PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

Vanliner Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.vanliner.com

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

OFFICERS

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

OTHER

David Bernard Slisz, Vice President	Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Anthony Gerald Prinzo, Vice President
Keith Raymond Boyle, Senior Vice President	Jeannine Eileen Novak, Vice President	Matthew John Stevens, Assistant Treasurer
Robert Jude Zbacnik, Assistant Treasurer	Stephen Charles Beraha, Assistant Secretary	Ryan Edward Herrmann, Vice President
Leah Marie Blazek, Assistant Vice President	Kelli Diana Johnson, Assistant Vice President	Andrew Carlos Suvak #, Chief Information Officer, Vice President
Daniel Alan Wemhoff #, Assistant Vice President		

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Summit SS:

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

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

Subscribed and sworn to before me this 8th day of November 2024

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	235,365,129	0	235,365,129	526,138,787
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	10,637,188
	2.2 Common stocks	0	0	0	902,843
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 47,606), cash equivalents ($ 2,465,199) and short-term investments ($ 0)	2,512,805	0	2,512,805	28,122,974
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	0	0	0	0
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	237,877,934	0	237,877,934	565,801,792
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	1,440,846	0	1,440,846	4,332,674
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	10,573,457	1,013,843	9,559,613	31,121,074
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	114,699,610	0	114,699,610	81,490,318
	15.3 Accrued retrospective premiums ($ 6,363,291) and contracts subject to redetermination ($ 0)	6,740,147	376,856	6,363,291	8,319,728
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	30,930,226	0	30,930,226	9,551,463
	16.2 Funds held by or deposited with reinsured companies	1,781,866	0	1,781,866	1,673,638
	16.3 Other amounts receivable under reinsurance contracts	18,434,859	0	18,434,859	2,725,115
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	1,247,379	0	1,247,379	797,371
18.2	Net deferred tax asset	2,156,671	854,399	1,302,272	7,167,168
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	6,767	0	6,767	9,379
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	42,976,485	0	42,976,485	8,071,136
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	1,577,362	222,212	1,355,150	1,618,042
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	470,443,609	2,467,310	467,976,299	722,678,896
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	470,443,609	2,467,310	467,976,299	722,678,896
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Receivable from insureds for deductible payments	905,395	99,377	806,018	766,809
2502.	Miscellaneous receivable	549,132	0	549,132	515,429
2503.	Commission receivables	0	0	0	335,805
2598.	Summary of remaining write-ins for Line 25 from overflow page	122,835	122,835	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,577,362	222,212	1,355,150	1,618,042

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 0)	0	191,948,736
2.	Reinsurance payable on paid losses and loss adjustment expenses	13,211	7,796,924
3.	Loss adjustment expenses	0	37,129,593
4.	Commissions payable, contingent commissions and other similar charges	0	6,141,895
5.	Other expenses (excluding taxes, licenses and fees)	0	10,972,704
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	4,631	3,653,483
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 135,850,760 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)	0	71,125,669
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	97,342,628	28,546,667
13.	Funds held by company under reinsurance treaties	138,927,655	124,532,505
14.	Amounts withheld or retained by company for account of others	8,146,612	6,724,788
15.	Remittances and items not allocated	18	0
16.	Provision for reinsurance (including $ 0 certified)	123,910	254,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	11,463	956
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	0	4,933,171
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	244,570,127	493,761,089
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	244,570,127	493,761,089
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,000,000	3,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,128,550	4,089,931
35.	Unassigned funds (surplus)	216,277,622	221,827,876
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	223,406,172	228,917,807
38.	Totals (Page 2, Line 28, Col. 3)	467,976,299	722,678,896
	DETAILS OF WRITE-INS		
2501.	Unclaimed Funds	0	0
2502.	Other reinsurance amounts due	0	4,933,171
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	4,933,171
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 236,958,082)	214,196,867	201,726,389	271,223,069
	1.2 Assumed (written $ (67,997,818))	2,892,506	129,757,930	174,526,058
	1.3 Ceded (written $ 240,085,933)	217,089,373	204,206,451	274,448,623
	1.4 Net (written $ (71,125,669))	0	127,277,868	171,300,503
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 0):			
	2.1 Direct	92,680,409	104,709,002	149,992,010
	2.2 Assumed	2,810,015	71,845,594	97,488,604
	2.3 Ceded	95,490,424	107,196,330	153,471,610
	2.4 Net	0	69,358,265	94,009,004
3.	Loss adjustment expenses incurred	0	11,110,992	15,874,336
4.	Other underwriting expenses incurred	419,501	39,132,762	49,072,743
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	419,501	119,602,019	158,956,083
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(419,501)	7,675,849	12,344,420
	INVESTMENT INCOME			
9.	Net investment income earned	8,477,867	18,152,470	24,922,295
10.	Net realized capital gains (losses) less capital gains tax of $ (76,872)	(11,737,757)	(908,507)	(321,131)
11.	Net investment gain (loss) (Lines 9 + 10)	(3,259,890)	17,243,962	24,601,164
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 0)	0	10,114	(42,387)
13.	Finance and service charges not included in premiums	25	825	900
14.	Aggregate write-ins for miscellaneous income	(3,756,479)	(2,706,574)	(3,627,741)
15.	Total other income (Lines 12 through 14)	(3,756,454)	(2,695,635)	(3,669,229)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(7,435,845)	22,224,176	33,276,356
17.	Dividends to policyholders	0	0	0
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(7,435,845)	22,224,176	33,276,356
19.	Federal and foreign income taxes incurred	(7,260,460)	5,555,010	7,136,570
20.	Net income (Line 18 minus Line 19)(to Line 22)	(175,385)	16,669,166	26,139,786
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	228,917,807	202,920,982	202,920,982
22.	Net income (from Line 20)	(175,385)	16,669,166	26,139,786
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 16,273	61,216	(278,539)	(104,569)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	(5,650,927)	970,157	(99,620)
27.	Change in nonadmitted assets	84,752	308,040	269,168
28.	Change in provision for reinsurance	130,090	(248,649)	(243,000)
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	38,619	25,593	35,060
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	0
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(5,511,635)	17,445,769	25,996,825
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	223,406,172	220,366,751	228,917,807
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Interest on funds held	(3,756,479)	(2,706,574)	(3,627,741)
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(3,756,479)	(2,706,574)	(3,627,741)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	37,338,649	126,997,687	179,819,679
2. Net investment income	10,546,713	16,398,151	22,167,928
3. Miscellaneous income	(3,756,454)	(2,695,635)	(3,669,229)
4. Total (Lines 1 to 3)	44,128,907	140,700,203	198,318,379
5. Benefit and loss related payments	45,948,483	54,589,481	72,268,616
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	5,504,400	50,090,848	67,894,375
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ (76,872) tax on capital gains (losses)	(6,887,324)	4,700,048	7,124,720
10. Total (Lines 5 through 9)	44,565,559	109,380,376	147,287,710
11. Net cash from operations (Line 4 minus Line 10)	(436,652)	31,319,826	51,030,668
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	35,539,750	58,736,241	71,056,695
12.2 Stocks	905,084	129,907	696,597
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	7,216,820	8,470
12.8 Total investment proceeds (Lines 12.1 to 12.7)	36,444,834	66,082,967	71,761,762
13. Cost of investments acquired (long-term only):			
13.1 Bonds	37,629,327	97,181,246	107,827,440
13.2 Stocks	0	2,000,000	2,000,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	1,261,418	270
13.7 Total investments acquired (Lines 13.1 to 13.6)	37,629,327	100,442,665	109,827,711
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,184,493)	(34,359,698)	(38,065,948)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	52,511	35,060	35,060
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(24,041,535)	5,678,353	6,224,449
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(23,989,023)	5,713,413	6,259,509
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)	(25,610,169)	2,673,542	19,224,229
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	28,122,974	8,898,745	8,898,745
19.2 End of period (Line 18 plus Line 19.1)	2,512,805	11,572,287	28,122,974

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

20.0001. Securities transferred in satisfaction of intercompany receivable balance-long term debt	281,944,077	0	0
20.0002. Securities transferred in satisfaction of intercompany receivable balance-equities	10,639,947	0	0
20.0003. Securities acquired in paid in kind interest payment	28,348	15,403	17,444
20.0004. Stock based compensation	13,892	9,467	35,060
20.0005. Exchange of debt securities	0	0	399,665

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

		SSAP #	F/S Page	F/S Line #	09-30-2024	12-31-2023
1.	Net income state basis	XXX	XXX	XXX	$ (175,385)	$ 26,139,786
2.	Effect of state prescribed practices				-	-
3.	Effect of state permitted practices				-	-
4.	Net income, NAIC SAP	XXX	XXX	XXX	$ (175,385)	$ 26,139,786
5.	Statutory surplus state basis	XXX	XXX	XXX	$ 223,406,172	$ 228,917,807
6.	Effect of state prescribed practices				-	-
7.	Effect of state permitted practices				-	-
8.	Statutory surplus, NAIC SAP	XXX	XXX	XXX	$ 223,406,172	$ 228,917,807

B. No significant change.

C. Accounting Policies

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

For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. RMBS, CMBS and other LBASS securities that are not modeled receive a current year NAIC Credit Rating Provider equivalent designation. The prospective adjustment method is used for all these securities.

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 – Investments

A – C. No significant change.

D. Loan-Backed Securities

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

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment ("OTTI") due to either the intent to sell or the inability or lack of intent to hold to recovery during the nine months ended September 30, 2024.

NOTES TO FINANCIAL STATEMENTS

3. The following table shows each loan-backed security with an OTTI charge recognized during the nine months ended September 30, 2024.

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
40432BAZ2	$ 143,043	$ 148,817	$ (19,226)	$ 123,817	$ 126,038	3/31/2024
74957EAM9	380,104	329,022	(51,082)	329,022	329,022	3/31/2024
03235TAA5	272,797	139,890	(132,907)	139,890	113,864	6/30/2024
03235TAA5	139,890	136,637	(3,253)	136,637	110,611	9/30/2024
40432BAZ2	149,084	127,099	(21,985)	127,099	127,099	9/30/2024
TOTAL	XXXX	XXXX	**$ (228,453)**	XXXX	XXXX	XXXX

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	(99,655)
2. 12 months or longer		(3,885,758)

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

1. Less than 12 months	$	7,528,836
2. 12 months or longer		70,368,526

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J – L. No significant change.

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O – Q. No significant change.

R. Reporting Entity's Share of Cash Pool by Asset Type

Not applicable

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

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

Note 9 - Income Taxes

No significant change.

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

A - O. No significant change.

Note 11 – Debt

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

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

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

A. Defined Benefit Plan

Not applicable

B-I. No significant change.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

A-F. No significant change.

G. All Other Contingencies

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

Note 15 - Leases

No significant change.

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

No significant change.

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

A. The Company did not sell any receivable balances during 2024.

B. Transfers and Servicing of Financial Assets – Not applicable

C. The Company was not involved in any wash sale transactions during 2024.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurement

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

The following table provides information as of September 30, 2024 about the Company’s investments measured at fair value.

Assets at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds:					
Residential MBS	$ -	$ 1,085,108	$ -	$ -	$ 1,085,108
Asset backed securities	-	-	110,611	-	110,611
All other bonds	-	509,029	-	-	509,029
Total assets at fair value	$ -	$ 1,594,137	$ 110,611	$ -	$ 1,704,748

2. Rollforward of Level 3 Items

The following table presents a reconciliation of the beginning and ending balances for investments measured at fair value using Level 3 inputs for the three months ended September 30, 2024.

	Beginning Balance at 7/1/2024	Transfers into Level 3	Transfers out of Level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2024
Asset backed securities	$ 113,864	$ -	$ -	$ (3,253)	$ -	$ -	$ -	$ -	$ -	$ 110,611
Total	$ 113,864	$ -	$ -	$ (3,253)	$ -	$ -	$ -	$ -	$ -	$ 110,611

3. Policy on Transfers Into and Out of Level 3

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

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

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

Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in

NOTES TO FINANCIAL STATEMENTS

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

5. Derivative Fair Values

   Not applicable

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

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

The table below reflects, as of September 30, 2024, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	$ 9,271,884	$ 9,245,345	$ 9,271,884	$ -	$ -	$ -	$ -
States, municipalities, and political subdivisions	25,230,976	26,084,382	-	25,162,227	68,749	-	-
Residential MBS	54,719,361	55,765,936	-	54,592,262	127,099	-	-
Collateralized loan obligations	17,516,005	17,720,243	-	17,516,005	-	-	-
Asset backed securities	76,548,508	77,217,059	-	76,437,897	110,611	-	-
All other bonds	49,512,349	49,332,164	-	45,572,001	3,940,348	-	-
Total bonds	232,799,083	235,365,129	9,271,884	219,280,392	4,246,807	-	-
Cash, cash equivalents & short-term investments	2,512,805	2,512,805	2,512,805	-	-	-	-
Total	$ 235,311,888	$ 237,877,934	$ 11,784,689	$ 219,280,392	$ 4,246,807	$ -	$ -

D. Items for which Not Practicable to Determine Fair Values

   Not applicable

E. Instruments Measured at Net Asset Value (NAV)

   Not applicable

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

Subsequent events have been considered through November 8th, 2024, the date of issuance of these financial statements. There were no other events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 - Reinsurance

During the first quarter of 2024 there was a change to the Company's pooling arrangement that impacts reinsurance assumed and ceded. Refer to Footnote 26 – Intercompany Pooling Arrangements for information related to the Company's Amended and Restated Pooling Agreement.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-E. No significant change.

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

NOTES TO FINANCIAL STATEMENTS

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2023 were $229,078,329. Effective with the January 1, 2024 Amended and Restated Pooling Agreement, the Company's prior year reserve balance decreased $229,078,329 offset by paid for incurred claims and claim adjustment expenses to settle amounts as of December 31, 2023. There are no reserve balances remaining related to prior years as a result of the Amended and Restated Pooling Agreement. Therefore, there has been no prior year development since December 31, 2023.

B. Significant Change in Methodologies and Assumptions

See Footnote 26 – Intercompany Pooling Arrangements.

Note 26 – Intercompany Pooling Arrangements

On February 14, 2024, the Ohio Department of Insurance approved the Company's Amended and Restated Pooling Agreement. The amendment, effective January 1, 2024, updates the participation percentages for the Group entities as follows:

Name of Insurer	NAIC Code	% Participation
National Interstate Insurance Company (Lead)	32620	100%
National Interstate Insurance Company of Hawaii, Inc.	11051	0%
Triumphe Casualty Company	41106	0%
Vanliner Insurance Company	21172	0%

In March 2024, the Company transferred $320,622,622 in cash and investments in settlement of the balances as of December 31, 2023, related to the cession of unearned premium reserves, loss and LAE reserves, and other liabilities to its parent company and lead pool entity National Interstate Insurance Company (NIIC) in accordance with the Amended and Restated Pooling Agreement. All 2024 activity was recorded based on the Amended and Restated Pooling Agreement. This amendment is not expected to have a material impact on the Company's risk-based capital ratios.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

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

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1042046

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance ....

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

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

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

7.2 If yes, give full information:
....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? .... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? ...... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ...... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$ 42,948,952

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

....

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .... Yes [X] No [ ] N/A [ ]
   If yes, attach an explanation.
   On February 14, 2024, the Ohio Department of Insurance approved the Company's Amended and Restated Pooling Agreement. The amendment, effective January 1, 2024, updates the participation percentage for the Company from 26% to 0%. ....

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent .... 232.855 %

   5.2 A&H cost containment percent .... 15.175 %

   5.3 A&H expense percent excluding cost containment expenses .... 42.282 %

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
40517	13-3088732	WFC National Insurance Co.	UT	Authorized		
00000	AA-1120090	Lloyd's of London Syndicate #4711	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	2,181,226	1,038,609	410,028	233,831	1,909,221	1,178,331
2. Alaska AK	L	445,704	624,569	55,680	66,415	811,074	798,826
3. Arizona AZ	L	3,031,335	2,587,287	843,996	2,184,069	4,273,620	3,864,337
4. Arkansas AR	L	423,131	746,041	121,613	168,304	1,260,560	1,580,672
5. California CA	L	42,309,955	42,256,623	11,641,813	12,870,331	65,037,826	55,232,845
6. Colorado CO	L	3,894,037	2,495,272	2,346,703	913,943	4,991,939	5,186,818
7. Connecticut CT	L	3,615,803	2,615,597	1,152,938	924,980	5,362,290	4,088,892
8. Delaware DE	L	342,920	286,386	247,374	161,061	693,048	998,041
9. District of Columbia DC	L	20,252	41,508	36,122	0	26,238	31,315
10. Florida FL	L	13,517,137	13,105,139	4,555,009	6,276,961	25,040,232	20,297,276
11. Georgia GA	L	4,494,061	3,832,981	1,460,895	3,781,453	8,154,885	9,196,924
12. Hawaii HI	L	1,797,846	1,376,166	491,660	145,598	704,263	350,861
13. Idaho ID	L	(500,361)	625,472	97,399	535,260	895,466	1,524,709
14. Illinois IL	L	10,297,189	8,751,263	3,312,555	3,787,441	15,518,592	17,574,207
15. Indiana IN	L	6,095,362	4,294,527	5,265,956	844,546	5,386,281	5,308,692
16. Iowa IA	L	758,215	843,947	349,703	167,578	1,466,597	1,339,610
17. Kansas KS	L	1,809,957	1,252,015	1,324,832	1,379,511	7,953,027	5,090,638
18. Kentucky KY	L	3,675,341	4,028,835	1,252,478	1,345,537	4,785,457	3,719,018
19. Louisiana LA	L	1,613,714	1,332,604	274,399	923,087	2,186,416	2,366,740
20. Maine ME	L	1,174,326	2,369,320	281,763	230,009	1,377,182	1,227,941
21. Maryland MD	L	3,416,159	2,755,275	1,154,620	1,317,413	3,403,185	4,101,109
22. Massachusetts MA	L	4,615,562	5,310,269	2,032,376	1,372,041	8,927,695	8,682,870
23. Michigan MI	L	9,440,550	8,629,363	1,420,018	1,491,951	10,047,173	8,025,049
24. Minnesota MN	L	2,117,754	2,213,175	610,929	960,819	2,522,778	2,501,666
25. Mississippi MS	L	1,777,420	1,307,677	592,881	1,791,744	4,110,541	2,708,424
26. Missouri MO	L	17,083,782	14,182,878	5,743,565	5,656,869	20,002,917	19,668,056
27. Montana MT	L	719,630	319,003	127,554	67,381	619,071	359,734
28. Nebraska NE	L	96,249	645,226	1,370,025	1,747,298	6,830,445	4,987,422
29. Nevada NV	L	3,532,146	2,508,198	2,097,426	2,022,398	8,109,478	7,256,065
30. New Hampshire NH	L	746,201	637,358	843,002	863,848	1,568,586	2,098,213
31. New Jersey NJ	L	18,489,528	11,993,984	4,932,664	5,767,582	23,415,739	22,460,881
32. New Mexico NM	L	481,100	344,170	381,425	893,925	912,699	1,138,051
33. New York NY	L	15,719,164	13,260,976	3,701,335	5,638,135	26,678,930	26,818,270
34. North Carolina NC	L	6,289,601	7,223,697	2,538,488	4,102,868	12,054,945	12,525,329
35. North Dakota ND	L	428,718	186,073	169,171	84,425	322,779	402,046
36. Ohio OH	L	4,751,111	2,871,939	875,636	1,352,351	3,342,152	3,296,271
37. Oklahoma OK	L	2,292,307	716,092	694,976	330,950	2,003,830	1,349,038
38. Oregon OR	L	1,190,553	1,424,933	401,926	463,123	1,573,782	1,228,288
39. Pennsylvania PA	L	6,322,340	4,479,100	2,024,685	1,895,419	6,013,965	5,839,623
40. Rhode Island RI	L	1,046,477	761,145	633,642	388,503	1,569,837	1,958,505
41. South Carolina SC	L	2,149,919	1,929,003	779,890	1,822,681	3,345,351	3,128,496
42. South Dakota SD	L	146,331	246,445	8,098	33,349	203,309	220,016
43. Tennessee TN	L	2,752,809	1,974,897	2,416,935	2,202,163	5,193,775	3,708,770
44. Texas TX	L	16,531,873	11,019,128	4,413,488	5,397,485	29,470,415	26,463,206
45. Utah UT	L	1,185,322	767,520	1,516,787	1,001,467	3,575,731	4,243,062
46. Vermont VT	L	1,096,400	1,417,206	1,813,523	759,100	1,663,962	1,582,480
47. Virginia VA	L	3,729,665	3,527,729	902,493	1,716,963	6,347,832	4,937,541
48. Washington WA	L	5,371,792	2,137,742	1,277,276	686,681	3,750,589	3,427,936
49. West Virginia WV	L	155,144	236,932	52,305	13,631	361,142	430,780
50. Wisconsin WI	L	2,206,057	3,663,610	2,568,884	710,897	3,997,198	4,582,833
51. Wyoming WY	L	79,268	298,824	0	0	79,414	28,333
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	236,958,082	203,493,732	83,618,942	89,493,377	359,853,459	331,115,054
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Unconquered, LLC	OH	99-3256614	
Agricultural Services, LLC	OH	27-3062314	
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
Crop Risk Services, Inc.	IL	37-1122370	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Bridgefield Indemnity Insurance Company *	OH	83-1694393	16618
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
—— American Empire Insurance Company *	OH	31-0973761	37990
—— American Signature Underwriters, Inc.	OH	31-1463075	
—— Brothers Property Corporation	OH	59-2840291	
——— Brothers Property Management Corporation	OH	59-2840294	
—— Crop Managers Insurance Agency, Inc.	KS	31-1277904	
—— CropSurance Agency, LLC	OH	83-1767590	
—— Dempsey & Siders Agency, Inc.	OH	31-0589001	
——— Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
—— Eden Park Insurance Brokers, Inc.	CA	31-1341668	
—— El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
—— Foreign Credit Insurance Association @	NY		
—— GAI Mexico Holdings, LLC	DE	81-0814136	
—— GAI Warranty Company	OH	31-1753938	
——— GAI Warranty Company of Florida	FL	31-1765544	
—— Global Premier Finance Company	OH	61-1329718	
—— Great American Alliance Insurance Company *	OH	95-1542353	26832
—— Great American Assurance Company *	OH	15-6020948	26344
—— Great American Casualty Insurance Company *	OH	61-0983091	39896
—— Great American E & S Insurance Company *	OH	31-0954439	37532
—— Great American Fidelity Insurance Company *	OH	31-1036473	41858
—— Great American Insurance Agency, Inc.	OH	31-1652643	
—— Great American Insurance Company of New York *	NY	13-5539046	22136
—— Great American Management Services, Inc.	OH	31-0856644	
—— Great American Protection Insurance Company *	OH	31-1288778	38580
—— Great American Re Inc.	DE	31-0918893	
—— Great American Risk Solutions Surplus Lines Insurance Company*	OH	31-0912199	35351
—— Great American Security Insurance Company *	OH	31-1209419	31135
—— Great American Spirit Insurance Company *	OH	31-1237970	33723
—— Professional Risk Brokers, Inc.	IL	31-1293064	
—— Shelter Rock Holdings, LLC	OH		
—— Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
—— Westline Industrial, LLC	OH		

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000		00000	81-4361220	0	0		Verikai Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	42-1575938	0	0		Great American Holding, Inc.	OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	80-0333563	0	0		ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	99-3256614	0	0		Unconquered, LLC	OH	NIA	ABA Insurance Services, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	37-1122370	0	0		Crop Risk Services, Inc.	IL	NIA	Farmers Crop Insurance Alliance, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16618	83-1694393	0	0		Bridgefield Indemnity Insurance Company	OH	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Contemporary Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Great American Europe Limited	GBR	NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	AA-1120817	0	0		Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607394	0	0		National Interstate Corporation	OH	UIP	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	NO	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	UDP	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	OH	RE	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Radion Re, Inc.	CYM	IA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840291	0	0		Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840294	0	0		Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	83-1767590	0	0		CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	OH	NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	YES	0
0000		00000		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	NO	2
0000		00000	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1753938	0	0		GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1765544	0	0		GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	61-1329718	0	0		Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0856644	0	0		Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0918893	0	0		Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		Great American Risk Solutions Surplus Lines Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Shelter Rock Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	88-1379846	0	0		Trusted Coverage Professionals Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Westline Industrial, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	113,530	15,735	13.9	15.5
2.1	Allied Lines	95,566	13,790	14.4	15.7
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	2,938,782	538,648	18.3	(5.2)
5.2	Commercial multiple peril (liability portion)	905,175	(88,536)	(9.8)	(29.4)
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.1	Inland marine	596,917	16,652	2.8	8.7
9.2	Pet insurance	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	106,162,008	46,213,776	43.5	54.7
17.1	Other liability - occurrence	28,311,035	5,496,993	19.4	26.7
17.2	Other liability - claims-made	35,757	(52,376)	(146.5)	120.2
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	223,905	29,909	13.4	11.5
19.4	Other commercial auto liability	63,037,399	34,247,954	54.3	64.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	11,761,640	6,245,192	53.1	52.4
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	1,665	356	21.4	21.4
27.	Boiler and machinery	13,488	2,317	17.2	18.5
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	214,196,867	92,680,409	43.3	51.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	3,214	147,488	70,735
2.1	Allied Lines	4,033	73,606	82,283
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	315,674	2,391,410	1,479,047
5.2	Commercial multiple peril (liability portion)	106,174	839,021	803,827
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.1	Inland marine	80,264	570,528	461,812
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	42,193,804	120,616,648	122,664,357
17.1	Other liability - occurrence	3,859,204	22,258,103	16,763,740
17.2	Other liability - claims-made	2,999	30,805	18,952
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	81,880	222,417	658,434
19.4	Other commercial auto liability	44,629,218	79,369,270	47,450,472
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	2,587,210	10,425,030	13,031,953
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	1,309	494
27.	Boiler and machinery	1,004	12,448	7,626
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	93,864,680	236,958,082	203,493,732
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2024 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior	43,201	41,884	85,085	85,085	0	85,085	0	0	0	0	41,884	(41,884)	0
2. 2022	23,058	31,592	54,650	54,650	0	54,650	0	0	0	0	31,592	(31,592)	0
3. Subtotals 2022 + Prior	66,259	73,476	139,735	139,735	0	139,735	0	0	0	0	73,476	(73,476)	0
4. 2023	24,595	64,749	89,343	89,343	0	89,343	0	0	0	0	64,749	(64,749)	0
5. Subtotals 2023 + Prior	90,854	138,224	229,078	229,078	0	229,078	0	0	0	0	138,224	(138,224)	0
6. 2024	XXX	XXX	XXX	XXX	0	0	XXX	0	0	0	XXX	XXX	XXX
7. Totals	90,854	138,224	229,078	229,078	0	229,078	0	0	0	0	138,224	(138,224)	0
8. Prior Year-End Surplus As Regards Policyholders	228,918										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. 152.1	2. (100.0)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid expenses	122,835	122,835	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	122,835	122,835	0	0

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	537,678,818	498,681,989
2.	Cost of bonds and stocks acquired	37,600,980	109,827,440
3.	Accrual of discount	953,163	2,130,160
4.	Unrealized valuation increase/(decrease)	77,489	(132,366)
5.	Total gain (loss) on disposals	(11,586,176)	(802,728)
6.	Deduct consideration for bonds and stocks disposed of	329,028,857	71,753,292
7.	Deduct amortization of premium	101,834	263,940
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	228,453	8,445
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	235,365,129	537,678,818
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	235,365,129	537,678,818

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)	193,616,329	7,879,817	10,311,600	753,908	197,515,395	193,616,329	191,938,453	378,505,629
2. NAIC 2 (a)	34,056,139	10,028,200	1,212,620	(474,865)	27,975,476	34,056,139	42,396,854	143,225,747
3. NAIC 3 (a)	0	0	0	0	0	0	0	2,135,873
4. NAIC 4 (a)	601,326	0	0	(92,296)	712,201	601,326	509,029	1,702,054
5. NAIC 5 (a)	189,865	0	38,832	15,022	597,581	189,865	166,054	195,196
6. NAIC 6 (a)	368,837	0	14,470	372	0	368,837	354,739	374,288
7. Total Bonds	228,832,496	17,908,017	11,577,523	202,139	226,800,653	228,832,496	235,365,129	526,138,787
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	965,000
9. NAIC 2	0	0	0	0	0	0	0	9,672,188
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	10,637,188
15. Total Bonds and Preferred Stock	228,832,496	17,908,017	11,577,523	202,139	226,800,653	228,832,496	235,365,129	536,775,975

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

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

Schedule DA - Part 1 - Short-Term Investments

NONE

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	28,077,463	8,704,316
2.	Cost of cash equivalents acquired	50,164,516	109,996,212
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	75,776,781	90,623,064
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,465,199	28,077,463
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,465,199	28,077,463

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-KX-8	UNITED STATES TREASURY		07/08/2024	Marketaxess		1,635,484	1,635,000	1,699	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,635,484	1,635,000	1,699	XXX
03063U-AA-9	AMERICOLD REALTY OPERATING PARTNERSHIP L		09/05/2024	CITIGROUP		1,000,000	1,000,000	0	2.B FE
03770D-AA-1	APDESO 6.9 2029 144A		09/16/2024	Bank of America Merrill Lynch		1,040,310	1,000,000	34,117	2.C FE
049915-AA-9	ATLX 24RPL1 A1 - RMBS		09/09/2024	Piper Jaffray Co.		969,930	1,000,000	4,492	1.A FE
12326T-AA-6	BJETS 242 A - ABS		09/06/2024	Bank of America Merrill Lynch		999,977	1,000,000	0	1.F FE
127387-AP-3	CADENCE DESIGN SYSTEMS INC		09/04/2024	Bank of America Merrill Lynch		998,100	1,000,000	0	1.G FE
31684G-AA-0	FIGRE 24HE3 A - CMO		07/11/2024	JP Morgan		999,994	1,000,000	0	1.A FE
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		08/25/2024	Direct		314	314	0	1.A FE
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		08/25/2024	Direct		5,817	5,817	0	1.A FE
345397-G2-3	FORD MOTOR CREDIT COMPANY LLC		09/03/2024	MORGAN STANLEY CO		1,000,000	1,000,000	0	2.C FE
37045X-EZ-5	GENERAL MOTORS FINANCIAL COMPANY INC		09/03/2024	CITIGROUP		999,540	1,000,000	0	2.B FE
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		09/01/2024	Direct		0	86	0	1.A FM
43990E-AA-9	HORZN 241 A - ABS	C	09/06/2024	MITSUBISHI UFJ SECURITIES		999,979	1,000,000	0	1.F FE
461070-AV-6	INTERSTATE POWER AND LIGHT CO		09/04/2024	GOLDMAN		997,920	1,000,000	0	2.A FE
47103M-AA-6	JANUS HENDERSON US (HOLDINGS) INC		09/05/2024	CITIGROUP		997,410	1,000,000	0	2.B FE
7591EP-AV-2	REGIONS FINANCIAL CORP		09/03/2024	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0	2.A FE
8426EP-AH-1	SOUTHERN COMPANY GAS CAPITAL CORP		09/03/2024	CITIGROUP		996,550	1,000,000	0	2.A FE
89116C-QJ-9	TORONTO-DOMINION BANK		09/03/2024	TORONTO DOMINION BANK LONDON		1,000,000	1,000,000	0	1.F FE
89683L-AA-8	TRP 212 A - RMBS		09/04/2024	MIZUHO SECURITIES USA INC.		270,222	290,952	313	1.F FE
898912-AA-8	TROP 2024-1 A2 - ABS		08/15/2024	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0	2.B FE
92277G-BA-4	VENTAS REALTY LP		09/05/2024	WELLS FARGO SECURITIES LLC		996,470	1,000,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,272,533	16,297,170	38,921	XXX
2509999997. Total - Bonds - Part 3						17,908,017	17,932,170	40,621	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						17,908,017	17,932,170	40,621	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						17,908,017	XXX	40,621	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36241L-S7-2	GN 783242 - RMBS		09/01/2024	Paydown		275	275	291	278	0	(3)	0	(3)	0	275	0	0	0	6	02/15/2026	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		09/01/2024	Paydown		710	710	748	735	0	(24)	0	(24)	0	710	0	0	0	18	08/20/2039	1.A
38373A-NL-6	GNR 2009-065 AF - CMO/RMBS		09/01/2024	Paydown		3,391	3,391	3,477	3,393	0	(2)	0	(2)	0	3,391	0	0	0	90	07/20/2039	1.A
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		09/20/2024	Paydown		1,026	1,026	1,025	1,025	0	1	0	1	0	1,026	0	0	0	10	09/20/2040	1.A
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		09/01/2024	Paydown		194	194	203	196	0	(1)	0	(1)	0	194	0	0	0	4	10/20/2045	1.A
912828-YE-4	UNITED STATES TREASURY		08/31/2024	Maturity @ 100.00		1,500,000	1,500,000	1,472,109	1,499,433	0	3,846	0	3,846	0	1,500,000	0	0	0	18,750	08/31/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,505,597	1,505,597	1,477,854	1,505,060	0	3,816	0	3,816	0	1,505,597	0	0	0	18,878	XXX	XXX
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2024	Paydown		738	738	738	738	0	0	0	0	0	738	0	0	0	16	02/01/2044	1.B FE
3128MM-UM-3	FH G18587 - RMBS		09/01/2024	Paydown		3,656	3,656	3,847	3,759	0	(103)	0	(103)	0	3,656	0	0	0	73	02/01/2031	1.A
3128P7-5B-5	FH C91742 - RMBS		09/01/2024	Paydown		310	310	332	326	0	(16)	0	(16)	0	310	0	0	0	7	01/01/2034	1.A
3128P7-7L-1	FH C91799 - RMBS		09/01/2024	Paydown		407	407	426	421	0	(14)	0	(14)	0	407	0	0	0	9	11/01/2034	1.A
3128P7-Q6-3	FH C91377 - RMBS		09/01/2024	Paydown		468	468	506	492	0	(24)	0	(24)	0	468	0	0	0	14	06/01/2031	1.A
3128P7-QN-6	FH C91361 - RMBS		09/01/2024	Paydown		6,525	6,525	6,970	6,805	0	(280)	0	(280)	0	6,525	0	0	0	175	03/01/2031	1.A
3128P7-W5-8	FH C91568 - RMBS		09/01/2024	Paydown		2,326	2,326	2,448	2,407	0	(81)	0	(81)	0	2,326	0	0	0	46	10/01/2032	1.A
3128P7-XX-6	FH C91594 - RMBS		09/01/2024	Paydown		7,104	7,104	7,470	7,349	0	(246)	0	(246)	0	7,104	0	0	0	144	01/01/2033	1.A
3128PV-BS-8	FH J15449 - RMBS		09/01/2024	Paydown		70	70	75	72	0	(1)	0	(1)	0	70	0	0	0	2	05/01/2026	1.A
3132J4-H3-6	FH G30949 - RMBS		09/01/2024	Paydown		4,046	4,046	4,263	4,185	0	(140)	0	(140)	0	4,046	0	0	0	91	08/01/2036	1.A
3133N3-U9-3	FH RE6008 - RMBS		09/01/2024	Paydown		18,149	18,149	18,450	18,354	0	(205)	0	(205)	0	18,149	0	0	0	466	11/01/2049	1.A
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		09/01/2024	Paydown		1,094	1,094	1,099	1,094	0	0	0	0	0	1,094	0	0	0	14	09/25/2040	1.A
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		09/01/2024	Paydown		91	91	93	92	0	(1)	0	(1)	0	91	0	0	0	1	02/25/2042	1.A
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		09/01/2024	Paydown		1,609	1,609	1,604	1,606	0	3	0	3	0	1,609	0	0	0	13	11/25/2042	1.A
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		09/01/2024	Paydown		35	35	34	34	0	0	0	0	0	35	0	0	0	0	11/25/2041	1.A
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		09/01/2024	Paydown		873	873	893	874	0	(1)	0	(1)	0	873	0	0	0	17	08/25/2026	1.A
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		09/01/2024	Paydown		443	444	456	445	0	(2)	0	(2)	0	443	0	0	0	10	08/25/2026	1.A
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		09/01/2024	Paydown		207	207	216	213	0	(6)	0	(6)	0	207	0	0	0	4	02/25/2046	1.A
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		09/01/2024	Paydown		362	362	372	369	0	(7)	0	(7)	0	362	0	0	0	7	09/25/2045	1.A
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		09/01/2024	Paydown		1,754	1,754	1,816	1,780	0	(26)	0	(26)	0	1,754	0	0	0	28	01/25/2045	1.A
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		09/01/2024	Paydown		55	55	57	56	0	(1)	0	(1)	0	55	0	0	0	1	09/15/2040	1.A
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		09/01/2024	Paydown		129	129	126	127	0	1	0	1	0	129	0	0	0	2	02/15/2041	1.A
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		09/01/2024	Paydown		70	70	73	71	0	(1)	0	(1)	0	70	0	0	0	1	03/15/2041	1.A
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		09/16/2024	Paydown		194	194	197	194	0	0	0	0	0	194	0	0	0	3	08/15/2040	1.A
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		09/01/2024	Paydown		341	341	351	343	0	(3)	0	(3)	0	341	0	0	0	6	10/15/2031	1.A
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		09/01/2024	Paydown		5,515	5,515	5,490	5,505	0	9	0	9	0	5,515	0	0	0	55	12/15/2027	1.A
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		09/01/2024	Paydown		1,395	1,395	1,411	1,401	0	(5)	0	(5)	0	1,395	0	0	0	19	02/15/2042	1.A
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		09/01/2024	Paydown		1,343	1,343	1,286	1,324	0	19	0	19	0	1,343	0	0	0	13	03/15/2028	1.A
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		09/01/2024	Paydown		159	159	162	159	0	(1)	0	(1)	0	159	0	0	0	3	08/15/2031	1.A
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		09/01/2024	Paydown		44	44	43	43	0	0	0	0	0	44	0	0	0	1	09/15/2043	1.A
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		09/01/2024	Paydown		369	369	369	366	0	3	0	3	0	369	0	0	0	6	03/15/2044	1.A
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		09/01/2024	Paydown		49	49	48	49	0	0	0	0	0	49	0	0	0	1	02/15/2044	1.A
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		09/01/2024	Paydown		4,112	4,112	4,175	4,153	0	(40)	0	(40)	0	4,112	0	0	0	69	04/15/2046	1.A
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		09/01/2024	Paydown		429	429	444	432	0	(3)	0	(3)	0	429	0	0	0	10	08/15/2043	1.A
3137HB-2V-5	FRETE ML-19 AUS - CMBS/RMBS		09/01/2024	Paydown		3,600	3,600	3,268	3,271	0	329	0	329	0	3,600	0	0	0	96	12/26/2036	1.B FE
3138ER-VP-2	FN AL9621 - RMBS		09/01/2024	Paydown		1,062	1,062	1,132	1,112	0	(50)	0	(50)	0	1,062	0	0	0	28	01/01/2037	1.A
3138ES-B8-0	FN AL9962 - RMBS		09/01/2024	Paydown		2,234	2,234	2,339	2,306	0	(72)	0	(72)	0	2,234	0	0	0	52	01/01/2036	1.A
3138W9-DC-1	FN AS0098 - RMBS		09/01/2024	Paydown		258	258	269	266	0	(8)	0	(8)	0	258	0	0	0	6	08/01/2033	1.A
31397P-PL-8	FHM M012 A1A - CMBS/RMBS		09/01/2024	Paydown		10,397	10,397	11,335	11,330	0	(933)	0	(933)	0	10,397	0	0	0	291	08/15/2051	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140QB-N5-3	FN CA4011 - RMBS		09/01/2024	Paydown		1,702	1,702	1,731	1,721	0	(19)	0	(19)	0	1,702	0	0	0	40	08/01/2049	1.A
3140QC-DT-0	FN CA4613 - RMBS		09/01/2024	Paydown		3,027	3,027	3,073	3,056	0	(29)	0	(29)	0	3,027	0	0	0	65	11/01/2049	1.A
3140QC-PN-0	FN CA4928 - RMBS		09/01/2024	Paydown		3,855	3,855	3,939	3,917	0	(63)	0	(63)	0	3,855	0	0	0	73	01/01/2050	1.A
31418A-AJ-7	FN MA0908 - RMBS		09/01/2024	Paydown		1,941	1,941	2,053	2,011	0	(70)	0	(70)	0	1,941	0	0	0	52	11/01/2031	1.A
31418A-F2-9	FN MA1084 - RMBS		09/01/2024	Paydown		6,072	6,072	6,482	6,348	0	(276)	0	(276)	0	6,072	0	0	0	141	06/01/2032	1.A
31418A-HQ-4	FN MA1138 - RMBS		09/01/2024	Paydown		220	220	235	230	0	(10)	0	(10)	0	220	0	0	0	5	08/01/2032	1.A
31418A-SN-9	FN MA1424 - RMBS		09/01/2024	Paydown		556	556	575	569	0	(14)	0	(14)	0	556	0	0	0	13	04/01/2033	1.A
31418B-7E-0	FN MA2692 - RMBS		09/01/2024	Paydown		1,494	1,494	1,574	1,549	0	(55)	0	(55)	0	1,494	0	0	0	34	07/01/2036	1.A
31418D-JW-3	FN MA3876 - RMBS		09/01/2024	Paydown		6,274	6,274	6,290	6,282	0	(8)	0	(8)	0	6,274	0	0	0	127	12/01/2049	1.A
34074M-A6-8	FLORIDA HSG FIN CORP REV		07/01/2024	Direct		25,000	25,000	26,430	25,183	0	(183)	0	(183)	0	25,000	0	0	0	1,250	01/01/2053	1.A FE
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2024	Direct		60,000	60,000	66,629	60,784	0	(784)	0	(784)	0	60,000	0	0	0	2,400	01/01/2050	1.B FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		09/01/2024	Paydown		4,010	4,010	4,010	4,010	0	0	0	0	0	4,010	0	0	0	87	02/01/2047	1.A FE
57419R-JY-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Call @ 100.00		15,000	15,000	15,517	15,000	0	0	0	0	0	15,000	0	0	0	605	09/01/2044	1.B FE
57419R-L8-6	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Call @ 100.00		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	548	09/01/2048	1.B FE
57419T-DL-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Direct		30,000	30,000	32,228	30,265	0	(265)	0	(265)	0	30,000	0	0	0	621	03/01/2050	1.B FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2024	Paydown		3,996	3,996	3,996	3,996	0	0	0	0	0	3,996	0	0	0	77	11/01/2044	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2024	Paydown		1,810	1,810	1,810	1,810	0	0	0	0	0	1,810	0	0	0	36	04/01/2045	1.A FE
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2024	Paydown		3,305	3,305	3,305	3,305	0	0	0	0	0	3,305	0	0	0	64	11/01/2045	1.A FE
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2024	Paydown		15,926	15,926	15,926	15,926	0	0	0	0	0	15,926	0	0	0	230	12/01/2051	1.A FE
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/03/2024	Direct		75,000	75,000	80,178	76,792	0	(1,792)	0	(1,792)	0	75,000	0	0	0	2,813	09/01/2049	1.A FE
647200-2F-0	NEW MEXICO MTG FIN AUTH - RMBS		09/03/2024	Direct		30,000	30,000	32,218	30,000	0	0	0	0	0	30,000	0	0	0	1,240	03/01/2044	1.A FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		09/01/2024	Paydown		7,541	7,541	7,541	7,541	0	0	0	0	0	7,541	0	0	0	143	08/01/2038	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2024	Paydown		3,498	3,498	3,411	3,489	0	9	0	9	0	3,498	0	0	0	61	02/01/2043	1.A FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2024	Paydown		8,494	8,494	8,345	8,484	0	10	0	10	0	8,494	0	0	0	148	07/01/2043	1.A FE
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2024	Paydown		1,150	1,150	1,196	1,150	0	0	0	0	0	1,150	0	0	0	36	10/01/2043	1.A FE
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		07/01/2024	Direct		50,000	50,000	54,280	50,535	0	(535)	0	(535)	0	50,000	0	0	0	1,894	01/01/2050	1.A FE
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/01/2024	Direct		30,000	30,000	32,411	30,290	0	(290)	0	(290)	0	30,000	0	0	0	1,200	07/01/2047	1.B FE
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/03/2024	Call @ 100.00		14,478	14,478	14,478	14,478	0	0	0	0	0	14,478	0	0	0	351	03/01/2044	1.A FE
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/03/2024	Call @ 100.00		11,768	11,768	11,768	11,768	0	0	0	0	0	11,768	0	0	0	257	09/01/2035	1.A FE
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Direct		60,000	60,000	65,025	60,246	0	(246)	0	(246)	0	60,000	0	0	0	2,400	07/01/2047	1.C FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		15,000	15,000	16,102	15,111	0	(111)	0	(111)	0	15,000	0	0	0	603	07/01/2042	1.B FE
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		55,000	55,000	59,728	55,651	0	(651)	0	(651)	0	55,000	0	0	0	2,074	07/01/2050	1.B FE
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/03/2024	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	157	03/01/2046	1.B FE
91743P-ES-0	UTAH HSG CORP		09/23/2024	Direct		38,776	38,776	39,661	38,877	0	(101)	0	(101)	0	38,776	0	0	0	1,272	04/21/2053	1.B FE
91743P-EY-7	UTAH HSG CORP		09/23/2024	Direct		3,796	3,796	3,882	3,809	0	(13)	0	(13)	0	3,796	0	0	0	165	10/21/2053	1.B FE
92812U-Q4-3	VIRGINIA HOUSING DEVELOPMENT AUTHORITY -		09/01/2024	Paydown		15,106	15,106	15,106	15,106	0	0	0	0	0	15,106	0	0	0	351	10/25/2037	1.A FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		09/01/2024	Paydown		10,155	10,155	10,155	10,155	0	0	0	0	0	10,155	0	0	0	195	02/25/2052	1.A FE
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/03/2024	Direct		15,000	15,000	16,014	15,220	0	(220)	0	(220)	0	15,000	0	0	0	600	09/01/2045	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						740,972	740,972	781,983	748,590	0	(7,618)	0	(7,618)	0	740,972	0	0	0	24,228	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		09/16/2024	Paydown		22,539	22,550	19,879	19,910	0	2,629	0	2,629	0	22,539	0	0	0	441	11/16/2041	1.G FE
00038R-AA-4	AASET 2019-2 A - ABS		09/16/2024	Paydown		33,602	33,602	33,601	33,593	0	8	0	8	0	33,602	0	0	0	754	10/16/2039	2.C FE
00255U-AA-3	AASET 2020-1 A - ABS		09/15/2024	Paydown		10,811	10,811	10,810	10,804	0	7	0	7	0	10,811	0	0	0	245	01/17/2040	2.A FE
00436M-AA-3	AALLC 181 A - ABS		09/02/2024	Paydown		14,819	14,819	14,816	14,818	0	1	0	1	0	14,819	0	0	0	383	12/02/2033	1.F FE
02666A-AA-6	AH4R 2015-SFR1 A - CMBS		09/01/2024	Paydown		10,297	10,297	10,296	10,283	0	14	0	14	0	10,297	0	0	0	238	04/18/2052	1.A FE
038413-AA-8	AQFIT 2020-A A - ABS		09/17/2024	Paydown		41,323	41,323	41,315	41,315	0	7	0	7	0	41,323	0	0	0	503	07/17/2046	1.A FE
049915-AA-9	ATLX 24RPL1 A1 - RMBS		09/25/2024	Paydown		5,419	5,419	5,256	0	0	163	0	163	0	5,419	0	0	0	17	04/25/2064	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		07/01/2024	Paydown		435	435	396	374	51	10	0	61	0	435	0	0	0	13	10/25/2035	1.A FM
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		09/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	132	10/25/2035	3.B FM
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		09/01/2024	Paydown		22,879	22,879	20,842	19,531	2,664	684	0	3,348	0	22,879	0	0	0	929	10/25/2035	5.A FM
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS		09/01/2024	Paydown		44,099	44,099	43,276	43,370	0	729	0	729	0	44,099	0	0	0	1,350	07/25/2052	1.A FE
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		09/01/2024	Paydown		9,898	9,898	10,004	9,906	0	(7)	0	(7)	0	9,898	0	0	0	366	09/25/2033	1.A FM
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		09/01/2024	Paydown		609	492	415	593	0	16	0	16	0	609	0	0	0	14	02/25/2047	1.A FM
10805V-AA-5	BRDGE 22SFR1 A - CMBS		09/17/2024	Paydown		1,555	1,555	1,417	1,460	0	95	0	95	0	1,555	0	0	0	40	11/19/2037	1.A FE
12327A-AA-6	BJETS 2022-1 A - ABS		09/15/2024	Paydown		184,334	184,334	178,832	180,047	0	4,287	0	4,287	0	184,334	0	0	0	5,600	06/15/2037	1.F FE
12510H-AB-6	CAUTO 2020-1 A2 - ABS		09/25/2024	Various		853,191	886,027	885,880	885,859	0	(96)	0	(96)	0	885,763	0	(32,573)	(32,573)	21,026	02/15/2050	1.A FE
12510H-AP-5	CAUTO 2022-1 A1 - ABS		09/15/2024	Paydown		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	40	03/15/2052	1.A FE
12529K-AA-0	CFMT 21GRN1 A - ABS		09/20/2024	Paydown		60,447	60,447	60,447	60,447	0	0	0	0	0	60,447	0	0	0	444	03/20/2041	1.B FE
12530G-AA-6	CFMT 2022-HB9 A - RMBS		09/25/2024	Paydown		32,222	32,222	29,299	30,447	0	1,775	0	1,775	0	32,222	0	0	0	685	09/25/2037	1.A FE
12563L-AS-6	CLIF 203 A - ABS		09/18/2024	Paydown		18,750	18,750	18,746	18,747	0	3	0	3	0	18,750	0	0	0	259	10/18/2045	1.F FE
12569Q-AA-8	CHNGE 234 A1 - RMBS		09/01/2024	Paydown		48,767	48,767	48,766	48,767	0	0	0	0	0	48,767	0	0	0	2,485	09/25/2058	1.A FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		09/01/2024	Paydown		45,037	45,037	44,315	44,537	0	500	0	500	0	45,037	0	0	0	1,368	07/25/2067	1.A FE
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		09/01/2024	Paydown		18,806	18,806	18,712	18,799	0	7	0	7	0	18,806	0	0	0	642	05/25/2067	1.A FE
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2024	Paydown		11,774	11,730	10,756	11,694	0	80	0	80	0	11,774	0	0	0	397	04/25/2035	1.A FM
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		09/01/2024	Paydown		689	689	701	694	0	(5)	0	(5)	0	689	0	0	0	30	10/25/2034	1.A FM
14576A-AA-0	CARM 201 A1 - ABS		09/15/2024	Paydown		1,250	1,250	1,249	1,250	0	1	0	1	0	1,250	0	0	0	16	12/15/2050	1.A FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS		07/25/2024	Paydown		85,101	85,101	82,220	84,534	0	567	0	567	0	85,101	0	0	0	993	03/25/2062	1.A FE
15137E-BN-2	CECLO 21 A1R - CDO		07/29/2024	Paydown		166,022	166,022	166,022	166,022	0	0	0	0	0	166,022	0	0	0	8,370	07/29/2030	1.A FE
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		09/01/2024	Paydown		1,098	1,098	1,124	1,121	0	(23)	0	(23)	0	1,098	0	0	0	26	03/25/2050	1.A
16163C-AB-8	CHASE 06A1 1A2 - CMO/RMBS		09/01/2024	Paydown		1,272	1,272	1,037	1,253	0	19	0	19	0	1,272	0	0	0	34	09/25/2036	1.A FM
161930-AB-8	CHASE 24RPL2 A1A - RMBS		09/25/2024	Paydown		21,810	21,810	18,825	0	0	2,985	0	2,985	0	21,810	0	0	0	173	08/25/2064	1.A FE
17030E-AA-5	CHNGE 2022-3 A1 - CMO/RMBS		09/01/2024	Paydown		112,695	112,695	110,268	110,921	0	1,773	0	1,773	0	112,695	0	0	0	3,589	05/25/2067	1.C FE
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		09/01/2024	Paydown		17,304	16,582	15,023	16,820	0	484	0	484	0	17,304	0	0	0	642	04/25/2036	1.A FM
19421U-AA-2	CASL 2019-A A1 - ABS		09/25/2024	Paydown		35,918	35,918	35,907	35,905	0	13	0	13	0	35,918	0	0	0	1,670	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		09/01/2024	Paydown		14,459	14,459	14,458	14,458	0	1	0	1	0	14,459	0	0	0	135	01/26/2065	1.A FE
24380X-AA-5	DRMT 2022-2 A1 - RMBS		09/01/2024	Paydown		23,262	23,262	23,231	23,278	0	(16)	0	(16)	0	23,262	0	0	0	655	03/25/2067	1.A FE
26208L-AC-2	HONK 2018-1 A2 - ABS		07/29/2024	Paydown		940,000	940,000	882,131	908,505	0	31,495	0	31,495	0	940,000	0	0	0	34,521	04/20/2048	2.C FE
26209X-AF-8	HONK 221 A2 - ABS		07/20/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	139	10/21/2052	2.C FE
28853R-AN-9	ECLO IV BR - CDO		07/15/2024	Paydown		56,711	56,711	56,711	56,711	0	0	0	0	0	56,711	0	0	0	3,272	04/16/2029	1.A FE
31684G-AA-0	FIGRE 24HE3 A - CMO		09/25/2024	Paydown		47,565	47,565	47,564	0	0	0	0	0	0	47,565	0	0	0	406	07/25/2054	1.A FE
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS		09/25/2024	Paydown		31,615	31,615	28,473	29,730	0	1,885	0	1,885	0	31,615	0	0	0	539	01/25/2057	1.A FE
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS		09/25/2024	Paydown		16,044	16,043	14,307	14,993	0	1,050	0	1,050	0	16,044	0	0	0	273	01/25/2057	1.A FE
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS		09/25/2024	Paydown		25,265	25,265	23,037	24,123	0	1,142	0	1,142	0	25,265	0	0	0	300	06/25/2052	1.A FE
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS		09/01/2024	Paydown		15,458	15,458	14,410	14,415	0	1,043	0	1,043	0	15,458	0	0	0	301	10/25/2051	1.A
34417R-AB-2	FOCUS 221 A2 - ABS		07/30/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	135	07/30/2052	2.B FE
34960J-AU-9	FCO 6RR A2R - CDO		08/14/2024	Paydown		500,000	500,000	500,000	500,171	0	(171)	0	(171)	0	500,000	0	0	0	30,888	07/10/2030	1.A FE
34960J-AW-5	FCO 6RR BTR - CDO		08/14/2024	Paydown		1,000,000	1,000,000	1,000,000	999,767	0	233	0	233	0	1,000,000	0	0	0	65,667	07/10/2030	1.C FE
361528-AA-0	GBXL 2022-1 A - ABS		09/20/2024	Paydown		14,751	14,748	14,740	14,741	0	10	0	10	0	14,751	0	0	0	282	02/20/2052	1.F FE
36166V-AA-3	GCI 201 A - ABS	C	09/18/2024	Paydown		19,981	19,981	17,640	17,765	0	2,217	0	2,217	0	19,981	0	0	0	376	10/18/2045	1.F FE
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		09/01/2024	Paydown		18,258	18,258	17,681	17,755	0	504	0	504	0	18,258	0	0	0	698	08/25/2067	1.A
36170H-AA-8	GCAT 2022-NQM4 A1 - CMO/RMBS		09/01/2024	Paydown		14,910	14,910	14,910	14,990	0	(80)	0	(80)	0	14,910	0	0	0	540	08/25/2067	1.A FE
36263N-AB-1	GSMBS 2022-PJ1 A2 - CMO/RMBS		09/01/2024	Paydown		37,239	37,239	36,581	36,526	0	713	0	713	0	37,239	0	0	0	598	05/28/2052	1.A
36267J-AF-7	GSMBS 2022-PJ6 A4 - CMO/RMBS		09/01/2024	Paydown		14,296	14,296	11,537	0	0	2,759	0	2,759	0	14,296	0	0	0	143	01/27/2053	1.A

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE VANLINER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38172H-AA-2	GOCAP 45 A - CDO	C	08/23/2024	Paydown		909,837	909,837	909,837	909,837	0	0	0	0	0	909,837	0	0	0	56,275	10/20/2031	1.A FE
38174Y-AA-3	GOCAP 24MR AR - CDO	C	08/05/2024	Paydown		188,633	188,633	188,633	188,647	0	(14)	0	(14)	0	188,633	0	0	0	10,293	11/05/2029	1.A FE
38175J-AA-5	GOCAP 17-R A1R - CDO		07/25/2024	Paydown		204,292	204,292	204,292	204,488	0	(196)	0	(196)	0	204,292	0	0	0	11,279	10/25/2030	1.A FE
411707-AH-5	HNGRY 2020-1 A2 - ABS		09/20/2024	Paydown		2,500	2,500	2,319	2,365	0	135	0	135	0	2,500	0	0	0	75	12/20/2050	2.B FE
43730N-AA-4	HPA 221 A - CMBS		09/01/2024	Paydown		255,319	255,319	252,749	251,417	0	3,902	0	3,902	0	255,319	0	0	0	6,663	04/19/2039	1.A FE
452766-AA-6	IMPRL 2022-NQM1 A1 - CMO/RMBS		09/01/2024	Paydown		51,499	51,499	43,469	43,585	0	7,915	0	7,915	0	51,499	0	0	0	870	02/25/2067	1.A FE
45276N-AA-9	IMPRL 2022-NQM4 A1 - CMO/RMBS		09/01/2024	Paydown		36,032	36,032	33,982	34,026	0	2,005	0	2,005	0	36,032	0	0	0	1,157	06/27/2067	1.A FE
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS		09/01/2024	Paydown		25,099	25,099	22,452	22,476	0	2,623	0	2,623	0	25,099	0	0	0	616	03/25/2067	1.A FE
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS		09/01/2024	Paydown		13,066	13,066	10,641	10,652	0	2,414	0	2,414	0	13,066	0	0	0	296	07/25/2052	1.A
46616P-AA-1	HENDR 2011-1 A - ABS		09/15/2024	Paydown		32,469	32,469	29,923	29,900	0	2,569	0	2,569	0	32,469	0	0	0	1,044	10/15/2056	1.A FE
46618A-AA-2	HENDR 2014-2 A - ABS		09/15/2024	Paydown		6,029	6,029	6,093	6,082	0	(53)	0	(53)	0	6,029	0	0	0	146	01/17/2073	1.A FE
46619X-AA-1	HENDR 2015-3 A - ABS		09/15/2024	Paydown		10,006	10,006	9,997	9,998	0	8	0	8	0	10,006	0	0	0	280	03/17/2070	1.A FE
466365-AB-9	JACK 2019-1 A2II - ABS		08/25/2024	Paydown		2,500	2,500	2,253	2,316	0	184	0	184	0	2,500	0	0	0	84	08/25/2049	2.B FE
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS		09/01/2024	Paydown		3,001	3,001	2,949	2,957	0	45	0	45	0	3,001	0	0	0	58	09/17/2042	1.B FE
46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		09/01/2024	Paydown		2,229	2,229	2,140	2,154	0	75	0	75	0	2,229	0	0	0	34	12/27/2042	1.B FE
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		09/25/2024	Paydown		47,476	47,476	44,057	44,166	0	3,309	0	3,309	0	47,476	0	0	0	1,577	01/25/2063	1.A FE
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS		09/01/2024	Paydown		15,819	15,819	15,240	15,272	0	547	0	547	0	15,819	0	0	0	571	11/25/2063	1.A FE
46657H-AA-9	HENDR 23D A - ABS		09/15/2024	Paydown		8,503	8,503	8,836	0	0	(333)	0	(333)	0	8,503	0	0	0	193	12/31/2077	1.A FE
47760Q-AC-7	JIMMY 2022-1 A21 - ABS		07/30/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	382	04/30/2052	2.B FE
52522D-AG-6	LXS 2006-16N AA1 - RMBS		09/25/2024	Paydown		12,700	12,700	9,862	10,557	1,929	213	0	2,142	0	12,700	0	0	0	436	11/25/2046	1.G FM
543190-AA-0	LTRAN III A1 - ABS		09/30/2024	Paydown		182,584	182,584	176,126	181,293	0	1,291	0	1,291	0	182,584	0	0	0	4,307	01/17/2045	1.F FE
55446M-AA-5	MAACH 1 A - ABS	C	09/15/2024	Paydown		70,433	70,433	70,430	70,432	0	1	0	1	0	70,433	0	0	0	1,453	10/15/2039	2.A FE
56577G-AA-7	MRNON 2020-1 A - CDO	C	07/15/2024	Paydown		32,465	32,465	32,490	0	0	(24)	0	(24)	0	32,465	0	0	0	1,230	01/17/2034	1.A FE
58003U-AA-6	MF1 2020-FL4 A - CMBS	C	09/17/2024	Paydown		84,425	84,425	84,425	84,425	0	0	0	0	0	84,425	0	0	0	4,333	12/17/2035	1.A FE
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		09/01/2024	Paydown		11,641	11,641	11,667	11,645	0	(4)	0	(4)	0	11,641	0	0	0	199	07/25/2051	1.A
61033R-AJ-2	MCMML 171R AR - CDO		07/22/2024	Paydown		171,995	171,995	171,995	171,995	0	0	0	0	0	171,995	0	0	0	9,017	04/23/2029	1.A FE
61033W-AC-6	MCMML 9 A2 - CDO	C	07/22/2024	Paydown		295,721	295,721	295,721	295,721	0	0	0	0	0	295,721	0	0	0	7,273	10/22/2031	1.A FE
61772Q-AE-0	MSRM 2021-6 A3 - RMBS		09/01/2024	Paydown		19,757	19,757	19,886	19,848	0	(91)	0	(91)	0	19,757	0	0	0	341	09/25/2051	1.A
62946A-AC-8	NPRL 2017-1 A1 - ABS		09/20/2024	Paydown		56,034	23,504	38,141	38,478	0	1,291	0	1,291	0	56,034	0	0	0	857	10/21/2047	1.G FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		07/19/2024	Paydown		145	145	145	145	0	0	0	0	0	145	0	0	0	3	11/19/2049	1.F FE
62955W-AA-2	NZES 21FNT2 A - ABS		09/25/2024	Paydown		30,764	30,764	30,763	30,763	0	0	0	0	0	30,764	0	0	0	661	05/25/2026	2.C FE
64016N-AA-5	NBLY 211 A2 - ABS		07/30/2024	Paydown		1,650	1,650	1,386	1,407	0	243	0	243	0	1,650	0	0	0	44	04/30/2051	2.C FE
64352V-MA-6	NCHET 2005-A A6 - RMBS		09/01/2024	Paydown		1,837	1,837	1,715	1,651	0	186	0	186	0	1,837	0	0	0	51	08/25/2035	1.A FM
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS		09/25/2024	Paydown		21,259	21,259	21,259	21,259	0	0	0	0	0	21,259	0	0	0	422	03/25/2026	2.C FE
64831D-AB-8	NRZT 22INV1 A2 - CMO/RMBS		09/25/2024	Paydown		14,515	14,515	11,417	11,428	0	3,087	0	3,087	0	14,515	0	0	0	291	03/25/2052	1.A
67115N-AA-8	OBX 2022-INV1 A1 - RMBS		09/01/2024	Paydown		14,225	14,225	13,258	13,243	0	983	0	983	0	14,225	0	0	0	296	12/26/2051	1.A
67181D-AA-9	OAKIG 2020-1 A1 - ABS		09/20/2024	Paydown		1,993	1,993	1,992	1,992	0	0	0	0	0	1,993	0	0	0	22	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - ABS		09/20/2024	Paydown		1,993	1,993	1,992	1,992	0	0	0	0	0	1,993	0	0	0	27	11/21/2050	1.A FE
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS		09/01/2024	Paydown		11,155	11,155	9,297	9,297	0	1,858	0	1,858	0	11,155	0	0	0	289	10/25/2052	1.A
693581-AA-8	PRPM 24RCF1 A1 - CMO/RMBS		09/25/2024	Paydown		37,445	37,445	35,878	0	0	1,567	0	1,567	0	37,445	0	0	0	889	01/26/2054	1.A FE
69359Y-AC-1	PMTLT 2021-INV1 A3 - RMBS		09/01/2024	Paydown		10,596	10,596	10,627	10,609	0	(13)	0	(13)	0	10,596	0	0	0	178	07/25/2051	1.A
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		09/01/2024	Paydown		4,117	4,117	4,209	4,156	0	(40)	0	(40)	0	4,117	0	0	0	91	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		09/01/2024	Paydown		340	340	347	341	0	(2)	0	(2)	0	340	0	0	0	8	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		09/01/2024	Paydown		1,485	1,485	1,507	1,491	0	(6)	0	(6)	0	1,485	0	0	0	34	11/26/2049	1.A
69377E-AA-7	PRPM 22INV1 A1 - CMO/RMBS		09/01/2024	Paydown		72,706	72,706	70,724	70,787	0	1,919	0	1,919	0	72,706	0	0	0	2,100	04/25/2067	1.A FE
72353P-AA-4	PION 1 A - ABS	C	09/15/2024	Paydown		62,194	62,194	58,906	10,357	0	3,297	0	3,297	0	62,194	0	0	0	797	06/15/2044	2.B FE
74331U-AA-6	PROG 22SFR3 A - CMBS		09/17/2024	Paydown		7,944	7,944	7,607	7,694	0	250	0	250	0	7,944	0	0	0	153	04/19/2039	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		09/01/2024	Paydown		4,535	4,535	4,599	4,592	0	(57)	0	(57)	0	4,535	0	0	0	94	02/25/2050	1.A
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		09/01/2024	Paydown		7,756	7,756	7,872	7,854	0	(98)	0	(98)	0	7,756	0	0	0	159	12/27/2049	1.A
748956-AA-7	RCKT 23CES2 A1A - RMBS		09/01/2024	Paydown		99,660	99,660	99,660	99,660	0	1	0	1	0	99,660	0	0	0	4,554	09/25/2043	1.A FE
749357-AA-7	RCKT 191 A1 - CMO/RMBS		09/01/2024	Paydown		3,891	3,891	3,951	3,957	0	(67)	0	(67)	0	3,891	0	0	0	90	09/27/2049	1.A
74935W-AA-2	RCKT 23CES1 A1A - CMO/RMBS		09/01/2024	Paydown		64,524	64,524	64,523	64,521	0	3	0	3	0	64,524	0	0	0	2,815	06/25/2043	1.A FE
74942A-AA-1	RCKT 24CES3 A1A - RMBS		09/01/2024	Paydown		21,976	21,976	21,976	0	0	0	0	0	0	21,976	0	0	0	493	05/25/2044	1.A FE
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		09/01/2024	Paydown		3,109	5,197	4,343	2,924	613	245	674	184	0	3,109	0	0	0	200	06/25/2036	2.B FM
74957E-AM-9	RFMSI 2006-S5 A12 - CMO/RMBS		09/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	9	06/25/2036	3.C FM
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		09/25/2024	Paydown		10,327	10,327	10,247	10,270	0	58	0	58	0	10,327	0	0	0	213	10/25/2063	1.A FE
74969T-AA-8	RBIT 2021-HB1 A - RMBS		09/25/2024	Paydown		90,006	90,006	90,006	89,988	0	18	0	18	0	90,006	0	0	0	751	11/25/2031	1.A FE
74969V-AA-3	RPIT 212 A - CMO/RMBS		09/25/2024	Paydown		16,807	16,807	16,623	16,602	0	205	0	205	0	16,807	0	0	0	220	09/25/2061	1.A FE
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		09/25/2024	Paydown		27,090	27,090	26,875	26,954	0	136	0	136	0	27,090	0	0	0	663	03/25/2067	1.A FE
78434K-AA-5	SGR 2022-2 A1 - CMO/RMBS		09/01/2024	Paydown		23,061	23,061	23,046	23,156	0	(95)	0	(95)	0	23,061	0	0	0	835	08/25/2062	1.A FE
803169-AQ-4	SRANC 3R AFR - CDO	C	09/22/2024	Paydown		147,239	147,239	147,239	147,245	0	(6)	0	(6)	0	147,239	0	0	0	4,514	06/24/2030	1.A FE
81742L-AA-4	SEQI 1 A - CDO	C	07/15/2024	Paydown		157,597	157,597	157,597	157,597	0	0	0	0	0	157,597	0	0	0	8,371	04/15/2031	1.A FE
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		09/01/2024	Paydown		3,819	3,819	3,886	3,873	0	(54)	0	(54)	0	3,819	0	0	0	88	12/27/2049	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		09/01/2024	Paydown		4,714	4,714	4,813	4,839	0	(125)	0	(125)	0	4,714	0	0	0	110	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		09/01/2024	Paydown		5,736	5,736	5,878	5,832	0	(96)	0	(96)	0	5,736	0	0	0	136	03/25/2050	1.A
817743-AA-5	SPRO 2019-1 A2 - ABS		07/25/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	73	10/25/2049	2.C FE
817743-AJ-6	SPRO 241 A2 - ABS		07/25/2024	Paydown		3,750	3,750	3,750	0	0	0	0	0	0	3,750	0	0	0	116	01/25/2054	2.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS		09/20/2024	Paydown		2,500	2,500	2,657	2,601	0	(101)	0	(101)	0	2,500	0	0	0	46	01/20/2050	1.C FE
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		09/25/2024	Paydown		24,354	24,354	18,631	24,414	0	(60)	0	(60)	0	24,354	0	0	0	498	12/25/2035	1.A FM
85572R-AA-7	STARR 2018-1 A - ABS		09/15/2024	Paydown		33,944	33,944	33,814	33,908	0	37	0	37	0	33,944	0	0	0	917	05/15/2043	1.F FE
85573L-AA-9	STARR 2019-1 A - ABS	C	07/15/2024	Paydown		3,955	3,955	3,955	3,955	0	0	0	0	0	3,955	0	0	0	94	03/15/2044	2.A FE
85573L-AA-9	STARR 2019-1 A - ABS	C	09/15/2024	Paydown		7,911	7,911	7,910	7,911	0	0	0	0	0	7,911	0	0	0	229	03/15/2044	1.F FE
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		09/01/2024	Paydown		936	936	747	933	0	2	0	2	0	936	0	0	0	29	07/25/2035	1.A FM
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	09/30/2024	Paydown		21,378	21,378	21,378	21,372	0	6	0	6	0	21,378	0	0	0	1,600	09/30/2039	1.B FE
88603U-AA-7	THRST 2021 A - ABS	C	09/15/2024	Paydown		14,279	14,279	14,278	14,279	0	0	0	0	0	14,279	0	0	0	396	07/16/2040	1.F FE
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS		09/01/2024	Paydown		65,597	65,597	65,597	65,583	0	14	0	14	0	65,597	0	0	0	3,199	10/25/2063	1.A FE
89183C-AA-3	TPMT 24CES1 A1A - RMBS		09/01/2024	Paydown		56,571	56,571	56,570	0	0	1	0	1	0	56,571	0	0	0	1,960	01/25/2064	1.A FE
89613T-AA-6	TAH 2018-SFR1 A - CMBS		09/01/2024	Paydown		15,317	15,317	15,229	15,317	0	0	0	0	0	15,317	0	0	0	385	05/19/2037	1.A FE
89616Q-AA-9	TCN 2022-SFR1 A - CMBS		08/01/2024	Paydown		2,109	2,109	2,109	2,080	0	29	0	29	0	2,109	0	0	0	54	04/19/2039	1.A FE
89657B-AA-2	TRL 191 A1 - ABS		09/17/2024	Paydown		10,150	10,150	10,145	10,148	0	2	0	2	0	10,150	0	0	0	258	04/17/2049	1.F FE
89683L-AA-8	TRP 212 A - RMBS		09/17/2024	Paydown		1,769	1,769	1,643	0	0	126	0	126	0	1,769	0	0	0	3	06/20/2051	1.F FE
89822P-AA-1	TFINS 201 A1 - CDO		07/15/2024	Paydown		3,683	3,683	3,683	3,683	0	0	0	0	0	3,683	0	0	0	92	04/16/2040	1.C FE
91824N-AC-6	UWM 211 A3 - CMO/RMBS		09/01/2024	Paydown		27,015	27,015	27,234	27,175	0	(160)	0	(160)	0	27,015	0	0	0	470	08/25/2051	1.A
92258W-AA-3	VCC 233 A - CMBS/RMBS		09/01/2024	Paydown		189,049	189,049	189,018	189,024	0	25	0	25	0	189,049	0	0	0	9,322	08/25/2053	1.A FE
92259H-AA-5	VCC 234 A - CMBS/CMO/RMBS		09/01/2024	Paydown		76,583	76,583	76,576	76,580	0	3	0	3	0	76,583	0	0	0	3,911	11/25/2053	1.A FE
92259Q-AA-5	VCC 243 A - CMO/RMBS		09/01/2024	Paydown		45,575	45,575	45,574	0	0	1	0	1	0	45,575	0	0	0	875	05/26/2054	1.A FE
92259T-AA-9	VCC 2021-1 A - CMO/RMBS		08/01/2024	Paydown		14,511	14,511	14,510	14,508	0	3	0	3	0	14,511	0	0	0	119	05/25/2051	1.A FE
92539A-AA-2	VERUS 226 A1 - CMO/RMBS		09/01/2024	Paydown		34,713	34,713	34,392	34,480	0	233	0	233	0	34,713	0	0	0	1,159	06/27/2067	1.A FE
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS		09/01/2024	Paydown		8,295	8,295	8,295	8,308	0	(13)	0	(13)	0	8,295	0	0	0	286	07/25/2067	1.A FE
927958-AA-6	VISIO 231 A1 - RMBS		09/01/2024	Paydown		38,025	38,025	38,025	38,026	0	0	0	0	0	38,025	0	0	0	1,572	03/25/2058	1.A FE
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		09/01/2024	Paydown		8,257	8,257	8,291	8,134	0	123	0	123	0	8,257	0	0	0	269	06/25/2033	1.A FM
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		07/01/2024	Paydown		15,954	15,880	12,301	14,524	1,177	253	0	1,429	0	15,954	0	0	0	342	05/25/2037	5.C FM
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		09/01/2024	Paydown		14,470	9,224	7,145	13,594	684	193	0	876	0	14,470	0	0	0	365	05/25/2037	6. FM
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		08/01/2024	Paydown		1,064	1,136	1,013	1,045	0	19	0	19	0	1,064	0	0	0	33	11/25/2036	2.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		09/01/2024	Paydown		420	500	445	410	0	10	0	10	0	420	0	0	0	18	11/25/2036	1.B FM
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		09/01/2024	Paydown		13,226	13,226	13,383	13,234	0	(8)	0	(8)	0	13,226	0	0	0	260	12/27/2049	1.A
95058X-AE-8	WEN 2018-1 A22 - ABS		09/15/2024	Paydown		2,531	2,531	2,273	2,323	0	208	0	208	0	2,531	0	0	0	74	03/16/2048	2.B FE
96033E-AA-6	WESTR 231 A - ABS		09/01/2024	Paydown		51,257	51,257	51,172	51,171	0	86	0	86	0	51,257	0	0	0	1,991	12/21/2037	1.A FE
98920M-AA-0	ZAXBY 211 A2 - ABS		07/30/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	61	07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,298,381	9,294,734	9,150,754	8,868,050	7,117	101,757	674	108,199	0	9,330,954	0	(32,573)	(32,573)	376,865	XXX	XXX
2509999997. Total - Bonds - Part 4						11,544,950	11,541,302	11,410,590	11,121,700	7,117	97,954	674	104,397	0	11,577,523	0	(32,573)	(32,573)	419,972	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						11,544,950	11,541,302	11,410,590	11,121,700	7,117	97,954	674	104,397	0	11,577,523	0	(32,573)	(32,573)	419,972	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						11,544,950	XXX	11,410,590	11,121,700	7,117	97,954	674	104,397	0	11,577,523	0	(32,573)	(32,573)	419,972	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Fifth Third Bank Cincinnati, OH		0.650	66	0	40,744	40,767	39,466	XXX
The Bank of New York Mellon New York, NY		0.000	0	0	5,974	5,406	5,135	XXX
Cash Held with Securities On Deposit	SD	0.000	0	0	3,005	3,005	3,005	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	66	0	49,723	49,178	47,606	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	66	0	49,723	49,178	47,606	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	66	0	49,723	49,178	47,606	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
233809-30-0	FIDELITY IMM:TRS O I	SD	09/04/2024	4.860		4	0	29
31846V-41-9	FIRST AMER:TRS OBG V	SD	09/30/2024	4.630		7,749	1	2
825252-40-6	INVESCO TREASURY INST		09/30/2024	4.760		2,452,910	31,340	726,740
94975H-29-6	ALLSPRING:TRS+ MM I	SD	06/04/2024	4.750		1	0	3
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,460,664	31,341	726,774
711991-00-0	TD BANK DEPOSIT SWEEP	SD	09/03/2024	0.000		4,535	10	136
8309999999. Subtotal - All Other Money Market Mutual Funds						4,535	10	136
8609999999 - Total Cash Equivalents						2,465,199	31,351	726,910