Part 4										XXX	11,145,433	11,875,687	11,537,492	11,384,035	13,464	(20,665)		(7,202)	11,552,707		(407,274)	(407,274)	389,128	XXX ..	XXX ..
2509999998 Summary Item from Part 5 for Bonds (N/A to Quarterly)										XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX ..	XXX ..	XXX ..			
2509999999 Subtotal - Bonds										XXX	11,145,433	11,875,687	11,537,492	11,384,035	13,464	(20,665)		(7,202)	11,552,707		(407,274)	(407,274)	389,128	XXX ..	XXX ..
4509999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)										XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX ..	XXX ..	XXX ..	XXX ..			
4509999999 Subtotal - Preferred Stocks										XXX													XXX ..	XXX ..	XXX ..
5989999998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)										XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX ..	XXX ..	XXX ..	XXX ..			
5989999999 Subtotal - Common Stocks										XXX													XXX ..	XXX ..	XXX ..
5999999999 Subtotal - Preferred and Common Stocks										XXX													XXX ..	XXX ..	XXX ..
6009999999 Total - Bonds, Preferred and Common Stocks										XXX	11,145,433	11,537,492	11,384,035	13,464	(20,665)		(7,202)	11,552,707		(407,274)	(407,274)	389,128	XXX ..	XXX ..	

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E06 Schedule DB Part A Section 1	NONE
E07 Schedule DB Part B Section 1	NONE
E08 Schedule DB Part D Section 1	NONE
E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity	NONE
E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity	NONE
E10 Schedule DB Part E	NONE
E11 Schedule DL - Part 1 - Securities Lending Collateral Assets	NONE
E12 Schedule DL - Part 2 - Securities Lending Collateral Assets	NONE

SCHEDULE E - PART 1 - CASH**Month End Depository Balances**

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
Open Depositories									
JP Morgan Custody						1,435,537	1,627,500	3,235,188	XXX
0199998 Deposits in .....0	depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX ..	(8,573)		619,661	627,687	339,536	XXX
0199999 Total - Open Depositories		XXX	XXX ..	(8,573)		2,055,198	2,255,187	3,574,724	XXX
0299998 Deposits in .....0	depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories	XXX	XXX ..						XXX
0299999 Total - Suspended Depositories		XXX	XXX ..						XXX
0399999 Total Cash On Deposit		XXX	XXX ..	(8,573)		2,055,198	2,255,187	3,574,724	XXX
0499999 Cash in Company's Office		XXX	XXX ..	XXX ..	XXX ..				XXX
0599999 Total		XXX	XXX ..	(8,573)		2,055,198	2,255,187	3,574,724	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 & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
31846V419	FIRST AMER:TRS OBG V	SD	09/05/2023	5.090	XXX		1	
94975H296	ALLSPRING:TRS+ MM I	SD	09/05/2023	5.190	XXX		1	
8209999999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO								
All Other Money Market Mutual Funds								
38141W232	GOLDMAN:FS MM INST		09/29/2023	5.350	XXX	1,071,633		15,531
8309999999 Subtotal - All Other Money Market Mutual Funds								
8609999999 Total Cash Equivalents								
						1,071,633	2	15,531