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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 10646 Employer's ID Number 36-4079497

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

Country of Domicile United States of America

Incorporated/Organized 04/16/1996 Commenced Business 05/02/1996

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

Main Administrative Office 301 E. Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-369-5000 (Area Code) (Telephone Number)

Mail Address 301 E. Fourth Street (Street and Number or P.O. Box), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 E. Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-369-5000 (Area Code) (Telephone Number)

Internet Website Address www.greatamericaninsurancegroup.com

Statutory Statement Contact Judith Elaine Gill (Name), 513-369-5000 (Area Code) (Telephone Number)

statutoryfilings@gaig.com (E-mail Address), 513-369-5830 (FAX Number)

OFFICERS

President	David Lawrence Thompson Jr.	Vice President & Controller	Judith Elaine Gill
Secretary	Matthew David Felvus	Vice President & Actuary	Lisa Ann Hays

OTHER

Anthony Joseph Mercurio, Executive Vice President	Michael Eugene Sullivan Jr., Executive Vice President	Sue Ann Erhart, Senior Vice President & General Counsel
Annette Denise Gardner, Senior Vice President, Chief Financial Officer & Treasurer	Aaron Beasy Latto, Senior Vice President	James Louis Muething, Senior Vice President
Bruce Robert Smith Jr., Senior Vice President	John William Tholen, Vice President	Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Stephen Charles Beraha, Assistant Vice President & Assistant Secretary	Matthew John Stevens, Assistant Treasurer	Robert Jude Zbacnik, Assistant Treasurer

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

David Lawrence Thompson, Jr. President	Matthew David Felvus Secretary	Judith Elaine Gill Vice President & Controller

Subscribed and sworn to before me this 9th day of August, 2024

Holly M. Clayton
Notary Public State of Ohio
April 28th, 2025

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,526,810,943	0	1,526,810,943	1,532,029,109
2. Stocks:				
2.1 Preferred stocks	41,337,947	0	41,337,947	53,128,676
2.2 Common stocks	283,715,283	0	283,715,283	280,397,513
3. Mortgage loans on real estate:				
3.1 First liens	82,777,040	0	82,777,040	83,172,091
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 ($ 241,476), cash equivalents ($ 29,912,032) and short-term investments ($ 0)	30,153,508	0	30,153,508	32,953,610
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	1,083	0	1,083	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,964,795,804	0	1,964,795,804	1,981,681,000
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	14,164,215	0	14,164,215	12,794,466
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	73,172,791	7,692,932	65,479,859	67,151,792
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 14,433,637 earned but unbilled premiums)	20,873,301	1,528,347	19,344,954	26,676,382
15.3 Accrued retrospective premiums ($ 1,999,969) and contracts subject to redetermination ($ 0)	2,351,632	351,663	1,999,969	3,027,285
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,969,390	0	9,969,390	2,631,539
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	559,144	0	559,144	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	6,232,937	0	6,232,937	4,263,128
18.2 Net deferred tax asset	60,923,184	12,416,510	48,506,673	46,322,268
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	269,628	269,628	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	630,197	630,197	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	5,000,000	5,000,000	0	5,000,000
24. Health care ($ 0) and other amounts receivable	9,623	0	9,623	280,881
25. Aggregate write-ins for other than invested assets	8,563,260	741,493	7,821,767	3,892,845
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,167,515,104	28,630,770	2,138,884,334	2,153,721,586
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,167,515,104	28,630,770	2,138,884,334	2,153,721,586
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. Surcharge recoverable	5,700,180	0	5,700,180	750,892
2502. Funds held as collateral	2,097,537	0	2,097,537	3,010,520
2503. Prepaid expenses	741,493	741,493	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	24,049	0	24,049	131,433
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,563,260	741,493	7,821,767	3,892,845

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 227,710,133)	1,179,024,702	1,193,574,081
2.	Reinsurance payable on paid losses and loss adjustment expenses	44,047,527	50,212,481
3.	Loss adjustment expenses	222,684,644	225,604,185
4.	Commissions payable, contingent commissions and other similar charges	13,352,127	13,745,705
5.	Other expenses (excluding taxes, licenses and fees)	4,633,945	5,582,277
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	16,087,774	15,825,477
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	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 $ 0 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)	14,489,211	12,511,856
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	20,970,718	25,403,712
12.	Ceded reinsurance premiums payable (net of ceding commissions)	0	2,177,003
13.	Funds held by company under reinsurance treaties	6,506,437	6,628,380
14.	Amounts withheld or retained by company for account of others	17,013,834	17,720,678
15.	Remittances and items not allocated	9,668	2,744
16.	Provision for reinsurance (including $ 0 certified)	1,600,600	1,600,600
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	217,308	43,012
20.	Derivatives	1,150,972	1,285,629
21.	Payable for securities	6,999,647	0
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	18,222,885	31,016,614
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,567,011,999	1,602,934,434
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	1,567,011,999	1,602,934,434
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	245,410,529	245,355,563
35.	Unassigned funds (surplus)	323,461,806	302,431,589
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)	571,872,335	550,787,152
38.	Totals (Page 2, Line 28, Col. 3)	2,138,884,334	2,153,721,586
	DETAILS OF WRITE-INS		
2501.	Other amounts payable under reinsurance contracts	9,489,698	17,857,811
2502.	Deferred gain on securities	8,542,867	12,993,963
2503.	Other liabilities	190,321	164,840
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)	18,222,885	31,016,614
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 $ 0)	0	0	0
	1.2 Assumed (written $ 400,489,915)	398,512,560	400,731,331	827,396,987
	1.3 Ceded (written $ 8,155,820)	8,155,820	8,429,819	17,268,106
	1.4 Net (written $ 392,334,094)	390,356,740	392,301,512	810,128,880
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 282,592,704):			
	2.1 Direct	0	0	0
	2.2 Assumed	204,812,607	202,093,754	415,348,409
	2.3 Ceded	10,966,417	6,010,402	14,672,906
	2.4 Net	193,846,190	196,083,352	400,675,502
3.	Loss adjustment expenses incurred	57,225,613	62,067,264	122,016,280
4.	Other underwriting expenses incurred	103,215,836	102,062,486	209,727,837
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	354,287,638	360,213,102	732,419,619
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	36,069,101	32,088,410	77,709,262
	INVESTMENT INCOME			
9.	Net investment income earned	36,987,346	30,714,360	65,833,473
10.	Net realized capital gains (losses) less capital gains tax of $ (402,943)	(1,774,168)	(7,373,090)	(8,960,881)
11.	Net investment gain (loss) (Lines 9 + 10)	35,213,178	23,341,270	56,872,592
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 1,683,914)	(1,683,914)	(822,666)	(1,760,050)
13.	Finance and service charges not included in premiums	0	0	0
14.	Aggregate write-ins for miscellaneous income	(198,539)	(1,690)	(274,367)
15.	Total other income (Lines 12 through 14)	(1,882,453)	(824,356)	(2,034,417)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	69,399,827	54,605,325	132,547,436
17.	Dividends to policyholders	7,155,090	9,665,712	20,161,887
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)	62,244,737	44,939,612	112,385,549
19.	Federal and foreign income taxes incurred	14,715,602	13,015,322	22,730,812
20.	Net income (Line 18 minus Line 19)(to Line 22)	47,529,135	31,924,290	89,654,738
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	550,787,152	511,315,621	511,315,621
22.	Net income (from Line 20)	47,529,135	31,924,290	89,654,738
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,494,948	9,959,870	8,487,754	16,885,200
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	2,962,884	2,553,676	(1,904,884)
27.	Change in nonadmitted assets	(4,421,671)	1,753,149	3,124,255
28.	Change in provision for reinsurance	0	0	643,200
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	54,966	87,651	11,069,022
	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	(35,000,000)	(80,000,000)	(80,000,000)
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)	21,085,184	(35,193,480)	39,471,531
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	571,872,335	476,122,141	550,787,152
	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 expense on funds held	(169,087)	0	(271,326)
1402.	Miscellaneous expense	(29,451)	(1,690)	(3,041)
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)	(198,539)	(1,690)	(274,367)
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	399,821,244	400,803,720	805,415,487
2.	Net investment income	35,581,225	32,923,399	67,881,538
3.	Miscellaneous income	(1,882,453)	(824,356)	(2,034,417)
4.	Total (Lines 1 to 3)	433,520,017	432,902,763	871,262,608
5.	Benefit and loss related payments	221,898,373	197,217,806	395,011,118
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	164,440,602	164,752,359	328,581,705
8.	Dividends paid to policyholders	11,588,084	8,910,887	18,750,742
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	16,282,468	10,879,440	19,578,401
10.	Total (Lines 5 through 9)	414,209,527	381,760,493	761,921,966
11.	Net cash from operations (Line 4 minus Line 10)	19,310,489	51,142,270	109,340,641
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	186,308,641	186,605,416	300,095,999
	12.2 Stocks	17,624,801	3,052,000	12,055,809
	12.3 Mortgage loans	395,052	380,211	765,174
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	204,328,494	190,037,627	312,916,982
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	175,460,462	177,774,620	323,589,309
	13.2 Stocks	3,000,000	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	0	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	178,460,462	177,774,620	323,589,309
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)	25,868,031	12,263,008	(10,672,327)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	35,000,000	80,000,000	80,000,000
	16.6 Other cash provided (applied)	(12,978,623)	3,699,634	(384,542)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(47,978,623)	(76,300,366)	(80,384,541)
	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)	(2,800,102)	(12,895,089)	18,283,773
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	32,953,610	14,669,838	14,669,838
	19.2 End of period (Line 18 plus Line 19.1)	30,153,508	1,774,749	32,953,610

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

20.0001.	Payable for securities	6,999,647	0	0
20.0002.	Deferred gain on securities	4,451,097	6,133,354	9,907,331
20.0003.	Exchange of debt securities	2,942,813	0	0
20.0004.	Stock based compensation	54,966	87,651	111,907
20.0005.	Receivable for securities	1,083	10,716	13,159
20.0006.	Securities acquired in paid in kind interest	18	22	49
20.0007.	Securities acquired as capital contribution from parent	0	0	21,914,228
20.0008.	Securities transferred as capital contribution to subsidiary	0	0	10,957,114

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Great American Contemporary Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

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

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 47,529,135	$ 89,654,738
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 47,529,135	$ 89,654,738
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 571,872,335	$ 550,787,152
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 571,872,335	$ 550,787,152

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Schedule

Bonds with a NAIC rating 1 or 2 are stated at amortized cost using the interest method; all other are stated at the lower of amortized 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 Exchange Traded Funds.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

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. The RMBS, CMBS, and LBASS that are not modeled but receive a current year NAIC Credit Rating Provider ("CRP") rating equal to NAIC 1 or 2 are stated at amortized cost and NAIC 3 - 6 are stated at lower of amortized cost or fair value.

D. Going Concern

After review of the Company's financial condition, management does not have any doubts about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

(2) Other-Than-Temporary Impairments ("OTTI")

The Company had no loan-backed securities with a recognized OTTI due to either the intent to sell or lack of intent to hold to recovery during the current year.

(3) Recognized OTTI Securities

The Company had no loan-backed securities with a credit-related OTTI recognized during the current year.

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (61,773)
2. 12 Months or Longer	$ (29,988,477)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 11,268,224
2. 12 Months or Longer	$ 313,794,946

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of June 30, 2024. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not engage in dollar repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not engage in repurchase transactions accounted for as secured borrowing.

NOTES TO FINANCIAL STATEMENTS

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

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

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

M. Working Capital Finance Investments
The Company does not have any investments in working capital finance securities.

N. Offsetting and Netting of Assets and Liabilities
Not applicable

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	0	0	$ -	$ -	$ -	$ -
(2) Bonds - FV	0	0	$ -	$ -	$ -	$ -
(3) LB&SS - AC	1	1	$ 8	$ 8	$ 9	$ 9
(4) LB&SS - FV	1	1	$ 518,266	$ 490,658	$ 518,266	$ 490,658
(5) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(6) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(7) Total (1+2+3+4+5+6)	2	2	$ 518,274	$ 490,666	$ 518,275	$ 490,667

AC - Amortized Cost FV - Fair Value

Q. Prepayment Penalty and Acceleration Fees
Not applicable

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
No significant changes

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
The Company has 2 interest rate swaps. These swaps are intended to partially hedge the risk of a significant increase in interest rates on the fair value of the Company's investment portfolio. The credit exposure is represented by the fair value of the contracts at the reporting date. The Company recognized a net unrealized gain of $134,658 during the period on these swaps.

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
B. Transactions
On March 22, 2024, the Company paid a $15,000,000 ordinary dividend to its parent, Great American Holding, Inc. ("GAH").
On June 20, 2024, the Company paid a $20,000,000 ordinary dividend to its parent, GAH.

NOTE 11 Debt
B. FHLB (Federal Home Loan Bank) Agreements
The Company does not have any agreements with the Federal Home Loan Bank.

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
A. Defined Benefit Plan
The Company does not have any defined benefit plans.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
D. Dates and Amounts of Dividends Paid
On March 22, 2024, the Company paid a $15,000,000 ordinary dividend to its parent, GAH.
On June 20, 2024, the Company paid a $20,000,000 ordinary dividend to its parent, GAH.

NOTE 14 Liabilities, Contingencies and Assessments
No significant changes

NOTE 15 Leases
No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
No significant changes

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
B. Transfer and Servicing of Financial Assets
Not applicable

C. Wash Sales
The Company was not involved in any wash sales during the current year.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
No significant changes

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Residential MBS	$ -	$ 7,070,396	$ -	$ -	$ 7,070,396
Asset backed securities	$ -	$ 518,266	$ -	$ -	$ 518,266
All other bonds	$ -	$ 15,248,769	$ -	$ -	$ 15,248,769
Preferred stocks	$ 36,719,197	$ 4,618,750	$ -	$ -	$ 41,337,947
Common stocks	$ 8,046,782	$ -	$ -	$ -	$ 8,046,782
Total assets at fair value/NAV	$ 44,765,979	$ 27,456,181	$ -	$ -	$ 72,222,160

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	$ -	$ (1,150,972)	$ -	$ -	$ (1,150,972)
Total liabilities at fair value	$ -	$ (1,150,972)	$ -	$ -	$ (1,150,972)

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Asset backed securities	$ 502,934	$ -	$ (518,266)	$ 8,204	$ 7,128	$ -	$ -	$ -	$ -	$ -
Total Assets	$ 502,934	$ -	$ (518,266)	$ 8,204	$ 7,128	$ -	$ -	$ -	$ -	$ -

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) Policies when transfers between levels are recognized:

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

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 as follows:

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available at the valuation date. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, American Money Management Corporation ("AMMC"), is responsible for the valuation process and uses data from outside sources (including nationally-recognized pricing services and brokers/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the price obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions, and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) Fair Value Disclosures

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

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value Level

The table below reflects the fair value and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures, partnerships, and limited liability corporations). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	$ 32,852,213	$ 34,095,761	$ 32,852,213	$ -	$ -	$ -	$ -
State, municipalities and political subdivisions	$ 189,687,215	$ 205,272,115	$ -	$ 188,651,821	$ 1,035,394	$ -	$ -
Residential MBS	$ 167,656,579	$ 179,814,803	$ -	$ 167,656,579	$ -	$ -	$ -
Commercial MBS	$ 7,981,324	$ 8,133,323	$ -	$ 7,981,324	$ -	$ -	$ -
Collateralized loan obligations	$ 129,437,047	$ 131,095,459	$ -	$ 129,437,047	$ -	$ -	$ -
Asset backed securities	$ 253,150,759	$ 263,556,921	$ -	$ 247,643,236	$ 5,507,523	$ -	$ -
All other bonds	$ 691,512,609	$ 704,842,561	$ -	$ 656,877,981	$ 34,634,628	$ -	$ -
Preferred stocks	$ 41,337,947	$ 41,337,947	$ 36,719,197	$ 4,618,750	$ -	$ -	$ -
Common stocks	$ 8,046,782	$ 8,046,782	$ 8,046,782	$ -	$ -	$ -	$ -
Mortgage loans	$ 77,419,682	$ 82,777,040	$ -	$ -	$ 77,419,682	$ -	$ -
Cash and short term investments	$ 30,153,508	$ 30,153,508	$ 30,153,508	$ -	$ -	$ -	$ -
Derivatives	$ (1,150,972)	$ (1,150,972)	$ -	$ (1,150,972)	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments

Not applicable

NOTE 21 Other Items

No significant changes

NOTE 22 Events Subsequent

There have been no events subsequent to June 30, 2024, which the Company believes will have a material effect on the financial condition of the Company.

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Changes in Incurred Losses and Loss Adjustment Expenses

Incurred losses and loss adjustment expenses attributable to insured events of prior years decreased by $31.5 million during 2024 as a result of reexamination of unpaid losses and loss adjustment expenses. The favorable development was primarily due to the severity of claims being less than expected particularly in the medical segments for the workers' compensation business. The changes are generally the result of ongoing analyses of recent loss data and trends.

B. Information about Significant Changes in Methodologies and Assumptions

There have been no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements

No significant changes

NOTE 27 Structured Settlements

No significant changes

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

No significant changes

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 High Deductibles

No significant changes

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

No significant changes

NOTE 33 Asbestos/Environmental Reserves

No significant changes

NOTE 34 Subscriber Savings Accounts

No significant changes

NOTE 35 Multiple Peril Crop Insurance

No significant changes

NOTE 36 Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
Not applicable

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:
Not applicable

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.
Not applicable

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:
Not applicable

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).
Not applicable

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).
Not applicable

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Not applicable

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 271,277,516	$ 275,668,501
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)	$ 271,277,516	$ 275,668,501
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:
Not applicable

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.
Not applicable ....

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent .... 0.000 %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	RJ-1460019	MS Amlin AG	CHE	Reciprocal Jurisdiction		

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	N	0	0	0	0	0	0
2. Alaska AK	N	0	0	0	0	0	0
3. Arizona AZ	L	0	0	0	0	0	0
4. Arkansas AR	N	0	0	0	0	0	0
5. California CA	L	0	0	0	0	0	0
6. Colorado CO	N	0	0	0	0	0	0
7. Connecticut CT	N	0	0	0	0	0	0
8. Delaware DE	N	0	0	0	0	0	0
9. District of Columbia DC	N	0	0	0	0	0	0
10. Florida FL	L	0	0	0	0	0	0
11. Georgia GA	N	0	0	0	0	0	0
12. Hawaii HI	N	0	0	0	0	0	0
13. Idaho ID	N	0	0	0	0	0	0
14. Illinois IL	L	0	0	0	0	0	0
15. Indiana IN	L	0	0	0	0	0	0
16. Iowa IA	N	0	0	0	0	0	0
17. Kansas KS	N	0	0	0	0	0	0
18. Kentucky KY	L	0	0	0	0	0	0
19. Louisiana LA	N	0	0	0	0	0	0
20. Maine ME	N	0	0	0	0	0	0
21. Maryland MD	L	0	0	0	0	0	0
22. Massachusetts MA	N	0	0	0	0	0	0
23. Michigan MI	N	0	0	0	0	0	0
24. Minnesota MN	N	0	0	0	0	0	0
25. Mississippi MS	N	0	0	0	0	0	0
26. Missouri MO	L	0	0	0	0	0	0
27. Montana MT	N	0	0	0	0	0	0
28. Nebraska NE	N	0	0	0	0	0	0
29. Nevada NV	N	0	0	0	0	0	0
30. New Hampshire NH	N	0	0	0	0	0	0
31. New Jersey NJ	N	0	0	0	0	0	0
32. New Mexico NM	N	0	0	0	0	0	0
33. New York NY	L	0	0	0	0	0	0
34. North Carolina NC	L	0	0	0	0	0	0
35. North Dakota ND	N	0	0	0	0	0	0
36. Ohio OH	L	0	0	0	0	0	0
37. Oklahoma OK	N	0	0	0	0	0	0
38. Oregon OR	N	0	0	0	0	0	0
39. Pennsylvania PA	N	0	0	0	0	0	0
40. Rhode Island RI	N	0	0	0	0	0	0
41. South Carolina SC	N	0	0	0	0	0	0
42. South Dakota SD	N	0	0	0	0	0	0
43. Tennessee TN	N	0	0	0	0	0	0
44. Texas TX	N	0	0	0	0	0	0
45. Utah UT	N	0	0	0	0	0	0
46. Vermont VT	N	0	0	0	0	0	0
47. Virginia VA	N	0	0	0	0	0	0
48. Washington WA	L	0	0	0	0	0	0
49. West Virginia WV	N	0	0	0	0	0	0
50. Wisconsin WI	N	0	0	0	0	0	0
51. Wyoming WY	N	0	0	0	0	0	0
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	0	0	0	0	0	0
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 12
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 45

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	
Unconquered, LLC	OH	99-3256614	
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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^ Entity is owned by more than one company within the AFG group.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American 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		

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0000		00000	81-4361220	0	0		Verikai Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	42-1575938	0	0		Great American Holding, Inc.	OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	80-0333563	0	0		ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	99-3256614	0	0		Unconquered, LLC	OH	NIA	ABA Insurance Services, 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	RE	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	DS	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	DS	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	DS	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	DS	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	DS	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 American Holding (Europe) Limited	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	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	NO	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Radion Re, Inc.	CYM	IA	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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
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
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

N O N E

Part 2 - Direct Premiums Written

N O N E

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)	2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2024 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. 2021 + Prior	286,642	505,464	792,106	60,094	39	60,133	241,586	2,686	444,150	688,422	15,039	(58,590)	(43,551)
2. 2022	106,528	102,643	209,171	48,997	97	49,094	84,054	2,549	78,803	165,406	26,522	(21,194)	5,328
3. Subtotals 2022 + Prior	393,170	608,107	1,001,277	109,091	136	109,227	325,640	5,235	522,953	853,828	41,561	(79,783)	(38,222)
4. 2023	157,673	260,228	417,901	100,406	4,025	104,431	117,365	15,467	187,340	320,171	60,098	(53,396)	6,701
5. Subtotals 2023 + Prior	550,843	868,335	1,419,178	209,497	4,161	213,658	443,005	20,701	710,293	1,173,999	101,659	(133,180)	(31,521)
6. 2024	XXX	XXX	XXX	XXX	54,883	54,883	XXX	82,408	145,302	227,710	XXX	XXX	XXX
7. Totals	550,843	868,335	1,419,178	209,497	59,044	268,541	443,005	103,109	855,595	1,401,709	101,659	(133,180)	(31,521)
8. Prior Year-End Surplus As Regards Policyholders	550,787										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 18.5	2. (15.3)	3. (2.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (5.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 10646202449000002
2. Supplement A to Schedule T [Document Identifier 455] — 10646202445500002
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 10646202436500002
4. Director and Officer Supplement [Document Identifier 505] — 10646202450500002

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Other assets	24,049	0	24,049	131,433
2597. Summary of remaining write-ins for Line 25 from overflow page	24,049	0	24,049	131,433

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	83,172,091	83,937,265
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	395,052	765,174
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	82,777,040	83,172,091
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	82,777,040	83,172,091
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	82,777,040	83,172,091

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	1,865,555,299	1,850,884,203
2.	Cost of bonds and stocks acquired	188,457,905	345,635,375
3.	Accrual of discount	2,054,876	3,421,677
4.	Unrealized valuation increase/(decrease)	6,869,063	7,853,051
5.	Total gain (loss) on disposals	(1,751,519)	(10,157,173)
6.	Deduct consideration for bonds and stocks disposed of	206,877,337	323,115,644
7.	Deduct amortization of premium	2,018,522	7,203,004
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	425,592	1,763,186
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,851,864,173	1,865,555,299
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,851,864,173	1,865,555,299

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)	1,223,153,682	51,794,692	77,732,456	965,818	1,223,153,682	1,198,181,736	0	1,228,652,117
2. NAIC 2 (a)	281,432,177	29,203,724	8,343,277	(2,038,699)	281,432,177	300,253,925	0	274,575,054
3. NAIC 3 (a)	13,384,833	0	51,776	1,231,858	13,384,833	14,564,914	0	13,929,004
4. NAIC 4 (a)	14,945,828	0	54,032	(1,875,885)	14,945,828	13,015,910	0	14,013,523
5. NAIC 5 (a)	804,053	0	36,658	27,062	804,053	794,458	0	859,412
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,533,720,572	80,998,415	86,218,199	(1,689,846)	1,533,720,572	1,526,810,943	0	1,532,029,109
PREFERRED STOCK								
8. NAIC 1	5,903,500	0	0	93,750	5,903,500	5,997,250	0	5,840,308
9. NAIC 2	32,735,574	3,000,000	1,000,000	605,123	32,735,574	35,340,697	0	47,288,369
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	38,639,074	3,000,000	1,000,000	698,873	38,639,074	41,337,947	0	53,128,676
15. Total Bonds and Preferred Stock	1,572,359,646	83,998,415	87,218,199	(990,973)	1,572,359,646	1,568,148,890	0	1,585,157,786

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of short-term investments acquired		
3. Accrual of discount		
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(1,285,629)
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	134,658
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	0
6.	Considerations received/(paid) on terminations	0
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(1,150,972)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(1,150,972)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

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

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(1,150,972)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(1,150,972)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(1,150,972)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,150,972)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(1,150,972)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(1,150,972)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	397,359	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	397,359	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	32,908,399	14,092,450
2.	Cost of cash equivalents acquired	208,838,318	410,248,819
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	211,834,685	391,432,870
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)	29,912,032	32,908,399
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	29,912,032	32,908,399

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
165421ZZ4	Cape Cod	MA		01/01/2021		196,324	0	0	0	0	0	0	196,324	196,324	0	0	0
0299999. Mortgages with partial repayments						196,324	0	0	0	0	0	0	196,324	196,324	0	0	0
0599999 - Totals						196,324	0	0	0	0	0	0	196,324	196,324	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
6299999 - Totals												XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
6299999 - Totals																			

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		06/01/2024	Direct		4	4	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4	4	0	XXX
00449T-AA-3	ACHM 24HE1 A - RMBS		04/24/2024	Jefferies		999,950	1,000,000	0	1.A FE
025816-DR-7	AMERICAN EXPRESS CO		04/25/2024	JP Morgan		991,380	1,000,000	657	1.G FE
04362V-AA-3	ASCNT 2024-A A - ABS		04/29/2024	BARCLAYS CAPITAL INC FIXED INC		1,492,646	1,500,000	0	1.C FE
04684A-AA-0	AOWL 3 A1 - CDO		04/30/2024	GOLDMAN		2,000,000	2,000,000	0	1.A FE
092113-AX-7	BLACK HILLS CORP		05/13/2024	WELLS FARGO SECURITIES LLC		1,995,740	2,000,000	0	2.A FE
09581J-AM-8	BLUE OWL FINANCE LLC		04/11/2024	Bank of America Merrill Lynch		1,971,720	2,000,000	0	2.B FE
12327C-AA-2	BJETS-241-A - ABS		04/09/2024	CITIGROUP		3,999,936	4,000,000	0	1.F FE
125491-AT-7	CI FINANCIAL CORP		05/22/2024	Bank of America Merrill Lynch		989,800	1,000,000	0	2.C FE
161930-AB-8	CHASE 24RPL2 A1A - RMBS		05/23/2024	JP Morgan		863,141	1,000,000	2,618	1.A FE
26209X-AH-4	HONK 2024-1 A2 - ABS		06/28/2024	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	0	2.C FE
35250V-AA-2	FRANKLIN BSP CAPITAL CORP		04/29/2024	JP Morgan		989,080	1,000,000	0	2.C FE
36267J-AF-7	GSMBS 2022-PJ6 A4 - CMO/RMBS		04/25/2024	GOLDMAN		736,840	913,025	2,130	1.A
37190A-AB-5	GENPACT LUXEMBOURG SARL		05/30/2024	GOLDMAN		996,680	1,000,000	0	2.C FE
38141G-A9-5	GOLDMAN SACHS GROUP INC		04/18/2024	GOLDMAN		2,000,000	2,000,000	0	1.F FE
40440V-AB-1	HPS CORPORATE LENDING FUND		06/11/2024	SMBC SECURITIES INC		1,975,780	2,000,000	0	2.C FE
40445N-AA-6	HTAP 241 A - RMBS		06/21/2024	BARCLAYS CAPITAL INC FIXED INC		978,756	1,000,000	5,056	2.B FE
411707-AP-7	HARDEE'S FUNDING LLC - ABS		05/08/2024	EXCHANGE		2,942,813	3,000,000	19,946	1.B FE
41283L-BB-0	HARLEY-DAVIDSON FINANCIAL SERVICES INC		06/07/2024	Various		5,982,090	6,000,000	0	2.C FE
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO		06/05/2024	Various		2,992,800	3,000,000	0	1.G FE
45866F-BA-1	INTERCONTINENTAL EXCHANGE INC		05/06/2024	Bank of America Merrill Lynch		4,995,250	5,000,000	0	1.G FE
46647P-EH-5	JPMORGAN CHASE & CO		04/15/2024	JP Morgan		1,000,000	1,000,000	0	1.E FE
46657H-AA-9	HENDR 23D A - RMBS		04/25/2024	BANCO SANTANDER		1,039,141	1,000,000	2,539	1.A FE
46657W-AB-4	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS		04/17/2024	JP Morgan		987,188	1,000,000	4,833	1.A FE
61747Y-FR-1	MORGAN STANLEY		04/17/2024	MORGAN STANLEY CO		2,000,000	2,000,000	0	1.E FE
61774A-AE-3	MORGAN STANLEY DIRECT LENDING FUND		05/14/2024	TRUIST		988,900	1,000,000	0	2.C FE
62959A-AU-2	NXTC 171R AR - CDO		04/05/2024	SCOTIA		749,531	750,000	11,715	1.A FE
637639-AM-7	NATIONAL SECURITIES CLEARING CORP		06/17/2024	WELLS FARGO SECURITIES LLC		2,495,500	2,500,000	0	1.A FE
67080L-AD-7	NUVEEN LLC		04/08/2024	Bank of America Merrill Lynch		3,994,560	4,000,000	0	2.A FE
73071K-AA-4	PNT 241 A1 - RMBS		05/08/2024	NOMURA SECURITIES/FIXED INCOME		975,030	1,000,000	0	1.F FE
74938Q-AB-0	RCKT 24INV1 A2 - RMBS		06/13/2024	Bank of America Merrill Lynch		2,990,625	3,000,000	9,500	1.A FE
74942A-AA-1	RCKT 24CES3 A1A - RMBS		04/18/2024	BARCLAYS CAPITAL INC FIXED INC		1,499,995	1,500,000	6,591	1.A FE
78433D-AA-2	SEB4P 211 A2 - ABS		04/10/2024	BARCLAYS CAPITAL INC FIXED INC		2,340,618	2,493,750	24,783	2.C FE
86212X-AL-4	STR 241 A1 - ABS		04/05/2024	CITIGROUP		2,999,353	3,000,000	0	1.A FE
86212X-AM-2	STR 241 A2 - ABS		04/05/2024	CITIGROUP		2,999,851	3,000,000	0	1.A FE
86324C-AA-9	STRE 241 A - ABS		06/26/2024	GOLDMAN		1,999,647	2,000,000	0	1.G FE
864300-AA-6	SUBWAY 241 A21 - RMBS		05/30/2024	MORGAN STANLEY CO		1,000,000	1,000,000	0	2.B FE
90354P-AA-5	STEAM 2021-3 A - ABS		04/10/2024	MITSUBISHI UFJ SECURITIES		1,985,624	2,219,737	1,908	1.F FE
92259Q-AA-5	VCC 243 A - CMO/RMBS		06/10/2024	BARCLAYS CAPITAL INC FIXED INC		1,499,954	1,500,000	11,638	1.A FE
92839H-AA-4	VSTA 24CES1 A1 - RMBS		05/10/2024	PIPR		999,990	1,000,000	7,974	1.A FE
97064E-AA-6	WESTF 2018-A A - ABS		06/26/2024	DEUTSCHE BANK SECURITIES, INC.		1,558,503	1,617,124	2,560	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						80,998,411	81,993,635	114,449	XXX
2509999997. Total - Bonds - Part 3						80,998,415	81,993,640	114,449	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						80,998,415	81,993,640	114,449	XXX
19075Q-AF-9	COBANK ACB		04/09/2024	MORGAN STANLEY CO	3,000,000.000	3,000,000	0.00	0	2.B FE

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
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						3,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						3,000,000	XXX	0	XXX
76049Z-ZC-2	REPUBLIC INDEMNITY COMPANY OF AMERICA		06/30/2024	Stock Options	0.000	28,727		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						28,727	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						28,727	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						28,727	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						3,028,727	XXX	0	XXX
6009999999 - Totals						84,027,142	XXX	114,449	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31371K-BS-9	FN 253949 - RMBS		06/01/2024	Paydown		244	244	278	272	0	(28)	0	(28)	0	244	0	0	0	7	09/01/2031	1.A
38375B-2S-0	GNR 2013-0130 JA - CMO/RMBS		04/22/2024	Paydown		1,898	1,898	1,926	1,919	0	(21)	0	(21)	0	1,898	0	0	0	13	06/20/2063	1.A
38375B-Y6-3	GNR 2013-0110 HA - CMO/RMBS		05/01/2024	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	0	04/20/2063	1.A
912828-XT-2	UNITED STATES TREASURY		05/31/2024	Maturity @ 100.00		25,566,000	25,566,000	26,884,247	25,655,524	0	(171,520)	0	(171,520)	0	25,566,000	0	0	0	255,660	05/31/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						25,568,168	25,568,168	26,886,478	25,657,741	0	(171,569)	0	(171,569)	0	25,568,168	0	0	0	255,679	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		05/23/2024	Various		12,395	12,395	12,504	12,395	0	0	0	0	0	12,395	0	0	0	165	07/01/2043	1.B FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/03/2024	Paydown		1,458	1,457	1,823	1,793	0	(335)	0	(335)	0	1,458	0	0	0	19	02/01/2044	1.B FE
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/03/2024	Call @ 100.00		4,887	4,887	5,043	4,890	0	(3)	0	(3)	0	4,887	0	0	0	69	11/01/2045	1.A FE
19647P-BS-1	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/03/2024	Call @ 100.00		15,660	15,660	15,881	15,799	0	(9)	0	(9)	0	15,791	0	(131)	(131)	226	07/01/2057	1.A FE
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY -		06/01/2024	Paydown		89,861	89,861	70,316	70,589	0	19,272	0	19,272	0	89,861	0	0	0	756	04/01/2050	1.A FE
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/15/2024	Direct		120,000	120,000	128,123	120,488	0	(488)	0	(488)	0	120,000	0	0	0	2,400	11/15/2039	1.A FE
20775C-MV-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/15/2024	Direct		110,000	110,000	115,504	110,400	0	(400)	0	(400)	0	110,000	0	0	0	1,925	05/15/2039	1.A FE
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/15/2024	Direct		120,000	120,000	129,990	120,551	0	(551)	0	(551)	0	120,000	0	0	0	2,400	11/15/2041	1.A FE
3133N3-U9-3	FH RE6008 - RMBS		06/01/2024	Paydown		36,538	36,538	37,905	37,765	0	(1,227)	0	(1,227)	0	36,538	0	0	0	531	11/01/2049	1.A
3137HB-2V-5	FRETE ML-19 AUS - CMBS/RMBS		06/01/2024	Paydown		8,801	8,801	7,990	7,996	0	805	0	805	0	8,801	0	0	0	148	12/26/2036	1.B FE
31397P-PL-8	FHM M012 A1A - CMBS/RMBS		06/01/2024	Paydown		265,964	265,965	270,387	270,366	0	(4,402)	0	(4,402)	0	265,964	0	0	0	4,641	08/15/2051	1.B FE
31397P-PS-3	FHM M012 A1B - CMBS/RMBS		06/01/2024	Paydown		265,964	265,964	248,012	248,140	0	17,825	0	17,825	0	265,964	0	0	0	4,641	08/15/2051	1.B FE
3140JX-EE-4	FN B02832 - RMBS		06/01/2024	Paydown		638	638	661	661	0	(23)	0	(23)	0	638	0	0	0	8	09/01/2049	1.A
3140K0-EL-8	FN B04638 - RMBS		06/01/2024	Paydown		8,897	8,897	9,176	9,127	0	(230)	0	(230)	0	8,897	0	0	0	111	11/01/2049	1.A
3140QB-N5-3	FN CA4011 - RMBS		06/01/2024	Paydown		1,706	1,706	1,773	1,773	0	(67)	0	(67)	0	1,706	0	0	0	25	08/01/2049	1.A
3140QC-PN-0	FN CA4928 - RMBS		06/01/2024	Paydown		2,074	2,074	2,149	2,147	0	(73)	0	(73)	0	2,074	0	0	0	26	01/01/2050	1.A
31418D-HY-1	FN MA3846 - RMBS		06/01/2024	Paydown		12,705	12,705	13,044	12,988	0	(283)	0	(283)	0	12,705	0	0	0	147	11/01/2049	1.A
31418D-JW-3	FN MA3876 - RMBS		06/01/2024	Paydown		4,748	4,748	4,891	4,886	0	(138)	0	(138)	0	4,748	0	0	0	61	12/01/2049	1.A
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		06/01/2024	Paydown		8,679	8,679	8,781	8,769	0	(90)	0	(90)	0	8,679	0	0	0	94	07/01/2037	1.B FE
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS		06/01/2024	Paydown		16,165	16,165	17,194	17,135	0	(970)	0	(970)	0	16,165	0	0	0	237	05/21/2044	1.B FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		06/01/2024	Paydown		20,352	20,352	20,902	20,591	0	(240)	0	(240)	0	20,352	0	0	0	250	02/01/2047	1.A FE
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		06/01/2024	Paydown		206,856	206,856	208,442	206,856	0	0	0	0	0	206,856	0	0	0	2,170	06/01/2043	1.B FE
45203L-BD-4	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/03/2024	Direct		15,000	15,000	15,181	15,000	0	0	0	0	0	15,000	0	0	0	403	12/01/2028	1.B FE
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2024	Paydown		9,060	9,060	9,410	9,338	0	(277)	0	(277)	0	9,060	0	0	0	180	02/01/2031	1.A FE
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/03/2024	Direct		16,124	16,124	16,714	16,148	0	(24)	0	(24)	0	16,124	0	0	0	272	03/01/2059	1.A FE
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		06/01/2024	Paydown		8,803	8,803	9,660	9,469	0	(666)	0	(666)	0	8,803	0	0	0	127	02/01/2033	1.A FE
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		06/01/2024	Paydown		8,608	8,608	8,711	8,608	0	0	0	0	0	8,608	0	0	0	107	12/01/2038	1.A FE
57419R-GH-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		06/01/2024	Paydown		8,938	8,938	9,071	8,938	0	0	0	0	0	8,938	0	0	0	140	07/01/2043	1.A FE
57419R-H7-3	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		06/01/2024	Call @ 100.00		5,809	5,809	5,959	5,906	0	(6)	0	(6)	0	5,900	0	(91)	(91)	96	11/01/2058	1.A FE
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/03/2024	Direct		50,000	50,000	51,816	50,246	0	(246)	0	(246)	0	50,000	0	0	0	1,000	06/01/2046	1.C FE
594653-7K-7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/03/2024	Direct		145,000	145,000	152,633	145,776	0	(776)	0	(776)	0	145,000	0	0	0	2,900	06/01/2046	1.C FE
594653-7N-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/03/2024	Direct		85,000	85,000	89,465	85,403	0	(403)	0	(403)	0	85,000	0	0	0	1,488	06/01/2047	1.C FE
60416Q-FU-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2024	Paydown		22,820	22,820	22,865	22,820	0	0	0	0	0	22,820	0	0	0	213	12/01/2042	1.A FE
60416Q-FV-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2024	Paydown		46,600	46,600	46,854	46,600	0	0	0	0	0	46,600	0	0	0	457	03/01/2043	1.A FE
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2024	Paydown		26,009	26,009	26,209	26,009	0	0	0	0	0	26,009	0	0	0	296	07/01/2044	1.A FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2024	Paydown		3,113	3,113	3,186	3,113	0	0	0	0	0	3,113	0	0	0	37	11/01/2044	1.A FE
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2024	Paydown		17,142	17,142	17,420	17,183	0	(41)	0	(41)	0	17,142	0	0	0	209	02/01/2045	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2024	Paydown		13,530	13,530	14,049	13,606	0	(76)	0	(76)	0	13,530	0	0	0	173	04/01/2045	1.A FE
60416Q-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2024	Paydown		59,153	59,153	60,611	59,369	0	(216)	0	(216)	0	59,153	0	0	0	743	06/01/2045	1.A FE
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2024	Paydown		19,044	19,044	19,410	19,194	0	(151)	0	(151)	0	19,044	0	0	0	177	10/01/2046	1.A FE
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2024	Paydown		16,976	16,976	17,441	17,195	0	(219)	0	(219)	0	16,976	0	0	0	214	03/01/2047	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
60416S-HX-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS		06/03/2024	Direct		30,000	30,000	31,426	30,179	0	(179)	0	(179)	0	30,000	0	0	0	646	01/01/2045	1.B FE
60416S-KD-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS		06/03/2024	Direct		20,000	20,000	20,707	20,196	0	(196)	0	(196)	0	20,000	0	0	0	456	01/01/2041	1.B FE
60535Q-PH-7	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/03/2024	Call @ 100.00		110,000	110,000	117,305	110,542	0	(542)	0	(542)	0	110,000	0	0	0	2,200	12/01/2046	1.A FE
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		06/01/2024	Paydown		2,914	2,914	3,015	2,927	0	(13)	0	(13)	0	2,914	0	0	0	51	01/01/2040	1.B FE
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/01/2024	Direct		65,000	65,000	68,019	65,382	0	(382)	0	(382)	0	65,000	0	0	0	1,298	05/01/2038	1.B FE
60637B-VE-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/01/2024	Direct		65,000	65,000	72,704	65,501	0	(501)	0	(501)	0	65,000	0	0	0	1,323	05/01/2050	1.B FE
61212W-GR-0	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		06/03/2024	Direct		120,000	120,000	135,324	120,648	0	(648)	0	(648)	0	120,000	0	0	0	2,400	06/01/2050	1.B FE
641272-FX-2	NEVADA HSG DIV		04/01/2024	Direct		35,000	35,000	39,095	35,000	0	0	0	0	0	35,000	0	0	0	831	04/01/2039	1.E FE
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV		04/01/2024	Direct		155,000	155,000	173,612	156,229	0	(1,229)	0	(1,229)	0	155,000	0	0	0	3,488	10/01/2048	1.C FE
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS		06/03/2024	Direct		5,000	5,000	5,215	5,025	0	(25)	0	(25)	0	5,000	0	0	0	88	03/01/2045	1.A FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		06/01/2024	Paydown		16,050	16,050	16,537	16,279	0	(230)	0	(230)	0	16,050	0	0	0	200	08/01/2038	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		06/01/2024	Paydown		12,583	12,583	12,953	12,648	0	(65)	0	(65)	0	12,583	0	0	0	136	02/01/2043	1.A FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		06/01/2024	Paydown		54,394	54,394	55,486	54,394	0	0	0	0	0	54,394	0	0	0	571	07/01/2043	1.A FE
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		04/01/2024	Direct		20,000	20,000	21,707	20,161	0	(161)	0	(161)	0	20,000	0	0	0	381	01/01/2050	1.A FE
64972C-BD-4	NEW YORK CITY HOUSING DEVELOPMENT CORPOR		06/15/2024	Paydown		13,290	13,290	13,297	13,290	0	0	0	0	0	13,290	0	0	0	169	06/15/2036	1.C FE
64986M-Q3-2	NEW YORK ST HSG FIN AGY REV - RMBS		05/15/2024	Direct		35,000	35,000	35,739	35,000	0	0	0	0	0	35,000	0	0	0	945	11/15/2042	1.A FE
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		04/01/2024	Direct		40,000	40,000	41,027	40,087	0	(87)	0	(87)	0	40,000	0	0	0	700	10/01/2035	1.B FE
67756Q-NM-5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2024	Paydown		52,290	52,290	55,258	53,142	0	(852)	0	(852)	0	52,290	0	0	0	763	02/01/2044	1.A FE
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2024	Paydown		17,597	17,597	17,917	17,719	0	(121)	0	(121)	0	17,597	0	0	0	203	03/01/2036	1.A FE
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		04/01/2024	Direct		35,000	35,000	37,161	35,119	0	(119)	0	(119)	0	35,000	0	0	0	700	10/01/2046	1.B FE
72316W-ZA-8	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		06/01/2024	Paydown		16,481	16,481	16,763	16,529	0	(48)	0	(48)	0	16,481	0	0	0	235	10/01/2044	1.A FE
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2024	Direct		5,000	5,000	5,292	5,070	0	(70)	0	(70)	0	5,000	0	0	0	103	07/01/2043	1.A FE
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		04/01/2024	Direct		45,000	45,000	47,490	45,589	0	(589)	0	(589)	0	45,000	0	0	0	976	01/01/2047	1.A FE
83756C-7X-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		05/01/2024	Direct		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	230	05/01/2054	1.A FE
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		05/01/2024	Direct		60,000	60,000	61,238	60,080	0	(80)	0	(80)	0	60,000	0	0	0	918	11/01/2037	1.A FE
83756C-TX-3	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		05/01/2024	Direct		80,000	80,000	83,135	80,412	0	(412)	0	(412)	0	80,000	0	0	0	1,712	05/01/2039	1.A FE
88275A-DC-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/01/2024	Paydown		16,376	16,376	17,020	16,867	0	(491)	0	(491)	0	16,376	0	0	0	180	10/01/2032	1.A FE
88275F-NX-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/03/2024	Direct		50,000	50,000	51,852	50,179	0	(179)	0	(179)	0	50,000	0	0	0	821	03/01/2039	1.B FE
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/03/2024	Paydown		7,129	7,129	7,367	7,262	0	(133)	0	(133)	0	7,129	0	0	0	102	09/01/2047	1.B FE
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2024	Call @ 100.00		2,050	2,050	2,109	2,101	0	(1)	0	(1)	0	2,100	0	(50)	(50)	24	07/01/2037	1.A FE
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2024	Call @ 100.00		2,050	2,050	2,109	2,101	0	(1)	0	(1)	0	2,100	0	(50)	(50)	24	07/01/2037	1.A FE
91412G-TT-2	UNIVERSITY CALIF REVS		05/15/2024	Call @ 100.00		3,000,000	3,000,000	3,390,870	3,046,630	0	(46,630)	0	(46,630)	0	3,000,000	0	0	0	75,000	05/15/2027	1.C FE
91412G-TU-9	UNIVERSITY CALIF REVS		05/15/2024	Call @ 100.00		1,835,000	1,835,000	2,068,651	1,862,907	0	(27,907)	0	(27,907)	0	1,835,000	0	0	0	45,875	05/15/2028	1.C FE
91412G-UC-7	UNIVERSITY CALIF REVS		05/15/2024	Call @ 100.00		3,000,000	3,000,000	3,404,400	3,048,158	0	(48,158)	0	(48,158)	0	3,000,000	0	0	0	75,000	05/15/2026	1.C FE
91743P-AE-5	UTAH HSG CORP - RMBS		06/01/2024	Paydown		5,073	5,073	5,577	5,539	0	(467)	0	(467)	0	5,073	0	0	0	74	04/21/2044	1.B FE
91743P-AF-2	UTAH HSG CORP - RMBS		06/01/2024	Paydown		760	760	813	809	0	(49)	0	(49)	0	760	0	0	0	11	05/21/2044	1.B FE
91743P-AH-8	UTAH HSG CORP - RMBS		06/01/2024	Paydown		910	910	1,022	910	0	0	0	0	0	910	0	0	0	15	06/21/2044	1.B FE
91743P-AJ-4	UTAH HSG CORP - RMBS		06/01/2024	Paydown		5,596	5,596	6,063	6,019	0	(423)	0	(423)	0	5,596	0	0	0	82	07/21/2044	1.B FE
91743P-AK-1	UTAH HSG CORP - RMBS		06/01/2024	Paydown		779	779	834	789	0	(10)	0	(10)	0	779	0	0	0	11	08/21/2044	1.B FE
91743P-ES-0	UTAH HSG CORP		06/21/2024	Direct		6,159	6,159	6,300	6,170	0	(11)	0	(11)	0	6,159	0	0	0	141	04/21/2053	1.B FE
91743P-EY-7	UTAH HSG CORP		06/21/2024	Direct		69,738	69,738	71,307	69,856	0	(118)	0	(118)	0	69,738	0	0	0	2,245	10/21/2053	1.B FE
924190-GP-0	VERMONT HSG FIN AGY - RMBS		05/01/2024	Direct		35,000	35,000	36,115	35,000	0	0	0	0	0	35,000	0	0	0	700	11/01/2044	1.B FE
924190-HG-9	VERMONT HSG FIN AGY - RMBS		05/01/2024	Direct		70,000	70,000	71,620	70,178	0	(178)	0	(178)	0	70,000	0	0	0	1,313	11/01/2045	1.B FE
924190-KG-5	VERMONT HSG FIN AGY - RMBS		05/01/2024	Direct		100,000	100,000	105,846	100,478	0	(478)	0	(478)	0	100,000	0	0	0	2,000	11/01/2046	1.B FE
92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		04/25/2024	Paydown		456,901	456,901	489,286	486,181	0	(29,279)	0	(29,279)	0	456,901	0	0	0	9,138	03/25/2038	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		06/01/2024	Paydown		58,118	58,118	60,572	60,250	0	(2,131)	0	(2,131)	0	58,118	0	0	0	739	11/25/2039	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS		06/03/2024	Call @ 100.00		35,000	35,000	35,471	35,075	0	(75)	0	(75)	0	35,000	0	0	0	525	12/01/2044	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						11,788,314	11,788,313	12,959,786	11,926,630	0	(137,996)	0	(137,996)	0	11,788,634	0	(320)	(320)	266,028	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		06/16/2024	Paydown		57,256	57,256	53,571	53,637	0	3,619	0	3,619	0	57,256	0	0	0	688	11/16/2041	1.G FE
000825-AA-7	ACAM 19FL1 A - CMBS		04/16/2024	Paydown		40,028	40,028	39,923	40,028	0	0	0	0	0	40,028	0	0	0	914	11/16/2034	1.A FE
000844-AA-8	ABPCI 8 A1A - CDO	C	06/05/2024	Paydown		1,500,000	1,500,000	1,502,370	1,500,861	0	(861)	0	(861)	0	1,500,000	0	0	0	71,285	04/20/2032	1.A FE
000848-AA-9	ABPCI X A1A - CDO		04/22/2024	Paydown		9,019	9,019	8,870	8,928	0	91	0	91	0	9,019	0	0	0	351	01/20/2032	1.A FE
00173U-AE-4	AMMC 27 AJ - CDO	C	04/03/2024	DEUTSCHE BANK SECURITIES, INC.		3,112,648	3,080,000	3,080,000	3,080,000	0	0	0	0	0	3,080,000	0	32,648	32,648	116,750	01/22/2036	1.A FE
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		04/20/2024	Paydown		41,667	41,667	41,667	41,302	365	0	0	365	0	41,667	0	0	0	1,159	04/20/2026	3.A FE
00256D-AA-0	AASET 2019-1 A - ABS		06/15/2024	Paydown		17,873	17,873	11,380	11,725	0	6,148	0	6,148	0	17,873	0	0	0	286	05/15/2039	5.B FE
00436M-AA-3	AALLC 181 A - ABS		06/02/2024	Paydown		31,734	31,734	33,079	32,295	0	(561)	0	(561)	0	31,734	0	0	0	512	12/02/2033	1.F FE
00449T-AA-3	ACHM 24HE1 A - RMBS		06/25/2024	Paydown		28,526	28,526	28,524	0	0	1	0	1	0	28,526	0	0	0	207	05/25/2039	1.A FE
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		06/01/2024	Paydown		23,794	23,794	23,843	23,679	0	115	0	115	0	23,794	0	0	0	675	06/25/2035	1.A FM
03330P-AA-7	ANCHF 5 A - CDO		04/25/2024	Paydown		210,271	210,271	212,771	211,543	0	(1,272)	0	(1,272)	0	210,271	0	0	0	4,311	04/25/2036	1.A FE
03464H-AA-3	AOMT 225 A1 - RMBS		06/01/2024	Paydown		39,503	39,503	38,522	38,669	0	834	0	834	0	39,503	0	0	0	738	05/25/2067	1.A FE
038370-AA-0	AQFIT 2019-A A - ABS		06/15/2024	Paydown		7,033	7,033	7,203	7,251	0	(218)	0	(218)	0	7,033	0	0	0	92	07/16/2040	1.A FE
038413-AA-8	AQFIT 2020-A A - ABS		06/17/2024	Paydown		59,590	59,590	60,047	60,076	0	(486)	0	(486)	0	59,590	0	0	0	468	07/17/2046	1.A FE
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	06/17/2024	Paydown		870,837	870,837	870,837	870,837	0	0	0	0	0	870,837	0	0	0	26,683	12/17/2035	1.A FE
03881E-AA-5	ARCLO 2021-FL2 A - CMBS	C	06/17/2024	Paydown		1,599,571	1,599,571	1,595,073	0	0	4,499	0	4,499	0	1,599,571	0	0	0	34,576	05/15/2036	1.A FE
04016U-AE-7	ARES XLVI A2 - CDO	C	05/23/2024	Paydown		1,200,000	1,200,000	1,191,963	1,195,386	0	4,614	0	4,614	0	1,200,000	0	0	0	49,489	01/15/2030	1.A FE
04362V-AA-3	ASCNT 24A A - ABS		06/25/2024	Paydown		86,638	86,638	86,214	0	0	425	0	425	0	86,638	0	0	0	352	10/25/2050	1.C FE
05493N-AA-0	BDS 21FL9 A - CMBS	C	06/18/2024	Paydown		233,545	233,546	233,546	233,546	0	0	0	0	0	233,545	0	0	0	7,734	11/18/2038	1.A FE
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C	06/17/2024	Paydown		155,650	155,650	151,759	152,866	0	2,784	0	2,784	0	155,650	0	0	0	3,841	12/15/2038	1.A FE
05608B-AA-8	BX 2019-IMC A - CMBS		04/15/2024	Paydown		529,021	529,021	529,021	529,021	0	0	0	0	0	529,021	0	0	0	11,439	04/17/2034	1.A
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		06/01/2024	Paydown		60,302	60,302	59,177	59,305	0	997	0	997	0	60,302	0	0	0	1,172	07/25/2052	1.A FE
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		06/01/2024	Paydown		68,578	68,578	65,932	65,870	0	2,708	0	2,708	0	68,578	0	0	0	690	06/26/2051	1.A
07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS		06/01/2024	Paydown		1,445	1,445	1,485	1,478	0	(33)	0	(33)	0	1,445	0	0	0	26	07/25/2034	1.A FM
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		06/01/2024	Paydown		18,447	18,447	18,623	17,226	1,235	(13)	0	1,222	0	18,447	0	0	0	229	07/25/2034	1.A FM
07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS		06/01/2024	Paydown		1,054	1,054	1,060	1,054	0	0	0	0	0	1,054	0	0	0	25	03/25/2044	1.A FM
10901U-AA-0	BDF I A - CDO	C	04/25/2024	Paydown		214,480	214,480	221,824	217,489	0	(3,009)	0	(3,009)	0	214,480	0	0	0	4,558	04/25/2036	1.A FE
11271R-AA-7	BROOKFIELD FINANCE LLC		04/01/2024	Maturity @ 100.00		236,000	236,000	253,144	236,621	0	(621)	0	(621)	0	236,000	0	0	0	4,720	04/01/2024	1.G FE
12327C-AA-2	BJETS 241 A - ABS		06/15/2024	Paydown		110,723	110,723	110,721	0	0	2	0	2	0	110,723	0	0	0	713	05/16/2039	1.F FE
12327F-AA-5	BJETS 2020-1 A - ABS		04/15/2024	Paydown		179,598	179,598	179,724	179,654	0	(56)	0	(56)	0	179,598	0	0	0	3,065	11/15/2035	1.F FE
12510H-AC-4	CAUTO 2020-1 A3 - ABS		06/15/2024	Paydown		1,186	1,186	1,241	1,224	0	(38)	0	(38)	0	1,186	0	0	0	16	02/15/2050	1.A FE
12529K-AA-0	CFMT 21GRN1 A - ABS		06/20/2024	Paydown		66,317	66,317	66,316	66,317	0	0	0	0	0	66,317	0	0	0	302	03/20/2041	1.B FE
12530B-AA-7	CFMT 2021-3 A - CMO/RMBS		06/25/2024	Paydown		2,461,902	2,461,902	2,461,898	2,462,665	0	(763)	0	(763)	0	2,461,902	0	0	0	13,935	10/27/2031	1.A FE
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		06/25/2024	Paydown		1,156,829	1,156,829	1,095,311	1,122,421	0	34,408	0	34,408	0	1,156,829	0	0	0	8,599	02/26/2052	1.A FE
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		06/25/2024	Paydown		74,910	74,910	74,909	75,078	0	(168)	0	(168)	0	74,910	0	0	0	1,119	03/25/2067	1.C FE
12563L-AS-6	CLIF 203 A - ABS		06/18/2024	Paydown		37,500	37,500	37,629	37,591	0	(91)	0	(91)	0	37,500	0	0	0	323	10/18/2045	1.F FE
12569Q-AA-8	CHNGE 234 A1 - RMBS		06/01/2024	Paydown		67,407	67,407	67,406	67,407	0	0	0	0	0	67,407	0	0	0	2,019	09/25/2058	1.A FE
12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS		06/01/2024	Paydown		75,129	75,129	77,881	77,439	0	(2,309)	0	(2,309)	0	75,129	0	0	0	1,056	05/25/2043	1.A
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		06/01/2024	Paydown		4,494	4,492	4,604	4,548	0	(54)	0	(54)	0	4,494	0	0	0	86	12/20/2035	1.B FM
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS		06/01/2024	Paydown		614	614	634	626	0	(12)	0	(12)	0	614	0	0	0	13	05/25/2034	1.A FM
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS		06/01/2024	Paydown		2,395	2,395	2,423	2,255	0	140	0	140	0	2,395	0	0	0	47	11/20/2034	1.A FM
14576A-AA-0	CARM 201 A1 - ABS		06/15/2024	Paydown		6,250	6,250	5,930	3,757	0	321	0	321	0	6,250	0	0	0	40	12/15/2050	1.A FE
14576A-AC-6	CARM 201 A3 - ABS		06/15/2024	Paydown		1,250	1,250	1,251	1,251	0	(1)	0	(1)	0	1,250	0	0	0	15	12/15/2050	1.F FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		05/25/2024	Paydown		114,079	114,079	110,217	113,318	0	760	0	760	0	114,079	0	0	0	854	03/25/2062	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14856G-AA-8	CLAST 2021-1 A - ABS		06/15/2024	Paydown		7,037	7,037	7,218	7,161	0	(125)	0	(125)	0	7,037	0	0	0	91	01/15/2046	1.G FE
15137E-BN-2	CECLO 21 A1R - CDO		04/29/2024	Paydown		177,732	177,732	177,732	177,713	0	19	0	19	0	177,732	0	0	0	6,015	07/29/2030	1.A FE
15672R-AA-3	CERB 24 A1 - CDO	C	04/15/2024	Paydown		67,998	67,998	67,500	68,082	0	(85)	0	(85)	0	67,998	0	0	0	2,536	07/15/2030	1.A FE
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		06/01/2024	Paydown		11,004	11,004	11,244	11,237	0	(233)	0	(233)	0	11,004	0	0	0	182	03/25/2050	1.A
161930-AB-8	CHASE 24RPL2 A1A - RMBS		06/25/2024	Paydown		7,090	7,090	6,119	0	0	970	0	970	0	7,090	0	0	0	19	08/25/2064	1.A FE
17030E-AA-5	CHNGE 2022-3 A1 - CMO/RMBS		06/01/2024	Paydown		191,731	191,731	187,604	188,715	0	3,017	0	3,017	0	191,731	0	0	0	3,757	05/25/2067	1.F FE
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		06/01/2024	Paydown		33,904	33,904	33,903	33,992	0	(89)	0	(89)	0	33,904	0	0	0	406	01/25/2067	1.C FE
17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS		06/01/2024	Paydown		15,623	16,137	15,761	4,523	8,293	2,682	(126)	11,100	0	15,623	0	0	0	445	09/25/2036	1.A FM
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS		06/01/2024	Paydown		11,358	11,358	11,619	11,609	0	(252)	0	(252)	0	11,358	0	0	0	167	05/25/2044	1.A
17322N-AD-6	CMLTI 2014-J1 A2 - CMO/RMBS		06/01/2024	Paydown		3,686	3,686	3,746	3,740	0	(54)	0	(54)	0	3,686	0	0	0	54	05/25/2044	1.A
19421U-AB-0	CASL 2019-A A2 - ABS		06/25/2024	Paydown		21,549	21,549	20,220	20,521	0	1,028	0	1,028	0	21,549	0	0	0	289	12/28/2048	1.A FE
19423D-AB-6	CASL 2018-A A2 - ABS		06/25/2024	Paydown		38,002	38,002	37,756	37,811	0	191	0	191	0	38,002	0	0	0	636	12/26/2047	1.D FE
19424K-AB-9	CASL 2021-A A2 - ABS		06/25/2024	Paydown		142,867	142,867	142,838	142,844	0	22	0	22	0	142,867	0	0	0	927	07/25/2051	1.A FE
19685E-AA-9	COLT 222 A1 - CMO/RMBS		06/01/2024	Paydown		52,643	52,643	45,092	45,206	0	7,437	0	7,437	0	52,643	0	0	0	688	02/25/2067	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		06/01/2024	Paydown		53,553	53,553	53,736	53,676	0	(123)	0	(123)	0	53,553	0	0	0	328	01/26/2065	1.A FE
19688M-AA-8	COLT 2022-8 A1 - CMO/RMBS		06/01/2024	Paydown		48,029	48,029	48,299	48,418	0	(388)	0	(388)	0	48,029	0	0	0	1,254	08/25/2067	1.A FE
20824D-AA-1	CONN 24A A - ABS		06/15/2024	Paydown		338,328	338,328	338,322	0	0	6	0	6	0	338,328	0	0	0	7,129	01/16/2029	2.B FE
233046-AF-8	DNKN 2017-1 AII - RMBS		05/20/2024	Paydown		5,545	5,545	4,977	5,074	0	471	0	471	0	5,545	0	0	0	112	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1 A22 - RMBS		05/20/2024	Paydown		5,000	5,000	4,781	4,839	0	161	0	161	0	5,000	0	0	0	101	05/20/2049	2.B FE
233046-AM-3	DNKN 2019-1 A22 - ABS		05/20/2024	Paydown		5,000	5,000	5,375	5,255	0	(255)	0	(255)	0	5,000	0	0	0	100	05/20/2049	1.C FE
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS		06/25/2024	Paydown		18,784	18,784	15,880	15,761	0	3,023	0	3,023	0	18,784	0	0	0	468	06/25/2035	5.C FM
26208L-AC-2	HONK 2018-1 A2 - RMBS		04/20/2024	Paydown		2,500	2,500	2,644	2,555	0	(55)	0	(55)	0	2,500	0	0	0	59	04/20/2048	2.C FE
26209X-AC-5	HONK 2020-2 A2 - RMBS		04/20/2024	Paydown		2,500	2,500	2,569	2,555	0	(55)	0	(55)	0	2,500	0	0	0	40	01/20/2051	2.C FE
26857E-AA-6	ELFI 2019-A A - ABS		06/25/2024	Paydown		8,137	8,137	8,299	8,258	0	(121)	0	(121)	0	8,137	0	0	0	85	03/25/2044	1.A FE
28852L-AA-1	ECLO III A1 - CDO		04/22/2024	Paydown		176,502	176,502	175,659	176,298	0	204	0	204	0	176,502	0	0	0	6,602	07/22/2030	1.A FE
31684H-AA-8	FIGRE 24HE1 A - RMBS		06/25/2024	Paydown		162,078	162,078	162,076	0	0	1	0	1	0	162,078	0	0	0	1,455	03/25/2054	1.A FE
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS		06/01/2024	Paydown		2,215	2,215	1,585	1,617	533	65	0	598	0	2,215	0	0	0	53	11/25/2037	1.A FM
32113J-CG-8	FNLC 2005-4 A4 - RMBS		06/25/2024	Paydown		78,602	78,602	76,862	76,473	0	2,129	0	2,129	0	78,602	0	0	0	1,341	02/25/2036	1.A FM
33767P-AA-6	FKH 2022-SFR2 A - CMBS		05/01/2024	Paydown		2,388	2,388	2,303	2,304	0	83	0	83	0	2,388	0	0	0	39	07/19/2039	1.A FE
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS		06/01/2024	Paydown		32,721	32,721	30,502	30,513	0	2,208	0	2,208	0	32,721	0	0	0	414	10/25/2051	1.A
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		06/01/2024	Paydown		28,991	28,991	29,159	29,099	0	(108)	0	(108)	0	28,991	0	0	0	289	11/27/2051	1.A
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		06/01/2024	Paydown		37,909	37,909	36,949	36,897	0	1,012	0	1,012	0	37,909	0	0	0	398	09/25/2051	1.A
34417M-AB-3	FOCUS 2017-1 A22 - ABS		04/30/2024	Paydown		3,750	3,750	3,976	3,892	0	(142)	0	(142)	0	3,750	0	0	0	95	04/30/2047	2.B FE
34417R-AB-2	FOCUS 221 A2 - RMBS		04/30/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	90	07/30/2052	2.B FE
34960J-AS-4	FCO 6RR ATR - CDO		04/10/2024	Paydown		175,769	175,769	175,630	173,386	0	2,383	0	2,383	0	175,769	0	0	0	6,244	07/10/2030	1.A FE
34961P-AL-4	FCBSL 5R B2R - CDO		04/11/2024	Paydown		1,000,000	1,000,000	1,000,382	1,000,186	0	(186)	0	(186)	0	1,000,000	0	0	0	13,615	07/11/2030	1.B FE
34963V-AA-3	FCO XVII A - CDO	C	04/15/2024	Paydown		156,689	156,689	156,689	156,689	0	0	0	0	0	156,689	0	0	0	7,538	01/15/2030	1.A FE
361528-AA-0	GBXL 2022-1 A - ABS		06/20/2024	Paydown		10,864	11,305	11,300	11,300	0	(436)	0	(436)	0	10,864	0	0	0	130	02/20/2052	1.F FE
36166V-AE-5	GCI CREDIT SUISSE A - ABS		06/18/2024	Paydown		20,050	20,050	20,045	20,045	0	5	0	5	0	20,050	0	0	0	199	06/18/2046	1.F FE
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		06/25/2024	Paydown		11,711	11,711	8,582	8,538	2,933	240	0	3,173	0	11,711	0	0	0	49	03/25/2037	1.A FM
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		06/01/2024	Paydown		1,057	1,057	1,119	1,108	0	(51)	0	(51)	0	1,057	0	0	0	22	09/25/2034	1.A FM
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS		06/01/2024	Paydown		3,401	3,401	3,387	3,348	0	53	0	53	0	3,401	0	0	0	52	01/25/2035	1.A FM
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS		06/01/2024	Paydown		505	505	501	395	100	10	0	111	0	505	0	0	0	8	01/25/2035	1.A FM
36267J-AF-7	GSMBS 2022-PJ6 A4 - CMO/RMBS		06/01/2024	Paydown		15,078	15,078	12,168	0	0	2,910	0	2,910	0	15,078	0	0	0	60	01/27/2053	1.A
38172F-AA-6	GOCAP 34R AR1 - CDO	C	05/06/2024	Paydown		814,486	814,486	808,197	812,595	0	1,891	0	1,891	0	814,486	0	0	0	30,035	03/14/2031	1.A FE
38172H-AA-2	GOCAP 45 A - CDO	C	04/22/2024	Paydown		6,820	6,820	6,822	6,820	0	1	0	1	0	6,820	0	0	0	258	10/20/2031	1.A FE
38173M-AA-0	GOLUB CAPITAL BDC INC		04/08/2024	Call @ 100.00		1,000,000	1,000,000	1,037,522	1,002,628	0	(2,628)	0	(2,628)	0	1,000,000	0	0	0	16,219	04/15/2024	2.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
38175B-AA-2	GOCAP 36 A - CDO	C	05/06/2024	Paydown		99,427	99,427	99,049	99,593	0	(167)	0	(167)	0	99,427	0	0	0	3,465	02/05/2031	1.A FE
38175J-AA-5	GOCAP 17-R A1R - CDO		04/25/2024	Paydown		156,235	156,235	155,706	156,282	0	(47)	0	(47)	0	156,235	0	0	0	5,768	10/25/2030	1.A FE
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS		04/20/2024	Paydown		21,934	21,934	21,934	21,934	0	0	0	0	0	21,934	0	0	0	323	10/19/2029	1.F FE
39809L-AA-2	GSTNE 19FL2 A - CMBS	C	06/17/2024	Paydown		293,987	293,987	292,065	293,417	0	570	0	570	0	293,987	0	0	0	10,354	09/15/2037	1.A FE
411707-AD-4	HNGRY 2018-1 A2 - RMBS		04/05/2024	Paydown		1,890,000	1,890,000	2,015,439	1,934,067	0	(44,067)	0	(44,067)	0	1,890,000	0	0	0	27,336	06/22/2048	2.B FE
411707-AH-5	HNGRY 2020-1 A2 - ABS		06/20/2024	Paydown		2,500	2,500	2,650	2,600	0	(100)	0	(100)	0	2,500	0	0	0	50	12/20/2050	2.B FE
411707-AM-4	HNGRY 241 A2 - RMBS		05/08/2024	EXCHANGE		2,942,813	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	(57,188)	(57,188)	19,946	03/20/2054	2.B FE
411707-AP-7	HNGRY 241A2 - ABS		06/20/2024	Paydown		7,500	7,500	7,357	0	0	143	0	143	0	7,500	0	0	0	77	03/20/2054	1.B FE
43133K-AC-9	HCOMF 1 ARR - CDO	C	05/01/2024	Paydown		22,656	22,656	22,565	22,596	0	60	0	60	0	22,656	0	0	0	295	11/01/2035	1.B FE
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		06/25/2024	Paydown		38,170	38,170	38,563	38,430	0	(261)	0	(261)	0	38,170	0	0	0	609	12/26/2025	2.C FE
43730N-AA-4	HPA 221 A - CMBS		06/01/2024	Paydown		630,516	630,516	624,169	620,879	0	9,637	0	9,637	0	630,516	0	0	0	10,274	04/19/2039	1.A FE
43789K-AA-0	HOF 2022-1 A1 - CMO/RMBS		06/01/2024	Paydown		26,703	26,703	26,426	26,471	0	232	0	232	0	26,703	0	0	0	629	07/25/2067	1.A FE
45276N-AA-9	IMPRL 2022-NQM4 A1 - CMO/RMBS		06/01/2024	Paydown		24,429	24,429	23,039	23,069	0	1,359	0	1,359	0	24,429	0	0	0	496	06/27/2067	1.A FE
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		06/01/2024	Paydown		19,512	19,512	17,454	17,473	0	2,039	0	2,039	0	19,512	0	0	0	289	03/25/2067	1.A FE
45276Q-AA-2	IMPRL 2022-NQM5 A1 - CMO/RMBS		06/01/2024	Paydown		43,698	43,698	42,660	42,839	0	859	0	859	0	43,698	0	0	0	1,007	08/25/2067	1.A FE
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		06/01/2024	Paydown		45,075	45,075	46,367	46,459	0	(1,384)	0	(1,384)	0	45,075	0	0	0	657	03/25/2050	1.A
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS		06/01/2024	Paydown		24,442	24,442	19,905	19,926	0	4,516	0	4,516	0	24,442	0	0	0	355	07/25/2052	1.A
466365-AB-9	JACK 2019-1 A2II - RMBS		05/25/2024	Paydown		3,750	3,750	3,380	3,473	0	277	0	277	0	3,750	0	0	0	84	08/25/2049	2.B FE
466365-AD-5	JACK 2022-1 A21 - RMBS		05/25/2024	Paydown		2,500	2,500	2,493	2,495	0	5	0	5	0	2,500	0	0	0	43	02/26/2052	2.B FE
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS		06/01/2024	Paydown		7,313	7,313	7,514	7,507	0	(194)	0	(194)	0	7,313	0	0	0	85	09/17/2042	1.B FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	06/15/2024	Paydown		35,600	35,600	35,266	35,288	0	312	0	312	0	35,600	0	0	0	588	04/15/2044	2.A FE
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		06/01/2024	Paydown		40,306	40,306	38,669	38,644	0	1,662	0	1,662	0	40,306	0	0	0	404	02/26/2052	1.A
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		06/01/2024	Paydown		46,552	46,552	45,357	45,313	0	1,240	0	1,240	0	46,552	0	0	0	487	07/25/2052	1.A
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		06/25/2024	Paydown		113,380	113,380	105,215	105,477	0	7,904	0	7,904	0	113,380	0	0	0	2,294	01/25/2063	1.A FE
46657W-AB-4	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS		06/01/2024	Paydown		24,785	24,785	24,468	0	0	318	0	318	0	24,785	0	0	0	203	10/26/2054	1.A FE
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		04/30/2024	Paydown		2,500	2,500	2,424	2,447	0	53	0	53	0	2,500	0	0	0	51	04/30/2052	2.B FE
48669R-AA-9	KCAP F3C A - CDO		06/20/2024	Paydown		315,229	315,229	313,993	314,765	0	464	0	464	0	315,229	0	0	0	12,039	12/20/2029	1.A FE
55272X-AA-0	MFA FINANCIAL INC		06/15/2024	Maturity @ 100.00		1,000,000	1,000,000	991,250	998,109	0	1,891	0	1,891	0	1,000,000	0	0	0	31,250	06/15/2024	2.C PL
55283A-AA-7	MCA 3 A - CDO		05/15/2024	Paydown		109,080	109,080	109,040	109,026	0	55	0	55	0	109,080	0	0	0	1,773	11/15/2035	1.F FE
55283T-AA-6	MF1 2021-FL6 A - CMBS		06/18/2024	Paydown		423,238	423,238	423,238	423,238	0	0	0	0	0	423,238	0	0	0	10,702	07/18/2036	1.A FE
55284A-AA-6	MF1 2021-FL7 A - CMBS	C	06/18/2024	Paydown		1,175,150	1,175,150	1,137,692	1,143,815	0	31,335	0	31,335	0	1,175,150	0	0	0	31,357	10/21/2036	1.A FE
55284P-AC-9	MFRA 2022-NQM1 A1 - CMO/RMBS		06/01/2024	Paydown		57,131	57,131	53,122	53,243	0	3,888	0	3,888	0	57,131	0	0	0	778	12/27/2066	1.A FE
55284T-AA-5	MFRA 22INV1 A1 - RMBS		06/01/2024	Paydown		134,655	134,655	133,355	133,773	0	882	0	882	0	134,655	0	0	0	2,238	04/25/2066	1.A FE
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS		06/01/2024	Paydown		65,729	65,729	64,300	64,738	0	991	0	991	0	65,729	0	0	0	1,110	05/25/2067	1.A FE
55285U-AA-1	MFRA 22INV2 A1 - CMO/RMBS		06/01/2024	Paydown		46,914	46,914	46,160	46,273	0	641	0	641	0	46,914	0	0	0	982	07/25/2057	1.A FE
56577G-AA-7	MRNON 2020-1 A - CDO	C	04/15/2024	Paydown		507,936	507,936	507,936	507,936	0	0	0	0	0	507,936	0	0	0	19,429	01/17/2034	1.A FE
585490-AC-9	MELLO 22INV1 A2 - RMBS		06/01/2024	Paydown		34,709	34,709	34,362	34,318	0	390	0	390	0	34,709	0	0	0	456	03/25/2052	1.A
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		06/01/2024	Paydown		19,102	19,102	19,144	19,108	0	(6)	0	(6)	0	19,102	0	0	0	210	07/25/2051	1.A
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		06/01/2024	Paydown		28,326	28,326	27,387	27,376	0	950	0	950	0	28,326	0	0	0	295	12/25/2051	1.A
610331-AA-8	MCAF 2021-1 A2 - ABS	C	04/22/2024	Paydown		202,744	202,743	202,743	202,743	0	0	0	0	0	202,744	0	0	0	2,838	04/22/2031	1.F FE
61033W-AC-6	MCMML 9 A2 - CDO	C	04/22/2024	Paydown		156,802	156,802	156,850	156,809	0	(7)	0	(7)	0	156,802	0	0	0	2,571	10/22/2031	1.A FE
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		06/01/2024	Paydown		9,853	9,853	10,388	10,235	0	(383)	0	(383)	0	9,853	0	0	0	280	07/25/2034	1.A FM
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		06/01/2024	Paydown		47,925	47,925	46,712	46,649	0	1,276	0	1,276	0	47,925	0	0	0	481	05/25/2051	1.A
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		06/01/2024	Paydown		31,669	31,669	32,015	31,946	0	(278)	0	(278)	0	31,669	0	0	0	328	08/25/2051	1.A
61772Q-AE-0	MSRM 2021-6 A3 - RMBS		06/01/2024	Paydown		30,543	30,543	30,744	30,685	0	(141)	0	(141)	0	30,543	0	0	0	346	09/25/2051	1.A
62947A-AB-9	NPRL 2019-2 A2 - ABS		06/19/2024	Paydown		28,716	28,716	27,440	27,714	0	1,002	0	1,002	0	28,716	0	0	0	370	11/19/2049	1.F FE
62954J-AA-2	NPRL 2019-1 A1 - ABS		05/20/2024	Paydown		30,322	30,322	30,454	30,415	0	(93)	0	(93)	0	30,322	0	0	0	319	09/20/2049	1.F FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62955M-AA-4	NZES 2020-FHT1 A - CMO/RMBS		06/25/2024	Paydown		28,053	28,053	28,092	28,069	0	(16)	0	(16)	0	28,053	0	0	0	491	11/25/2025	2.C FE
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS		06/25/2024	Paydown		16,768	16,768	16,768	16,768	0	0	0	0	0	16,768	0	0	0	216	07/27/2026	2.C FE
62955W-AA-2	NZES 21FNT2 A - ABS		06/25/2024	Paydown		65,045	65,045	65,044	65,045	0	0	0	0	0	65,045	0	0	0	873	05/25/2026	2.C FE
62960N-AA-5	NXTC 2020-1 A - CDO		04/22/2024	Paydown		2,033,011	2,033,011	2,021,050	2,024,724	0	8,288	0	8,288	0	2,033,011	0	0	0	78,139	01/21/2031	1.A FE
64016N-AA-5	NBLY 211 A2 - ABS		04/30/2024	Paydown		2,500	2,500	2,076	2,103	0	397	0	397	0	2,500	0	0	0	45	04/30/2051	2.C FE
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS		06/01/2024	Paydown		39,283	39,283	35,159	35,620	0	3,663	0	3,663	0	39,283	0	0	0	397	04/25/2061	1.A
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS		06/25/2024	Paydown		90,293	90,293	90,292	90,293	0	0	0	0	0	90,293	0	0	0	1,119	03/25/2026	2.C FE
64831D-AB-8	NRZT 22INV1 A2 - CMO/RMBS		06/25/2024	Paydown		26,502	26,502	20,845	20,866	0	5,636	0	5,636	0	26,502	0	0	0	299	03/25/2052	1.A
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		06/01/2024	Paydown		64,475	64,475	61,985	62,054	0	2,421	0	2,421	0	64,475	0	0	0	1,426	07/25/2062	1.A FE
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS		06/01/2024	Paydown		87,021	87,021	87,020	87,022	0	(2)	0	(2)	0	87,021	0	0	0	2,236	11/27/2062	1.A FE
67115N-AA-8	OBX 2022-INV1 A1 - RMBS		06/01/2024	Paydown		19,479	19,479	18,154	18,133	0	1,346	0	1,346	0	19,479	0	0	0	244	12/26/2051	1.A
67116M-AA-9	OBX 23J1 A1 - CMO/RMBS		06/01/2024	Paydown		20,036	20,036	17,400	17,399	0	2,637	0	2,637	0	20,036	0	0	0	376	01/27/2053	1.A
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		06/20/2024	Paydown		22,203	22,203	22,371	22,279	0	(77)	0	(77)	0	22,203	0	0	0	139	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		06/20/2024	Paydown		22,203	22,203	22,414	22,338	0	(135)	0	(135)	0	22,203	0	0	0	166	11/21/2050	1.A FE
67190A-AA-4	OAKIG 2021-1 A1 - ABS		06/20/2024	Paydown		43,054	43,054	42,941	42,948	0	105	0	105	0	43,054	0	0	0	215	01/20/2051	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - ABS		06/20/2024	Paydown		32,290	32,290	32,304	32,299	0	(9)	0	(9)	0	32,290	0	0	0	211	01/20/2051	1.A FE
67448E-AA-6	OBX 22INV4 A1 - RMBS		06/01/2024	Paydown		33,827	33,827	31,556	31,591	0	2,235	0	2,235	0	33,827	0	0	0	499	06/25/2052	1.A
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS		06/01/2024	Paydown		16,515	16,515	13,764	13,764	0	2,751	0	2,751	0	16,515	0	0	0	291	10/25/2052	1.A
67448X-AA-4	OBX 2021-J3 A1 - RMBS		06/01/2024	Paydown		96,703	96,703	97,987	97,776	0	(1,074)	0	(1,074)	0	96,703	0	0	0	1,000	10/25/2051	1.A
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		06/01/2024	Paydown		68,063	68,063	59,066	59,328	0	8,734	0	8,734	0	68,063	0	0	0	727	12/26/2052	1.A
691204-AG-6	OR III A1F - CDO	C	04/11/2024	Paydown		1,000,000	1,000,000	1,003,274	1,001,258	0	(1,258)	0	(1,258)	0	1,000,000	0	0	0	13,063	04/20/2032	1.A FE
693581-AA-8	PRPM 24RCF1 A1 - CMO/RMBS		06/25/2024	Paydown		33,342	33,342	31,946	0	0	1,396	0	1,396	0	33,342	0	0	0	453	01/26/2054	1.A FE
69359Y-AC-1	PMTLT 2021-INV1 A3 - RMBS		06/01/2024	Paydown		58,047	58,047	58,219	58,117	0	(70)	0	(70)	0	58,047	0	0	0	577	07/25/2051	1.A
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		06/01/2024	Paydown		9,424	9,424	9,505	9,463	0	(38)	0	(38)	0	9,424	0	0	0	135	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		06/01/2024	Paydown		14,420	14,420	14,489	14,438	0	(18)	0	(18)	0	14,420	0	0	0	230	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		06/01/2024	Paydown		3,251	3,251	3,344	3,276	0	(25)	0	(25)	0	3,251	0	0	0	46	11/26/2049	1.A
693987-AA-7	PRPM 24RCF2 A1 - CMO/RMBS		06/25/2024	Paydown		153,249	153,249	145,764	0	0	7,485	0	7,485	0	153,249	0	0	0	705	03/25/2054	1.A FE
69547X-AA-0	PAID 243 A - ABS		06/15/2024	Paydown		96,624	96,624	96,624	0	0	0	0	0	0	96,624	0	0	0	1,562	10/15/2031	1.C FE
70806U-AA-0	PNTPK 2 A1 - CDO	C	05/21/2024	Paydown		1,500,000	1,500,000	1,498,665	1,497,982	0	2,018	0	2,018	0	1,500,000	0	0	0	67,697	01/15/2032	1.A FE
71085P-BN-2	PCHLT 2005-1 M4 - RMBS		06/25/2024	Paydown		175,066	175,066	173,250	175,302	0	(236)	0	(236)	0	175,066	0	0	0	1,137	02/26/2035	1.A FM
73071J-AA-7	PNT 2023-1 A1 - RMBS		06/25/2024	Paydown		43,172	43,172	41,931	0	0	1,241	0	1,241	0	43,172	0	0	0	1,030	11/25/2053	1.F FE
73071K-AA-4	PNT 241 A1 - RMBS		06/25/2024	Paydown		7,660	7,660	7,468	0	0	191	0	191	0	7,660	0	0	0	55	06/25/2054	1.F FE
74331C-AB-4	PROG 2020-SFR1 B - CMBS		06/20/2024	Paydown		1,000,000	1,000,000	1,008,000	1,003,982	0	(3,982)	0	(3,982)	0	1,000,000	0	0	0	10,165	04/17/2037	1.A FE
74331U-AA-6	PROG 22SFR3 A - CMBS		05/17/2024	Paydown		1,262	1,262	1,209	1,221	0	41	0	41	0	1,262	0	0	0	17	04/19/2039	1.A FE
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		06/01/2024	Paydown		7,540	7,540	7,587	7,578	0	(38)	0	(38)	0	7,540	0	0	0	94	12/27/2049	1.A
74928U-BT-3	RBSSP 2009-12 152 - CMO/RMBS		06/25/2024	Paydown		117,590	117,590	116,915	116,399	0	1,191	0	1,191	0	117,590	0	0	0	2,659	10/26/2035	1.A FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS		06/01/2024	Paydown		9,877	9,877	10,073	10,069	0	(191)	0	(191)	0	9,877	0	0	0	167	09/27/2049	1.A
749384-AA-1	RCKT 2021-5 A1 - RMBS		06/01/2024	Paydown		31,008	31,008	30,509	30,462	0	546	0	546	0	31,008	0	0	0	336	11/27/2051	1.A
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		06/01/2024	Paydown		32,428	32,428	31,775	31,732	0	696	0	696	0	32,428	0	0	0	324	01/25/2052	1.A
749407-AA-0	RCKT 23CES3 A1A - CMO/RMBS		06/01/2024	Paydown		76,652	76,652	76,651	76,651	0	1	0	1	0	76,652	0	0	0	2,318	11/25/2043	1.A FE
749424-AA-5	RCKT 24CES1 A1A - RMBS		06/01/2024	Paydown		44,757	44,757	44,757	0	0	0	0	0	0	44,757	0	0	0	705	02/25/2044	1.A FE
74942A-AA-1	RCKT 24CES3 A1A - RMBS		06/01/2024	Paydown		26,037	26,037	26,037	0	0	0	0	0	0	26,037	0	0	0	218	05/25/2044	1.A FE
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		06/25/2024	Paydown		4,061	4,061	4,030	4,038	0	23	0	23	0	4,061	0	0	0	56	10/25/2063	1.A FE
74969V-AA-3	RPIT 212 A - CMO/RMBS		06/25/2024	Paydown		38,619	38,619	38,196	38,147	0	472	0	472	0	38,619	0	0	0	346	09/25/2061	1.A FE
74969X-AA-9	RPIT 221 A - CMO/RMBS		06/25/2024	Paydown		69,573	69,573	69,476	69,477	0	96	0	96	0	69,573	0	0	0	917	01/25/2062	1.A FE
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		06/25/2024	Paydown		106,682	106,682	103,404	105,327	0	1,355	0	1,355	0	106,682	0	0	0	2,687	10/25/2046	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
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		06/25/2024	Paydown		23,543	23,543	23,367	23,434	0	109	0	109	0	23,543	0	0	0	379	03/25/2067	1.A FE
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		06/01/2024	Paydown		29,586	29,586	29,817	29,759	0	(174)	0	(174)	0	29,586	0	0	0	305	07/25/2051	1.A
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		06/01/2024	Paydown		9,258	9,258	9,108	9,094	0	164	0	164	0	9,258	0	0	0	89	12/25/2051	1.A
75575R-AA-5	RCMT 2023-FL11 A - CMBS		06/25/2024	Paydown		274,446	274,446	273,760	273,944	0	502	0	502	0	274,446	0	0	0	9,048	10/25/2039	1.A FE
76042E-AA-7	REPS 2020-A A - ABS		06/20/2024	Paydown		121,576	121,576	123,472	122,689	0	(1,112)	0	(1,112)	0	121,576	0	0	0	1,251	11/20/2030	1.A FE
76971E-AA-2	RBIT 20HB1 A1 - ABS		06/25/2024	Paydown		352,395	352,395	353,599	352,911	0	(516)	0	(516)	0	352,395	0	0	0	2,566	10/25/2050	1.A FE
78433X-AA-8	SALTT 211 AA - ABS		06/15/2024	Paydown		17,892	17,892	17,891	17,891	0	0	0	0	0	17,892	0	0	0	159	02/28/2033	1.C FE
79581V-AA-0	GRADE 2024-CES1 A1 - RMBS		06/01/2024	Paydown		100,559	100,559	100,557	0	0	2	0	2	0	100,559	0	0	0	1,107	03/25/2054	1.A FE
80349B-BD-8	SARAT US 2R3 - CDO		06/10/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	94,513	04/20/2033	1.A FE
81742L-AA-4	SEQI 1 A - CDO	C	04/15/2024	Paydown		493,247	493,247	493,247	493,247	0	0	0	0	0	493,247	0	0	0	17,498	04/15/2031	1.A FE
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS		06/01/2024	Paydown		17,665	17,665	18,112	18,010	0	(345)	0	(345)	0	17,665	0	0	0	205	06/25/2043	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		06/01/2024	Paydown		1,876	1,876	1,889	1,890	0	(14)	0	(14)	0	1,876	0	0	0	27	11/25/2049	1.A
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		06/01/2024	Paydown		36,032	36,032	36,409	36,334	0	(303)	0	(303)	0	36,032	0	0	0	389	11/27/2051	1.A
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		06/01/2024	Paydown		18,519	18,519	18,050	18,028	0	490	0	490	0	18,519	0	0	0	204	02/26/2052	1.A
81761T-AE-5	SERV 2021-1 A21 - RMBS		04/30/2024	Paydown		7,500	7,500	7,074	7,100	0	400	0	400	0	7,500	0	0	0	107	07/31/2051	2.C FE
817743-AA-5	SPRO 2019-1 A2 - ABS		04/25/2024	Paydown		3,750	3,750	3,932	3,856	0	(106)	0	(106)	0	3,750	0	0	0	73	10/25/2049	2.C FE
817743-AE-7	SPRO 2021-1 A2 - RMBS		04/25/2024	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	75	04/25/2051	2.C FE
83546D-AL-2	SONIC 2020-1 A21 - ABS		06/20/2024	Paydown		2,500	2,500	2,604	2,584	0	(84)	0	(84)	0	2,500	0	0	0	35	01/20/2050	1.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS		06/20/2024	Paydown		6,250	6,250	6,500	6,414	0	(164)	0	(164)	0	6,250	0	0	0	71	01/20/2050	1.C FE
83546D-AN-8	SONIC 2021-1 A21 - ABS		06/20/2024	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	11	08/21/2051	2.B FE
85022W-AP-9	SCFT 2020-A A - ABS		06/25/2024	Paydown		95,793	95,793	96,304	96,213	0	(420)	0	(420)	0	95,793	0	0	0	782	09/26/2037	1.A FE
85208N-AD-2	SPRNTS 1A1 - RMBS		06/20/2024	Paydown		187,500	187,500	203,604	191,668	0	(4,168)	0	(4,168)	0	187,500	0	0	0	4,442	09/20/2029	1.F FE
85572R-AA-7	STARR 2018-1 A - ABS	C	06/15/2024	Paydown		33,904	33,904	33,790	33,854	0	50	0	50	0	33,904	0	0	0	578	05/15/2043	1.G FE
86212X-AL-4	STR 241 A1 - ABS		06/20/2024	Paydown		2,500	2,500	2,499	0	0	1	0	1	0	2,500	0	0	0	19	05/20/2054	1.A FE
86212X-AM-2	STR 241 A2 - ABS		06/20/2024	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	19	05/20/2054	1.A FE
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS		06/01/2024	Paydown		27,030	27,122	25,452	25,261	0	1,769	0	1,769	0	27,030	0	0	0	445	09/25/2035	1.A FM
86359B-JR-3	SASC 2004-6XS A3 - RMBS		05/28/2024	Paydown		1,680	1,680	1,711	1,680	0	0	0	0	0	1,680	0	0	0	34	03/25/2034	1.A FM
87267C-AA-6	TRP 211 A - ABS		06/17/2024	Paydown		160,397	160,397	150,086	135,119	0	8,507	0	8,507	0	160,397	0	0	0	1,278	06/19/2051	1.F FE
88089J-AA-5	TERRA ABS I LLC - ABS		06/20/2024	Paydown		592,965	592,965	592,965	592,965	0	0	0	0	0	592,965	0	0	0	19,842	12/22/2042	1.G FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	06/20/2024	Paydown		26,000	26,000	25,610	25,672	0	328	0	328	0	26,000	0	0	0	210	08/20/2046	1.F FE
88603U-AA-7	THRST 2021 A - ABS	C	06/15/2024	Paydown		35,697	35,697	35,695	35,696	0	1	0	1	0	35,697	0	0	0	619	07/16/2040	1.F FE
88606W-AA-0	TBOLT 2017 A - ABS	C	06/15/2024	Paydown		432,079	432,079	434,924	432,553	0	(474)	0	(474)	0	432,079	0	0	0	7,172	05/17/2032	2.A FE
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS		06/01/2024	Paydown		57,207	57,207	57,207	57,195	0	12	0	12	0	57,207	0	0	0	1,766	10/25/2063	1.A FE
89182J-AA-9	TPMT 24CES2 A1A - RMBS		06/01/2024	Paydown		44,407	44,407	44,406	0	0	1	0	1	0	44,407	0	0	0	697	02/25/2064	1.A FE
89609M-AA-7	TRIBUTE RAIL LLC - ABS		06/17/2024	Paydown		21,992	21,992	21,988	21,989	0	3	0	3	0	21,992	0	0	0	422	05/17/2052	1.F FE
89613T-AA-6	TAH 2018-SFR1 A - CMBS		06/01/2024	Paydown		13,057	13,057	13,648	13,274	0	(217)	0	(217)	0	13,057	0	0	0	200	05/19/2037	1.A FE
89656G-AA-2	TRL 211 A - ABS		06/19/2024	Paydown		22,629	22,629	22,627	22,628	0	1	0	1	0	22,629	0	0	0	212	07/19/2051	1.F FE
89656R-AA-8	TRL 221 A - ABS		06/19/2024	Paydown		9,712	9,712	9,712	9,712	0	0	0	0	0	9,712	0	0	0	184	05/19/2052	1.F FE
89657A-AC-0	TRL 2020-1 A - ABS		06/17/2024	Paydown		33,226	33,226	32,898	32,930	0	296	0	296	0	33,226	0	0	0	271	10/17/2050	1.F FE
89657B-AB-0	TRL 2019-2 A1 - ABS		06/17/2024	Paydown		36,155	36,155	36,821	36,535	0	(379)	0	(379)	0	36,155	0	0	0	360	10/18/2049	1.F FE
89683L-AA-8	TRP 212 A - RMBS		06/17/2024	Paydown		61,877	61,877	60,328	46,389	0	1,548	0	1,548	0	61,877	0	0	0	499	06/20/2051	1.F FE
89822P-AA-1	TFINS 201 A1 - CDO		04/15/2024	Paydown		37,714	37,714	37,714	37,714	0	0	0	0	0	37,714	0	0	0	626	04/16/2040	1.C FE
90352W-AD-6	STEAM 2021-1 A - ABS		06/28/2024	Paydown		49,503	49,503	49,106	49,205	0	299	0	299	0	49,503	0	0	0	463	02/28/2051	1.F FE
90354P-AA-5	STEAM 2021-3 A - ABS		06/28/2024	Paydown		19,351	19,351	17,310	0	0	2,041	0	2,041	0	19,351	0	0	0	71	06/28/2051	1.F FE
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		06/01/2024	Paydown		18,933	18,933	18,353	18,334	0	599	0	599	0	18,933	0	0	0	205	09/25/2051	1.A
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		06/01/2024	Paydown		77,588	77,588	75,151	75,073	0	2,515	0	2,515	0	77,588	0	0	0	815	11/25/2051	1.A
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		04/11/2024	Paydown		80,018	80,018	79,620	79,803	0	214	0	214	0	80,018	0	0	0	1,600	10/11/2027	1.G FE

STATEMENT AS OF JUNE 30, 2024 OF THE GREAT AMERICAN CONTEMPORARY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91824N-AC-6	UWM 211 A3 - CMO/RMBS		06/01/2024	Paydown		63,152	63,152	63,665	63,526	0	(374)	0	(374)	0	63,152	0	0	0	638	08/25/2051	1.A
91825K-AA-5	VINEB 23SFR1 A - CMBS		05/22/2024	Paydown		4,924	4,924	4,561	4,571	0	353	0	353	0	4,924	0	0	0	81	12/19/2040	1.A FE
92257B-AA-0	VCC 2022-3 A - CMO/RMBS		06/01/2024	Paydown		42,466	42,466	42,384	42,378	0	88	0	88	0	42,466	0	0	0	958	06/25/2052	1.A FE
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS		06/01/2024	Paydown		81,450	81,450	80,893	80,978	0	473	0	473	0	81,450	0	0	0	1,230	02/26/2052	1.A FE
92259H-AA-5	VCC 234 A - CMBS/CMO/RMBS		06/01/2024	Paydown		107,961	107,961	107,952	107,957	0	4	0	4	0	107,961	0	0	0	3,346	11/25/2053	1.A FE
92259L-AB-4	VCC 2020-1 AFX - RMBS		06/01/2024	Paydown		8,598	8,598	8,927	8,828	0	(230)	0	(230)	0	8,598	0	0	0	78	02/25/2050	1.A FE
92259Q-AA-5	VCC 243 A - CMO/RMBS		06/25/2024	Paydown		6,869	6,869	6,869	0	0	0	0	0	0	6,869	0	0	0	38	05/26/2054	1.A FE
92259T-AA-9	VCC 2021-1 A - CMO/RMBS		06/01/2024	Paydown		102,146	102,146	102,137	102,122	0	24	0	24	0	102,146	0	0	0	560	05/25/2051	1.A FE
92259U-AA-6	VCC 2022-2 A - CMBS/RMBS		06/01/2024	Paydown		45,070	45,070	45,062	45,043	0	27	0	27	0	45,070	0	0	0	931	04/25/2052	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		06/01/2024	Paydown		57,582	57,582	56,331	56,811	0	771	0	771	0	57,582	0	0	0	448	11/26/2066	1.A FE
92538U-AA-9	VERUS 2022-3 A1 - RMBS		06/01/2024	Paydown		36,619	36,619	36,523	36,536	0	83	0	83	0	36,619	0	0	0	586	02/25/2067	1.A FE
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS		06/01/2024	Paydown		15,545	15,545	15,545	15,555	0	(10)	0	(10)	0	15,545	0	0	0	320	07/25/2067	1.A FE
92737D-AA-6	VINEB 24SFR1 A - CMBS		06/01/2024	Paydown		4,067	4,067	3,853	0	0	214	0	214	0	4,067	0	0	0	47	03/19/2041	1.A FE
927958-AA-6	VISIO 231 A1 - RMBS		06/25/2024	Paydown		126,340	126,340	126,340	126,342	0	(1)	0	(1)	0	126,340	0	0	0	3,295	03/25/2058	1.A FE
92839H-AA-4	VSTA 24CES1 A1 - RMBS		06/01/2024	Paydown		30,083	30,083	30,083	0	0	0	0	0	0	30,083	0	0	0	295	05/26/2054	1.A FE
92925V-AA-8	WAMU 2007-HY1 1A1 - CMO/RMBS		06/01/2024	Paydown		2,775	2,838	2,695	2,690	0	86	0	86	0	2,775	0	0	0	50	02/25/2037	1.A FM
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		05/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	57	07/25/2037	2.C FM
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		06/01/2024	Paydown		46,684	53,170	50,469	43,084	9,670	(6,069)	0	3,600	0	46,684	0	0	0	725	07/25/2037	1.A FM
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	58	07/25/2037	3.A FM
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		06/25/2024	Paydown		3,686	3,672	3,631	3,654	0	32	0	32	0	3,686	0	0	0	82	01/25/2045	2.C FM
94354K-AA-8	WAAV 2019-1 A - ABS		06/15/2024	Paydown		20,171	20,171	20,080	20,106	0	65	0	65	0	20,171	0	0	0	351	09/15/2044	2.A FE
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		06/01/2024	Paydown		6,795	6,795	6,909	6,918	0	(124)	0	(124)	0	6,795	0	0	0	80	12/27/2049	1.A
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS		06/01/2024	Paydown		34,219	34,219	33,567	33,588	0	631	0	631	0	34,219	0	0	0	294	08/25/2051	1.A
95058X-AG-3	WEN 2019-1 A21 - ABS		06/15/2024	Paydown		10,065	10,065	10,664	10,300	0	(235)	0	(235)	0	10,065	0	0	0	190	06/15/2049	2.B FE
96033E-AA-6	WESTR 231 A - ABS		06/01/2024	Paydown		96,972	96,972	96,812	96,809	0	163	0	163	0	96,972	0	0	0	2,276	12/21/2037	1.A FE
96034J-AB-2	WESTR 2022-1 B - ABS		06/01/2024	Paydown		28,203	28,203	28,169	28,072	0	131	0	131	0	28,203	0	0	0	269	08/20/2036	1.E FE
96034L-AA-9	WESTR 2020-1 A - ABS		06/26/2024	Paydown		129,076	129,076	131,568	129,489	0	(413)	0	(413)	0	129,076	0	0	0	1,640	03/20/2034	1.A FE
97064F-AA-3	WESTF 2020-A A - ABS		06/15/2024	Paydown		23,832	23,832	23,648	23,672	0	160	0	160	0	23,832	0	0	0	320	03/15/2045	1.F FE
97064G-AA-1	WESTF 2021-A A - ABS		06/15/2024	Paydown		51,620	51,620	51,618	51,618	0	2	0	2	0	51,620	0	0	0	681	05/15/2046	1.F FE
97064Y-AA-2	WESTF 2023-A A - ABS		06/15/2024	Paydown		15,243	15,243	15,067	15,017	0	226	0	226	0	15,243	0	0	0	509	10/15/2048	1.F FE
97988W-AA-9	WDMNT 207 A1A - CDO	C	04/15/2024	Paydown		643,697	643,697	643,697	643,697	0	0	0	0	0	643,697	0	0	0	24,459	01/15/2032	1.A FE
98875N-AJ-4	ZAIS9 9 B2 - CDO	C	04/25/2024	Paydown		2,000,000	2,000,000	2,015,757	2,008,439	0	(8,439)	0	(8,439)	0	2,000,000	0	0	0	35,400	07/21/2031	1.A FE
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	C	04/16/2024	Paydown		562,075	562,075	562,075	562,075	0	0	0	0	0	562,075	0	0	0	20,360	07/16/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						48,451,990	48,484,111	48,430,987	42,293,377	23,128	153,370	(126)	176,624	0	48,476,530	0	(24,540)	(24,540)	1,162,992	XXX	XXX
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN		06/28/2024	Direct		37,438	37,438	33,132	36,736	0	701	0	701	0	37,438	0	0	0	1,761	06/30/2025	4.C FE
05554J-AH-0	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD		03/29/2024	Adjustment		7,584	7,584	7,252	7,522	0	62	0	62	0	7,584	0	0	0	123	02/01/2027	3.C FE
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		04/22/2024	Direct		320,725	320,725	323,531	321,029	0	(304)	0	(304)	0	320,725	0	0	0	15,027	10/20/2027	2.B FE
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		06/28/2024	Direct		10,000	10,000	9,500	8,212	1,708	80	0	1,788	0	10,000	0	0	0	525	03/10/2026	4.B FE
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		06/28/2024	Direct		6,595	6,595	6,525	6,560	29	6	0	35	0	6,595	0	0	0	428	01/22/2027	4.B PL
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN		06/28/2024	Direct		2,525	2,525	2,377	2,512	0	13	0	13	0	2,525	0	0	0	111	04/16/2028	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						384,866	384,866	382,317	382,570	1,737	559	0	2,296	0	384,866	0	0	0	17,976	XXX	XXX
2509999997. Total - Bonds - Part 4						86,193,339	86,225,458	88,659,568	80,260,319	24,866	(155,636)	(126)	(130,645)	0	86,218,199	0	(24,860)	(24,860)	1,702,675	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						86,193,339	86,225,458	88,659,568	80,260,319	24,866	(155,636)	(126)	(130,645)	0	86,218,199	0	(24,860)	(24,860)	1,702,675	XXX	XXX
46625H-JQ-4	JPMORGAN CHASE & CO		05/01/2024	Call @ 100.00	1,000,000.000	1,000,000	0.00	1,122,500	999,000	4,460	(3,460)	0	1,000	0	1,000,000	0	0	0	57,120		2.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					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
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,000,000	XXX	1,122,500	999,000	4,460	(3,460)	0	1,000	0	1,000,000	0	0	0	57,120	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						1,000,000	XXX	1,122,500	999,000	4,460	(3,460)	0	1,000	0	1,000,000	0	0	0	57,120	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						1,000,000	XXX	1,122,500	999,000	4,460	(3,460)	0	1,000	0	1,000,000	0	0	0	57,120	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						1,000,000	XXX	1,122,500	999,000	4,460	(3,460)	0	1,000	0	1,000,000	0	0	0	57,120	XXX	XXX
6009999999 - Totals						87,193,339	XXX	89,782,068	81,259,319	29,325	(159,096)	(126)	(129,645)	0	87,218,199	0	(24,860)	(24,860)	1,759,795	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
REC 3.34 / PAY SFR-OIS Cmpd +.0026161 10/15/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/09/2022	10/15/2025	1	69,000,000	5.66161 / 3.34	0	0	(865,278)	(1,147,975)		(1,147,975)	96,597	0	0	0	392,292	0	100/100
REC 4.1815 / PAY SFR-OIS Cmpd +.0011448 07/15/2024	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/20/2022	07/15/2024	1	5,000,000	5.51448 / 4.1815	0	0	(47,510)	(2,997)		(2,997)	38,061	0	0	0	5,066	0	100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(912,787)	(1,150,972)	XXX	(1,150,972)	134,658	0	0	0	397,359	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(912,787)	(1,150,972)	XXX	(1,150,972)	134,658	0	0	0	397,359	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(912,787)	(1,150,972)	XXX	(1,150,972)	134,658	0	0	0	397,359	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(912,787)	(1,150,972)	XXX	(1,150,972)	134,658	0	0	0	397,359	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(912,787)	(1,150,972)	XXX	(1,150,972)	134,658	0	0	0	397,359	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(912,787)	(1,150,972)	XXX	(1,150,972)	134,658	0	0	0	397,359	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			2,097,537	0	0	(1,150,972)	0	0	(1,150,972)	0	397,359	0
0999999999 - Gross Totals			2,097,537	0	0	(1,150,972)	0	0	(1,150,972)	0	397,359	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					0	(1,150,972)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange	SNZ20JLFK8MNNCLQOF39	Cash		Morgan Stanley (0617HUTS5)	2,097,537	2,097,537	2,097,537		IV
0199999999 - Total					2,097,537	2,097,537	2,097,537	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total							XXX	XXX	XXX

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
The Bank of New York Mellon .. New York, New York		0.000	0	0	56,133	9,044	241,476	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	0	0	56,133	9,044	241,476	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	0	0	56,133	9,044	241,476	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	56,133	9,044	241,476	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	06/04/2024	5.040		0	0	0
825252-40-6	INVESCO TREASURY INST		06/28/2024	5.200		29,912,032	226,768	1,022,633
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						29,912,032	226,768	1,022,633
8609999999 - Total Cash Equivalents						29,912,032	226,768	1,022,633