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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Vanliner Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 3250 Interstate Drive (Street and Number)
Richfield, OH, US 44286 (City or Town, State, Country and Zip Code), 330-659-8900 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3250 Interstate Drive (Street and Number)
Richfield, OH, US 44286 (City or Town, State, Country and Zip Code), 330-659-8900 (Area Code) (Telephone Number)

Internet Website Address www.vanliner.com

Statutory Statement Contact Leah Marie Blazek (Name), 330-659-8900-5498 (Area Code) (Telephone Number)
Leah.Blazek@natl.com (E-mail Address), 330-659-8904 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Summit
SS:

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

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

Subscribed and sworn to before me this
8th day of November, 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			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	527,367,576	0	527,367,576	488,760,518
2.	Stocks:				
	2.1 Preferred stocks	10,239,780	0	10,239,780	8,501,343
	2.2 Common stocks	1,416,534	0	1,416,534	1,420,129
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 115,449), cash equivalents ($ 11,456,838) and short-term investments ($ 0)	11,572,287	0	11,572,287	8,898,745
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	0	0	0	0
9.	Receivables for securities	1,269,889	0	1,269,889	8,470
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	551,866,065	0	551,866,065	507,589,205
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	3,914,060	0	3,914,060	3,444,527
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	37,633,253	307,757	37,325,496	31,277,195
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	88,532,929	465,840	88,067,088	88,619,251
	15.3 Accrued retrospective premiums ($ 6,565,738) and contracts subject to redetermination ($ 0)	6,913,713	347,974	6,565,738	10,191,140
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	12,463,577	0	12,463,577	14,052,223
	16.2 Funds held by or deposited with reinsured companies	1,735,372	0	1,735,372	1,651,995
	16.3 Other amounts receivable under reinsurance contracts	3,719,627	0	3,719,627	1,382,271
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	319,178
18.2	Net deferred tax asset	8,939,893	1,278,616	7,661,277	6,723,010
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	10,864	0	10,864	22,118
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	8,416,514	0	8,416,514	6,884,315
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	1,943,553	113,002	1,830,551	1,686,470
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	726,089,419	2,513,190	723,576,229	673,842,898
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	726,089,419	2,513,190	723,576,229	673,842,898
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Receivable from insureds for deductible payments	957,782	36,823	920,959	771,497
2502.	Miscellaneous receivable	514,029	0	514,029	554,452
2503.	Commission receivables	403,134	7,570	395,564	360,521
2598.	Summary of remaining write-ins for Line 25 from overflow page	68,609	68,609	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,943,553	113,002	1,830,551	1,686,470

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 57,100,488)	187,362,763	173,122,128
2.	Reinsurance payable on paid losses and loss adjustment expenses	8,323,407	9,383,904
3.	Loss adjustment expenses	37,342,794	40,289,362
4.	Commissions payable, contingent commissions and other similar charges	8,831,399	6,999,069
5.	Other expenses (excluding taxes, licenses and fees)	10,941,310	10,885,214
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	3,891,838	2,671,325
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	538,887	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 $ 120,112,481 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)	85,076,556	68,678,071
10.	Advance premium	0	39,887
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	17,338,716	30,049,165
13.	Funds held by company under reinsurance treaties	124,417,562	119,714,392
14.	Amounts withheld or retained by company for account of others	9,160,320	5,453,427
15.	Remittances and items not allocated	173,374	4,382
16.	Provision for reinsurance (including $ 40,000 certified)	259,649	11,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	16,715	12,061
20.	Derivatives	0	0
21.	Payable for securities	7,217,090	270
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	2,317,098	3,608,257
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	503,209,478	470,921,915
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	503,209,478	470,921,915
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,000,000	3,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,080,464	4,054,871
35.	Unassigned funds (surplus)	213,286,287	195,866,111
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	220,366,751	202,920,982
38.	Totals (Page 2, Line 28, Col. 3)	723,576,229	673,842,898
	DETAILS OF WRITE-INS		
2501.	Unclaimed Funds	0	2,410
2502.	Other reinsurance amounts due	2,317,098	3,605,847
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,317,098	3,608,257
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 203,493,732)	201,726,389	188,315,344	257,153,079
	1.2 Assumed (written $ 146,027,709)	129,757,930	120,981,346	164,810,649
	1.3 Ceded (written $ 205,844,953)	204,206,451	191,468,289	261,280,647
	1.4 Net (written $ 143,676,488)	127,277,868	117,828,400	160,683,081
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 66,013,906):			
	2.1 Direct	104,709,002	109,624,344	141,965,444
	2.2 Assumed	71,845,594	58,172,138	82,543,121
	2.3 Ceded	107,196,330	110,096,408	142,924,068
	2.4 Net	69,358,265	57,700,074	81,584,496
3.	Loss adjustment expenses incurred	11,110,992	16,078,479	21,261,965
4.	Other underwriting expenses incurred	39,132,762	37,059,617	46,998,051
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	119,602,019	110,838,170	149,844,513
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	7,675,849	6,990,230	10,838,569
	INVESTMENT INCOME			
9.	Net investment income earned	18,152,470	10,610,532	15,577,623
10.	Net realized capital gains (losses) less capital gains tax of $ 3,103	(908,507)	(95,519)	(174,872)
11.	Net investment gain (loss) (Lines 9 + 10)	17,243,962	10,515,013	15,402,751
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 63,811 amount charged off $ 53,697)	10,114	6,936	(18,237)
13.	Finance and service charges not included in premiums	825	775	1,025
14.	Aggregate write-ins for miscellaneous income	(2,706,574)	(1,709,980)	(2,318,215)
15.	Total other income (Lines 12 through 14)	(2,695,635)	(1,702,269)	(2,335,427)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	22,224,176	15,802,974	23,905,892
17.	Dividends to policyholders	0	0	0
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	22,224,176	15,802,974	23,905,892
19.	Federal and foreign income taxes incurred	5,555,010	4,177,358	5,290,724
20.	Net income (Line 18 minus Line 19)(to Line 22)	16,669,166	11,625,615	18,615,168
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	202,920,982	186,003,756	186,003,756
22.	Net income (from Line 20)	16,669,166	11,625,615	18,615,168
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (74,042)	(278,539)	(1,876,900)	(1,456,838)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	970,157	980,515	443,875
27.	Change in nonadmitted assets	308,040	(716,475)	(1,157,862)
28.	Change in provision for reinsurance	(248,649)	(66,795)	455,000
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	25,593	12,836	17,883
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	0
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	17,445,769	9,958,797	16,917,226
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	220,366,751	195,962,553	202,920,982
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Interest on funds held	(2,706,574)	(1,709,980)	(2,318,215)
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,706,574)	(1,709,980)	(2,318,215)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	126,997,687	150,545,672	179,778,518
2. Net investment income	16,398,151	9,313,486	13,412,159
3. Miscellaneous income	(2,695,635)	(1,693,318)	(2,335,427)
4. Total (Lines 1 to 3)	140,700,203	158,165,840	190,855,250
5. Benefit and loss related payments	54,589,481	52,906,891	66,551,256
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	50,090,848	46,521,471	61,869,291
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 3,103 tax on capital gains (losses)	4,700,048	2,818,072	4,679,497
10. Total (Lines 5 through 9)	109,380,376	102,246,434	133,100,043
11. Net cash from operations (Line 4 minus Line 10)	31,319,826	55,919,406	57,755,207
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	58,736,241	86,637,932	102,060,177
12.2 Stocks	129,907	5	1,000,005
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	7,216,820	3,729,722	28,109
12.8 Total investment proceeds (Lines 12.1 to 12.7)	66,082,967	90,367,658	103,088,291
13. Cost of investments acquired (long-term only):			
13.1 Bonds	97,181,246	178,907,663	204,374,467
13.2 Stocks	2,000,000	2,000,000	2,000,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	1,261,418	953,496	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	100,442,665	181,861,159	206,374,467
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(34,359,698)	(91,493,501)	(103,286,177)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	35,060	25,673	17,883
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	5,678,353	(9,067,143)	(6,082,481)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	5,713,413	(9,041,471)	(6,064,598)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,673,542	(44,615,565)	(51,595,567)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	8,898,745	60,494,312	60,494,312
19.2 End of period (Line 18 plus Line 19.1)	11,572,287	15,878,747	8,898,745

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

20.0001. Securities acquired in paid in kind interest payment	15,403	8,206	21,130
20.0002. Stock based compensation	9,467	12,836	17,883

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

		SSAP #	F/S Page	F/S Line #	09-30-2023	12-31-2022
1.	Net income state basis	XXX	XXX	XXX	$ 16,669,166	$ 18,615,168
2.	Effect of state prescribed practices				-	-
3.	Effect of state permitted practices				-	-
4.	Net income, NAIC SAP	XXX	XXX	XXX	$ 16,669,166	$ 18,615,168
5.	Statutory surplus state basis	XXX	XXX	XXX	$ 220,366,751	$ 202,920,982
6.	Effect of state prescribed practices				-	-
7.	Effect of state permitted practices				-	-
8.	Statutory surplus, NAIC SAP	XXX	XXX	XXX	$ 220,366,751	$ 202,920,982

B. No significant change.

C. Accounting Policies

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

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

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 – Investments

A – C. No significant change.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

3. The following table shows each loan-backed security with an OTTI charge recognized during the nine months ended September 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
74923GAC7	$ 158,282	$ 144,142	$ 8,445	$ 149,837	$ 149,865	3/31/2023
TOTAL	XXXX	XXXX	**$ 8,445**	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	$	(616,194)
2. 12 months or longer		(22,553,555)

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

1. Less than 12 months	$	38,917,763
2. 12 months or longer		238,130,456

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 September 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

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

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

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

A - O. No significant change.

Note 11 – Debt

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

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

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

A. Defined Benefit Plan

Not applicable

B-I. No significant change.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

A-F. No significant change.

G. All Other Contingencies

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

Note 15 - Leases

No significant change.

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

No significant change.

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

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

B. Transfers and Servicing of Financial Assets – Not applicable

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

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurement

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

Assets at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds:					
Residential MBS	$ -	$ 840,518	$ -	$ -	$ 840,518
Asset backed securities	-	-	195,315	-	195,315
All other bonds	-	3,682,492	-	-	3,682,492
Total bonds	-	4,523,010	195,315	-	4,718,325
Preferred stocks	10,239,780	-	-	-	10,239,780
Non-affiliated common stocks	1,416,534	-	-	-	1,416,534
Total assets at fair value	$ 11,656,314	$ 4,523,010	$ 195,315	$ -	$ 16,374,639

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 September 30, 2023.

	Beginning Balance at 7/1/2023	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 9/30/2023
Asset backed securities	$ -	$ 192,820	$ -	$ 16,954	$ (14,005)	$ -	$ -	$ (454)	$ -	$ 195,315
Total	$ -	$ 192,820	$ -	$ 16,954	$ (14,005)	$ -	$ -	$ (454)	$ -	$ 195,315

3. Policy on Transfers Into and Out of Level 3

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

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

The Company's investment manager, American Money Management Corporation ("AMMC") (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company's affiliated investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment professionals compare the valuation received to independent third party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the pricing service to value specific securities.

Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks that are not actively traded. Level 3 consists of valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial

NOTES TO FINANCIAL STATEMENTS

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

   Not applicable

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

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

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

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	$ 8,682,074	$ 9,061,170	$ 8,682,074	$ -	$ -	$ -	$ -
States, municipalities, and political subdivisions	33,724,998	36,673,421	-	33,695,282	29,716	-	-
Residential MBS	93,985,621	105,810,696	-	93,853,302	132,319	-	-
Commercial MBS	992,310	1,000,000	-	992,310	-	-	-
Collateralized loan obligations	88,973,052	91,360,767	-	88,973,052	-	-	-
Asset backed securities	116,895,482	125,552,396	-	116,700,167	195,315	-	-
All other bonds	148,690,684	157,909,126	-	144,222,757	4,467,927	-	-
Total bonds	491,944,221	527,367,576	8,682,074	478,436,870	4,825,277	-	-
Preferred stocks	10,239,780	10,239,780	10,239,780	-	-	-	-
Non-affiliated common stocks	1,416,534	1,416,534	1,416,534	-	-	-	-
Cash, cash equivalents & short-term investments	11,572,287	11,572,287	11,572,287	-	-	-	-
Total	$ 515,172,822	$ 550,596,177	$ 31,910,675	$ 478,436,870	$ 4,825,277	$ -	$ -

D. Items for which Not Practicable to Determine Fair Values

   Not applicable

E. Instruments Measured at Net Asset Value (NAV)

   Not applicable

<u>Note 21 – Other Items</u>

No significant change.

<u>Note 22 - Events Subsequent</u>

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

<u>Note 23 - Reinsurance</u>

No significant change.

<u>Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination</u>

A-E. No significant change.

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

<u>Note 25 - Change in Incurred Losses and Loss Adjustment Expenses</u>

NOTES TO FINANCIAL STATEMENTS

A. Reserves as of December 31, 2022 were $213,411,490. As of September 30, 2023, $56,025,379 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $156,996,111 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $390,000 of favorable prior year development since December 31, 2022. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation.

B. Significant Change in Methodologies and Assumptions

Not applicable

Note 26 – Intercompany-Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

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

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Effective July 1, 2023, Farmers Crop Insurance Alliance, Inc. acquired Crop Risk Services, Inc. Effective September 1, 2023, Bridgefield Indemnity Insurance Company became a subsidiary of Bridgefield Employers Insurance Company. Effective July 17, 2023, the name of American Empire Surplus Lines Insurance Company changed to Great American Risk Solutions Surplus Lines Insurance Company. The Ohio Insurance license reflecting the new name was issued on August 1, 2023.

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

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: ...... $ 8,326,459

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 0
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 0
16.3 Total payable for securities lending reported on the liability page. ...... $ 0

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
20052	36-2403971	National Liability & Fire Insurance Company	NE	Authorized		
23043	04-1543470	Liberty Mutual Insurance Co.	MA	Authorized		
10717	06-1463851	Aspen Specialty Insurance Co	NJ	Authorized		
37273	39-1338397	Axis Insurance Company	GA	Authorized		
00000	00-0000000	Norse Insurance, Ltd.	KNA	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	1,038,609	212,353	233,831	491,663	1,178,331	1,281,969
2. Alaska AK	L	624,569	412,167	66,415	70,842	798,826	943,614
3. Arizona AZ	L	2,587,287	2,251,558	2,184,069	453,072	3,864,337	3,536,263
4. Arkansas AR	L	746,041	771,750	168,304	256,440	1,580,672	2,015,370
5. California CA	L	42,256,623	38,208,121	12,870,331	11,615,100	55,232,845	55,364,709
6. Colorado CO	L	2,495,272	1,886,178	913,943	1,228,679	5,186,818	4,158,361
7. Connecticut CT	L	2,615,597	2,724,677	924,980	3,189,734	4,088,892	4,780,877
8. Delaware DE	L	286,386	313,929	161,061	175,364	998,041	884,883
9. District of Columbia DC	L	41,508	31,182	0	263	31,315	33,639
10. Florida FL	L	13,105,139	8,234,949	6,276,961	10,387,782	20,297,276	19,223,297
11. Georgia GA	L	3,832,981	3,520,268	3,781,453	1,613,145	9,196,924	5,781,406
12. Hawaii HI	L	1,376,166	(19)	145,598	(4)	350,861	(37)
13. Idaho ID	L	625,472	1,565,270	535,260	233,008	1,524,709	1,221,435
14. Illinois IL	L	8,751,263	6,520,932	3,787,441	3,286,845	17,574,207	17,561,983
15. Indiana IN	L	4,294,527	3,621,657	844,546	1,270,163	5,308,692	4,993,921
16. Iowa IA	L	843,947	469,433	167,578	167,719	1,339,610	1,433,453
17. Kansas KS	L	1,252,015	2,073,293	1,379,511	1,415,200	5,090,638	6,077,445
18. Kentucky KY	L	4,028,835	3,502,755	1,345,537	1,279,880	3,719,018	2,232,666
19. Louisiana LA	L	1,332,604	1,694,545	923,087	545,477	2,366,740	2,560,279
20. Maine ME	L	2,369,320	69,300	230,009	84,521	1,227,941	771,875
21. Maryland MD	L	2,755,275	3,542,459	1,317,413	973,378	4,101,109	4,407,602
22. Massachusetts MA	L	5,310,269	5,355,716	1,372,041	5,126,058	8,682,870	8,062,309
23. Michigan MI	L	8,629,363	7,207,942	1,491,951	1,359,149	8,025,049	5,488,519
24. Minnesota MN	L	2,213,175	2,211,310	960,819	560,875	2,501,666	2,786,446
25. Mississippi MS	L	1,307,677	407,574	1,791,744	1,354,050	2,708,424	2,984,259
26. Missouri MO	L	14,182,878	13,639,567	5,656,869	5,237,271	19,668,056	19,714,130
27. Montana MT	L	319,003	185,093	67,381	221,714	359,734	346,876
28. Nebraska NE	L	645,226	2,750,761	1,747,298	2,916,629	4,987,422	4,626,245
29. Nevada NV	L	2,508,198	1,522,805	2,022,398	896,756	7,256,065	2,084,856
30. New Hampshire NH	L	637,358	930,898	863,848	1,061,891	2,098,213	3,641,769
31. New Jersey NJ	L	11,993,984	10,234,213	5,767,582	4,583,668	22,460,881	21,274,581
32. New Mexico NM	L	344,170	271,684	893,925	486,766	1,138,051	1,312,844
33. New York NY	L	13,260,976	13,794,757	5,638,135	5,660,918	26,818,270	27,515,884
34. North Carolina NC	L	7,223,697	5,375,809	4,102,868	3,976,875	12,525,329	9,966,383
35. North Dakota ND	L	186,073	0	84,425	36,260	402,046	370,647
36. Ohio OH	L	2,871,939	2,952,918	1,352,351	585,180	3,296,271	3,097,171
37. Oklahoma OK	L	716,092	511,734	330,950	518,221	1,349,038	1,576,426
38. Oregon OR	L	1,424,933	1,336,316	463,123	257,270	1,228,288	1,193,284
39. Pennsylvania PA	L	4,479,100	2,946,715	1,895,419	2,977,794	5,839,623	7,894,045
40. Rhode Island RI	L	761,145	815,954	388,503	435,727	1,958,505	1,768,253
41. South Carolina SC	L	1,929,003	1,177,605	1,822,681	1,138,612	3,128,496	3,346,491
42. South Dakota SD	L	246,445	159,320	33,349	1,000	220,016	212,799
43. Tennessee TN	L	1,974,897	2,302,227	2,202,163	767,628	3,708,770	3,947,388
44. Texas TX	L	11,019,128	7,341,594	5,397,485	6,046,809	26,463,206	20,607,679
45. Utah UT	L	767,520	2,193,247	1,001,467	914,766	4,243,062	3,748,301
46. Vermont VT	L	1,417,206	1,150,274	759,100	585,423	1,582,480	1,595,076
47. Virginia VA	L	3,527,729	3,143,398	1,716,963	4,590,723	4,937,541	8,045,363
48. Washington WA	L	2,137,742	2,144,589	686,681	605,863	3,427,936	2,219,904
49. West Virginia WV	L	236,932	122,670	13,631	39,258	430,780	289,745
50. Wisconsin WI	L	3,663,610	2,992,552	710,897	1,824,326	4,582,833	3,758,759
51. Wyoming WY	L	298,824	15,644	0	0	28,333	5,669
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	203,493,732	176,821,645	89,493,377	93,505,749	331,115,054	312,747,114
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	
Crop Risk Services, Inc.	IL	37-1122370	
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
Bridgefield Indemnity Insurance Company *	OH	83-1694393	16618
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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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 Signature Underwriters, Inc.	OH	31-1463075	
—— Brothers Property Corporation	OH	59-2840291	
——— Brothers Property Management Corporation	OH	59-2840294	
—— Crop Managers Insurance Agency, Inc.	KS	31-1277904	
—— CropSurance Agency, LLC	OH	83-1767590	
—— Dempsey & Siders Agency, Inc.	OH	31-0589001	
——— Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
—— Eden Park Insurance Brokers, Inc.	CA	31-1341668	
—— El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
—— 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 Risk Solutions Surplus Lines Insurance Company*	OH	31-0912199	35351
—— Great American Security Insurance Company *	OH	31-1209419	31135
—— Great American Spirit Insurance Company *	OH	31-1237970	33723
—— Professional Risk Brokers, Inc.	IL	31-1293064	
—— Shelter Rock Holdings, LLC	OH		
—— Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
—— Westline Industrial, LLC	OH		

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000		00000	81-4361220	0	0		Verikai Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	42-1575938	0	0		Great American Holding, Inc.	OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	80-0333563	0	0		ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
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
0000		00000	37-1122370	0	0		Crop Risk Services, Inc.	IL	NIA	Farmers Crop Insurance Alliance, 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.	16618	83-1694393	0	0		Bridgefield Indemnity Insurance Company	OH	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607394	0	0		National Interstate Corporation	OH	UIP	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	NO	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	UDP	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	OH	RE	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Radion Re, Inc.	CYM	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0

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
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.	35351	31-0912199	0	0		Great American Risk Solutions Surplus Lines Insurance Company	OH	IA	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	52,323	8,089	15.5	15.4
2.1	Allied Lines	60,990	9,554	15.7	15.4
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)	2,270,263	(117,879)	(5.2)	61.9
5.2	Commercial multiple peril (liability portion)	716,328	(210,641)	(29.4)	196.1
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	(2)	0.0	0.0
9.	Inland marine	641,062	55,692	8.7	19.4
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	105,277,475	57,563,822	54.7	46.0
17.1	Other liability - occurrence	25,855,218	6,902,332	26.7	74.0
17.2	Other liability - claims-made	31,672	38,079	120.2	91.8
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	699,834	80,731	11.5	3.3
19.4	Other commercial auto liability	49,625,407	31,737,984	64.0	71.8
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	16,481,860	8,638,553	52.4	69.8
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	3,734	799	21.4	21.4
27.	Boiler and machinery	10,222	1,888	18.5	17.8
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	201,726,389	104,709,002	51.9	58.2
	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	2,125	70,735	47,290
2.1	Allied Lines	2,672	82,283	41,244
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)	231,196	1,479,047	1,093,008
5.2	Commercial multiple peril (liability portion)	203,612	803,827	693,439
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	56,512	461,812	478,737
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	47,044,896	122,664,357	105,942,705
17.1	Other liability - occurrence	3,458,482	16,763,740	13,691,345
17.2	Other liability - claims-made	1,351	18,952	72,299
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)	79,251	658,434	150,493
19.4	Other commercial auto liability	21,814,043	47,450,472	37,087,453
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	2,661,745	13,031,953	17,513,531
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	494	879
27.	Boiler and machinery	676	7,626	9,221
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	75,556,563	203,493,732	176,821,645
	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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE VANLINER INSURANCE COMPANY

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	41,947	40,331	82,278	21,225	53	21,278	29,325	157	30,809	60,290	8,602	(9,312)	(710)
2. 2021	22,488	25,486	47,974	13,721	136	13,857	19,503	164	15,426	35,093	10,736	(9,761)	975
3. Subtotals 2021 + Prior	64,436	65,817	130,252	34,946	188	35,135	48,828	321	46,235	95,383	19,338	(19,073)	265
4. 2022	22,974	60,186	83,159	19,511	1,380	20,891	23,707	1,115	36,790	61,613	20,244	(20,900)	(655)
5. Subtotals 2022 + Prior	87,409	126,002	213,412	54,457	1,569	56,025	72,535	1,436	83,025	156,996	39,583	(39,973)	(390)
6. 2023	XXX	XXX	XXX	XXX	13,150	13,150	XXX	15,873	51,836	67,709	XXX	XXX	XXX
7. Totals	87,409	126,002	213,412	54,457	14,718	69,175	72,535	17,309	134,861	224,706	39,583	(39,973)	(390)
8. Prior Year-End Surplus As Regards Policyholders	202,921										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 45.3	2. (31.7)	3. (0.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 2 1 1 7 2 2 0 2 3 4 9 0 0 0 0 0 3
2. Supplement A to Schedule T [Document Identifier 455] — 2 1 1 7 2 2 0 2 3 4 5 5 0 0 0 0 3
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 2 1 1 7 2 2 0 2 3 3 6 5 0 0 0 0 3
4. Director and Officer Supplement [Document Identifier 505] — 2 1 1 7 2 2 0 2 3 5 0 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1	2	3	December 31
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504. Prepaid expenses	68,609	68,609	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	68,609	68,609	0	0

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	498,681,989	396,829,506
2.	Cost of bonds and stocks acquired	99,165,843	206,374,467
3.	Accrual of discount	1,501,216	722,952
4.	Unrealized valuation increase (decrease)	(352,581)	(1,844,099)
5.	Total gain (loss) on disposals	(896,959)	(207,849)
6.	Deduct consideration for bonds and stocks disposed of	58,866,147	103,070,788
7.	Deduct amortization of premium	201,026	132,806
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	8,445	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	10,606
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	539,023,889	498,681,989
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	539,023,889	498,681,989

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	368,317,255	29,347,537	17,626,440	678,221	369,117,384	368,317,255	380,716,573	373,661,184
2. NAIC 2 (a)	137,191,416	9,969,158	4,822,026	296,526	128,090,368	137,191,416	142,635,075	110,712,375
3. NAIC 3 (a)	3,553,398	0	356	(1,491,981)	3,495,958	3,553,398	2,061,061	3,454,468
4. NAIC 4 (a)	731,180	0	0	1,028,371	772,134	731,180	1,759,551	767,140
5. NAIC 5 (a)	192,820	0	454	2,949	178,725	192,820	195,315	165,350
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	509,986,070	39,316,695	22,449,275	514,086	501,654,569	509,986,070	527,367,576	488,760,518
PREFERRED STOCK								
8. NAIC 1	882,000	0	0	33,200	847,200	882,000	915,200	0
9. NAIC 2	9,408,020	0	0	(83,440)	9,399,675	9,408,020	9,324,580	8,501,343
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	10,290,020	0	0	(50,240)	10,246,875	10,290,020	10,239,780	8,501,343
15. Total Bonds and Preferred Stock	520,276,090	39,316,695	22,449,275	463,846	511,901,444	520,276,090	537,607,356	497,261,860

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

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

Schedule DA - Part 1 - Short-Term Investments

NONE

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	8,704,316	60,426,420
2.	Cost of cash equivalents acquired	74,164,471	112,776,061
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	71,411,949	164,498,165
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,456,838	8,704,316
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	11,456,838	8,704,316

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/13/2023	Direct		4,519	4,925	407	1.B FE
91743P-EW-1	UTAH HSG CORP		08/01/2023	Stifel, Nicolaus & Co., Inc.		2,062,500	2,000,000	7,222	1.B FE
91743P-EY-7	UTAH HSG CORP		09/28/2023	Stifel, Nicolaus & Co., Inc.		1,533,750	1,500,000	5,958	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,600,769	3,504,925	13,587	XXX
014916-AA-8	ALEXANDER FUNDING TRUST II		09/28/2023	JP Morgan		1,498,245	1,500,000	10,267	2.C FE
03464T-AA-7	AOMT 2022-3 A1 - RMBS		08/03/2023	Various		3,241,196	3,527,832	1,176	1.A FE
03666H-AF-8	ANTARES HOLDINGS LP		08/08/2023	SMBC SECURITIES INC		998,620	1,000,000	0	2.B FE
05377R-HG-2	AESOP 236 A - RMBS		09/27/2023	MITSUBISHI UFJ SECURITIES		1,471,230	1,500,000	2,179	1.A FE
12569Q-AA-8	CHNGE 234 A1 - RMBS		08/17/2023	BARCLAYS CAPITAL INC FIXED INC		499,991	500,000	2,209	1.A FE
13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE		09/27/2023	Bank of America Merrill Lynch		2,000,000	2,000,000	0	1.F FE
15089Q-AW-4	CELANESE US HOLDINGS LLC		08/10/2023	Bank of America Merrill Lynch		999,860	1,000,000	0	2.C FE
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPANY LLC		08/02/2023	TORONTO DOMINION SECS USA INC		999,980	1,000,000	0	2.A FE
20602D-AB-7	CONCENTRIX CORP		09/28/2023	HSBC SECURITIES		1,435,230	1,500,000	16,500	2.B FE
225401-BG-2	UBS GROUP AG	C	09/18/2023	UBS SECURITIES		500,000	500,000	0	1.F FE
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		07/25/2023	Direct		1,707	1,707	0	1.A FE
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		09/25/2023	RAYMOND JAMES & ASSOCIATES INC.		9,213	9,213	0	1.A FE
35910E-AA-2	FYBR 2023-1 A2 - ABS		08/01/2023	GOLDMAN		961,470	1,000,000	0	1.F FE
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		07/11/2023	BARCLAYS CAPITAL INC FIXED INC		2,591,195	2,748,367	3,983	1.A FE
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		08/02/2023	BANCO SANTANDER		1,218,325	1,296,521	455	1.A FE
44891A-CN-5	HYUNDAI CAPITAL AMERICA		09/18/2023	JP Morgan		499,680	500,000	0	2.A FE
45276N-AA-9	IMPRL 2022-NQM4 A1 - RMBS		09/26/2023	GOLDMAN		850,814	902,123	3,225	1.A FE
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		09/20/2023	BARCLAYS CAPITAL INC FIXED INC		794,768	888,474	1,885	1.A FE
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS		09/29/2023	BARCLAYS CAPITAL INC FIXED INC		716,981	880,406	159	1.A
46616P-AA-1	HENDR 2011-1 A - RMBS		09/12/2023	Bank of America Merrill Lynch		1,277,391	1,386,114	5,248	1.A FE
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS		08/14/2023	JP Morgan		481,700	500,000	2,188	1.A FE
47233W-BM-0	JEFFERIES FINANCIAL GROUP INC		07/18/2023	Jefferies		994,370	1,000,000	0	2.B FE
64016N-AA-5	NBLY 211 A2 - ABS		07/19/2023	BARCLAYS CAPITAL INC FIXED INC		543,413	646,800	5,216	2.C FE
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		09/19/2023	MORGAN STANLEY CO		1,707,949	1,777,089	3,826	1.A FE
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP		08/03/2023	MITSUBISHI UFJ SECURITIES		998,410	1,000,000	0	1.G FE
65539*-AD-5	NORTH HAVEN PIF B 8.88 08/10/2028		08/10/2023	AFG Private Placement		1,000,000	1,000,000	0	2.B PL
682680-BL-6	ONEOK INC		08/10/2023	GOLDMAN		999,760	1,000,000	0	2.B FE
69120T-AA-4	ORTF 2020-1 A1R - CDO		08/07/2023	MITSUBISHI UFJ SECURITIES		2,000,000	2,000,000	0	1.A FE
748956-AA-7	RCKT 23CES2 A1A - RMBS		09/13/2023	Bank of America Merrill Lynch		1,499,991	1,500,000	5,106	1.A FE
89657A-AB-2	TRL 181 A2 - ABS		09/19/2023	MIZUHO SECURITIES USA INC.		924,766	1,000,000	513	1.F FE
92258W-AA-3	VCC 233 A - RMBS		08/04/2023	BARCLAYS CAPITAL INC FIXED INC		1,999,672	2,000,000	15,778	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						35,715,926	37,064,646	79,913	XXX
2509999997. Total - Bonds - Part 3						39,316,695	40,569,572	93,500	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						39,316,695	40,569,572	93,500	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						39,316,695	XXX	93,500	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36241L-S7-2	GN 783242 - RMBS		09/01/2023	Paydown		313	313	331	318	0	(5)	0	(5)	0	313	0	0	0	6	02/15/2026	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		09/01/2023	Paydown		648	648	683	671	0	(23)	0	(23)	0	648	0	0	0	17	08/20/2039	1.A
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		09/01/2023	Paydown		4,815	4,815	4,936	4,826	0	(11)	0	(11)	0	4,815	0	0	0	128	07/20/2039	1.A
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		09/01/2023	Paydown		1,551	1,551	1,550	1,549	0	1	0	1	0	1,551	0	0	0	16	09/20/2040	1.A
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		09/01/2023	Paydown		285	285	298	288	0	(3)	0	(3)	0	285	0	0	0	6	10/20/2045	1.A
0109999999. Subtotal - Bonds - U.S. Governments						7,611	7,611	7,797	7,652	0	(41)	0	(41)	0	7,611	0	0	0	173	XXX	XXX
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2023	Paydown		1,117	1,118	1,118	1,118	0	(1)	0	(1)	0	1,117	0	0	0	24	02/01/2044	1.B FE
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2023	Paydown		6,727	6,727	6,727	6,727	0	0	0	0	0	6,727	0	0	0	168	10/01/2057	1.A FE
3128MM-UM-3	FH G18587 - RMBS		09/01/2023	Paydown		3,311	3,311	3,484	3,416	0	(105)	0	(105)	0	3,311	0	0	0	67	02/01/2031	1.A
3128P7-5B-5	FH C91742 - RMBS		09/01/2023	Paydown		324	324	347	342	0	(19)	0	(19)	0	324	0	0	0	8	01/01/2034	1.A
3128P7-7L-1	FH C91799 - RMBS		09/01/2023	Paydown		421	421	440	437	0	(16)	0	(16)	0	421	0	0	0	10	11/01/2034	1.A
3128P7-Q6-3	FH C91377 - RMBS		09/01/2023	Paydown		544	544	588	574	0	(31)	0	(31)	0	544	0	0	0	16	06/01/2031	1.A
3128P7-QN-6	FH C91361 - RMBS		09/01/2023	Paydown		8,134	8,134	8,688	8,526	0	(393)	0	(393)	0	8,134	0	0	0	212	03/01/2031	1.A
3128P7-W5-8	FH C91568 - RMBS		09/01/2023	Paydown		2,261	2,261	2,379	2,347	0	(87)	0	(87)	0	2,261	0	0	0	46	10/01/2032	1.A
3128P7-XX-6	FH C91594 - RMBS		09/01/2023	Paydown		7,577	7,577	7,968	7,865	0	(288)	0	(288)	0	7,577	0	0	0	149	01/01/2033	1.A
3128PV-BS-8	FH J15449 - RMBS		09/01/2023	Paydown		92	92	98	94	0	(2)	0	(2)	0	92	0	0	0	2	05/01/2026	1.A
3132J4-H3-6	FH G30949 - RMBS		09/01/2023	Paydown		2,880	2,880	3,035	2,987	0	(107)	0	(107)	0	2,880	0	0	0	67	08/01/2036	1.A
3133N3-U9-3	FH RE6008 - RMBS		09/01/2023	Paydown		17,591	17,591	17,883	17,794	0	(203)	0	(203)	0	17,591	0	0	0	411	11/01/2049	1.A
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		09/01/2023	Paydown		1,003	1,003	1,008	1,004	0	(1)	0	(1)	0	1,003	0	0	0	13	09/25/2040	1.A
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		09/01/2023	Paydown		325	325	329	325	0	0	0	0	0	325	0	0	0	4	07/25/2041	1.A
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		09/01/2023	Paydown		101	101	102	102	0	(1)	0	(1)	0	101	0	0	0	1	02/25/2042	1.A
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		09/01/2023	Paydown		2,577	2,577	2,568	2,572	0	5	0	5	0	2,577	0	0	0	21	11/25/2042	1.A
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		09/01/2023	Paydown		57	57	56	57	0	1	0	1	0	57	0	0	0	1	11/25/2041	1.A
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		09/01/2023	Paydown		847	847	867	850	0	(3)	0	(3)	0	847	0	0	0	17	08/25/2026	1.A
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		09/01/2023	Paydown		429	429	441	432	0	(3)	0	(3)	0	429	0	0	0	9	08/25/2026	1.A
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		08/25/2023	Paydown		1,128	1,128	1,177	1,131	0	(3)	0	(3)	0	1,128	0	0	0	21	03/25/2041	1.A
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS		09/01/2023	Paydown		2,244	2,244	2,340	2,257	0	(14)	0	(14)	0	2,244	0	0	0	47	11/25/2042	1.A
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		09/01/2023	Paydown		308	308	322	317	0	(10)	0	(10)	0	308	0	0	0	6	02/25/2046	1.A
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		09/01/2023	Paydown		559	559	573	569	0	(11)	0	(11)	0	559	0	0	0	11	09/25/2045	1.A
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		09/01/2023	Paydown		2,761	2,761	2,858	2,808	0	(46)	0	(46)	0	2,761	0	0	0	45	01/25/2045	1.A
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		09/01/2023	Paydown		61	61	62	62	0	(1)	0	(1)	0	61	0	0	0	1	09/15/2040	1.A
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		09/01/2023	Paydown		142	142	138	140	0	2	0	2	0	142	0	0	0	2	02/15/2041	1.A
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		09/01/2023	Paydown		104	104	107	105	0	(1)	0	(1)	0	104	0	0	0	2	03/15/2041	1.A
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		09/01/2023	Paydown		454	454	460	455	0	(1)	0	(1)	0	454	0	0	0	6	08/15/2040	1.A
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		09/01/2023	Paydown		276	276	285	280	0	(3)	0	(3)	0	276	0	0	0	5	10/15/2031	1.A
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		09/01/2023	Paydown		6,830	6,830	6,799	6,816	0	14	0	14	0	6,830	0	0	0	68	12/15/2027	1.A
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		09/01/2023	Paydown		994	994	1,005	999	0	(5)	0	(5)	0	994	0	0	0	13	02/15/2042	1.A
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		09/01/2023	Paydown		1,331	1,331	1,275	1,308	0	23	0	23	0	1,331	0	0	0	13	03/15/2028	1.A
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		09/01/2023	Paydown		150	150	154	151	0	(1)	0	(1)	0	150	0	0	0	3	08/15/2031	1.A
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		09/01/2023	Paydown		24	24	23	24	0	0	0	0	0	24	0	0	0	0	09/15/2043	1.A
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		09/01/2023	Paydown		144	144	147	144	0	(1)	0	(1)	0	144	0	0	0	3	02/15/2040	1.A
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		09/01/2023	Paydown		940	940	939	931	0	9	0	9	0	940	0	0	0	16	03/15/2044	1.A
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		09/01/2023	Paydown		79	79	78	79	0	1	0	1	0	79	0	0	0	1	02/15/2044	1.A
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		09/01/2023	Paydown		4,375	4,375	4,442	4,419	0	(44)	0	(44)	0	4,375	0	0	0	72	04/15/2046	1.A
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		09/01/2023	Paydown		656	656	679	664	0	(8)	0	(8)	0	656	0	0	0	16	08/15/2043	1.A
3138ER-VP-2	FN AL9621 - RMBS		09/01/2023	Paydown		1,992	1,992	2,123	2,091	0	(99)	0	(99)	0	1,992	0	0	0	54	01/01/2037	1.A

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	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
3138ES-B8-0	FN AL9962 - RMBS		09/01/2023	Paydown		5,477	5,477	5,733	5,666	0	(189)	0	(189)	0	5,477	0	0	0	119	01/01/2036	1.A
3138W9-DC-1	FN AS0098 - RMBS		09/01/2023	Paydown		148	148	154	153	0	(5)	0	(5)	0	148	0	0	0	3	08/01/2033	1.A
31397P-PL-8	FHM M012 A1A - CMBS		09/01/2023	Paydown		80,587	80,587	80,587	80,587	0	0	0	0	0	80,587	0	0	0	2,390	08/15/2051	1.B FE
3140QB-N5-3	FN CA4011 - RMBS		09/01/2023	Paydown		480	480	488	485	0	(5)	0	(5)	0	480	0	0	0	12	08/01/2049	1.A
3140QC-DT-0	FN CA4613 - RMBS		09/01/2023	Paydown		7,495	7,495	7,609	7,569	0	(74)	0	(74)	0	7,495	0	0	0	176	11/01/2049	1.A
3140QC-PN-0	FN CA4928 - RMBS		09/01/2023	Paydown		8,016	8,016	8,191	8,150	0	(134)	0	(134)	0	8,016	0	0	0	174	01/01/2050	1.A
31418A-AJ-7	FN MA0908 - RMBS		09/01/2023	Paydown		2,073	2,073	2,192	2,156	0	(83)	0	(83)	0	2,073	0	0	0	56	11/01/2031	1.A
31418A-F2-9	FN MA1084 - RMBS		09/01/2023	Paydown		6,387	6,387	6,818	6,709	0	(322)	0	(322)	0	6,387	0	0	0	148	06/01/2032	1.A
31418A-HQ-4	FN MA1138 - RMBS		09/01/2023	Paydown		360	360	385	378	0	(18)	0	(18)	0	360	0	0	0	8	08/01/2032	1.A
31418A-SN-9	FN MA1424 - RMBS		09/01/2023	Paydown		559	559	579	574	0	(15)	0	(15)	0	559	0	0	0	13	04/01/2033	1.A
31418B-7E-0	FN MA2692 - RMBS		09/01/2023	Paydown		1,847	1,847	1,946	1,920	0	(73)	0	(73)	0	1,847	0	0	0	45	07/01/2036	1.A
31418D-JW-3	FN MA3876 - RMBS		09/01/2023	Paydown		4,325	4,325	4,336	4,331	0	(6)	0	(6)	0	4,325	0	0	0	87	12/01/2049	1.A
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/03/2023	Call @ 100.00		65,000	65,000	72,182	71,381	0	(815)	0	(815)	0	70,565	0	(5,565)	(5,565)	2,600	01/01/2050	1.B FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		09/01/2023	Paydown		2,773	2,773	2,773	2,773	0	0	0	0	0	2,773	0	0	0	58	02/01/2047	1.A FE
57419R-JY-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/17/2023	Direct		25,000	25,000	25,861	25,064	0	(64)	0	(64)	0	25,000	0	0	0	577	09/01/2044	1.B FE
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/28/2023	Call @ 100.00		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	708	09/01/2048	1.B FE
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/17/2023	Direct		25,000	25,000	26,857	25,119	0	(119)	0	(119)	0	25,000	0	0	0	468	03/01/2050	1.B FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2023	Paydown		4,065	4,065	4,065	4,065	0	0	0	0	0	4,065	0	0	0	78	11/01/2044	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2023	Paydown		6,155	6,155	6,155	6,155	0	0	0	0	0	6,155	0	0	0	125	04/01/2045	1.A FE
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2023	Paydown		5,824	5,824	5,824	5,824	0	0	0	0	0	5,824	0	0	0	119	11/01/2045	1.A FE
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2023	Paydown		30,577	30,577	30,577	30,577	0	0	0	0	0	30,577	0	0	0	441	12/01/2051	1.A FE
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		09/01/2023	Direct		5,000	5,000	5,252	5,000	0	0	0	0	0	5,000	0	0	0	156	07/01/2031	1.B FE
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		08/01/2023	Direct		30,000	30,000	32,135	30,229	0	(229)	0	(229)	0	30,000	0	0	0	662	05/01/2047	1.B FE
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2023	Call @ 100.00		105,000	105,000	115,179	109,025	0	(1,085)	0	(1,085)	0	107,940	0	(2,940)	(2,940)	2,217	05/01/2050	1.B FE
61212W-BB-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		07/01/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2042	1.B FE
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2023	Direct		85,000	85,000	90,868	85,717	0	(717)	0	(717)	0	85,000	0	0	0	3,247	09/01/2049	1.A FE
647200-2F-0	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2023	Direct		5,000	5,000	5,370	5,008	0	(8)	0	(8)	0	5,000	0	0	0	200	03/01/2044	1.B FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		09/01/2023	Paydown		11,638	11,638	11,638	11,638	0	0	0	0	0	11,638	0	0	0	235	08/01/2038	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2023	Paydown		4,198	4,198	4,094	4,115	0	84	0	84	0	4,198	0	0	0	73	02/01/2043	1.B FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2023	Paydown		6,022	6,022	5,917	5,972	0	50	0	50	0	6,022	0	0	0	122	07/01/2043	1.B FE
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2023	Paydown		2,302	2,302	2,394	2,314	0	(12)	0	(12)	0	2,302	0	0	0	69	10/01/2043	1.B FE
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		07/03/2023	Call @ 100.00		45,000	45,000	48,852	47,779	0	(405)	0	(405)	0	47,374	0	(2,374)	(2,374)	1,698	01/01/2050	1.A FE
649883-2W-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		09/29/2023	Direct		55,000	55,000	59,425	55,642	0	(642)	0	(642)	0	55,000	0	0	0	1,461	10/01/2037	1.B FE
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/03/2023	Call @ 100.00		20,000	20,000	21,608	20,667	0	(179)	0	(179)	0	20,488	0	(488)	(488)	800	07/01/2047	1.B FE
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/01/2023	Call @ 100.00		17,099	17,099	17,099	17,099	0	0	0	0	0	17,099	0	0	0	437	03/01/2044	1.A FE
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/01/2023	Call @ 100.00		12,592	12,592	12,592	12,592	0	0	0	0	0	12,592	0	0	0	282	09/01/2035	1.A FE
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/03/2023	Call @ 100.00		35,000	35,000	35,000	35,000	0	1	0	1	0	35,000	0	0	0	875	07/01/2034	1.C FE
686087-RY-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/03/2023	Call @ 100.00		50,000	50,000	52,523	50,191	0	(64)	0	(64)	0	50,128	0	(128)	(128)	1,563	07/01/2044	1.C FE
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/03/2023	Call @ 100.00		60,000	60,000	65,025	61,746	0	(241)	0	(241)	0	61,505	0	(1,505)	(1,505)	2,400	07/01/2047	1.C FE
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		09/27/2023	Direct		25,000	25,000	26,595	25,192	0	(192)	0	(192)	0	25,000	0	0	0	530	10/01/2046	1.B FE
76221T-DH-9	RHODE ISLAND HSG & MTG FIN CORP REV - RM		09/01/2023	Call @ 100.00		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,202	10/01/2039	1.B FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/13/2023	Call @ 100.00		25,000	25,000	26,920	25,618	0	(145)	0	(145)	0	25,546	0	(546)	(546)	1,474	07/01/2042	1.B FE
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2023	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	157	03/01/2046	1.B FE
91743P-ES-0	UTAH HSG CORP		09/21/2023	Call @ 100.00		5,954	5,954	6,090	0	0	(1)	0	(1)	0	6,044	0	(90)	(90)	109	04/21/2053	1.B FE
91743P-ET-8	UTAH HSG CORP		09/21/2023	Call @ 100.00		2,664	2,664	2,772	0	0	0	0	0	0	2,736	0	(72)	(72)	43	05/21/2053	1.B FE
91743P-EW-1	UTAH HSG CORP		09/21/2023	Call @ 100.00		1,773	1,773	1,828	0	0	0	0	0	0	1,828	0	(55)	(55)	10	08/21/2053	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		09/01/2023	Paydown		11,410	11,410	11,410	11,410	0	0	0	0	0	11,410	0	0	0	266	10/25/2037	1.A FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		09/25/2023	Paydown		16,187	16,187	16,187	16,187	0	0	0	0	0	16,187	0	0	0	312	02/25/2052	1.A FE
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2023	Direct		75,000	75,000	80,070	76,124	0	(1,124)	0	(1,124)	0	75,000	0	0	0	3,000	09/01/2045	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,160,853	1,160,854	1,219,268	1,172,219	0	(8,283)	0	(8,283)	0	1,174,617	0	(13,765)	(13,765)	33,654	XXX	XXX
00038R-AA-4	AASET 2019-2 A - ABS		09/16/2023	Paydown		41,299	41,299	41,298	41,299	0	0	0	0	0	41,299	0	0	0	940	10/16/2039	2.C FE
000825-AA-7	ACAM 19FL1 A - CDO		09/18/2023	Paydown		248	248	248	248	0	0	0	0	0	248	0	0	0	11	11/16/2034	1.A FE
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS		09/15/2023	Paydown		77,138	77,138	77,138	77,138	0	0	0	0	0	77,138	0	0	0	3,229	09/16/2036	1.A FE
00255U-AA-3	AASET 2020-1 A - ABS		09/15/2023	Paydown		44,423	44,423	44,422	44,422	0	0	0	0	0	44,423	0	0	0	946	01/17/2040	2.A FE
00436M-AA-3	AALLC 181 A - RMBS		09/02/2023	Paydown		18,247	18,247	18,242	18,245	0	2	0	2	0	18,247	0	0	0	473	12/02/2033	1.F FE
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		09/25/2023	Paydown		12,476	12,476	9,521	10,255	0	2,221	0	2,221	0	12,476	0	0	0	218	12/25/2036	1.A FM
02666A-AA-6	AH4R 2015-SFR1 A - RMBS		09/01/2023	Paydown		6,731	6,731	6,731	6,722	0	8	0	8	0	6,731	0	0	0	156	04/17/2052	1.A FE
026929-AA-7	AHM 2006-3 111 - RMBS		09/25/2023	Paydown		2,368	2,368	1,856	2,351	0	17	0	17	0	2,368	0	0	0	55	12/25/2046	1.A FM
03235T-AA-5	ACEF 2014-1 A - ABS		09/20/2023	Paydown		454	454	138	229	0	225	0	225	0	454	0	0	0	27	12/20/2024	5.B GI
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		09/25/2023	Paydown		56,505	56,505	55,181	55,284	0	1,221	0	1,221	0	56,505	0	0	0	758	10/25/2066	1.A FE
03464T-AA-7	AOMT 2022-3 A1 - RMBS		09/01/2023	Paydown		7,356	7,356	6,758	0	0	598	0	598	0	7,356	0	0	0	25	01/25/2067	1.A FE
03666H-AA-9	ANTARES HOLDINGS LP		08/15/2023	Maturity @ 100.00		1,000,000	1,000,000	999,950	1,000,014	0	(14)	0	(14)	0	1,000,000	0	0	0	60,000	08/15/2023	2.B FE
038413-AA-8	AQFIT 2020-A A - ABS		09/17/2023	Paydown		51,914	51,914	51,905	51,906	0	8	0	8	0	51,914	0	0	0	660	07/17/2046	1.E FE
05072L-AA-3	AUDAX III A - CDO	C	07/20/2023	Paydown		8,298	8,298	8,319	8,312	0	(14)	0	(14)	0	8,298	0	0	0	401	01/22/2030	1.A FE
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	07/18/2023	Paydown		186,185	186,185	183,881	185,637	0	548	0	548	0	186,185	0	0	0	6,540	02/18/2037	1.A FE
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		09/25/2023	Paydown		16,123	15,437	11,816	15,691	0	432	0	432	0	16,123	0	0	0	338	01/25/2037	1.A FM
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		07/01/2023	Paydown		356	567	516	305	42	9	0	51	0	356	0	0	0	12	10/25/2035	3.B FM
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		09/01/2023	Paydown		19,421	20,047	18,262	17,555	1,478	388	0	1,866	0	19,421	0	0	0	549	10/25/2035	1.A FM
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		09/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2	10/25/2035	2.A FM
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		09/01/2023	Paydown		20,428	20,428	20,047	20,014	0	414	0	414	0	20,428	0	0	0	594	07/25/2052	1.A FE
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		09/01/2023	Paydown		63,447	63,447	62,397	62,283	0	1,165	0	1,165	0	63,447	0	0	0	1,277	01/25/2052	1.A
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		09/01/2023	Paydown		53,108	53,108	51,058	50,991	0	2,117	0	2,117	0	53,108	0	0	0	886	06/26/2051	1.A
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		09/01/2023	Paydown		618	618	625	618	0	0	0	0	0	618	0	0	0	23	09/25/2033	1.A FM
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		09/01/2023	Paydown		444	376	317	428	0	16	0	16	0	444	0	0	0	10	02/25/2047	1.A FM
09261L-AD-0	BLACKSTONE SECURED LENDING FUND		07/14/2023	Maturity @ 100.00		500,000	500,000	497,855	499,599	0	401	0	401	0	500,000	0	0	0	18,250	07/14/2023	2.C FE
09748R-AA-6	BOJA 2020-1 A2 - ABS		07/20/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	108	10/20/2050	2.B FE
12327A-AA-6	BJETS 2022-1 A - ABS		09/15/2023	Paydown		107,700	107,700	104,485	104,717	0	2,982	0	2,982	0	107,700	0	0	0	3,262	06/15/2037	1.G FE
12434L-AA-2	BXMT 2020-FL2 A - CMBS		09/15/2023	Paydown		169,688	169,688	169,688	169,688	0	0	0	0	0	169,688	0	0	0	6,689	02/18/2038	1.A FE
12479R-AE-7	CAUTO 2017-1 A2 - ABS		09/25/2023	Paydown		222,562	222,562	226,456	223,701	0	(1,140)	0	(1,140)	0	222,562	0	0	0	7,234	04/15/2047	1.E FE
12510H-AA-8	CAUTO 2020-1 A1 - ABS		09/15/2023	Paydown		2,343	2,343	2,243	2,261	0	82	0	82	0	2,343	0	0	0	40	02/15/2050	1.A FE
12510H-AB-6	CAUTO 2020-1 A2 - ABS		09/15/2023	Paydown		1,186	1,186	1,186	1,186	0	0	0	0	0	1,186	0	0	0	23	02/15/2050	1.A FE
12510H-AP-5	CAUTO 221 A1 - ABS		09/15/2023	Paydown		15,000	15,000	14,999	14,999	0	1	0	1	0	15,000	0	0	0	321	03/15/2052	1.A FE
12529K-AA-0	CFMT 21GRN1 A - ABS		09/20/2023	Paydown		81,391	81,391	81,390	81,391	0	1	0	1	0	81,391	0	0	0	596	03/20/2041	1.D FE
12530B-AA-7	CFMT 2021-3 A - CMBS		09/25/2023	Paydown		106,061	106,061	106,060	106,223	0	(163)	0	(163)	0	106,061	0	0	0	812	10/27/2031	1.A FE
12530G-AA-6	CFMT 2022-HB9 A - RMBS		09/25/2023	Paydown		31,637	31,637	28,767	28,994	0	2,643	0	2,643	0	31,637	0	0	0	681	09/25/2037	1.A FE
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		09/25/2023	Paydown		1,746	1,746	1,653	1,672	0	74	0	74	0	1,746	0	0	0	22	02/26/2052	1.A FE
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		09/25/2023	Paydown		38,794	38,794	38,794	38,714	0	80	0	80	0	38,794	0	0	0	901	03/25/2067	1.D FE
12563L-AS-6	CLIF 203 A - ABS		09/18/2023	Paydown		18,750	18,750	18,746	18,746	0	4	0	4	0	18,750	0	0	0	259	10/18/2045	1.F FE
12569Q-AA-8	CHNGE 234 A1 - RMBS		09/01/2023	Paydown		15,469	15,469	15,468	0	0	0	0	0	0	15,469	0	0	0	98	09/25/2058	1.A FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		09/25/2023	Paydown		49,659	49,659	48,863	48,852	0	807	0	807	0	49,659	0	0	0	1,530	07/25/2067	1.A FE
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		09/01/2023	Paydown		23,129	23,129	23,013	23,013	0	116	0	116	0	23,129	0	0	0	851	05/25/2067	1.A FE
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2023	Paydown		10,870	12,093	11,089	10,790	0	80	0	80	0	10,870	0	0	0	420	04/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		09/01/2023	Paydown		1,502	1,502	1,528	1,514	0	(12)	0	(12)	0	1,502	0	0	0	66	10/25/2034	1.A FM
14576A-AA-0	CARM 201 A1 - RMBS		09/15/2023	Paydown		1,250	1,250	1,249	1,250	0	1	0	1	0	1,250	0	0	0	16	12/15/2050	1.A FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		08/25/2023	Paydown		91,299	91,299	88,209	89,245	0	2,054	0	2,054	0	91,299	0	0	0	1,153	03/25/2062	1.A FE
15089Q-AR-5	CELANESE US HOLDINGS LLC		08/25/2023	Call @ 96.99		969,920	1,000,000	999,870	999,884	0	48	0	48	0	999,933	0	(30,013)	(30,013)	95,719	07/05/2024	2.C FE
15137E-BN-2	CECLO 21 A1R - CDO		07/27/2023	Paydown		172,258	172,258	172,258	172,258	0	0	0	0	0	172,258	0	0	0	7,563	07/29/2030	1.A FE
15672R-AA-3	CERB 24 A1 - CDO	C	07/17/2023	Paydown		132,099	132,099	132,099	132,530	0	(431)	0	(431)	0	132,099	0	0	0	6,119	07/15/2030	1.A FE
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		09/01/2023	Paydown		3,862	3,862	3,954	3,949	0	(87)	0	(87)	0	3,862	0	0	0	89	03/25/2050	1.A
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		09/01/2023	Paydown		3,694	4,868	3,970	3,584	0	110	0	110	0	3,694	0	0	0	137	09/25/2036	1.A FM
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		09/01/2023	Paydown		72,992	72,992	71,421	71,382	0	1,610	0	1,610	0	72,992	0	0	0	2,453	05/25/2067	1.F FE
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		09/01/2023	Paydown		13,861	12,505	11,329	13,579	0	281	0	281	0	13,861	0	0	0	435	04/25/2036	1.A FM
19421U-AA-2	CASL 2019-A A1 - ABS		09/25/2023	Paydown		34,695	34,695	34,684	34,681	0	14	0	14	0	34,695	0	0	0	1,483	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		09/01/2023	Paydown		17,516	17,516	17,516	17,516	0	1	0	1	0	17,516	0	0	0	163	01/26/2065	1.A FE
233046-AN-1	DNKN 211 A2I - RMBS		08/20/2023	Paydown		5,000	5,000	4,495	4,558	0	442	0	442	0	5,000	0	0	0	77	11/20/2051	2.B FE
24380X-AA-5	DRMT 2022-2 A1 - CMO/RMBS		09/01/2023	Paydown		21,928	21,928	21,899	21,901	0	27	0	27	0	21,928	0	0	0	608	03/25/2067	1.A FE
24460R-AA-1	DPATH 2020-1 A1 - CDO	C	07/31/2023	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	105,101	04/19/2032	1.A FE
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		09/25/2023	Paydown		17,018	17,018	13,402	15,466	0	1,552	0	1,552	0	17,018	0	0	0	198	12/25/2036	1.A FM
25755T-AE-0	DPABS 2015-1 A2 - RMBS		07/25/2023	Paydown		2,500	2,500	2,467	2,471	0	29	0	29	0	2,500	0	0	0	84	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1 A23 - ABS		07/25/2023	Paydown		3,750	3,750	3,660	3,670	0	80	0	80	0	3,750	0	0	0	116	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		07/25/2023	Paydown		4,363	4,363	4,073	4,089	0	274	0	274	0	4,363	0	0	0	135	07/27/2048	2.A FE
26208L-AC-2	HONK 2018-1 A2 - RMBS		07/20/2023	Paydown		2,500	2,500	2,346	2,358	0	142	0	142	0	2,500	0	0	0	89	04/20/2048	2.C FE
26209X-AF-8	HONK 221 A2 - RMBS		07/01/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	139	10/21/2052	2.C FE
28853R-AL-3	ECLO IV AR - CDO		07/17/2023	Paydown		39,964	39,964	39,964	39,964	0	0	0	0	0	39,964	0	0	0	1,906	04/16/2029	1.A FE
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS		09/25/2023	Paydown		20,881	20,881	18,806	18,989	0	1,892	0	1,892	0	20,881	0	0	0	407	01/25/2057	1.A FE
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		09/25/2023	Paydown		10,506	10,506	9,360	9,449	0	1,057	0	1,057	0	10,506	0	0	0	191	01/25/2057	1.A FE
33851R-AA-9	FSMT 2110IN A1 - CMO/RMBS		09/01/2023	Paydown		18,988	18,988	17,701	17,698	0	1,290	0	1,290	0	18,988	0	0	0	375	11/27/2051	1.A
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		09/01/2023	Paydown		32,968	32,968	33,158	33,106	0	(138)	0	(138)	0	32,968	0	0	0	550	11/27/2051	1.A
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		09/01/2023	Paydown		25,174	25,174	25,205	25,173	0	1	0	1	0	25,174	0	0	0	420	11/27/2051	1.A
34417R-AB-2	FOCUS 221 A2 - RMBS		07/30/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	135	07/30/2052	2.B FE
361528-AA-0	GBXL 2022-1 A - ABS		09/20/2023	Paydown		13,511	13,511	13,505	13,505	0	6	0	6	0	13,511	0	0	0	260	02/20/2052	1.F FE
36166V-AA-3	GCI 201 A - ABS	C	09/18/2023	Paydown		27,687	27,687	24,442	0	0	3,245	0	3,245	0	27,687	0	0	0	392	10/18/2045	1.F FE
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		09/01/2023	Paydown		19,701	19,701	18,575	0	0	1,127	0	1,127	0	19,701	0	0	0	107	04/25/2067	1.A FE
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		09/01/2023	Paydown		17,554	17,554	16,999	16,984	0	570	0	570	0	17,554	0	0	0	652	08/25/2067	1.A
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		09/01/2023	Paydown		8,955	8,955	8,414	0	0	540	0	540	0	8,955	0	0	0	31	02/25/2067	1.A FE
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		09/01/2023	Paydown		23,267	23,267	23,267	23,279	0	(11)	0	(11)	0	23,267	0	0	0	776	08/25/2067	1.A FE
36263N-AB-1	GSMBS 2022-PJ1 A2 - CMO/RMBS		09/01/2023	Paydown		23,784	23,784	23,364	23,331	0	454	0	454	0	23,784	0	0	0	409	05/28/2052	1.A
38172F-AA-6	GOCAP 34R AR1 - CDO	C	08/07/2023	Paydown		109,176	109,176	109,176	109,176	0	0	0	0	0	109,176	0	0	0	5,459	03/14/2031	1.A FE
38174Y-AA-3	GOCAP 24MR AR - CDO	C	08/07/2023	Paydown		24,190	24,190	24,190	24,182	0	9	0	9	0	24,190	0	0	0	1,191	11/05/2029	1.A FE
38175B-AA-2	GOCAP 36 A - CDO	C	08/07/2023	Paydown		47,183	47,183	47,183	47,308	0	(125)	0	(125)	0	47,183	0	0	0	2,216	02/05/2031	1.A FE
38175J-AA-5	GOCAP 17-R A1R - CDO		07/25/2023	Paydown		82,170	82,170	82,170	82,284	0	(115)	0	(115)	0	82,170	0	0	0	4,025	10/25/2030	1.A FE
38175W-AA-6	GOCAP 31 A1R - CDO		09/29/2023	Various		997,543	998,472	998,772	998,470	0	(402)	0	(402)	0	998,068	0	(525)	(525)	58,186	08/05/2030	1.A FE
38177G-AA-9	GCTLF 2020-1 A - CDO	C	07/20/2023	Paydown		33,956	33,956	33,956	33,956	0	0	0	0	0	33,956	0	0	0	1,729	10/22/2029	1.A FE
390556-AL-2	GRTLK 141R AR - CDO		07/17/2023	Paydown		81,088	81,088	81,088	81,096	0	(8)	0	(8)	0	81,088	0	0	0	3,891	10/15/2029	1.A FE
40434L-AA-3	HP INC		07/11/2023	SMBC SECURITIES INC		941,850	1,000,000	997,690	998,832	0	246	0	246	0	999,078	0	(57,228)	(57,228)	12,589	06/17/2025	2.B FE
411707-AD-4	HNGRY 2018-1 A2 - RMBS		09/20/2023	Paydown		7,500	7,500	7,198	7,223	0	277	0	277	0	7,500	0	0	0	279	06/22/2048	2.B FE
411707-AH-5	HNGRY 2020-1 A2 - RMBS		09/20/2023	Paydown		2,500	2,500	2,319	2,336	0	164	0	164	0	2,500	0	0	0	75	12/20/2050	2.B FE
43133K-AC-9	HCOMF 1 ARR - CDO	C	08/01/2023	Paydown		40,277	40,277	40,277	40,277	0	0	0	0	0	40,277	0	0	0	785	11/01/2035	1.B FE
43283A-AA-3	HGVT 2017-A A - RMBS		09/25/2023	Paydown		14,305	14,305	14,303	14,304	0	1	0	1	0	14,305	0	0	0	256	12/26/2028	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
43730N-AA-4	HPA 221 A - CMBS		09/01/2023	Paydown		8,215	8,215	8,132	8,104	0	111	0	111	0	8,215	0	0	0	224	04/19/2039	1.A FE
46616P-AA-1	HENDR 2011-1 A - RMBS		09/15/2023	Paydown		24,757	24,757	22,815	0	0	1,942	0	1,942	0	24,757	0	0	0	97	10/15/2056	1.A FE
46618A-AA-2	HENDR 2014-2 A - RMBS		09/15/2023	Paydown		4,135	4,135	4,179	4,173	0	(38)	0	(38)	0	4,135	0	0	0	98	01/17/2073	1.A FE
46619X-AA-1	HENDR 2015-3 A - RMBS		09/15/2023	Paydown		10,276	10,276	10,267	10,268	0	8	0	8	0	10,276	0	0	0	287	03/17/2070	1.A FE
466365-AB-9	JACK 2019-1 A2II - RMBS		08/25/2023	Paydown		2,500	2,500	2,253	2,260	0	240	0	240	0	2,500	0	0	0	84	08/25/2049	2.B FE
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS		09/01/2023	Paydown		4,472	4,472	4,393	4,404	0	68	0	68	0	4,472	0	0	0	94	09/17/2042	1.B FE
46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		09/01/2023	Paydown		3,926	3,926	3,769	3,791	0	135	0	135	0	3,926	0	0	0	66	12/27/2042	1.B FE
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		09/01/2023	Paydown		69,547	69,547	66,738	66,669	0	2,878	0	2,878	0	69,547	0	0	0	1,164	02/26/2052	1.A
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		09/25/2023	Paydown		25,959	25,959	20,719	20,695	0	5,265	0	5,265	0	25,959	0	0	0	529	01/25/2052	1.A
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		09/01/2023	Paydown		33,209	33,209	32,326	32,292	0	916	0	916	0	33,209	0	0	0	538	07/25/2052	1.A
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		09/25/2023	Paydown		19,493	19,493	18,089	18,095	0	1,398	0	1,398	0	19,493	0	0	0	609	01/25/2063	1.A FE
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS		09/01/2023	Paydown		3,069	3,069	2,956	0	0	112	0	112	0	3,069	0	0	0	13	11/25/2063	1.A FE
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING		07/11/2023	BARCLAYS CAPITAL INC FIXED INC		1,968,640	2,000,000	1,998,500	1,999,809	0	150	0	150	0	1,999,904	0	(31,264)	(31,264)	61,931	01/30/2024	1.F FE
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		07/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	382	04/30/2052	2.B FE
48669R-AA-9	KCAP F3C A - CDO		09/20/2023	Paydown		248,099	248,099	247,815	248,075	0	24	0	24	0	248,099	0	0	0	13,171	12/20/2029	1.A FE
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		09/22/2023	Paydown		113,783	113,783	113,783	113,783	0	0	0	0	0	113,783	0	0	0	4,837	12/24/2035	1.A FE
52522D-AG-6	LXS 2006-16N AA1 - RMBS		09/25/2023	Paydown		9,967	9,967	7,740	9,759	0	209	0	209	0	9,967	0	0	0	248	11/25/2046	1.A FM
55283T-AA-6	MF1 2021-FL6 A - CMBS		09/18/2023	Paydown		21,364	21,364	21,364	21,364	0	0	0	0	0	21,364	0	0	0	864	07/18/2036	1.A FE
55446M-AA-5	MAACH 1 A - ABS	C	09/15/2023	Paydown		33,735	33,735	33,734	33,735	0	0	0	0	0	33,735	0	0	0	793	10/15/2039	2.A FE
58003U-AA-6	MF1 2020-FL4 A - CMBS	C	08/17/2023	Paydown		483	483	483	483	0	0	0	0	0	483	0	0	0	22	12/17/2035	1.A FE
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		09/25/2023	Paydown		21,205	21,205	20,993	20,974	0	231	0	231	0	21,205	0	0	0	435	03/25/2052	1.A
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		09/01/2023	Paydown		10,171	10,171	10,194	10,179	0	(8)	0	(8)	0	10,171	0	0	0	165	07/25/2051	1.A
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		09/27/2023	Paydown		25,327	25,327	24,488	24,474	0	853	0	853	0	25,327	0	0	0	424	12/25/2051	1.A
61033R-AJ-2	MCMML 171R AR - CDO		07/22/2023	Paydown		148,277	148,277	148,277	148,277	0	0	0	0	0	148,277	0	0	0	4,995	04/23/2029	1.A FE
61772Q-AE-0	MSRM 2021-6 A3 - CMO/RMBS		09/01/2023	Paydown		26,643	26,643	26,818	26,780	0	(137)	0	(137)	0	26,643	0	0	0	452	09/25/2051	1.A
62946A-AC-8	NPRL 2017-1 A1 - ABS		09/20/2023	Paydown		52,787	52,787	50,626	50,845	0	1,942	0	1,942	0	52,787	0	0	0	1,227	10/21/2047	1.G FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		09/19/2023	Paydown		147,756	147,756	147,750	147,753	0	3	0	3	0	147,756	0	0	0	2,993	11/19/2049	1.F FE
62953J-AA-3	NXTC 2017-2 A - CDO		09/25/2023	Paydown		201,271	201,271	201,271	201,257	0	15	0	15	0	201,271	0	0	0	10,874	10/25/2029	1.A FE
62954J-AA-2	NPRL 2019-1 A1 - ABS		09/20/2023	Paydown		28,183	28,183	28,183	28,184	0	0	0	0	0	28,183	0	0	0	483	09/20/2049	1.F FE
62955W-AA-2	NZES 21FNT2 A - ABS		09/25/2023	Paydown		46,269	46,269	46,269	46,269	0	0	0	0	0	46,269	0	0	0	994	05/25/2026	2.C FE
64016N-AA-5	NBLY 211 A2 - ABS		07/30/2023	Paydown		1,650	1,650	1,386	0	0	264	0	264	0	1,650	0	0	0	15	04/30/2051	2.C FE
64352V-MA-6	NCHET 2005-A A6 - RMBS		09/01/2023	Paydown		1,432	1,432	1,338	1,274	0	159	0	159	0	1,432	0	0	0	33	08/25/2035	1.A FM
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		09/21/2023	Paydown		32,228	32,228	32,228	32,228	0	0	0	0	0	32,228	0	0	0	587	03/25/2026	2.C FE
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		09/25/2023	Paydown		17,545	17,545	13,800	13,781	0	3,764	0	3,764	0	17,545	0	0	0	339	03/25/2052	1.A
67115N-AA-8	OBX 2022-INV1 A1 - CMO/RMBS		09/01/2023	Paydown		22,558	22,558	21,024	20,988	0	1,570	0	1,570	0	22,558	0	0	0	454	12/26/2051	1.A
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		09/20/2023	Paydown		2,180	2,180	2,180	2,180	0	0	0	0	0	2,180	0	0	0	27	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		09/20/2023	Paydown		2,180	2,180	2,179	2,179	0	1	0	1	0	2,180	0	0	0	32	11/21/2050	1.A FE
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		09/01/2023	Paydown		22,778	22,778	23,081	23,045	0	(267)	0	(267)	0	22,778	0	0	0	379	10/25/2051	1.A
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		09/25/2023	Paydown		103,915	103,915	90,178	0	0	13,736	0	13,736	0	103,915	0	0	0	882	12/26/2052	1.A
69120L-AA-1	ORTF 201 A - CDO	C	08/23/2023	Paydown		1,977,126	1,977,126	1,967,241	1,972,235	0	4,892	0	4,892	0	1,977,126	0	0	0	132,037	01/15/2031	1.F FE
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS		09/01/2023	Paydown		13,735	13,735	13,776	13,758	0	(22)	0	(22)	0	13,735	0	0	0	224	07/25/2051	1.A
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		09/01/2023	Paydown		2,635	2,635	2,694	2,677	0	(42)	0	(42)	0	2,635	0	0	0	57	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		09/01/2023	Paydown		428	428	437	433	0	(5)	0	(5)	0	428	0	0	0	10	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		09/01/2023	Paydown		1,253	1,253	1,271	1,265	0	(12)	0	(12)	0	1,253	0	0	0	31	11/26/2049	1.A
69377E-AA-7	PRPM 22INV1 A1 - RMBS		09/25/2023	Paydown		60,697	60,697	59,042	58,762	0	1,935	0	1,935	0	60,697	0	0	0	1,740	04/25/2067	1.A FE
69546M-AA-5	PAID 221 A - ABS		09/29/2023	Various		443,844	450,910	450,910	450,910	0	0	0	0	0	450,910	0	(7,066)	(7,066)	7,013	10/15/2029	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
70163Q-AE-8	PARLI 2R AR - CDO	C	07/20/2023	Paydown		11,320	11,320	11,320	11,320	0	0	0	0	0	11,320	0	0	0	516	10/20/2031	1.A FE
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	09/15/2023	Paydown		7,280	7,280	7,280	7,280	0	0	0	0	0	7,280	0	0	0	194	06/15/2044	2.C FE
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		09/01/2023	Paydown		7,477	7,477	7,583	7,580	0	(103)	0	(103)	0	7,477	0	0	0	149	02/25/2050	1.A
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		09/01/2023	Paydown		9,380	9,380	9,520	9,511	0	(131)	0	(131)	0	9,380	0	0	0	200	12/27/2049	1.A
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		09/25/2023	Paydown		8,578	8,882	7,180	8,859	0	124	405	(280)	0	8,578	0	0	0	241	01/25/2037	1.A FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS		09/01/2023	Paydown		5,235	5,235	5,316	5,329	0	(94)	0	(94)	0	5,235	0	0	0	109	09/27/2049	1.A
74935W-AA-2	RCKT 23CES1 A1A - CMO/RMBS		09/01/2023	Paydown		72,674	72,674	72,673	0	0	1	0	1	0	72,674	0	0	0	999	06/25/2043	1.A FE
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		09/01/2023	Paydown		57,282	57,282	56,892	56,802	0	479	0	479	0	57,282	0	0	0	958	11/27/2051	1.A
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		09/01/2023	Paydown		34,185	34,200	33,511	33,466	0	720	0	720	0	34,185	0	0	0	556	01/25/2052	1.A
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		09/01/2023	Paydown		5,271	7,216	6,113	4,932	0	339	0	339	0	5,271	0	0	0	297	06/25/2036	1.A FM
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		09/25/2023	Paydown		12,313	12,313	12,218	12,239	0	74	0	74	0	12,313	0	0	0	198	10/25/2063	1.A FE
74969T-AA-8	RBIT 2021-HB1 A - RMBS		09/25/2023	Paydown		207,219	207,219	207,218	207,220	0	(2)	0	(2)	0	207,219	0	0	0	1,703	11/25/2031	1.A FE
74969V-AA-3	RPIT 212 A - CMO/RMBS		09/25/2023	Paydown		11,197	11,197	11,074	11,075	0	122	0	122	0	11,197	0	0	0	172	09/25/2061	1.A FE
74969X-AA-9	RPIT 221 A - CMO/RMBS		09/25/2023	Paydown		11,952	11,952	11,936	11,936	0	16	0	16	0	11,952	0	0	0	258	01/25/2062	1.A FE
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		09/25/2023	Paydown		29,380	29,380	29,147	29,105	0	275	0	275	0	29,380	0	0	0	747	03/25/2067	1.A FE
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		09/25/2023	Paydown		14,689	13,972	10,880	14,518	0	172	0	172	0	14,689	0	0	0	432	05/25/2036	1.A FM
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		09/01/2023	Paydown		10,372	10,372	10,453	10,438	0	(66)	0	(66)	0	10,372	0	0	0	173	07/25/2051	1.A
78434K-AA-5	SGR 222 A1 - CMO/RMBS		09/25/2023	Paydown		27,473	27,473	27,456	27,456	0	17	0	17	0	27,473	0	0	0	967	08/25/2062	1.A FE
803169-AQ-4	SRANC 3R AFR - CDO	C	09/22/2023	Paydown		86,665	86,665	86,665	86,670	0	(5)	0	(5)	0	86,665	0	0	0	2,657	06/24/2030	1.A FE
81742L-AA-4	SEQI 1 A - CDO	C	07/15/2023	Paydown		119,114	119,114	119,114	119,114	0	0	0	0	0	119,114	0	0	0	4,333	04/15/2031	1.A FE
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		09/01/2023	Paydown		19,544	19,544	19,886	19,839	0	(295)	0	(295)	0	19,544	0	0	0	470	12/27/2049	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		09/01/2023	Paydown		6,907	6,907	7,052	7,094	0	(186)	0	(186)	0	6,907	0	0	0	159	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		09/01/2023	Paydown		5,822	5,822	5,966	5,920	0	(98)	0	(98)	0	5,822	0	0	0	128	03/25/2050	1.A
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		09/01/2023	Paydown		17,886	17,886	18,074	18,047	0	(161)	0	(161)	0	17,886	0	0	0	313	11/25/2051	1.A
817743-AA-5	SPRO 2019-1 A2 - ABS		07/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	73	10/25/2049	2.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS		09/20/2023	Paydown		2,500	2,500	2,657	2,633	0	(133)	0	(133)	0	2,500	0	0	0	46	01/20/2050	1.C FE
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		09/25/2023	Paydown		39,946	39,946	30,559	39,650	0	296	0	296	0	39,946	0	0	0	823	12/25/2035	1.A FM
85572R-AA-7	STARR 2018-1 A - ABS	C	09/15/2023	Paydown		27,124	27,124	27,019	27,076	0	47	0	47	0	27,124	0	0	0	739	05/15/2043	2.A FE
85573L-AA-9	STARR 2019-1 A - ABS	C	09/15/2023	Paydown		11,871	11,871	11,871	11,871	0	0	0	0	0	11,871	0	0	0	324	03/15/2044	2.B FE
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		09/01/2023	Paydown		837	1,286	1,026	830	0	7	0	7	0	837	0	0	0	37	07/25/2035	1.A FM
872225-AD-9	TBW 2006-5 A3 - RMBS		09/01/2023	Paydown		8,423	8,423	6,757	6,549	0	1,874	0	1,874	0	8,423	0	0	0	147	11/25/2036	1.A FM
87267C-AA-6	TRP 211 A - ABS		09/17/2023	Paydown		50,079	50,079	45,910	46,153	0	3,927	0	3,927	0	50,079	0	0	0	691	06/19/2051	1.F FE
87342R-AC-8	BELL 2016-1 A23 - RMBS		08/25/2023	Paydown		2,500	2,500	2,461	2,467	0	33	0	33	0	2,500	0	0	0	93	05/25/2046	2.B FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		08/25/2023	Paydown		11,250	11,250	9,496	9,616	0	1,634	0	1,634	0	11,250	0	0	0	194	08/25/2051	2.B FE
882508-BB-9	TEXAS INSTRUMENTS INC		07/11/2023	KEYBANK CAPITAL MARKETS INC		1,015,414	1,040,000	1,032,002	1,038,583	0	651	0	651	0	1,038,988	0	(23,573)	(23,573)	18,048	05/15/2024	1.D FE
88603U-AA-7	THRST 2021 A - ABS	C	09/15/2023	Paydown		14,279	14,279	14,278	14,279	0	0	0	0	0	14,279	0	0	0	396	07/15/2040	1.F FE
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		07/11/2023	US BANCORP		959,550	1,000,000	999,100	999,713	0	100	0	100	0	999,777	0	(40,227)	(40,227)	15,333	10/07/2024	1.E FE
89613T-AA-6	TAH 2018-SFR1 A - RMBS		09/01/2023	Paydown		27,619	27,619	27,460	27,619	0	0	0	0	0	27,619	0	0	0	780	05/19/2037	1.A FE
89657B-AA-2	TRL 191 A1 - ABS		09/17/2023	Paydown		10,008	10,008	10,003	10,005	0	3	0	3	0	10,008	0	0	0	256	04/17/2049	1.F FE
89683L-AA-8	TRP 212 A - CMO/RMBS		09/17/2023	Paydown		34,293	34,293	34,279	34,280	0	14	0	14	0	34,293	0	0	0	457	06/20/2051	1.F FE
89822P-AA-1	TFINS 201 A1 - CDO		07/17/2023	Paydown		41,249	41,249	41,249	41,249	0	0	0	0	0	41,249	0	0	0	1,027	04/16/2040	1.C FE
90352W-AD-6	STEAM 2021-1 A - ABS		09/28/2023	Paydown		14,520	14,520	14,519	14,519	0	0	0	0	0	14,520	0	0	0	218	02/28/2051	1.F FE
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		09/01/2023	Paydown		46,740	46,740	45,272	45,216	0	1,524	0	1,524	0	46,740	0	0	0	777	11/25/2051	1.A
904764-AX-5	UNILEVER CAPITAL CORP		07/11/2023	KEYBANK CAPITAL MARKETS INC		1,219,838	1,250,000	1,237,588	1,247,721	0	1,019	0	1,019	0	1,248,472	0	(28,635)	(28,635)	22,389	05/05/2024	1.E FE
91824N-AC-6	UWM 211 A3 - CMO/RMBS		09/01/2023	Paydown		28,231	28,231	28,460	28,415	0	(184)	0	(184)	0	28,231	0	0	0	463	08/25/2051	1.A
92258W-AA-3	VCC 233 A - RMBS		08/25/2023	Paydown		6,146	6,146	6,145	0	0	1	0	1	0	6,146	0	0	0	0	08/25/2053	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
92258W-AA-3	VCC 233 A - RMBS		09/25/2023	Paydown		10,372	10,372	10,370	0	0	2	0	2	0	10,372	0	0	0	159	08/25/2053	1.A FE
92259T-AA-9	VCC 211 A1 - RMBS		09/25/2023	Paydown		42,057	42,057	42,054	42,052	0	5	0	5	0	42,057	0	0	0	387	05/25/2051	1.A FE
92539A-AA-2	VERUS 226 A1 - CMO/RMBS		09/01/2023	Paydown		40,182	40,182	39,811	39,743	0	439	0	439	0	40,182	0	0	0	1,292	06/27/2067	1.A FE
92539N-AA-4	VERUS 227 A1 - CMO/RMBS		09/25/2023	Paydown		11,214	11,214	11,213	11,178	0	35	0	35	0	11,214	0	0	0	372	07/25/2067	1.A FE
927958-AA-6	VISIO 231 A1 - RMBS		09/25/2023	Paydown		63,448	63,448	63,448	0	0	0	0	0	0	63,448	0	0	0	1,638	03/25/2058	1.A FE
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		09/01/2023	Paydown		4,234	4,234	4,251	4,164	0	70	0	70	0	4,234	0	0	0	170	06/25/2033	1.A FM
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		09/01/2023	Paydown		3,987	4,203	3,256	3,894	0	93	0	93	0	3,987	0	0	0	103	05/25/2037	1.A FM
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		09/01/2023	Paydown		1,513	1,594	1,420	1,482	0	31	0	31	0	1,513	0	0	0	39	11/25/2036	1.F FM
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		09/01/2023	Paydown		5,890	5,890	5,960	5,894	0	(4)	0	(4)	0	5,890	0	0	0	113	12/27/2049	1.A
95058X-AE-8	WEN 2018-1 A22 - RMBS		09/15/2023	Paydown		2,500	2,500	2,246	2,254	0	246	0	246	0	2,500	0	0	0	73	03/16/2048	2.B FE
95058X-AK-4	WEN 211 A2 - RMBS		09/15/2023	Paydown		4,025	4,025	3,570	3,607	0	418	0	418	0	4,025	0	0	0	72	06/15/2051	2.B FE
96033E-AA-6	WESTR 231 A - RMBS		09/01/2023	Paydown		39,868	39,868	39,802	0	0	66	0	66	0	39,868	0	0	0	551	12/21/2037	1.A FE
96524V-A*-7	WHITEHORSE FINANCE, INC.		08/07/2023	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,000	08/07/2023	2.A PL
97064G-AA-1	WESTF 2021-A A - ABS		09/15/2023	Paydown		17,378	17,378	17,377	17,377	0	1	0	1	0	17,378	0	0	0	359	05/15/2046	1.F FE
98878C-AA-4	ZCCP 181 A1 - CDO		07/17/2023	Paydown		64,002	64,002	64,002	64,002	0	0	0	0	0	64,002	0	0	0	3,144	01/16/2031	1.A FE
98920M-AA-0	ZAXBY 211 A2 - ABS		07/30/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	61	07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						21,048,515	21,274,715	21,128,251	20,795,859	1,520	87,245	405	88,360	0	21,267,046	0	(218,532)	(218,532)	841,182	XXX	XXX
2509999997. Total - Bonds - Part 4						22,216,979	22,443,180	22,355,317	21,975,731	1,520	78,921	405	80,036	0	22,449,275	0	(232,296)	(232,296)	875,010	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						22,216,979	22,443,180	22,355,317	21,975,731	1,520	78,921	405	80,036	0	22,449,275	0	(232,296)	(232,296)	875,010	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
041356-20-5	ARLINGTON ASSET INVESTMENT CL A REIT		08/08/2023	Strategas Securities LLC	28,750.000	129,907		62,963	84,238	(52,374)	0	0	(52,374)	0	31,864	0	98,043	98,043	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						129,907	XXX	62,963	84,238	(52,374)	0	0	(52,374)	0	31,864	0	98,043	98,043	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						129,907	XXX	62,963	84,238	(52,374)	0	0	(52,374)	0	31,864	0	98,043	98,043	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						129,907	XXX	62,963	84,238	(52,374)	0	0	(52,374)	0	31,864	0	98,043	98,043	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						129,907	XXX	62,963	84,238	(52,374)	0	0	(52,374)	0	31,864	0	98,043	98,043	0	XXX	XXX
6009999999 - Totals						22,346,885	XXX	22,418,279	22,059,969	(50,854)	78,921	405	27,662	0	22,481,139	0	(134,253)	(134,253)	875,010	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Fifth Third Bank	Cincinnati, OH		0.650	214	0	133,830	133,904	106,445	XXX
The Bank of New York Mellon	New York, NY		2.250	181	0	5,706	5,121	5,362	XXX
Cash Held with Securities On Deposit		SD	0.000	0	0	2,680	12,055	3,643	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	395	0	142,216	151,080	115,449	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	395	0	142,216	151,080	115,449	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	395	0	142,216	151,080	115,449	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
233809-30-0	FIDELITY IMM:TRS O I	SD	09/05/2023	5.190		3	0	24
31846V-41-9	FIRST AMER:TRS OBG V	SD	09/05/2023	5.090		3	0	5
825252-40-6	INVESCO TREASURY INST		09/28/2023	5.240		11,452,315	37,559	368,154
94975H-29-6	ALLSPRING:TRS+ MM I	SD	06/02/2023	5.200		0	0	2
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						11,452,321	37,559	368,185
711991-00-0	TD BANK DEPOSIT SWEEP	SD	09/01/2023	0.000		4,517	11	39
8309999999. Subtotal - All Other Money Market Mutual Funds						4,517	11	39
8609999999 - Total Cash Equivalents						11,456,838	37,570	368,224