



QUARTERLY STATEMENT
AS OF JUNE 30, 2024
OF THE CONDITION AND AFFAIRS OF THE
ALL AMERICA INSURANCE COMPANY

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

OFFICERS

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

OTHERS

DIRECTORS OR TRUSTEES

CYNTHIA MARIE HURLESS JOCELYN LEIGH PFEIFER EVAN PENNINGTON PURMORT

State of Ohio
County of Van Wert ss

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

(Signature)	(Signature)	(Signature)
EVAN PENNINGTON PURMORT	CYNTHIA MARIE HURLESS	AMY RENEE DOUGAL
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT	CHIEF OPERATING OFFICER	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this	a. Is this an original filing?	Yes[X] No[]
5TH day of AUGUST, 2024	b. If no:	
	1. State the amendment number	
	2. Date filed	08/12/2024
	3. Number of pages attached	

(Notary Public Signature)

ASSETS

		Current Statement Date			4
		1	2	3	December 31 Prior Year Net Admitted Assets
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1.	Bonds	313,107,167		313,107,167	308,879,776
2.	Stocks:				
2.1	Preferred stocks	612,094		612,094	592,638
2.2	Common stocks	376,034	77,534	298,500	
3.	Mortgage loans on real estate:				
3.1	First liens				
3.2	Other than first liens				
4.	Real estate:				
4.1	Properties occupied by the company (less \$.....0 encumbrances)				
4.2	Properties held for the production of income (less \$.....0 encumbrances)				
4.3	Properties held for sale (less \$.....0 encumbrances)				
5.	Cash (\$.....2,790,847), cash equivalents (\$.....5,574,114) and short-term investments (\$.....0)	8,364,961		8,364,961	5,911,209
6.	Contract loans (including \$.....0 premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	260,000		260,000	200,000
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	322,720,256	77,534	322,642,722	315,583,622
13.	Title plants less \$.....0 charged off (for Title insurers only)				
14.	Investment income due and accrued	2,709,957		2,709,957	2,676,924
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection	15,541,416	226,715	15,314,701	7,427,319
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....276,324 earned but unbilled premiums)	40,131,191	33,292	40,097,899	40,389,780
15.3	Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)				
16.	Reinsurance:				
16.1	Amounts recoverable from reinsurers	738,149		738,149	626,389
16.2	Funds held by or deposited with reinsured companies				
16.3	Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	5,023,444	83,381	4,940,062	4,500,133
19.	Guaranty funds receivable or on deposit	133,256		133,256	147,334
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets (\$.....0)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	4,512,931		4,512,931	803,580
24.	Health care (\$.....0) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	857,107		857,107	890,913
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	392,367,707	420,922	391,946,785	373,045,993
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	392,367,707	420,922	391,946,785	373,045,993
DETAILS OF WRITE-INS					
1101.	.....			
1102.	.....			
1103.	.....			
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS	857,107		857,107	890,913
2502.	.....			
2503.	.....			
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	857,107		857,107	890,913

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Statement Date	December 31, Prior Year
1.	Losses (current accident year \$.....26,823,333)	89,873,644	81,678,926
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	27,974,297	26,538,531
4.	Commissions payable, contingent commissions and other similar charges	3,610,311	4,846,789
5.	Other expenses (excluding taxes, licenses and fees)	1,485,532	(373,808)
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,035,278	1,325,212
7.1	Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))	2,152,366	711,372
7.2	Net deferred tax liability		
8.	Borrowed money \$.....0 and interest thereon \$.....0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....37,719,974 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)	79,848,686	71,921,506
10.	Advance premium	963,701	1,005,071
11.	Dividends declared and unpaid:		
11.1	Stockholders		
11.2	Policyholders	102,323	127,619
12.	Ceded reinsurance premiums payable (net of ceding commissions)	(1,541,929)	1,656,119
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including \$.....0 certified)	345,000	345,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities	3,125	
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes \$.....0 and interest thereon \$.....0		
25.	Aggregate write-ins for liabilities	170,103	175,126
26.	TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25)	206,022,436	189,957,464
27.	Protected cell liabilities		
28.	TOTAL liabilities (Lines 26 and 27)	206,022,436	189,957,464
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	5,250,000	5,250,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	9,302,000	9,302,000
35.	Unassigned funds (surplus)	171,372,349	168,536,529
36.	Less treasury stock, at cost:		
36.1	.....0 shares common (value included in Line 30 \$.....0)		
36.2	.....0 shares preferred (value included in Line 31 \$.....0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	185,924,349	183,088,529
38.	TOTALS (Page 2, Line 28, Col. 3)	391,946,785	373,045,993
DETAILS OF WRITE-INS			
2501.	Reserve for Escheats	104,502	109,617
2502.	Reserve for Investment Expenses	66,000	66,000
2503.	Reserve for Police Reports/Tele-Interpreter	(479)	(491)
2598.	Summary of remaining write-ins for Line 25 from overflow page	80	
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	170,103	175,126
2901.	.....	
2902.	.....	
2903.	.....	
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.	.....	
3202.	.....	
3203.	.....	
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME				
1.	Premiums earned:			
1.1	Direct (written \$.....37,987,847)	39,110,804	41,221,554	81,629,479
1.2	Assumed (written \$.....79,011,654)	71,214,447	62,869,330	130,444,202
1.3	Ceded (written \$.....37,987,847)	39,110,804	41,221,554	81,629,479
1.4	Net (written \$.....79,011,654)	71,214,447	62,869,330	130,444,202
DEDUCTIONS:				
2.	Losses incurred (current accident year \$.....42,375,851):			
2.1	Direct	22,436,117	18,043,620	42,418,113
2.2	Assumed	43,191,907	36,794,607	84,431,691
2.3	Ceded	22,436,117	18,043,619	42,418,113
2.4	Net	43,191,907	36,794,607	84,431,691
3.	Loss adjustment expenses incurred	6,512,765	4,973,062	9,731,887
4.	Other underwriting expenses incurred	24,729,886	24,195,814	46,992,109
5.	Aggregate write-ins for underwriting deductions			
6.	TOTAL underwriting deductions (Lines 2 through 5)	74,434,558	65,963,483	141,155,687
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(3,220,110)	(3,094,153)	(10,711,485)
INVESTMENT INCOME				
9.	Net investment income earned	6,534,277	5,796,562	12,081,520
10.	Net realized capital gains (losses) less capital gains tax of \$.....133,832	503,464	(441,993)	(881,492)
11.	Net investment gain (loss) (Lines 9 + 10)	7,037,741	5,354,568	11,200,028
OTHER INCOME				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....84,456)	(84,456)	(52,552)	(125,278)
13.	Finance and service charges not included in premiums	113,931	118,501	236,032
14.	Aggregate write-ins for miscellaneous income	(32,132)	(32,362)	(61,593)
15.	TOTAL other income (Lines 12 through 14)	(2,657)	33,588	49,162
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,814,973	2,294,002	537,705
17.	Dividends to policyholders	51,092	94,402	134,927
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)	3,763,882	2,199,600	402,778
19.	Federal and foreign income taxes incurred	1,307,162	962,117	507,223
20.	Net income (Line 18 minus Line 19) (to Line 22)	2,456,720	1,237,483	(104,445)
CAPITAL AND SURPLUS ACCOUNT				
21.	Surplus as regards policyholders, December 31 prior year	183,088,529	182,944,967	182,944,967
22.	Net income (from Line 20)	2,456,720	1,237,483	(104,445)
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$.....409	1,536	116,173	205,529
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	53,207	426,433	515,747
27.	Change in nonadmitted assets	324,357	(116,687)	(147,269)
28.	Change in provision for reinsurance			(326,000)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from Protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
32.1	Paid in			
32.2	Transferred from surplus (Stock Dividend)			
32.3	Transferred to surplus			
33.	Surplus adjustments:			
33.1	Paid in			
33.2	Transferred to capital (Stock Dividend)			
33.3	Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			
38.	Change in surplus as regards policyholders (Lines 22 through 37)	2,835,820	1,663,402	143,562
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	185,924,349	184,608,370	183,088,529
DETAILS OF WRITE-INS				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	Miscellaneous Income	(32,132)	(32,362)	(61,593)
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	(32,132)	(32,362)	(61,593)
3701.	Prior Year Surplus Adjustment			
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)			

CASH FLOW

		1	2	3
		Current	Prior	Prior
		Year	Year	Year Ended
		To Date	To Date	December 31
Cash from Operations				
1.	Premiums collected net of reinsurance	68,226,377	61,969,281	131,852,437
2.	Net investment income	6,572,733	5,796,032	11,904,449
3.	Miscellaneous income	(2,658)	33,588	49,160
4.	TOTAL (Lines 1 to 3)	74,796,452	67,798,900	143,806,045
5.	Benefit and loss related payments	35,108,947	38,437,681	78,073,402
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	29,064,290	30,632,888	56,961,134
8.	Dividends paid to policyholders	76,388	71,856	93,833
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)			2,535,574
10.	TOTAL (Lines 5 through 9)	64,249,624	69,142,425	137,663,944
11.	Net cash from operations (Line 4 minus Line 10)	10,546,828	(1,343,525)	6,142,102
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	68,678,851	25,207,132	40,731,115
12.2	Stocks			
12.3	Mortgage loans			
12.4	Real estate			
12.5	Other invested assets			
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7	Miscellaneous proceeds	3,125	2,447,257	
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	68,681,976	27,654,389	40,731,115
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	72,358,625	28,521,863	44,389,978
13.2	Stocks	298,500		
13.3	Mortgage loans			
13.4	Real estate			
13.5	Other invested assets			
13.6	Miscellaneous applications	60,000	(10,000)	185,000
13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	72,717,125	28,511,863	44,574,978
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,035,150)	(857,474)	(3,843,864)
Cash from Financing and Miscellaneous Sources				
16.	Cash provided (applied):			
16.1	Surplus notes, capital notes			
16.2	Capital and paid in surplus, less treasury stock			
16.3	Borrowed funds			
16.4	Net deposits on deposit-type contracts and other insurance liabilities			
16.5	Dividends to stockholders			
16.6	Other cash provided (applied)	(4,057,926)	1,551,732	(1,762,041)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(4,057,926)	1,551,732	(1,762,041)
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)	2,453,752	(649,266)	536,197
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year	5,911,209	5,375,011	5,375,012
19.2	End of period (Line 18 plus Line 19.1)	8,364,961	4,725,745	5,911,209

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

20.0001				
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Notes to Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	2,456,719	(104,445)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	2,456,719	(104,445)
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	185,924,349	183,088,529
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	185,924,349	183,088,529

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

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

C. Accounting Policy

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

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

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

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds, mandatory convertible securities, and SVO-Identified investments identified in SSAP No. 26R are stated at amortized cost using the interest method.
- (3) Common stocks are stated at market value except investments in stocks of uncombined subsidiaries and affiliates in which All America Insurance Company has an interest of 20% or more are carried on the equity basis.
- (4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32.
- (5) All America Insurance Company holds no mortgage loans on real estate.
- (6) Loan-backed securities are stated at amortized cost. Prepayment assumptions for loan-backed bonds and structured securities are obtained from dealer surveys. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used to value these securities.
- (7) All America Insurance Company owns 100% of the common stock of Central Insurex Agency, Inc., a surplus and excess lines insurance agency. All America Insurance Company owns 100% of the common stock of CAFCO, Inc., an inactive premium finance company. Stocks held in all subsidiaries are carried at their Admitted Asset Equivalent.
- (8) All America Insurance Company has no investments in joint ventures, partnerships or limited liability companies.
- (9) All America Insurance Company owns no derivatives.
- (10)All America Insurance Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.

Notes to Financial Statements

- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) N/A – The Company has no pharmaceutical rebate receivables.

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

2. Accounting Changes and Corrections of Errors – No change.
3. Business Combinations and Goodwill – No change.
4. Discontinued Operations – No change.

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans – No change.
- B. Debt Restructuring – No change.
- C. Reverse Mortgages – No change.
- D. Loan-Backed Securities

- (1) The Company uses Clearwater Analytics for investments reporting. For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody’s Analytics. Moody’s applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody’s projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors’ models.
- (2) Securities with a recognized other-than-temporary impairment – N/A, NONE
- (3) Securities by CUSIP with an other-than-temporary impairment – N/A, NONE
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

Description	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	356,484
2. 12 Months or Longer	2,733,078
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	25,192,169
2. 12 Months or Longer	45,682,338

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions – NONE
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A
- H. Repurchase Agreements Accounted for as a Sale – N/A
- I. Reverse Repurchase Agreements Accounted for as a Sale – N/A
- J. Real Estate – N/A, No transactions to report
- K. Low-Income Housing Tax Credits (LIHTC) – N/A, NONE
- L. Restricted Assets – No changes.
- M. Working Capital Finance Investments – NONE
- N. Offsetting and Netting of Assets and Liabilities – NONE
- O. 5GI Securities – N/A, None

Notes to Financial Statements

- P. Short Sales – N/A, None
- Q. Prepayment Penalty and Acceleration Fees – N/A, None
- R. Reporting Entity’s Share of Cash Pool by Asset type – No change.
- S. Net negative (disallowed) Interest Maintenance Reserve – N/A.

6. Joint Ventures, Partnerships and Limited Liability Companies – No change.

7. Investment Income – No change.

8. Derivative Instruments – No change.

- A. Derivatives under SSAP No. 86—Derivatives – N/A, None.
- B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees – N/A, None.

9. Income Taxes – No change.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties – No change.

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company plans to conduct business activity with the FHLB. It is part of the Company’s strategy to utilize these funds as backup liquidity.

(2) FHLB Capital Stock

a. Aggregate Totals

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	0	0	0
(b) Membership Stock - Class B	298,437	298,437	0
(c) Activity Stock	0	0	0
(d) Excess Stock	63	63	0
(e) Aggregate Total (a+b+c+d)	298,500	298,500	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	0	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	0	0	0
(b) Membership Stock - Class B	0	0	0
(c) Activity Stock	0	0	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	0	0	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	0	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to less than 1 year	5 1 to less than 3 years	6 3 to 5 Years
1. Class A	0	0	0	0	0	0
2. Class B	298,500	298,437	63	0	0	0

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB – N/A, None.

(4) Borrowing from FHLB – None, N/A.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans – No change.

A. Defined Benefit Plan – N/A, None.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations – No change.

14. Liabilities, Contingencies and Assessments – No change.

15. Leases – No change.

Notes to Financial Statements

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk – No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- B. Transfer and Servicing of Financial Assets – N/A, None.
- C. Wash Sales – N/A, None.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans – No change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators – No change.

20. Fair Value Measurements

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

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

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

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

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

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
PREFERRED STOCKS - IND & MISC	0	612,094	0	0	612,094
BONDS - IND & MISC	0	8,721,582	0	0	8,721,582
COMMON STOCKS - PARENTS, SUBS	0	0	77,534	0	77,534
COMMON STOCKS – IND & MIC	298,500	0	0	0	298,500
Total assets at fair value / NAV	298,500	9,333,676	77,534	0	9,709,710
b. Liabilities at fair value					
Total liabilities at fair value	0	0	0	0	0

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

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

(3) Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred, or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Level 2 Measurements

- U.S. Government Securities – The fair value of these instruments is based on quoted prices for identical securities or quoted prices for similar securities with adjustments as necessary made using observable inputs where markets are corroborated.
- Obligations of States, Political Subdivisions, Federal Agencies, and Corporate Debt Securities – The primary inputs to valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, and current spreads.

Level 3 Measurements

- Affiliated Common Stocks and Consolidated Controlled Subsidiaries – These investments are carried at their statutory equity value or as otherwise specified by the NAIC, with changes in statutory equity charged or credited to unassigned surplus. Investments in unconsolidated controlled subsidiaries are recorded on the equity method of accounting but are not admitted, as audited financial statements are not available.

(5) Derivative Fair Values – Not Applicable, None.

Notes to Financial Statements

- B. Other Fair Value Disclosures – Not Applicable, None.
- C. Fair Value for All Financial Instruments by Levels 1, 2 and 3 – see Note 20A above.
- D. Not Practicable to Estimate Fair Value – Not Applicable, None.
- E. Instruments Measured at Net Asset Value (NAV) – Not Applicable, None.

- 21. Other Items** – No change.
- 22. Events Subsequent** – No change.
- 23. Reinsurance** – No change.
- 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination** – No change.
 - F. Risk-Sharing Provisions of the Affordable Care Act (ACA) – N/A, None.

25. Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2023 were \$106.3 million. As of June 30, 2024, 22 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$83.7 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on CMP, Workers Comp, Commercial Auto, and Personal Auto lines of insurance. Therefore, there has been a \$0.6 million favorable prior-year development since December 31, 2023 to June 30, 2024. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this decrease, the Company experienced \$0 million of prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

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

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

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

Yes[X] No[]
- If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?

Yes[] No[X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes[] No[X]
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	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?

If yes, attach an explanation.

Yes[] No[] N/A[X]
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.

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

12/31/2021
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

11/07/2022
- 6.4 By what department or departments?
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

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

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

Yes[] No[X]
- 7.2 If yes, give full information
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?

Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes[X] No[]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended?

Yes[] No[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes[] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes[X] No[]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$..... 4,512,931

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes[] No[X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

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

\$..... 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes[X] No[]
- 14.2 If yes, please complete the following:

GENERAL INTERROGATORIES (Continued)

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

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

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

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

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

16.3 Total payable for securities lending reported on the liability page

\$ 0
\$ 0
\$ 0

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

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

Yes[X] No[]

1	2
Name of Custodian(s)	Custodian Address
JP MORGAN CHASE BANK	4 CHASE METROTECH CENTER FLOOR 6, BROOKLYN, NY 11245
FHLB CINCINNATI	221 E. FOURTH ST, 600 ATRIUM II, CINCINNATI, OH 45202

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	2	3
Name(s)	Location(s)	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?

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

Yes[] No[X]

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
GOLDMAN SACHS ASSET MANAGEMENT, LP .....	..... U
AMY DOUGAL, TREASURER, VP-ACCESS NON-GSAM ACCOUNTS .....	..... I
JESSICA SEYMOUR, CFO - ACCESS TO NON-GSAM ACCOUNTS .....	..... I

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?

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?

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.

Yes[X] No[]
Yes[X] No[]

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	GOLDMAN SACHS ASSET MANAGEMENT, LP	CF5M58QA35CFPUX70H17 ...	SEC .....	..... NO

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

18.2 If no, list exceptions:

Yes[X] No[]

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

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

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

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

Has the reporting entity self-designated 5GI securities?

Yes[] No[X]

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

GENERAL INTERROGATORIES (Continued)

- 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?
If yes, attach an explanation.

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

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?
If yes, attach an explanation.

Yes[] No[X]

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes[] No[X]

3.2 If yes, give full and complete information thereto

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes[] No[X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

..... 0.000%

..... 0.000%

..... 0.000%

6.1 Do you act as a custodian for health savings accounts?

Yes[] No[X]

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

\$..... 0

6.3 Do you act as an administrator for health savings accounts?

Yes[] No[X]

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

\$..... 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes[X] No[]

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

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

SCHEDULE F - CEDED REINSURANCE
Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
Affiliates						
00000	AA-1120156	Lloyd's Syndicate Number 1686	GBR	Authorized .....	.....	.....
00000	AA-1120090	Lloyd's Syndicate Number 4711	GBR	Authorized .....	.....	.....
00000	AA-3190770	Chubb Tempest Reins Ltd	BMU	Unauthorized .....	.....	.....
00000	AA-3194122	DaVinci Reins Ltd	BMU	Authorized .....	.....	.....
26921	22-2005057	EVEREST REINS CO	DE	Authorized .....	.....	.....
27847	95-2769232	INSURANCE CO OF THE WEST	CA	Authorized .....	.....	.....
00000	AA-1126033	Lloyd's Syndicate Number 33	GBR	Authorized .....	.....	.....
00000	AA-1128987	Lloyd's Syndicate Number 2987	GBR	Authorized .....	.....	.....
00000	AA-3191388	Vermeer Reins Ltd	BMU	Unauthorized .....	.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN
Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, etc.		Active Status (a)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama (AL)	L						
2.	Alaska (AK)	N						
3.	Arizona (AZ)	L	1,257,909	1,682,842	330,761	327,172	2,094,001	2,080,674
4.	Arkansas (AR)	L						
5.	California (CA)	L				18,750		787,150
6.	Colorado (CO)	L	96,679	113,473	21,808	67,913	113,090	107,418
7.	Connecticut (CT)	L	2,377,128	2,289,978	653,102	1,311,942	9,962,193	4,888,699
8.	Delaware (DE)	L						
9.	District of Columbia (DC)	L						
10.	Florida (FL)	N						
11.	Georgia (GA)	L	6,967,870	7,995,376	3,207,384	4,134,084	12,089,582	10,919,199
12.	Hawaii (HI)	N						
13.	Idaho (ID)	L	27,512	45,910	18,095		63,530	94,799
14.	Illinois (IL)	L	240,352	329,431	62,617	167,057	501,820	789,797
15.	Indiana (IN)	L	2,164,776	2,516,422	714,800	559,122	3,650,305	2,714,723
16.	Iowa (IA)	L						
17.	Kansas (KS)	L						
18.	Kentucky (KY)	L	617,112	748,526	1,575,282	223,901	854,268	1,339,460
19.	Louisiana (LA)	N						
20.	Maine (ME)	L						
21.	Maryland (MD)	L	424,408	357,624	77,012	251,074	384,860	310,923
22.	Massachusetts (MA)	L	3,429,380	3,501,558	574,917	801,330	6,757,398	5,453,139
23.	Michigan (MI)	L	1,497,676	1,593,548	1,626,181	3,332,390	2,156,939	3,451,234
24.	Minnesota (MN)	L						
25.	Mississippi (MS)	L						
26.	Missouri (MO)	L						
27.	Montana (MT)	L						
28.	Nebraska (NE)	L						
29.	Nevada (NV)	L	240,779	1,033,773	60,351	534,646	1,317,081	922,264
30.	New Hampshire (NH)	L	437,067	459,062	288,066	104,548	664,427	617,572
31.	New Jersey (NJ)	L			19,193	34,745	1,821,039	1,922,290
32.	New Mexico (NM)	L	156,450	300,434	11,991	142,325	141,170	86,674
33.	New York (NY)	L	5,256,683	4,604,861	2,906,986	2,254,493	11,491,296	9,220,470
34.	North Carolina (NC)	L	1,848,769	2,675,505	811,041	1,268,607	3,439,875	3,512,392
35.	North Dakota (ND)	L						
36.	Ohio (OH)	L	1,473,469	2,151,475	482,800	711,959	3,921,408	3,088,648
37.	Oklahoma (OK)	L	138,952	286,117	101,857	261,248	629,974	714,208
38.	Oregon (OR)	L						
39.	Pennsylvania (PA)	L	10,952				5,961	2,128
40.	Rhode Island (RI)	L						
41.	South Carolina (SC)	L	1,797,485	2,069,630	413,695	477,660	4,037,735	3,400,546
42.	South Dakota (SD)	N						
43.	Tennessee (TN)	L	1,842,359	1,584,930	699,378	1,378,656	2,029,179	1,641,008
44.	Texas (TX)	L	3,395,435	3,117,663	1,355,071	1,053,014	8,653,527	7,048,287
45.	Utah (UT)	L	339,486	497,211	202,926	131,896	729,676	696,153
46.	Vermont (VT)	L						
47.	Virginia (VA)	L	1,715,904	1,684,110	763,440	506,546	2,185,776	1,965,767
48.	Washington (WA)	L						
49.	West Virginia (WV)	L						
50.	Wisconsin (WI)	L	233,255	211,753	18,946	427,416	326,738	369,204
51.	Wyoming (WY)	L						
52.	American Samoa (AS)	N						
53.	Guam (GU)	N						
54.	Puerto Rico (PR)	N						
55.	U.S. Virgin Islands (VI)	N						
56.	Northern Mariana Islands (MP)	N						
57.	Canada (CAN)	N						
58.	Aggregate other alien (OT)	X X X ..						
59.	Totals	X X X ..	37,987,847	41,851,212	16,997,701	20,482,494	80,022,846	68,144,826
DETAILS OF WRITE-INS								
58001.....	X X X ..							
58002.....	X X X ..							
58003.....	X X X ..							
58998Summary of remaining write-ins for Line 58 from overflow page	X X X ..							
58999TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X ..							

(a) Active Status Counts:

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

2. R - Registered - Non-domiciled RRGs

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

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4. Q - Qualified - Qualified or accredited reinsurer

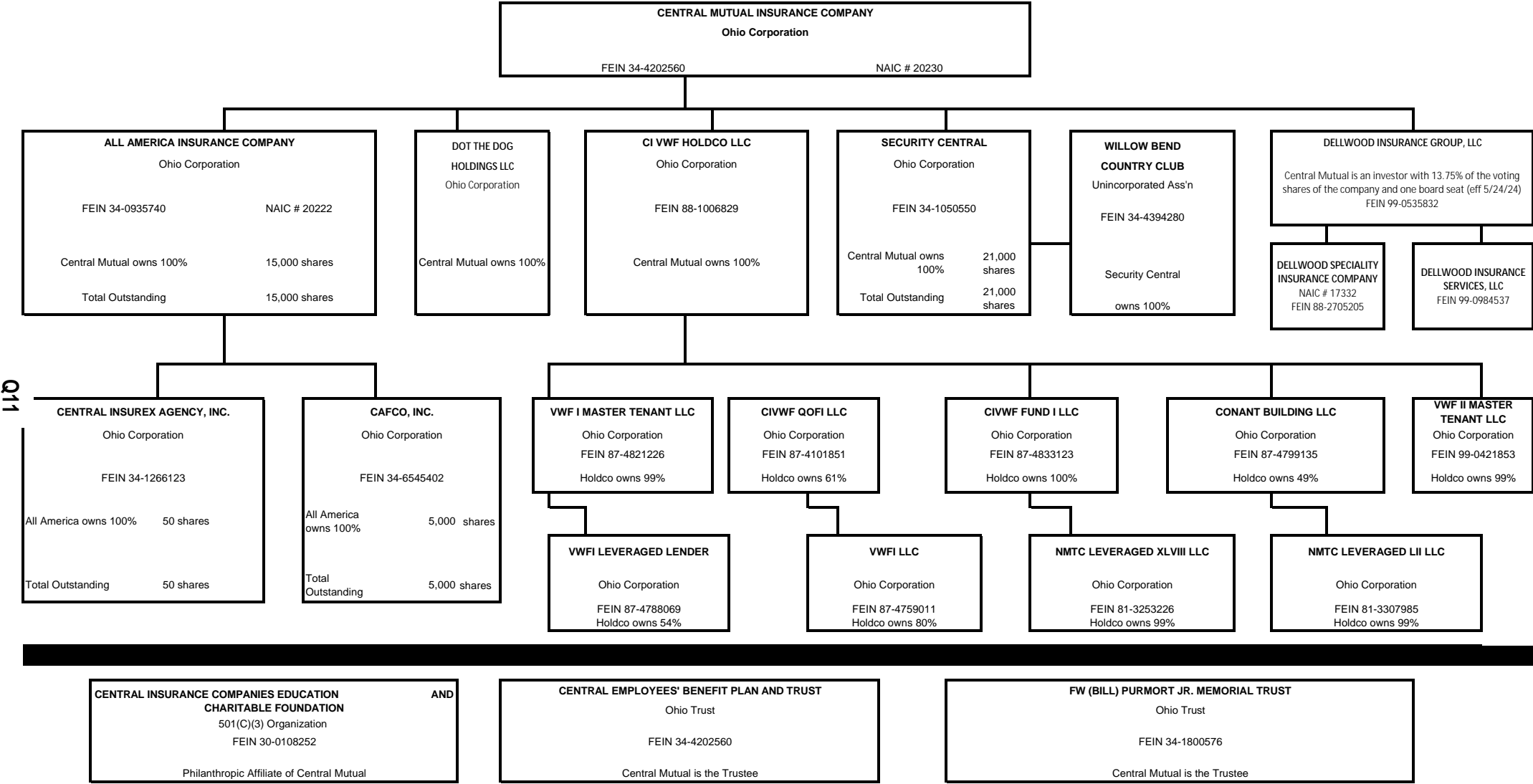
5. D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile.

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

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Q10

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



Q11

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
36	CENTRAL INSURANCE COMPANIES	20230	34-4202560				CENTRAL MUTUAL INSURANCE COMPANY	OH	UDP		Board of Directors		Central Mutual Insurance Company	No	0000001
36	CENTRAL INSURANCE COMPANIES	20222	34-0935740				ALL AMERICA INSURANCE COMPANY	OH	DS	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	No	0000001
36	CENTRAL INSURANCE COMPANIES	00000	34-1050550				SECURITY CENTRAL CORPORATION	OH	NIA	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	34-1266123				CENTRAL INSUREX AGENCY, INC.	OH	IA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	34-6545402				CAFCO, INC.	OH	NIA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	88-1006829				CI VWF HOLDCO LLC	OH	NIA	Central Mutual Insurance Company	Ownership	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4821226				VWF I MASTER TENANT, LLC	OH	NIA	CI VWF HoldCo LLC	Ownership	99.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4101851				CIVWF QOF I LLC	OH	NIA	CI VWF HoldCo LLC	Ownership	61.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4833123				CIVWF FUND I LLC	OH	NIA	CI VWF HoldCo LLC	Ownership	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4799135				CONANT BUILDING LLC	OH	NIA	CI VWF HoldCo LLC	Ownership	49.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4788069				VWFI LEVERAGED LENDER	OH	NIA	VWF I Master Tenant, LLC	Ownership	54.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4759011				VWFI LLC	OH	NIA	CIVWF QOF I LLC	Ownership	80.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	81-3253226				NMTC LEVERAGED XL VIII LLC	OH	NIA	CIVWF FUND I LLC	Ownership	99.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	81-3307985				NMIC LEVERAGED LII LLC	OH	NIA	Conant Building LLC	Ownership	99.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	99-0421853				VWF II MASTER TENANT LLC	OH	NIA	CI VWF HoldCo LLC	Ownership	99.0	Central Mutual Insurance Company	No	0000000
36	CENTRAL INSURANCE COMPANIES	00000					DOT THE DOG HOLDINGS LLC	OH	NIA	Central Mutual Insurance Company	Ownership	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	99-0535832				DELLWOOD INSURANCE GROUP LLC	NJ	IA	Central Mutual Insurance Company	Ownership	13.8	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	99-0984637	000000000			DELLWOOD INSURANCE SERVICES LLC	NJ	IA	Dellwood Insurance Group LLC	Ownership	100.0	Central Mutual Insurance Company	No	
		00000	88-2705205				DELLWOOD SPECIALTY INSURANCE COMPANY	NJ	IA	Dellwood Insurance Group LLC	Ownership	100.0	Central Mutual Insurance Company	No	
		00000	30-0108252				CENTRAL INSURANCE COMPANIES EDUCATION AND CHARITABLE FOUNDATION	OH	OTH	Central Mutual Insurance Company	Management		Central Mutual Insurance Company	No	0000002
		00000	34-4202560				CENTRAL EMPLOYEES' BENEFIT PLAN AND TRUST	OH	OTH	Central Mutual Insurance Company	Management		Central Mutual Insurance Company	No	0000003
		00000	34-1800576				FW (BILL) PURMORT JR. MEMORIAL TRUST	OH	OTH	Central Mutual Insurance Company	Management		Central Mutual Insurance Company	No	0000004

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

STATEMENT AS OF **June 30, 2024** OF THE **ALL AMERICA INSURANCE COMPANY**

PART 1 - LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire	194,413	96,361	49.565	8.444
2.1	Allied lines	213,627	71,447	33.445	20.443
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril		(50)		
5.1	Commercial multiple peril (non-liability portion)	12,072,405	4,668,873	38.674	28.093
5.2	Commercial multiple peril (liability portion)	9,505,800	5,300,329	55.759	27.639
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	78,963	38,140	48.302	260.414
9.2	Pet Insurance Plans				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims made				
12.	Earthquake	9,676			
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disability income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation	3,403,973	3,091,791	90.829	15.411
17.1	Other liability - occurrence	401,845	185,969	46.279	272.164
17.2	Other liability - claims made				
17.3	Excess Workers' Compensation				
18.1	Products liability - occurrence	1,065,868	549,341	51.539	9.816
18.2	Products liability - claims made				
19.1	Private passenger auto no-fault (personal injury protection)				
19.2	Other private passenger auto liability		(12,730)		
19.3	Commercial auto no-fault (personal injury protection)	119,142	78,364	65.774	33.003
19.4	Other Commercial auto liability	9,124,781	6,049,954	66.302	58.630
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage	2,907,832	2,318,328	79.727	120.137
22.	Aircraft (all perils)				
23.	Fidelity	534			
24.	Surety				
26.	Burglary and theft	52			
27.	Boiler and machinery	11,891			
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X	X X X
32.	Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X
33.	Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X
34.	Aggregate write-ins for other lines of business				
35.	TOTALS	39,110,804	22,436,117	57.366	43.772
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

STATEMENT AS OF **June 30, 2024** OF THE **ALL AMERICA INSURANCE COMPANY**

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	20,637	103,709	111,251
2.1	Allied lines	45,705	146,967	84,241
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.1	Commercial multiple peril (non-liability portion)	6,365,008	11,846,387	12,465,320
5.2	Commercial multiple peril (liability portion)	5,274,958	9,640,510	10,813,020
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	27,567	72,620	40,619
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake	51	562	406
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation	2,887,871	4,339,331	3,437,670
17.1	Other liability - occurrence	314,711	365,551	493,136
17.2	Other liability - claims made			
17.3	Excess Workers' Compensation			
18.1	Products liability - occurrence	600,775	1,109,202	1,212,262
18.2	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability			
19.3	Commercial auto no-fault (personal injury protection)	43,028	98,715	112,834
19.4	Other Commercial auto liability	3,806,783	7,670,209	9,971,537
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage	1,246,394	2,580,867	3,099,557
22.	Aircraft (all perils)			
23.	Fidelity		202	104
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery	3,776	13,015	9,255
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X
32.	Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X
33.	Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X
34.	Aggregate write-ins for other lines of business			
35.	TOTALS	20,637,264	37,987,847	41,851,212
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)			

PART 3 (\$000 OMITTED)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

		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 Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1.	2021 + Prior	23,331	14,155	37,486	7,177	123	7,300	13,514	527	16,609	30,650	(2,640)	3,105	464
2.	2022	10,826	12,302	23,128	3,278	190	3,467	6,943	278	12,135	19,356	(605)	301	(305)
3.	Subtotals 2022 + Prior	34,157	26,457	60,614	10,454	313	10,767	20,457	805	28,745	50,006	(3,246)	3,406	160
4.	2023	18,495	29,107	47,602	10,402	2,113	12,515	10,956	1,591	21,448	33,995	2,864	(3,955)	(1,091)
5.	Subtotals 2023 + Prior	52,652	55,563	108,215	20,856	2,426	23,282	31,413	2,395	50,193	84,002	(382)	(549)	(932)
6.	2024	X X X	X X X	X X X	X X X	16,792	16,792	X X X	12,335	21,511	33,846	X X X	X X X	X X X
7.	Totals	52,652	55,563	108,215	20,856	19,218	40,074	31,413	14,731	71,704	117,848	(382)	(549)	(932)
8.	Prior Year-End Surplus As Regards Policyholders	183,089										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..... (0.726)	2..... (0.989)	3..... (0.861)
														Col. 13, Line 7 Line 8
	.....													4..... (0.509)

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.	No

Explanations:

Bar Codes:

Trusteed Surplus Statement



Supplement A to Schedule T



Medicare Part D Coverage Supplement



Director and Officer Supplement



Communication of Internal Control Related Matters Noted in an Audit



LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current	December 31,
		Statement Date	Prior Year
2504.	Reserve for Rental Security Deposits	80	
2597.	Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	80	
2997.	Summary of remaining write-ins for Line 29 (Lines 2904 through 2996)		
3297.	Summary of remaining write-ins for Line 32 (Lines 3204 through 3296)		

STATEMENT AS OF **June 30, 2024** OF THE **ALL AMERICA INSURANCE COMPANY**

SCHEDULE A - VERIFICATION

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	309,549,947	306,473,782
2. Cost of bonds and stocks acquired	72,657,125	44,389,978
3. Accrual of discount	404,513	693,919
4. Unrealized valuation increase/(decrease)	1,320	260,088
5. Total gain (loss) on disposals	637,242	(877,724)
6. Deduct consideration for bonds and stocks disposed of	68,678,851	40,731,115
7. Deduct amortization of premium	476,001	658,981
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	314,095,295	309,549,947
12. Deduct total nonadmitted amounts	77,534	77,534
13. Statement value at end of current period (Line 11 minus Line 12)	314,017,761	309,472,413

QSI02

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)	216,671,335	4,888,838	9,249,831	853,863	216,671,335	213,164,206		244,114,190
2.	NAIC 2 (a)	85,635,092	5,140,975	1,494,890	(880,414)	85,635,092	88,400,763		55,791,259
3.	NAIC 3 (a)	10,231,125			(870,802)	10,231,125	9,360,324		7,603,911
4.	NAIC 4 (a)	413,825		19,702	1,250,600	413,825	1,644,724		419,711
5.	NAIC 5 (a)	922,374		9,813	(375,410)	922,374	537,151		950,705
6.	NAIC 6 (a)								
7.	Total Bonds	313,873,752	10,029,813	10,774,236	(22,162)	313,873,752	313,107,167		308,879,776
PREFERRED STOCK									
8.	NAIC 1								
9.	NAIC 2	487,548			2,203	487,548	489,750		476,231
10.	NAIC 3	121,875			469	121,875	122,344		116,406
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6								
14.	Total Preferred Stock	609,423			2,671	609,423	612,094		592,638
15.	Total Bonds & Preferred Stock	314,483,174	10,029,813	10,774,236	(19,491)	314,483,174	313,719,261		309,472,413

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0;
NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

SI03 Schedule DA Part 1 NONE

SI03 Schedule DA Verification NONE

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SCHEDULE E - PART 2 - VERIFICATION
(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,607,377	2,389,144
2.	Cost of cash equivalents acquired	47,689,181	47,361,898
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)	625	75
5.	Total gain (loss) on disposals	54	(3,768)
6.	Deduct consideration received on disposals	44,723,123	47,139,972
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)	5,574,114	2,607,377
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	5,574,114	2,607,377

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282CJZ5	UNITED STATES TREASURY		05/03/2024	BAIRD (ROBERT W.) & CO. INC.	X X X	582,100	600,000		1.A
91282CKN0	UNITED STATES TREASURY		05/07/2024	BAIRD (ROBERT W.) & CO. INC.	X X X	1,065,623	1,050,000		1.A
0109999999	Subtotal - Bonds - U.S. Governments				X X X	1,647,723	1,650,000		X X X
Bonds - All Other Governments									
69370RAL1	PERTAMINA (PERSERO) PT	D	06/10/2024	BNP PARIBAS, NEW YORK BRANCH	X X X	831,500	1,000,000	7,794	2.B FE
91087BAV2	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	06/07/2024	JP MORGAN CHASE INTL	X X X	503,200	500,000	10,672	2.B FE
X7360WCT7	ROMANIA (GOVERNMENT)	D	06/07/2024	EUROCLEAR BANK SA/NV	X X X	499,500	500,000	11,599	2.C FE
X93622GS5	HUNGARY (GOVERNMENT)	D	06/07/2024	Jefferies	X X X	480,725	500,000	11,535	2.C FE
0309999999	Subtotal - Bonds - All Other Governments				X X X	2,314,925	2,500,000	41,600	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
55819DBA3	MDPK 31RR B1R - CDO		05/30/2024	Bank of America Securities	X X X	800,000	800,000		1.C FE
89531MAN2	TRESTLES CLO II, LTD. - CDO	C	04/29/2024	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	X X X	350,000	350,000		1.B FE
92913UBG0	VOYA 153RRR 3R3 - CDO		05/06/2024	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	X X X	1,000,000	1,000,000	5,667	1.C FE
98887YAQ0	ZAIS 11R BR - CDO		06/11/2024	Amherst Pierpont Securities	X X X	400,000	400,000		1.A FE
G28288AC5	DP WORLD CRESCENT LTD	D	06/07/2024	EUROCLEAR BANK SA/NV	X X X	467,750	500,000	7,696	2.B FE
G3R238AC7	GALAXY PIPELINE ASSETS BIDCO LTD	D	06/07/2024	JP MORGAN SECURITIES LIMITED	X X X	691,115	810,400	2,798	1.C FE
N7163RAW3	PROSUS NV	D	06/07/2024	UBS SECURITIES LLC	X X X	930,000	1,000,000	12,757	2.C FE
P6629MAC6	MEXICO CITY AIRPORT TRUST	D	06/07/2024	BNYMELLON/RE HSBC BANK PLC	X X X	939,900	1,000,000	4,306	2.B FE
U0901RAE7	BIMBO BAKERIES USA INC		06/07/2024	BARCLAYS CAPITAL INC	X X X	488,400	500,000	11,273	2.A FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	6,067,165	6,360,400	44,496	X X X
2509999997	Subtotal - Bonds - Part 3				X X X	10,029,813	10,510,400	86,095	X X X
2509999998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
2509999999	Subtotal - Bonds				X X X	10,029,813	10,510,400	86,095	X X X
4509999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
4509999999	Subtotal - Preferred Stocks				X X X		X X X		X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other									
31337#105	FEDERAL HOME LOAN BANK OF CINCINNATI		06/17/2024	Unknown	298,500.000	298,500	X X X		
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other				X X X	298,500	X X X		X X X
5989999997	Subtotal - Common Stocks - Part 3				X X X	298,500	X X X		X X X
5989999998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
5989999999	Subtotal - Common Stocks				X X X	298,500	X X X		X X X
5999999999	Subtotal - Preferred and Common Stocks				X X X	298,500	X X X		X X X
6009999999	Totals - Bonds, Preferred and Common Stocks				X X X	10,328,313	X X X	86,095	X X X

Q605

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP	Description	F o r e i g n	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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
36179UUM2	G2 MA5988 - RMBS		06/01/2024	Paydown	X X X	308,436	308,436	312,629	312,830		(4,394)		(4,394)		308,436				6,515	06/20/2049	1.A
36179UWB4	G2 MA6042 - RMBS		06/01/2024	Paydown	X X X	166,229	166,229	168,489	168,614		(2,385)		(2,385)		166,229				3,515	07/20/2049	1.A
3622ACU57	G2 787004 - RMBS		06/01/2024	Paydown	X X X	48,445	48,445	49,271	49,249		(803)		(803)		48,445				1,367	10/20/2053	1.A
912828WJ5	UNITED STATES TREASURY		05/15/2024	Maturity @ 100.00	X X X	1,650,000	1,650,000	1,711,227	1,653,049		(3,049)		(3,049)		1,650,000				17,500	05/15/2024	1.A
0109999999 Subtotal - Bonds - U.S. Governments					X X X	2,173,111	2,173,111	2,241,615	2,183,742		(10,631)		(10,631)		2,173,111				28,897	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
23981MAG1	DAYTON-MONTGOMERY CNTY OHIO PORT AUTH DE		04/16/2024	Call @ 100.00	X X X	45,000	45,000	45,376	45,099		(19)		(19)		45,080		(80)	(80)	534	11/15/2025	1.G FE
3131YBFP8	FH ZN4674 - RMBS		06/01/2024	Paydown	X X X	8,050	8,050	8,360	8,855		(806)		(806)		8,050				112	12/01/2048	1.A
3132ADU30	FH ZT1502 - RMBS		06/01/2024	Paydown	X X X	20,448	20,448	21,774	22,426		(1,978)		(1,978)		20,448				304	11/01/2048	1.A
3132DNV91	FH SD1540 - RMBS		06/01/2024	Paydown	X X X	44,098	44,098	44,457	44,437		(339)		(339)		44,098				900	08/01/2052	1.A
3132DVKW4	FH SD7509 - RMBS		06/01/2024	Paydown	X X X	6,123	6,123	6,280	6,332		(209)		(209)		6,123				77	11/01/2049	1.A
3133BQL3	FH G61359 - RMBS		06/01/2024	Paydown	X X X	6,960	6,960	6,943	6,941		19		19		6,960				94	03/01/2048	1.A
3133KRT46	FH RA9571 - RMBS		06/01/2024	Paydown	X X X	164,350	164,350	166,430	166,467		(2,116)		(2,116)		164,350				3,745	08/01/2053	1.A
3136AY2H5	FNA 2017-M14 A2 - CMBS		06/01/2024	Paydown	X X X	634	634	603	622		13		13		634				8	11/25/2027	1.A
3136B1UG7	FNR 2018-26 DH - CMO/RMBS		06/01/2024	Paydown	X X X	9,335	9,335	9,381	9,345		(10)		(10)		9,335				144	06/25/2046	1.A
3138ERYX2	FN AL9725 - RMBS		06/01/2024	Paydown	X X X	15,240	15,240	15,176	15,174		66		66		15,240				214	01/01/2047	1.A
3138WHNF5	FN AS7589 - RMBS		06/01/2024	Paydown	X X X	13,247	13,247	13,340	13,371		(124)		(124)		13,247				197	07/01/2046	1.A
3140J76B6	FN BM3565 - RMBS		06/01/2024	Paydown	X X X	12,996	12,996	12,609	12,569		427		427		12,996				161	10/01/2047	1.A
3140J86V0	FN BM4483 - RMBS		06/01/2024	Paydown	X X X	5,806	5,806	5,987	6,052		(246)		(246)		5,806				99	09/01/2048	1.A
3140J9ME8	FN BM4856 - RMBS		06/01/2024	Paydown	X X X	5,137	5,137	5,296	5,359		(223)		(223)		5,137				87	04/01/2047	1.A
3140Q94H3	FN CA2623 - RMBS		06/01/2024	Paydown	X X X	11,243	11,243	11,482	11,514		(271)		(271)		11,243				181	11/01/2048	1.A
3140XHZ42	FN FS2562 - RMBS		06/01/2024	Paydown	X X X	37,581	37,581	38,191	38,557		(976)		(976)		37,581				674	08/01/2052	1.A
658207RT4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		06/04/2024	Call @ 100.00	X X X	10,000	10,000	10,000	10,000						10,000				174	07/01/2025	1.B FE
0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	416,248	416,248	421,684	423,119		(6,790)		(6,790)		416,328		(80)	(80)	7,707	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
020002BG5	ALLSTATE CORP		06/05/2024	CITIGROUP GLOBAL MARKETS INC.	X X X	38,672	50,000	49,652	49,688		3		3		49,691		(11,019)	(11,019)	1,583	08/10/2049	2.A FE
03328QAQ4	ANCHC 6R B1R - CDO	C	04/22/2024	Paydown	X X X	390,557	390,000	390,780	410,660		(20,104)		(20,104)		390,557				14,523	07/15/2030	1.A FE
03330AA00	ANCHC 3-R A - CDO	C	06/20/2024	Paydown	X X X	594,626	594,626	595,221	615,487		(20,860)		(20,860)		594,626				24,288	01/28/2031	1.A FE
036752AK9	ELEVANCE HEALTH INC		06/05/2024	Bank of America Securities	X X X	37,718	50,000	49,695	49,723		3		3		49,725		(12,008)	(12,008)	1,341	09/15/2049	2.A FE
04623TAA3	MORGN 2 A - CDO	C	04/22/2024	Paydown	X X X	67,639	67,639	67,111	70,282		(2,644)		(2,644)		67,639				2,318	04/21/2031	1.A FE
04942VAW4	ATCLO 13R ANR - CDO	C	04/22/2024	Paydown	X X X	93,571	93,571	93,571	93,571						93,571				3,173	04/22/2031	1.A FE
12672RAA0	COLT 2024-INV1 A1 - RMBS		06/01/2024	Paydown	X X X	26,570	26,570	26,462	26,462		108		108		26,570				354	12/26/2068	1.A FE
20030NBZ3	COMCAST CORP		06/05/2024	Bank of America Securities	X X X	40,080	50,000	46,008	46,394		37		37		46,432		(6,352)	(6,352)	1,617	08/15/2047	1.G FE
23245PAA9	CWALT 2006-OA22 A1 - RMBS		06/25/2024	Paydown	X X X	8,239	8,239	7,704	7,167	897	175		1,072		8,239				176	02/25/2047	5.B FE
26078JAF7	DUPONT DE NEMOURS INC		06/05/2024	CITIGROUP GLOBAL MARKETS INC.	X X X	404,652	390,000	392,669	392,450		(22)		(22)		392,428		12,225	12,225	11,800	11/15/2048	2.A FE
3137G0AY5	STACR 2014-DN2 M3 - CMO/RMBS		04/25/2024	Various	X X X	311,599	311,599	346,703	317,997		(6,397)		(6,397)		311,599				9,474	04/25/2024	1.A
36252TAS4	GSMS 2016-GS2 AAB - CMBS		06/01/2024	Paydown	X X X	45,320	45,320	44,132	45,053		268		268		45,320				554	05/12/2049	1.A FE
40436KAC9	HLM 6-2015 A1R - CDO	C	05/06/2024	Paydown	X X X	26,811	26,811	26,744	27,675		(864)		(864)		26,811				894	02/05/2031	1.A FE
44330QAC5	HLM 1812 A2 - CDO	C	04/22/2024	Paydown	X X X	500,394	500,000	500,000	500,000		394		394		500,394				18,067	07/18/2031	1.C FE
45687VAB2	INGERSOLL RAND INC		06/05/2024	CITIGROUP GLOBAL MARKETS INC.	X X X	1,028,730	1,000,000	1,003,080	1,003,099		(53)		(53)		1,003,046		25,684	25,684	46,233	08/14/2033	2.B FE
55819DAG1	MDPK XXXI B - CDO		06/24/2024	Paydown	X X X	800,000	800,000	800,000	800,000						800,000				39,185	01/23/2031	1.C FE
55821TAAS	MDPK XXX A - CDO	C	04/15/2024	Paydown	X X X	206,541	206,541	203,326	213,413		(6,873)		(6,873)		206,541				6,647	04/16/2029	1.A FE
61691JAS3	MSC 2017-H1 ASB - CMBS		06/01/2024	Paydown	X X X	41,105	41,105	40,506	40,964		140		140		41,105				565	06/17/2050	1.A FE
61775UA66	MSRM 24NQM1 A1 - RMBS		06/01/2024	Paydown	X X X	191,821	191,821	191,821	191,821		0		0		191,821				2,791	12/26/2068	1.A FE
63152PA66	NCC 2018-II A - CDO		04/15/2024	Paydown	X X X	204,159	204,159	203,648	212,948		(8,789)		(8,789)		204,159				7,118	10/15/2031	1.A FE
63170MAA1	NCC 2018-I A - CDO		04/15/2024	Paydown	X X X	159,364	159,364	156,774	165,403		(6,039)		(6,039)		159,364				5,451	07/15/2031	1.A FE
67118TAA2	OBX 24-NQM4 A1 - RMBS		06/01/2024	Paydown	X X X	111,335	111,335	111,333	111,333		2		2		111,335				1,746	01/25/2064	1.A FE
67590GBG3	OCT17 17RRR A1R - CDO		04/25/2024	Paydown	X X X	73,047	73,047	72,682	75,723		(2,676)		(2,676)		73,047				2,456	01/27/2031	1.A FE
86363WAG4	SASC 2007-BC3 2A3 - RMBS		04/25/2024	Paydown	X X X	1,574	1,574	1,541	1,480	188	(94)		94		1,574				19	06/25/2037	5.B FE
86363WAG4	SASC 2007-BC3 2A3 - RMBS		06/25/2024	Paydown	X X X	17,382	17,382	17,016	16,347	2,076	(1,041)		1,035		17,382				304	06/25/2037	4.B FE
89169EAA7	TPMT 175 A1 - CMO/RMBS		06/																		

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date	
92540EAA1	VERUS 241 A1 - RMBS		06/01/2024	Paydown	X X X	102,430	102,430	102,293				137	137		102,430				1,611	01/25/2069	1.A FE
92540FAA8	VERUS 24INV1 A1 - RMBS		06/01/2024	Paydown	X X X	28,014	28,014	28,013				1	1		28,014				309	03/25/2069	1.A FE
92913UAS5	VOYA 2015-3 A3R - CDO		05/20/2024	Paydown	X X X	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				43,331	10/20/2031	1.C FE
92917JAA5	VOYA 2018-2 A1 - CDO		04/15/2024	Paydown	X X X	64,109	64,109	63,792	66,486			(2,377)	(2,377)		64,109				2,947	07/15/2031	1.A FE
93362YAB8	WAMU 2006-AR5 12A - CMO/RMBS		06/01/2024	Paydown	X X X	2,320	2,320	2,259	1,857	413		50	463		2,320				43	06/25/2046	4.A FE
94949LAL4	WELF 2016-2 A1R - CDO		04/22/2024	Paydown	X X X	144,493	144,493	144,493	144,493						144,493				5,026	10/20/2028	1.A FE
98887YAE7	ZAIS 11 B - CDO		06/20/2024	Paydown	X X X	400,000	400,000	400,000	400,000						400,000				21,333	01/20/2032	1.B FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	8,185,605	8,182,914	8,195,309	7,778,905	3,574	(72,511)		(68,937)		8,184,797		809	809	297,288	X X X	X X X
2509999997	Subtotal - Bonds - Part 4				X X X	10,774,964	10,772,273	10,858,609	10,385,765	3,574	(89,932)		(86,359)		10,774,236		728	728	333,891	X X X	X X X
2509999998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2509999999	Subtotal - Bonds				X X X	10,774,964	10,772,273	10,858,609	10,385,765	3,574	(89,932)		(86,359)		10,774,236		728	728	333,891	X X X	X X X
4509999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4509999999	Subtotal - Preferred Stocks				X X X		X X X													X X X	X X X
5989999998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
5989999999	Subtotal - Common Stocks				X X X		X X X													X X X	X X X
5999999999	Subtotal - Preferred and Common Stocks				X X X		X X X													X X X	X X X
6009999999	Totals - Bonds, Preferred and Common Stocks				X X X	10,774,964	X X X	10,858,609	10,385,765	3,574	(89,932)		(86,359)		10,774,236		728	728	333,891	X X X	X X X

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity NONE

E10 Schedule DB Part E NONE

E11 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E12 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository			Code	Rate of Interest			First Month	Second Month	Third Month	*
Open Depositories										
JP Morgan			SD	3.840	30,507	9,454	3,148,988	1,817,457	2,689,936	X X X
0199998 Deposits in .....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories			X X X	X X X	176		390,158	399,324	100,911	X X X
0199999 Total - Open Depositories			X X X	X X X	30,683	9,454	3,539,147	2,216,782	2,790,847	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories			X X X	X X X						X X X
0299999 Total - Suspended Depositories			X X X	X X X						X X X
0399999 Total Cash On Deposit			X X X	X X X	30,683	9,454	3,539,147	2,216,782	2,790,847	X X X
0499999 Cash in Company's Office			X X X	X X X	X X X	X X X				X X X
0599999 Total			X X X	X X X	30,683	9,454	3,539,147	2,216,782	2,790,847	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
. 31846V419 .	FIRST AMER:TRS OBG V	SD ..	04/02/2024 ...	5.040	X X X	1 .....	.....	.....
. 94975H296 .	ALLSPRING:TRS+ MM I	SD ..	04/02/2024 ...	5.150	X X X	1 .....	.....	.....
8209999999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						1 .....	.....	.....
All Other Money Market Mutual Funds								
. 38141W232 .	GOLDMAN:FS MM INST .....	.....	06/28/2024 ...	5.170	X X X	5,574,113 .....	.....	28,220
8309999999 Subtotal - All Other Money Market Mutual Funds						5,574,113 .....	.....	28,220
8609999999 Total Cash Equivalents						5,574,114 .....	.....	28,220