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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

National Interstate Insurance Company

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 32620 Employer's ID Number 34-1607395

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

Country of Domicile United States of America

Incorporated/Organized 02/10/1989 Commenced Business 03/28/1989

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.natl.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	Shawn Vincent Los	Senior Vice President, Chief Financial Officer, & Treasurer	Julie Ann McGraw
Secretary	Matthew David Felvus	Senior Vice President	George Olaf Skuggen

OTHER

Chris Edward Mikolay, Senior Vice President	Stephen Edward Winborn, Senior Vice President	James Allan Parks, Vice President, Chief Underwriting Officer
Daniel Mark Keenan, Vice President	Robert Jude Zbacnik, Assistant Treasurer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Stephen Charles Beraha, Assistant Secretary	Anthony Gerald Prinzo, Vice President	Jonathan Douglas Hicks #, Vice President
Colleen Frances Shepherd, Vice President	James Wesley Davis, Assistant Vice President	Janice Induni Shee, Assistant Vice President
David Bernard Slisz, Assistant Vice President	Keith Raymond Boyle, Assistant Vice President	Jeannine Eileen Novak, Vice President
Brad Thomas Foust, Vice President	Michael Joseph Heramb, Vice President	Andrew Carlos Suvak #, Vice President, Chief Information Officer
Scott Michael Clough #, Vice President	Michael Anthony Wilson, Assistant Vice President	Alecia Marie Brace, Assistant Vice President
Timothy Allen Brewster Jr. #, Vice President	Lauren Rachael Fronczek, Assistant Vice President	Michael Joseph Winchell, Assistant Vice President
Leah Marie Blazek, Assistant Vice President	Bryan Fredrick Currie, Assistant Vice President	Tracy Lyn Hicks, Assistant Vice President
Mary Kristin Taliaferro, Assistant Vice President	Matthew John Stevens, Assistant Treasurer	

DIRECTORS OR TRUSTEES

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

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.

Shawn Vincent Los President	Matthew David Felvus Secretary	Julie Ann McGraw Senior VP, Chief Financial Officer & Treasurer

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,508,065,489	0	1,508,065,489	1,031,425,132
2. Stocks:				
2.1 Preferred stocks	30,875,150	0	30,875,150	21,564,450
2.2 Common stocks	277,420,920	2,958,154	274,462,765	279,675,997
3. Mortgage loans on real estate:				
3.1 First liens	27,500,000	0	27,500,000	27,500,000
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	33,465,543	0	33,465,543	34,387,400
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 ($ 16,669,573), cash equivalents ($ 62,663,641) and short-term investments ($ 1,000,000)	80,333,213	0	80,333,213	65,462,878
6. Contract loans (including $ 0 premium notes)	0	0	0	0
7. Derivatives	45,926	0	45,926	119,120
8. Other invested assets	4,075,514	0	4,075,514	3,331,414
9. Receivables for securities	845	0	845	12,510
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,961,782,600	2,958,154	1,958,824,446	1,463,478,900
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	11,468,569	0	11,468,569	9,257,812
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	103,418,612	1,550,208	101,868,404	66,785,644
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	334,319,788	0	334,319,788	140,914,736
15.3 Accrued retrospective premiums ($ 1,279,807) and contracts subject to redetermination ($ 0)	1,279,807	0	1,279,807	42,235
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	25,321,960	0	25,321,960	49,112,737
16.2 Funds held by or deposited with reinsured companies	2,201,996	0	2,201,996	2,077,894
16.3 Other amounts receivable under reinsurance contracts	0	0	0	5,692,120
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	2,080,472
18.2 Net deferred tax asset	34,709,262	34,935	34,674,327	21,576,596
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	8,703,526	7,287,575	1,415,951	1,278,908
21. Furniture and equipment, including health care delivery assets ($ 0)	236,141	236,141	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	690,165	0	690,165	337,500
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	31,503,944	6,981,513	24,522,431	14,585,006
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,515,636,369	19,048,527	2,496,587,843	1,777,220,561
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,515,636,369	19,048,527	2,496,587,843	1,777,220,561
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. Deferred gains on securities	9,659,705	0	9,659,705	0
2502. Miscellaneous receivables	5,713,021	0	5,713,021	4,790,141
2503. Receivable from insureds for deductible payments	5,227,922	797,048	4,430,874	4,584,058
2598. Summary of remaining write-ins for Line 25 from overflow page	10,903,295	6,184,465	4,718,830	5,210,808
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	31,503,944	6,981,513	24,522,431	14,585,006

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 246,013,609)	807,496,583	516,785,101
2.	Reinsurance payable on paid losses and loss adjustment expenses	28,447,515	3,541,473
3.	Loss adjustment expenses	145,254,788	99,964,385
4.	Commissions payable, contingent commissions and other similar charges	29,500,800	16,535,869
5.	Other expenses (excluding taxes, licenses and fees)	37,745,576	29,568,804
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	17,460,050	10,722,464
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	1,433,164	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 $ 190,325,072 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)	366,315,930	191,514,390
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)	83,431,591	47,611,035
13.	Funds held by company under reinsurance treaties	325,865,137	303,941,806
14.	Amounts withheld or retained by company for account of others	51,210,120	48,682,742
15.	Remittances and items not allocated	9,440	201,463
16.	Provision for reinsurance (including $ 0 certified)	6,066,145	1,928,400
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	48,831,851	18,826,870
20.	Derivatives	575,597	1,689,949
21.	Payable for securities	4,999,958	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	19,960,509	5,199,582
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,974,604,753	1,296,714,332
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	1,974,604,753	1,296,714,332
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	83,918,730	83,731,614
35.	Unassigned funds (surplus)	435,064,359	393,774,615
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)	521,983,089	480,506,229
38.	Totals (Page 2, Line 28, Col. 3)	2,496,587,843	1,777,220,561
	DETAILS OF WRITE-INS		
2501.	Other reinsurance amounts due	19,433,740	3,985,230
2502.	Unclaimed funds	526,769	1,211,687
2503.	Unearned rental income	0	2,666
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)	19,960,509	5,199,582
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 $ 723,736,471)	584,465,180	532,718,520	719,226,122
	1.2 Assumed (written $ 228,841,855)	199,046,674	187,746,763	252,353,330
	1.3 Ceded (written $ 253,986,016)	259,721,085	377,794,103	510,385,791
	1.4 Net (written $ 698,592,310)	523,790,769	342,671,180	461,193,660
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 280,516,202):			
	2.1 Direct	425,580,097	404,162,690	532,735,447
	2.2 Assumed	76,134,123	83,954,513	111,831,725
	2.3 Ceded	215,620,131	301,383,407	391,466,003
	2.4 Net	286,094,089	186,733,796	253,101,170
3.	Loss adjustment expenses incurred	59,488,679	29,914,216	42,738,606
4.	Other underwriting expenses incurred	159,099,373	107,103,883	135,715,143
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	504,682,141	323,751,895	431,554,919
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	19,108,629	18,919,286	29,638,742
	INVESTMENT INCOME			
9.	Net investment income earned	62,884,358	40,882,565	56,534,328
10.	Net realized capital gains (losses) less capital gains tax of $ 767,753	(2,971,907)	(2,046,705)	(1,835,874)
11.	Net investment gain (loss) (Lines 9 + 10)	59,912,451	38,835,859	54,698,454
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 554,432 amount charged off $ 599,718)	(45,286)	27,229	(114,120)
13.	Finance and service charges not included in premiums	9,600	9,330	13,255
14.	Aggregate write-ins for miscellaneous income	(10,673,123)	(8,559,928)	(11,359,404)
15.	Total other income (Lines 12 through 14)	(10,708,809)	(8,523,369)	(11,460,269)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	68,312,271	49,231,776	72,876,927
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)	68,312,271	49,231,776	72,876,927
19.	Federal and foreign income taxes incurred	27,251,457	11,336,951	14,659,625
20.	Net income (Line 18 minus Line 19)(to Line 22)	41,060,814	37,894,825	58,217,302
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	480,506,229	433,349,583	433,349,583
22.	Net income (from Line 20)	41,060,814	37,894,825	58,217,302
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,416,546	3,493,051	16,673,549	30,370,663
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	14,006,554	2,637,475	280,109
27.	Change in nonadmitted assets	(3,132,928)	(1,175,406)	(206,195)
28.	Change in provision for reinsurance	(4,137,745)	(2,486,517)	(1,736,400)
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	187,116	159,931	231,167
	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	(10,000,000)	0	(40,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	41,476,860	53,703,857	47,156,646
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	521,983,089	487,053,441	480,506,229
	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.	Funds held interest	(10,673,123)	(8,560,478)	(11,359,404)
1402.	Miscellaneous income	0	550	0
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)	(10,673,123)	(8,559,928)	(11,359,404)
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	435,485,512	344,086,516	488,253,080
2.	Net investment income	56,736,047	37,902,230	52,356,236
3.	Miscellaneous income	(10,708,809)	(8,523,369)	(11,460,269)
4.	Total (Lines 1 to 3)	481,512,750	373,465,377	529,149,048
5.	Benefit and loss related payments	145,548,467	160,584,737	211,824,248
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	204,263,251	139,360,894	188,803,256
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 767,753 tax on capital gains (losses)	24,505,574	11,584,027	16,926,258
10.	Total (Lines 5 through 9)	374,317,291	311,529,658	417,553,762
11.	Net cash from operations (Line 4 minus Line 10)	107,195,458	61,935,719	111,595,286
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	215,708,459	146,203,108	185,688,381
	12.2 Stocks	4,245,250	2,696,251	3,288,264
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	519,402	5,650,522	5,809,648
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	7,064,568	0	11,789
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	227,537,679	154,549,880	194,798,081
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	371,745,184	231,660,558	233,317,249
	13.2 Stocks	2,038,619	4,025,593	4,035,060
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	95,702	95,702
	13.5 Other invested assets	1,377,031	30,195	30,195
	13.6 Miscellaneous applications	0	1,602,552	119,323
	13.7 Total investments acquired (Lines 13.1 to 13.6)	375,160,834	237,414,600	237,597,529
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)	(147,623,155)	(82,864,720)	(42,799,448)
	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	38,619	25,593	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	10,000,000	0	40,000,000
	16.6 Other cash provided (applied)	65,259,413	15,344,444	(6,151,854)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	55,298,032	15,370,038	(46,116,794)
	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)	14,870,336	(5,558,963)	22,679,044
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	65,462,878	42,783,834	42,783,834
	19.2 End of period (Line 18 plus Line 19.1)	80,333,213	37,224,870	65,462,878

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

20.0001.	Securities acquired in satisfaction of intercompany receivable balance-long term debt	319,534,512	0	0
20.0002.	Securities acquired in satisfaction of intercompany receivable balance-equities	10,639,947	0	0
20.0003.	Exchange of long term debt securities	6,376,094	0	0
20.0004.	Stock based compensation	148,496	134,337	196,107

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The Quarterly Statement of National Interstate 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	$ 41,060,814	$ 58,217,302
2.	Effect of state prescribed practices				-	-
3.	Effect of state permitted practices				-	-
4.	Net income, NAIC SAP	XXX	XXX	XXX	$ 41,060,814	$ 58,217,302
5.	Statutory surplus state basis	XXX	XXX	XXX	$ 521,983,089	$ 480,506,229
6.	Effect of state prescribed practices				-	-
7.	Effect of state permitted practices				-	-
8.	Statutory surplus, NAIC SAP	XXX	XXX	XXX	$ 521,983,089	$ 480,506,229

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 other 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
45660LCK3	$ 231,626	$ 223,510	$ (8,116)	$ 223,510	$ 223,510	3/31/2024
03235TAA5	272,797	139,890	(132,907)	139,890	113,864	6/30/2024
03235TAA5	139,891	136,637	(3,254)	136,637	110,611	9/30/2024
TOTAL	XXXX	XXXX	**$ (144,277)**	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	$ (184,161)
2.	12 months or longer	(17,010,053)

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

1.	Less than 12 months	$ 12,122,599
2.	12 months or longer	374,987,577

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

<u>Note 6 – Joint Ventures, Partnerships and Limited Liability Companies</u>

No significant change.

<u>Note 7 – Investment Income</u>

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

As of September 30, 2024, the Company currently has a total of three swaps. The purpose of these swaps is to effectively convert a portion of the Company's floating-rate fixed maturity securities to fixed rates by offsetting the variability in cash flows attributable to changes in the applicable Secured Overnight Financing Rate (SOFR). The Company recognized a year-to-date unrealized gain of $1,041,158 on the swaps.

Note 9 – Income Taxes

No significant change.

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

A. No significant change.

B. Significant Transactions and Changes in Terms of Intercompany Arrangements

The Company paid the following dividend to its parent National Interstate Corporation during the first quarter of 2024:

Date	Amount	Type
3/22/2024	$ 10,000,000	Ordinary

The Corporation paid the following dividend to its parent Great American Holding, Inc. during the first quarter of 2024:

Date	Amount	Type
3/22/2024	$ 10,000,000	N/A

C – 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

A-M. 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.

NOTES TO FINANCIAL STATEMENTS

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 / First Party Administrators

No significant change.

Note 20 – Fair Value Measurements

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

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

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

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.

a. Assets at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds:					
Residential MBS	$ -	$ 985,127	$ -	$ -	$ 985,127
Asset backed securities	-	618,605	110,611	-	729,216
All other bonds	-	4,589,287	-	-	4,589,287
Total bonds	-	6,193,019	110,611	-	6,303,630
Preferred stocks	27,837,000	3,038,150	-	-	30,875,150
Non-affiliated common stocks	6,126,548	-	-	-	6,126,548
Derivatives	-	45,926	-		45,926
Other invested assets	-	-	27,425	-	27,425
Total assets at fair value	$ 33,963,548	$ 9,277,095	$ 138,036	$ -	$ 43,378,679

b. Liabilities at fair value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Derivatives	$ -	$ (575,597)	$ -	$ -	$ (575,597)
Total liabilities at fair value	$ -	$ (575,597)	$ -	$ -	$ (575,597)

NOTES TO FINANCIAL STATEMENTS

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
Other invested assets	11,803	16,820	-	(2,985)	1,787	-	-	-	-	27,425
Total	$ 125,667	$ 16,820	$ -	$ (6,238)	$ 1,787	$ -	$ -	$ -	$ -	$ 138,036

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, 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 first party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the pricing service to value specific securities.

Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks that are not actively traded. Level 3 consists of valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial 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
The Company's derivative liabilities are not material and are included in Note 20A. (1) - (4).

B. Other Fair Value Disclosures

The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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 and liabilities 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	$ 10,008,667	$ 10,116,658	$ 10,008,667	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	49,638,280	51,350,250	-	49,477,430	160,850	-	-
Residential MBS	319,973,047	325,768,910	-	319,973,047	-	-	-
Commercial MBS	11,117,505	11,175,801	-	11,117,505	-	-	-
Collateralized loan obligations	208,792,182	208,411,541	-	208,792,182	-	-	-
Asset backed securities	380,687,173	381,722,974	-	380,576,561	110,612	-	-
All other bonds	527,896,437	519,519,355	785,950	484,599,313	42,511,174	-	-
Total bonds	1,508,113,291	1,508,065,489	10,794,617	1,454,536,038	42,782,636	-	-
Preferred stocks	30,875,150	30,875,150	27,837,000	3,038,150	-	-	-
Non-affiliated common stocks	6,126,548	6,126,548	6,126,548	-	-	-	-
Derivative assets	45,926	45,926	-	45,926	-	-	-
Mortgage loans	26,563,542	27,500,000	-	-	26,563,542	-	-
Other invested assets	39,451	27,685	-	12,026	27,425		
Cash, cash equivalents & short-term investments	80,333,213	80,333,213	80,333,213	-	-	-	-
Derivative liabilities	(575,597)	(575,597)	-	(575,597)	-	-	-
Total	$ 1,651,521,524	$ 1,652,398,414	$ 125,091,378	$ 1,457,056,543	$ 69,373,603	$ -	$ -

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

A-H. No significant change.

Note 22 – Events Subsequent

Subsequent events have been considered through November 8, 2024, the date of issuance of these financial statements. There were no 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 $616,749,486. Effective with the January 1, 2024 Amended and Restated Pooling Agreement, the Company's prior year reserve balance increased $264,321,134 offset by a reduction of paid for incurred claims and claim adjustment expenses to settle amounts as of December 31, 2023. As of September 30, 2024, an additional $221,416,057 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $659,654,563 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been no prior year development since December 31, 2023. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation.

B. Significant Change in Methodologies and Assumptions

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 received $369,949,012 in cash and investments in settlement of the assumption of unearned premium reserves, loss and LAE reserves, and other liabilities from its insurance subsidiaries in accordance with the Amended and Restated 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.

NOTES TO FINANCIAL STATEMENTS

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: $ 114,584

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		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	$ 276,853,518	$ 271,294,372
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)	$ 276,853,518	$ 271,294,372
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

....

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 70% to 100% ....

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 .... 43.260 %

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	87-3452733	Arkadia Assurance	TN	Unauthorized		
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	8,708,030	7,861,840	3,466,774	1,822,848	11,512,071	12,378,313
2. Alaska AK	L	6,611,251	5,629,597	2,006,163	2,225,171	6,286,452	7,302,012
3. Arizona AZ	L	14,272,594	11,559,971	3,368,069	4,963,784	16,278,606	13,756,836
4. Arkansas AR	L	8,464,242	6,547,875	2,822,062	2,717,073	13,931,454	9,718,903
5. California CA	L	96,425,385	90,391,016	52,120,004	52,343,165	158,145,687	142,013,661
6. Colorado CO	L	2,745,750	4,702,685	1,876,636	3,217,539	12,168,714	6,519,340
7. Connecticut CT	L	5,406,033	3,244,455	4,899,175	3,544,632	7,096,404	7,541,646
8. Delaware DE	L	30,081,874	29,697,486	12,723,906	12,208,391	55,709,841	45,387,330
9. District of Columbia DC	L	78,335	357,561	19,160	94,160	666,222	1,784,269
10. Florida FL	L	29,091,293	30,549,138	11,335,594	19,639,721	52,623,806	41,961,132
11. Georgia GA	L	11,903,093	8,803,633	5,587,238	8,413,782	18,859,486	28,618,864
12. Hawaii HI	L	13,005,770	14,055,541	4,836,205	5,621,388	18,081,877	18,773,250
13. Idaho ID	L	9,631,200	11,222,020	4,835,056	3,397,228	16,228,176	15,413,343
14. Illinois IL	L	26,247,312	24,703,192	4,923,158	7,332,858	33,878,205	29,661,472
15. Indiana IN	L	15,648,284	14,616,682	8,316,739	6,841,669	19,591,826	18,969,544
16. Iowa IA	L	13,202,142	10,628,189	3,446,098	2,980,682	12,212,147	11,220,019
17. Kansas KS	L	23,874,405	20,115,480	10,976,849	9,429,558	35,082,450	33,238,915
18. Kentucky KY	L	9,919,895	7,203,317	2,467,018	2,673,646	10,624,336	6,474,498
19. Louisiana LA	L	15,276,743	13,231,715	3,478,005	4,704,460	21,937,923	16,995,696
20. Maine ME	L	1,707,057	2,629,957	392,987	238,784	2,876,570	2,015,879
21. Maryland MD	L	4,899,265	4,141,129	1,854,815	2,096,766	7,213,237	6,893,821
22. Massachusetts MA	L	11,071,069	12,460,659	4,939,710	2,337,699	20,258,434	18,755,913
23. Michigan MI	L	416,589	621,851	179,445	758,773	1,217,165	2,560,388
24. Minnesota MN	L	6,565,230	5,805,690	2,664,134	1,162,190	6,937,041	8,479,035
25. Mississippi MS	L	7,998,356	9,249,493	1,859,424	3,905,109	12,776,389	11,389,936
26. Missouri MO	L	33,697,388	26,944,318	7,225,585	7,545,243	43,624,913	33,334,347
27. Montana MT	L	2,109,280	1,921,120	238,851	351,195	2,644,276	2,599,192
28. Nebraska NE	L	10,764,093	9,420,761	2,278,521	2,459,959	9,533,180	6,057,945
29. Nevada NV	L	4,383,760	3,484,586	10,423,444	1,531,227	7,972,927	7,737,409
30. New Hampshire NH	L	5,394,719	4,987,299	888,380	1,135,538	10,825,583	11,629,951
31. New Jersey NJ	L	7,680,711	6,117,691	1,241,710	245,479	5,449,121	3,778,024
32. New Mexico NM	L	4,184,285	3,128,712	1,197,537	1,149,336	3,483,140	2,797,276
33. New York NY	L	59,490,399	45,158,373	21,482,848	25,623,320	110,008,799	94,965,840
34. North Carolina NC	L	12,535,139	13,657,891	4,783,669	3,724,296	19,747,263	15,544,939
35. North Dakota ND	L	953,439	723,946	277,191	745,779	1,345,320	1,550,470
36. Ohio OH	L	26,469,902	28,255,082	14,769,570	8,851,748	37,540,106	35,010,740
37. Oklahoma OK	L	6,486,519	8,742,109	4,274,714	12,493,312	12,690,278	13,455,521
38. Oregon OR	L	4,257,833	2,452,240	1,249,317	621,188	3,171,538	2,658,202
39. Pennsylvania PA	L	27,905,971	18,328,809	9,163,680	10,261,154	33,140,370	32,083,038
40. Rhode Island RI	L	1,193,697	1,052,041	197,633	117,922	1,221,502	979,725
41. South Carolina SC	L	13,231,877	9,583,775	3,775,087	3,827,212	14,079,876	11,317,033
42. South Dakota SD	L	414,036	727,170	754,266	346,112	596,028	548,361
43. Tennessee TN	L	17,025,349	15,897,078	10,199,237	8,269,730	24,369,577	20,820,211
44. Texas TX	L	54,213,057	47,758,376	26,059,437	27,325,067	92,517,977	71,564,790
45. Utah UT	L	15,354,055	14,587,065	6,796,726	5,168,053	24,189,542	17,677,656
46. Vermont VT	L	2,892,356	2,297,719	447,879	372,853	4,417,357	2,501,641
47. Virginia VA	L	10,357,814	10,282,335	2,374,279	2,592,050	18,905,399	15,656,898
48. Washington WA	L	10,667,036	6,146,861	2,552,152	5,940,014	9,972,766	7,372,869
49. West Virginia WV	L	171,020	174,209	54,459	95,606	733,227	724,432
50. Wisconsin WI	L	18,636,820	16,057,726	5,910,504	5,543,564	26,266,057	21,236,002
51. Wyoming WY	L	14,719	12,621	510,496	0	110,297	49,086
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	723,736,471	647,930,085	294,521,594	301,008,035	1,090,750,936	951,475,615
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

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

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

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

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0000		00000	81-4361220	0	0		Verikai Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	42-1575938	0	0		Great American Holding, Inc.	OH	UIP	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	UDP	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	RE	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	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	DS	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	DS	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	DS	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	32.000	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Radion Re, Inc.	CYM	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0

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 *
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840291	0	0		Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840294	0	0		Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	83-1767590	0	0		CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	OH	NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	YES	0
0000		00000		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	NO	2
0000		00000	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1753938	0	0		GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1765544	0	0		GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	61-1329718	0	0		Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0856644	0	0		Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0918893	0	0		Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		Great American Risk Solutions Surplus Lines Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Shelter Rock Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	88-1379846	0	0		Trusted Coverage Professionals Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Westline Industrial, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0

Asterisk	Explanation
1	The entity is owned by more than one company within the AFG Group.
2	Entity is affiliated but not owned.

PART 1 - LOSS EXPERIENCE

	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	105,760	166,127	157.1	15.5
2.1	Allied Lines	21,946	24,715	112.6	16.9
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)	2,059,398	896,583	43.5	61.7
5.2	Commercial multiple peril (liability portion)	396,713	46,977	11.8	(23.2)
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.1	Inland marine	7,863,592	5,414,372	68.9	36.8
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	42,604	11,605	27.2	(5.4)
16.	Workers' compensation	24,533,546	16,612,371	67.7	48.5
17.1	Other liability - occurrence	68,918,477	55,760,284	80.9	93.1
17.2	Other liability - claims-made	789,742	1,789,522	226.6	71.7
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)	2	81	4,875.3	0.0
19.2	Other private passenger auto liability	596	(4,137)	(694.4)	0.0
19.3	Commercial auto no-fault (personal injury protection)	2,602,976	376,912	14.5	12.3
19.4	Other commercial auto liability	399,295,859	306,897,273	76.9	84.4
21.1	Private passenger auto physical damage	2,348	(27,662)	(1,178.1)	0.0
21.2	Commercial auto physical damage	77,695,132	37,627,365	48.4	39.4
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	0	0	0.0	21.0
27.	Boiler and machinery	136,488	(12,292)	(9.0)	(7.0)
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	584,465,180	425,580,097	72.8	75.9
	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	13,023	29,965	85,414
2.1	Allied Lines	4,094	7,303	12,088
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)	1,259,338	2,575,858	2,011,297
5.2	Commercial multiple peril (liability portion)	169,238	471,529	376,625
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.1	Inland marine	2,051,444	7,776,465	6,685,115
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	35,084	0
16.	Workers' compensation	5,783,727	29,905,982	34,221,079
17.1	Other liability - occurrence	25,289,009	85,405,889	68,258,716
17.2	Other liability - claims-made	258,572	1,087,511	861,636
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)	45	45	0
19.2	Other private passenger auto liability	7,823	7,823	0
19.3	Commercial auto no-fault (personal injury protection)	(2,676,668)	2,633,198	2,352,734
19.4	Other commercial auto liability	138,316,130	497,762,139	442,244,752
21.1	Private passenger auto physical damage	23,472	23,472	0
21.2	Commercial auto physical damage	23,846,137	95,873,839	90,678,263
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	66,653	140,370	142,367
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	194,412,038	723,736,471	647,930,085
	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	116,311	112,764	229,075	(3,531)	351	(3,181)	109,719	137	117,882	227,739	(10,123)	5,606	(4,517)
2. 2022	62,080	85,055	147,135	(13,268)	734	(12,534)	77,390	544	86,035	163,969	2,042	2,258	4,300
3. Subtotals 2022 + Prior	178,391	197,819	376,210	(16,799)	1,084	(15,715)	187,109	681	203,917	391,708	(8,080)	7,863	(217)
4. 2023	66,216	174,323	240,540	(32,856)	5,665	(27,191)	108,487	5,998	153,462	267,947	9,415	(9,198)	217
5. Subtotals 2023 + Prior	244,607	372,142	616,749	(49,655)	6,750	(42,905)	295,596	6,679	357,379	659,655	1,335	(1,335)	0
6. 2024	XXX	XXX	XXX	XXX	52,486	52,486	XXX	74,998	218,099	293,097	XXX	XXX	XXX
7. Totals	244,607	372,142	616,749	(49,655)	59,236	9,581	295,596	81,678	575,477	952,751	1,335	(1,335)	0
8. Prior Year-End Surplus As Regards Policyholders	480,506										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 0.5	2. (0.4)	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]
   3 2 6 2 0 2 0 2 4 4 9 0 0 0 0 0 3
2. Supplement A to Schedule T [Document Identifier 455]
   3 2 6 2 0 2 0 2 4 4 5 5 0 0 0 0 3
3. Medicare Part D Coverage Supplement [Document Identifier 365]
   3 2 6 2 0 2 0 2 4 3 6 5 0 0 0 0 3
4. Director and Officer Supplement [Document Identifier 505]
   3 2 6 2 0 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			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504.	Funds held as collateral	3,817,946	0	3,817,946	4,658,101
2505.	Prepaid expenses	3,376,683	3,376,683	0	0
2506.	Intangible assets	2,762,615	2,762,615	0	0
2507.	Commission receivable	946,050	45,166	900,884	552,706
2597.	Summary of remaining write-ins for Line 25 from overflow page	10,903,295	6,184,465	4,718,830	5,210,808

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	34,387,400	35,526,822
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	95,702
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	921,858	1,235,124
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	33,465,543	34,387,400
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	33,465,543	34,387,400

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	27,500,000	27,500,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	27,500,000	27,500,000
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	27,500,000	27,500,000
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	27,500,000	27,500,000

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	3,331,414	8,988,725
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,377,031	0
	2.2 Additional investment made after acquisition	0	30,195
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	491,077	73,032
5.	Unrealized valuation increase/(decrease)	(83,129)	(2,036,684)
6.	Total gain (loss) on disposals	101,343	2,379,436
7.	Deduct amounts received on disposals	519,402	5,809,648
8.	Deduct amortization of premium and depreciation	604,543	166,367
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	18,276	127,275
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,075,514	3,331,414
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	4,075,514	3,331,414

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,335,337,938	1,256,058,053
2.	Cost of bonds and stocks acquired	707,302,944	237,352,309
3.	Accrual of discount	7,596,528	4,051,969
4.	Unrealized valuation increase/(decrease)	(4,708,137)	30,864,692
5.	Total gain (loss) on disposals	(392,531)	(2,990,580)
6.	Deduct consideration for bonds and stocks disposed of	226,329,803	188,976,645
7.	Deduct amortization of premium	550,689	578,913
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,894,691	442,949
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,816,361,558	1,335,337,938
12.	Deduct total nonadmitted amounts	2,958,154	2,672,359
13.	Statement value at end of current period (Line 11 minus Line 12)	1,813,403,404	1,332,665,579

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)	963,714,671	125,003,979	89,528,528	(1,356,559)	934,141,697	963,714,671	997,833,564	730,527,473
2. NAIC 2 (a)	453,441,032	32,540,646	2,244,742	3,055,786	443,154,524	453,441,032	486,792,723	276,646,993
3. NAIC 3 (a)	14,298,211	0	2,369	(522,391)	12,690,521	14,298,211	13,773,452	9,662,827
4. NAIC 4 (a)	11,873,892	0	1,717,644	(306,183)	15,061,820	11,873,892	9,850,065	13,505,903
5. NAIC 5 (a)	689,601	0	59,479	(1,456)	763,261	689,601	628,666	878,526
6. NAIC 6 (a)	194,368	0	6,742	(606)	202,049	194,368	187,020	203,411
7. Total Bonds	1,444,211,775	157,544,626	93,559,504	868,591	1,406,013,871	1,444,211,775	1,509,065,489	1,031,425,132
PREFERRED STOCK								
8. NAIC 1	1,012,200	0	1,000,000	(12,200)	1,003,200	1,012,200	0	2,935,600
9. NAIC 2	29,976,000	0	0	779,750	28,702,250	29,976,000	30,755,750	18,542,500
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	139,920	0	0	(20,520)	113,790	139,920	119,400	86,350
14. Total Preferred Stock	31,128,120	0	1,000,000	747,030	29,819,240	31,128,120	30,875,150	21,564,450
15. Total Bonds and Preferred Stock	1,475,339,895	157,544,626	94,559,504	1,615,621	1,435,833,111	1,475,339,895	1,539,940,639	1,052,989,582

(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 $ 1,000,000 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,000,000	XXX	990,391	28,750	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of short-term investments acquired	1,979,751	0
3. Accrual of discount	20,249	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	1,000,000	0
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)	1,000,000	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,000,000	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(1,570,829)
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	1,041,158
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	0
6.	Considerations received/(paid) on terminations	0
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(529,671)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(529,671)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(529,671)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(529,671)
4.	Part D, Section 1, Column 6	45,926	
5.	Part D, Section 1, Column 7	(575,597)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(529,671)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(529,671)
10.	Part D, Section 1, Column 9	45,926	
11.	Part D, Section 1, Column 10	(575,597)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	782,594	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	782,594	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	16,046,324	9,703,121
2.	Cost of cash equivalents acquired	477,834,438	302,690,898
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	431,217,122	296,347,695
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)	62,663,641	16,046,324
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	62,663,641	16,046,324

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

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc	06/30/2014	08/28/2024	180,296	0	0	0	0	0	0	180,296	278,844	0	98,548	98,548	196,156
1999999. Joint Venture Interests - Common Stock - Unaffiliated							180,296	0	0	0	0	0	0	180,296	278,844	0	98,548	98,548	196,156
44931B-AC-1	ICG 2015-1 SN - CDO	Grand Cayman	CYM	Adjustment	12/19/2022	08/01/2024	(4,093)	(2,269)	(16,266)	0	0	(18,534)	0	(19,572)	(19,572)	0	0	0	826
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							(4,093)	(2,269)	(16,266)	0	0	(18,534)	0	(19,572)	(19,572)	0	0	0	826
6099999. Total - Unaffiliated							176,203	(2,269)	(16,266)	0	0	(18,534)	0	160,724	259,272	0	98,548	98,548	196,982
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							176,203	(2,269)	(16,266)	0	0	(18,534)	0	160,724	259,272	0	98,548	98,548	196,982

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-LC-3	UNITED STATES TREASURY		08/22/2024	Marketaxess		531,738	525,000	1,313	1.A
0109999999. Subtotal - Bonds - U.S. Governments						531,738	525,000	1,313	XXX
00038R-AA-4	AASET 2019-2 A - ABS		07/24/2024	DEUTSCHE BANK SECURITIES, INC.		1,238,237	1,300,840	1,098	2.C FE
000823-AU-8	ABPCI 2RR A1R - CDO	C	08/02/2024	Natixis		6,000,000	6,000,000	0	1.A FE
03837A-AA-8	APTIV PLC	C	09/09/2024	GOLDMAN		1,998,240	2,000,000	0	2.B FE
049915-AA-9	ATLX 24RPL1 A1 - RMBS		09/10/2024	PIPR		9,699,295	10,000,000	44,917	1.A FE
05555M-AA-7	BDS 24FL13 A - CMBS		09/05/2024	WELLS FARGO SECURITIES LLC		11,970,000	12,000,000	0	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
16160N-AB-7	CHASE 24RPL4 A1A - RMBS		09/24/2024	J P MORGAN SECURITIES		3,687,725	4,000,000	9,750	1.A FE
164737-AA-6	CHRY 241 A - ABS		09/25/2024	BARCLAYS CAPITAL INC FIXED INC		999,964	1,000,000	0	1.F Z
29977G-AC-6	EVERBANK FINANCIAL CORP		08/28/2024	PIPR		2,500,000	2,500,000	0	2.B FE
31684G-AA-0	FIGRE 24HE3 A - CMO		07/11/2024	JP Morgan		3,999,976	4,000,000	0	1.A FE
31684U-AA-9	FIGRE 24HE4 A - RMBS		09/09/2024	GOLDMAN		4,499,923	4,500,000	0	1.A FE
34960J-BG-9	FCO 6RRR A1T - CDO		08/13/2024	Natixis		2,000,000	2,000,000	0	1.A FE
411707-AH-5	HNGRY 2020-1 A2 - ABS		09/11/2024	BARCLAYS CAPITAL INC FIXED INC		6,811,449	7,237,500	65,628	2.B FE
43990E-AA-9	HORZN 241 A - ABS	C	09/06/2024	MITSUBISHI UFJ SECURITIES		999,979	1,000,000	0	1.F FE
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		07/25/2024	Direct		0	30	0	1.A FM
46657Y-AC-8	JPMMT 246 A3 - RMBS		07/18/2024	JP Morgan		1,992,500	2,000,000	10,000	1.A FE
50205P-AA-0	LHOME 24RTL4 A1 - RMBS		07/30/2024	NOMURA SECURITIES/FIXED INCOME		2,999,978	3,000,000	0	1.G FE
55287A-AA-3	MFRA 24RPL1 A1 - RMBS		07/19/2024	WELLS FARGO SECURITIES LLC		2,839,149	3,000,000	7,792	1.A FE
56577N-AS-3	MRNON 213R AR - CDO	C	08/30/2024	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000	0	1.A FE
63943D-AA-7	NAVTR 241 A - ABS	C	09/13/2024	CITIGROUP		4,998,206	5,000,000	0	1.F FE
647551-AG-5	NEW MOUNTAIN FINANCE CORP		09/23/2024	SMBC SECURITIES INC		993,630	1,000,000	0	2.C FE
649840-CW-3	NEW YORK STATE ELECTRIC & GAS CORP		08/01/2024	MITSUBISHI UFJ SECURITIES		1,995,040	2,000,000	0	1.G FE
67119R-AA-5	NYMT 24BPL3 A1 - RMBS		09/13/2024	NOMURA SECURITIES/FIXED INCOME		4,999,910	5,000,000	0	1.G FE
67403A-AD-1	OAKTREE STRATEGIC CREDIT FUND		07/16/2024	WELLS FARGO SECURITIES LLC		1,988,160	2,000,000	0	2.C FE
682680-CD-3	ONEOK INC		09/10/2024	GOLDMAN		1,991,280	2,000,000	0	2.B FE
691200-AC-3	OR IV A1R - CDO	C	07/30/2024	SCOTIA		750,000	750,000	10,771	1.A FE
69121B-AA-2	OR 7 A1 - CDO		08/20/2024	SCOTIA		1,200,000	1,200,000	7,425	1.A FE
69381E-AA-1	PKAIR 242 A - ABS		09/18/2024	MIZUHO SECURITIES USA INC.		3,999,994	4,000,000	0	1.A FE
69381J-AA-0	PRPM 24RCF5 A1 - RMBS		08/02/2024	GOLDMAN		3,900,916	4,000,000	0	1.A FE
71845J-AC-2	PHILLIPS EDISON GROCERY CENTER OPERATING		09/09/2024	JP Morgan		1,969,160	2,000,000	0	2.B FE
718547-AU-6	PHILLIPS 66 CO		09/09/2024	TORONTO DOMINION BANK LONDON		2,062,620	2,000,000	25,083	2.A FE
749410-AA-4	RCKT 24CES6 A1A - RMBS		08/14/2024	Bank of America Merrill Lynch		4,999,903	5,000,000	15,587	1.A FE
749414-AA-6	RCKT 24CES7 A1A - RMBS		09/20/2024	CITIGROUP		3,499,950	3,500,000	12,537	1.A FE
78436V-AA-9	SAIF SECURITIZATION TRUST 2024-CES1 - CM		08/21/2024	JP Morgan		2,499,952	2,500,000	11,599	1.A FE
81748E-AB-2	SEMT 247 A2 - RMBS		07/16/2024	Bank of America Merrill Lynch		2,236,992	2,250,000	6,750	1.A FE
82809J-AA-7	SPCSL 4R AAR - CDO	C	09/05/2024	GREENSLEDGE CAPITAL MARKETS LLC		4,000,000	4,000,000	0	1.A FE
829932-AC-6	SIXTH STREET LENDING PARTNERS		09/09/2024	Bank of America Merrill Lynch		1,996,820	2,000,000	0	2.C FE
83100A-AA-0	SLAM 241 A - ABS	C	09/17/2024	MITSUBISHI UFJ SECURITIES		2,499,935	2,500,000	0	1.F FE
86190B-AA-2	STR 2021-1 A1 - ABS		07/02/2024	DEUTSCHE BANK SECURITIES, INC.		1,927,445	2,216,250	1,697	1.A FE
864300-AG-3	SUBWAY 243 A21 - ABS		09/06/2024	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000	0	2.B FE
89055J-AA-3	TRK 24RRT2 A1 - RMBS		09/11/2024	MORGAN STANLEY CO		2,999,953	3,000,000	0	1.G FE
89182Q-AA-3	TPMT 24CES4 A1 - RMBS		09/12/2024	JP Morgan		4,999,964	5,000,000	18,496	1.A FE
89683L-AA-8	TRP 212 A - RMBS		09/04/2024	MIZUHO SECURITIES USA INC.		1,580,245	1,701,475	1,829	1.F FE
898912-AA-8	TROP 2024-1 A2 - ABS		08/15/2024	BARCLAYS CAPITAL INC FIXED INC		4,000,000	4,000,000	0	2.B FE
912928-AA-6	STEAM 241 A - ABS		09/24/2024	WELLS FARGO SECURITIES LLC		3,998,737	4,000,000	0	1.C FE
91528A-AA-7	UNLOK 242 A - RMBS		09/17/2024	BARCLAYS CAPITAL INC FIXED INC		1,991,051	2,000,000	9,028	2.B FE
92259W-AA-2	VCC 244 A - RMBS		08/06/2024	CITIGROUP		3,999,861	4,000,000	28,140	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92841Y-AA-3	VSTA 24CES2 A1 - RMBS		09/20/2024	JP Morgan		3,500,000	3,500,000	12,765	1.A FE
97064G-AA-1	WESTF 2021-A A - ABS		08/19/2024	DEUTSCHE BANK SECURITIES, INC.		196,774	218,942	94	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						157,012,887	158,875,036	300,985	XXX
2509999997. Total - Bonds - Part 3						157,544,626	159,400,036	302,298	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						157,544,626	159,400,036	302,298	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
92206@-10-7	VANLINER INS CO.		07/31/2024	STOCK OPTIONS	0.000	4,681		0	
92206@-10-7	VANLINER INS CO.		08/31/2024	STOCK OPTIONS	0.000	4,681		0	
92206@-10-7	VANLINER INS CO.		09/30/2024	STOCK OPTIONS	0.000	4,530		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						13,892	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						13,892	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						13,892	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						13,892	XXX	0	XXX
6009999999 - Totals						157,558,518	XXX	302,298	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		3,282	3,282	3,456	3,318	0	(37)	0	(37)	0	3,282	0	0	0	66	02/15/2026	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		09/01/2024	Paydown		407	407	428	420	0	(13)	0	(13)	0	407	0	0	0	11	08/20/2039	1.A
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		09/20/2024	Paydown		10,215	10,215	10,209	10,207	0	8	0	8	0	10,215	0	0	0	100	09/20/2040	1.A
38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS		09/01/2024	Paydown		3,402	3,402	3,564	3,424	0	(22)	0	(22)	0	3,402	0	0	0	89	04/16/2039	1.A
38378T-AF-7	GNR 2013-071 GA - CMO/RMBS		09/01/2024	Paydown		3,625	3,625	3,636	3,624	0	1	0	1	0	3,625	0	0	0	61	07/20/2041	1.A
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		09/01/2024	Paydown		2,936	2,936	3,062	2,958	0	(22)	0	(22)	0	2,936	0	0	0	59	10/20/2045	1.A
912828-Y8-7	UNITED STATES TREASURY		07/31/2024	Maturity @ 100.00		60,000	60,000	59,700	59,987	0	36	0	36	0	60,000	0	0	0	1,050	07/31/2024	1.A
912828-YH-7	UNITED STATES TREASURY		09/30/2024	Maturity @ 100.00		1,000,000	1,000,000	995,859	999,603	0	645	0	645	0	1,000,000	0	0	0	15,000	09/30/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,083,866	1,083,866	1,079,913	1,083,540	0	596	0	596	0	1,083,866	0	0	0	16,435	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
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2024	Paydown		14,093	14,093	12,913	7,046	0	1,179	0	1,179	0	14,093	0	0	0	330	10/01/2057	1.A FE
3128MM-UM-3	FH G18587 - RMBS		09/01/2024	Paydown		18,058	18,058	19,000	18,566	0	(508)	0	(508)	0	18,058	0	0	0	359	02/01/2031	1.A
3128P7-5B-5	FH C91742 - RMBS		09/01/2024	Paydown		17,988	17,988	19,286	18,939	0	(951)	0	(951)	0	17,988	0	0	0	414	01/01/2034	1.A
3128P7-7L-1	FH C91799 - RMBS		09/01/2024	Paydown		15,881	15,881	16,611	16,434	0	(553)	0	(553)	0	15,881	0	0	0	368	11/01/2034	1.A
3128P7-Q6-3	FH C91377 - RMBS		09/01/2024	Paydown		17,189	17,189	18,585	18,057	0	(869)	0	(869)	0	17,189	0	0	0	517	06/01/2031	1.A
3128P7-QN-6	FH C91361 - RMBS		09/01/2024	Paydown		12,134	12,134	12,961	12,655	0	(520)	0	(520)	0	12,134	0	0	0	326	03/01/2031	1.A
3128P7-W5-8	FH C91568 - RMBS		09/01/2024	Paydown		17,999	17,999	18,944	18,627	0	(628)	0	(628)	0	17,999	0	0	0	358	10/01/2032	1.A
3128P7-XX-6	FH C91594 - RMBS		09/01/2024	Paydown		17,067	17,067	17,947	17,658	0	(590)	0	(590)	0	17,067	0	0	0	347	01/01/2033	1.A
3128PV-BS-8	FH J15449 - RMBS		09/01/2024	Paydown		7,752	7,752	8,270	7,895	0	(143)	0	(143)	0	7,752	0	0	0	207	05/01/2026	1.A
31294L-6V-0	FH E02684 - RMBS		09/01/2024	Paydown		1,036	1,036	1,085	1,037	0	(1)	0	(1)	0	1,036	0	0	0	31	03/01/2025	1.A
3132J4-H3-6	FH G30949 - RMBS		09/01/2024	Paydown		16,749	16,749	17,649	17,328	0	(579)	0	(579)	0	16,749	0	0	0	375	08/01/2036	1.A
3133N3-U9-3	FH RE6008 - RMBS		09/01/2024	Paydown		9,074	9,074	9,226	9,179	0	(104)	0	(104)	0	9,074	0	0	0	233	11/01/2049	1.A
3133N3-VG-6	FH RE6015 - RMBS		09/01/2024	Paydown		998	998	1,012	1,007	0	(10)	0	(10)	0	998	0	0	0	23	09/01/2049	1.A
31350A-BR-8	FEDMFH 15M034 A - CMBS		07/15/2024	Direct		5,000	5,000	5,138	5,000	0	0	0	0	0	5,000	0	0	0	121	04/15/2025	1.B FE
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		09/01/2024	Paydown		4,600	4,600	4,622	4,601	0	(1)	0	(1)	0	4,600	0	0	0	60	09/25/2040	1.A
3136A5-P6-7	FNR 2012-53 PB - CMO/RMBS		09/01/2024	Paydown		7,842	7,842	8,053	7,875	0	(33)	0	(33)	0	7,842	0	0	0	118	02/25/2041	1.A
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		09/01/2024	Paydown		7,404	7,404	7,549	7,474	0	(70)	0	(70)	0	7,404	0	0	0	100	02/25/2042	1.A
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		09/01/2024	Paydown		3,484	3,484	3,472	3,478	0	6	0	6	0	3,484	0	0	0	29	11/25/2042	1.A
3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS		09/01/2024	Paydown		805	805	804	804	0	1	0	1	0	805	0	0	0	8	08/25/2041	1.A
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		09/01/2024	Paydown		3,588	3,588	3,517	3,554	0	35	0	35	0	3,588	0	0	0	48	11/25/2041	1.A
3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS		09/01/2024	Paydown		26,548	26,548	26,855	26,660	0	(111)	0	(111)	0	26,548	0	0	0	346	01/25/2042	1.A
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS		09/01/2024	Paydown		11,265	11,265	10,993	11,179	0	87	0	87	0	11,265	0	0	0	115	08/25/2041	1.A
3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS		09/01/2024	Paydown		3,538	3,538	3,397	3,499	0	39	0	39	0	3,538	0	0	0	46	06/25/2042	1.A
3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS		09/01/2024	Paydown		9,499	9,499	8,950	9,399	0	101	0	101	0	9,499	0	0	0	92	01/25/2042	1.A
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		09/01/2024	Paydown		39,715	39,715	40,646	39,750	0	(35)	0	(35)	0	39,715	0	0	0	794	08/25/2026	1.A
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		09/01/2024	Paydown		15,966	15,966	16,400	16,035	0	(69)	0	(69)	0	15,966	0	0	0	346	08/25/2026	1.A
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		09/01/2024	Paydown		12,027	12,027	12,561	12,391	0	(363)	0	(363)	0	12,027	0	0	0	250	02/25/2046	1.A
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		09/01/2024	Paydown		16,196	16,196	16,613	16,500	0	(304)	0	(304)	0	16,196	0	0	0	317	09/25/2045	1.A
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		09/01/2024	Paydown		7,543	7,543	7,788	7,646	0	(103)	0	(103)	0	7,543	0	0	0	122	01/25/2045	1.A
3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS		09/01/2024	Paydown		3,391	3,391	3,526	3,409	0	(18)	0	(18)	0	3,391	0	0	0	78	11/25/2045	1.A
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		09/01/2024	Paydown		1,353	1,353	1,394	1,380	0	(27)	0	(27)	0	1,353	0	0	0	25	09/15/2040	1.A
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		09/01/2024	Paydown		5,983	5,983	5,846	5,920	0	63	0	63	0	5,983	0	0	0	97	02/15/2041	1.A
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		09/01/2024	Paydown		1,668	1,668	1,727	1,687	0	(19)	0	(19)	0	1,668	0	0	0	28	03/15/2041	1.A
3137AR-RT-5	FHR 4080 DA - CMO/RMBS		09/01/2024	Paydown		3,573	3,573	3,658	3,602	0	(29)	0	(29)	0	3,573	0	0	0	48	03/15/2041	1.A
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		09/16/2024	Paydown		5,899	5,899	5,976	5,899	0	0	0	0	0	5,899	0	0	0	76	08/15/2040	1.A
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		09/01/2024	Paydown		5,622	5,622	5,727	5,647	0	(26)	0	(26)	0	5,622	0	0	0	94	10/15/2031	1.A

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
3137AT-W5-7	FHR 4106 EC - CMO/RMBS		09/01/2024	Paydown		6,908	6,908	6,934	6,914	0	(6)	0	(6)	0	6,908	0	0	0	81	04/15/2041	1.A
3137AU-ML-0	FHR 4102 LA - CMO/RMBS		09/01/2024	Paydown		2,611	2,611	2,534	2,600	0	11	0	11	0	2,611	0	0	0	30	01/15/2040	1.A
3137AU-VJ-5	FHR 4119 PA - CMO/RMBS		09/01/2024	Paydown		5,791	5,791	5,813	5,796	0	(5)	0	(5)	0	5,791	0	0	0	57	09/15/2041	1.A
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		09/01/2024	Paydown		2,269	2,269	2,259	2,265	0	4	0	4	0	2,269	0	0	0	23	12/15/2027	1.A
3137AY-UE-9	FHR 4163 YA - CMO/RMBS		09/01/2024	Paydown		4,028	4,028	4,122	4,059	0	(31)	0	(31)	0	4,028	0	0	0	67	10/15/2041	1.A
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		09/01/2024	Paydown		3,831	3,831	3,866	3,843	0	(12)	0	(12)	0	3,831	0	0	0	53	02/15/2042	1.A
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		09/01/2024	Paydown		7,183	7,183	6,880	7,083	0	101	0	101	0	7,183	0	0	0	70	03/15/2028	1.A
3137B4-4F-0	FHR 4236 WC - CMO/RMBS		09/01/2024	Paydown		2,549	2,549	2,580	2,551	0	(3)	0	(3)	0	2,549	0	0	0	47	05/15/2042	1.A
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		09/01/2024	Paydown		6,080	6,080	6,228	6,099	0	(20)	0	(20)	0	6,080	0	0	0	123	08/15/2031	1.A
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		09/01/2024	Paydown		4,270	4,270	4,207	4,257	0	12	0	12	0	4,270	0	0	0	57	09/15/2043	1.A
3137BA-XY-3	FHR 4342 BD - CMO/RMBS		09/01/2024	Paydown		1,065	1,065	1,064	1,057	0	8	0	8	0	1,065	0	0	0	17	12/15/2043	1.A
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		09/01/2024	Paydown		940	940	939	932	0	8	0	8	0	940	0	0	0	16	03/15/2044	1.A
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		09/01/2024	Paydown		1,238	1,238	1,212	1,232	0	6	0	6	0	1,238	0	0	0	17	02/15/2044	1.A
3137BN-Z8-0	FHR 4569 A - CMO/RMBS		09/01/2024	Paydown		17,977	17,977	18,456	18,142	0	(165)	0	(165)	0	17,977	0	0	0	301	11/15/2040	1.A
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		09/01/2024	Paydown		15,431	15,431	15,667	15,582	0	(151)	0	(151)	0	15,431	0	0	0	260	04/15/2046	1.A
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		09/01/2024	Paydown		2,317	2,317	2,398	2,335	0	(18)	0	(18)	0	2,317	0	0	0	54	08/15/2043	1.A
3138EQ-6P-2	FN AL8077 - RMBS		09/01/2024	Paydown		11,286	11,286	12,016	11,625	0	(339)	0	(339)	0	11,286	0	0	0	259	12/01/2029	1.A
3138ER-VP-2	FN AL9621 - RMBS		09/01/2024	Paydown		5,043	5,043	5,375	5,281	0	(238)	0	(238)	0	5,043	0	0	0	134	01/01/2037	1.A
3138ES-B8-0	FN AL9962 - RMBS		09/01/2024	Paydown		4,560	4,560	4,773	4,706	0	(146)	0	(146)	0	4,560	0	0	0	106	01/01/2036	1.A
3138W9-DC-1	FN AS0098 - RMBS		09/01/2024	Paydown		22,231	22,231	23,169	22,891	0	(660)	0	(660)	0	22,231	0	0	0	542	08/01/2033	1.A
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS		09/01/2024	Paydown		12,340	12,340	12,495	12,298	0	42	0	42	0	12,340	0	0	0	288	03/25/2026	1.A
3140JX-EE-4	FN BO2832 - RMBS		09/01/2024	Paydown		1,368	1,368	1,398	1,391	0	(23)	0	(23)	0	1,368	0	0	0	27	09/01/2049	1.A
3140QB-N5-3	FN CA4011 - RMBS		09/01/2024	Paydown		8,510	8,510	8,643	8,596	0	(86)	0	(86)	0	8,510	0	0	0	199	08/01/2049	1.A
3140QC-DT-0	FN CA4613 - RMBS		09/01/2024	Paydown		7,566	7,566	7,682	7,639	0	(73)	0	(73)	0	7,566	0	0	0	162	11/01/2049	1.A
31412Q-SE-0	FN 932117 - RMBS		09/01/2024	Paydown		3,209	3,209	3,319	3,208	0	2	0	2	0	3,209	0	0	0	85	11/01/2024	1.A
31416W-ZA-3	FN AB1636 - RMBS		09/01/2024	Paydown		5,043	5,043	5,171	5,085	0	(43)	0	(43)	0	5,043	0	0	0	119	10/01/2030	1.A
31417Y-GK-7	FN MA0201 - RMBS		09/25/2024	Paydown		2,708	2,708	2,797	2,707	0	0	0	0	0	2,708	0	0	0	70	10/01/2024	1.A
31417Y-SD-0	FN MA0515 - RMBS		09/01/2024	Paydown		5,809	5,809	6,014	5,837	0	(29)	0	(29)	0	5,809	0	0	0	135	09/01/2025	1.A
31418A-AJ-7	FN MA0908 - RMBS		09/01/2024	Paydown		11,279	11,279	11,927	11,686	0	(407)	0	(407)	0	11,279	0	0	0	302	11/01/2031	1.A
31418A-F2-9	FN MA1084 - RMBS		09/01/2024	Paydown		21,906	21,906	23,413	22,932	0	(1,026)	0	(1,026)	0	21,906	0	0	0	510	06/01/2032	1.A
31418A-HQ-4	FN MA1138 - RMBS		09/01/2024	Paydown		1,277	1,277	1,363	1,335	0	(58)	0	(58)	0	1,277	0	0	0	30	08/01/2032	1.A
31418A-SN-9	FN MA1424 - RMBS		09/01/2024	Paydown		11,869	11,869	12,329	12,192	0	(323)	0	(323)	0	11,869	0	0	0	276	04/01/2033	1.A
31418B-7E-0	FN MA2692 - RMBS		09/01/2024	Paydown		4,919	4,919	5,183	5,101	0	(182)	0	(182)	0	4,919	0	0	0	113	07/01/2036	1.A
31418D-HY-1	FN MA3846 - RMBS		09/01/2024	Paydown		3,237	3,237	3,245	3,241	0	(4)	0	(4)	0	3,237	0	0	0	66	11/01/2049	1.A
31418V-T5-1	FN AD7771 - RMBS		09/01/2024	Paydown		3,115	3,115	3,239	3,124	0	(9)	0	(9)	0	3,115	0	0	0	80	07/01/2025	1.A
31419D-MQ-1	FN AE3066 - RMBS		09/01/2024	Paydown		3,608	3,608	3,705	3,614	0	(6)	0	(6)	0	3,608	0	0	0	84	09/01/2025	1.A
31419D-NW-7	FN AE3104 - RMBS		09/01/2024	Paydown		1,332	1,332	1,380	1,336	0	(3)	0	(3)	0	1,332	0	0	0	31	09/01/2025	1.A
34074M-A6-8	FLORIDA HSG FIN CORP REV		07/01/2024	Direct		30,000	30,000	31,716	30,219	0	(219)	0	(219)	0	30,000	0	0	0	1,500	01/01/2053	1.A FE
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS		09/01/2024	Paydown		968	968	1,013	1,000	0	(33)	0	(33)	0	968	0	0	0	23	05/21/2044	1.B FE
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS		09/01/2024	Paydown		2,232	2,232	2,232	2,232	0	0	0	0	0	2,232	0	0	0	57	12/01/2043	1.B FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		09/01/2024	Paydown		8,019	8,019	8,019	8,019	0	0	0	0	0	8,019	0	0	0	173	02/01/2047	1.A FE
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		09/01/2024	Paydown		5,118	5,118	4,913	4,968	0	150	0	150	0	5,118	0	0	0	81	06/01/2043	1.B FE
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		09/30/2024	Call @ 100.00		3,358	3,358	3,358	3,358	0	0	0	0	0	3,358	0	0	0	91	03/01/2059	1.A FE
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		09/01/2024	Paydown		20,232	20,232	20,232	20,232	0	0	0	0	0	20,232	0	0	0	388	11/01/2038	1.A FE
57419R-YB-5	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Call @ 100.00		10,000	10,000	10,586	10,068	0	(68)	0	(68)	0	10,000	0	0	0	252	09/01/2045	1.B FE
57419T-DL-2	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Direct		30,000	30,000	32,228	30,267	0	(267)	0	(267)	0	30,000	0	0	0	623	03/01/2050	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 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
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		07/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1	06/01/2046	1.C FE
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2024	Paydown		5,865	5,865	5,871	5,865	0	0	0	0	0	5,865	0	0	0	102	09/01/2042	1.A FE
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2024	Paydown		839	839	839	839	0	0	0	0	0	839	0	0	0	17	07/01/2044	1.A 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-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2024	Paydown		4,962	4,962	4,962	4,962	0	0	0	0	0	4,962	0	0	0	92	02/01/2045	1.A FE
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2024	Paydown		2,942	2,942	2,942	2,942	0	0	0	0	0	2,942	0	0	0	57	03/01/2047	1.A FE
60416S-HX-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS		09/03/2024	Call @ 100.00		5,000	5,000	5,449	5,016	0	(16)	0	(16)	0	5,000	0	0	0	212	01/01/2045	1.B FE
60416S-TC-4	MINNESOTA HOUSING FINANCE AGENCY - RMBS		07/01/2024	Direct		30,000	30,000	31,778	30,075	0	(75)	0	(75)	0	30,000	0	0	0	1,200	01/01/2047	1.B 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
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS		09/03/2024	Direct		25,000	25,000	26,712	25,329	0	(329)	0	(329)	0	25,000	0	0	0	879	03/01/2045	1.A FE
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		09/01/2024	Paydown		15,081	15,082	15,082	15,082	0	0	0	0	0	15,081	0	0	0	285	08/01/2038	1.A FE
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2024	Paydown		4,602	4,602	4,786	4,602	0	0	0	0	0	4,602	0	0	0	143	10/01/2043	1.A FE
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		07/01/2024	Direct		45,000	45,000	48,852	45,467	0	(467)	0	(467)	0	45,000	0	0	0	1,702	01/01/2050	1.A FE
64972C-BD-4	NEW YORK CITY HOUSING DEVELOPMENT CORPOR		09/15/2024	Paydown		1,352	1,352	1,352	1,352	0	0	0	0	0	1,352	0	0	0	28	06/15/2036	1.C FE
658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2024	Direct		55,000	55,000	58,132	55,409	0	(409)	0	(409)	0	55,000	0	0	0	1,925	07/01/2039	1.B FE
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/01/2024	Call @ 100.00		20,000	20,000	21,669	20,184	0	(184)	0	(184)	0	20,000	0	0	0	800	01/01/2036	1.B FE
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/01/2024	Direct		30,000	30,000	32,411	30,277	0	(277)	0	(277)	0	30,000	0	0	0	1,200	07/01/2047	1.B FE
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2024	Paydown		14,167	14,167	14,167	14,167	0	0	0	0	0	14,167	0	0	0	275	03/01/2046	1.A FE
67756Q-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/03/2024	Direct		30,000	30,000	32,602	30,256	0	(256)	0	(256)	0	30,000	0	0	0	1,356	03/01/2047	1.A FE
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Direct		55,000	55,000	58,195	55,102	0	(102)	0	(102)	0	55,000	0	0	0	1,925	07/01/2036	1.C FE
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2024	Direct		115,000	115,000	124,631	115,471	0	(471)	0	(471)	0	115,000	0	0	0	4,600	07/01/2047	1.C FE
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2024	Direct		10,000	10,000	10,377	10,025	0	(25)	0	(25)	0	10,000	0	0	0	406	07/01/2037	1.A FE
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		35,000	35,000	37,549	35,286	0	(286)	0	(286)	0	35,000	0	0	0	1,225	01/01/2047	1.B FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		15,000	15,000	16,113	15,103	0	(103)	0	(103)	0	15,000	0	0	0	600	07/01/2042	1.B FE
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		10,000	10,000	10,841	10,091	0	(91)	0	(91)	0	10,000	0	0	0	400	01/01/2042	1.B FE
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Direct		60,000	60,000	65,158	60,683	0	(683)	0	(683)	0	60,000	0	0	0	2,259	07/01/2050	1.B FE
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2024	Paydown		15,524	15,524	15,524	15,524	0	0	0	0	0	15,524	0	0	0	310	09/01/2047	1.B FE
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		09/02/2024	Call @ 100.00		4,135	4,135	4,135	4,135	0	0	0	0	0	4,135	0	0	0	72	07/01/2037	1.A FE
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		09/02/2024	Call @ 100.00		4,135	4,135	4,135	4,135	0	0	0	0	0	4,135	0	0	0	72	07/01/2037	1.A FE
917436-X7-7	UTAH HSG CORP SINGLE FAMILY MTG REV - RM		07/01/2024	Maturity @ 100.00		5,000	5,000	5,005	5,000	0	0	0	0	0	5,000	0	0	0	200	07/01/2024	1.C FE
91743P-AH-8	UTAH HSG CORP - RMBS		09/01/2024	Paydown		102	102	110	102	0	0	0	0	0	102	0	0	0	3	06/21/2044	1.B FE
91743P-ET-8	UTAH HSG CORP		09/21/2024	Direct		104,338	104,338	110,427	79,107	0	(1,089)	0	(1,089)	0	104,338	0	0	0	4,521	05/21/2053	1.B FE
91743P-EW-1	UTAH HSG CORP		09/21/2024	Direct		13,578	13,578	14,501	8,184	0	(47)	0	(47)	0	13,578	0	0	0	589	08/21/2053	1.B 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
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		09/01/2024	Paydown		24,488	24,488	24,488	24,477	0	11	0	11	0	24,488	0	0	0	501	11/25/2039	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,566,156	1,566,155	1,640,659	1,544,682	0	(16,154)	0	(16,154)	0	1,566,156	0	0	0	46,382	XXX	XXX
00038P-AA-8	AASET 211 A - ABS		09/16/2024	Paydown		22,539	22,550	22,318	22,340	0	200	0	200	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		91,513	91,513	87,091	0	0	4,422	0	4,422	0	91,513	0	0	0	621	10/16/2039	2.C FE
000823-AJ-3	ABPCI II A1 - CDO	C	08/22/2024	Paydown		6,000,000	6,000,000	5,912,501	5,947,379	0	52,621	0	52,621	0	6,000,000	0	0	0	362,462	04/20/2032	1.A FE
000848-AA-9	ABPCI X A1A - CDO		07/25/2024	Paydown		1,962,026	1,962,026	1,942,406	1,948,069	0	13,957	0	13,957	0	1,962,026	0	0	0	114,862	01/20/2032	1.A FE
00090N-AC-4	ABDLF II A2 - CDO		07/27/2024	Paydown		31,648	31,648	30,105	15,824	0	1,543	0	1,543	0	31,648	0	0	0	843	03/01/2032	1.F FE
001406-AA-5	DCAL 2015 A1 - ABS	D	09/15/2024	Paydown		14,183	14,183	14,183	9,468	4,715	0	0	4,715	0	14,183	0	0	0	423	02/15/2040	4.C FE
00255J-AA-8	AASET 241 A1 - ABS		09/16/2024	Paydown		33,147	33,147	33,146	0	0	1	0	1	0	33,147	0	0	0	297	05/17/2049	1.G FE
00255U-AA-3	AASET 2020-1 A - ABS		09/15/2024	Paydown		46,442	46,442	43,725	10,804	0	2,724	0	2,724	0	46,442	0	0	0	653	01/17/2040	2.A FE
00256D-AA-0	AASET 2019-1 A - ABS		08/15/2024	Paydown		44,119	44,119	28,091	28,942	0	15,177	0	15,177	0	44,119	0	0	0	1,059	05/15/2039	5.B FE
00256D-AA-0	AASET 2019-1 A - ABS		09/15/2024	Paydown		2,289	2,289	1,457	1,501	0	787	0	787	0	2,289	0	0	0	66	05/15/2039	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00258B-AA-2	AASET 2021-2 A - ABS		09/15/2024	Paydown		21,484	21,484	18,735	0	0	2,749	0	2,749	0	21,484	0	0	0	200	01/15/2047	1.F 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
00449T-AA-3	ACHM 24HE1 A - RMBS		09/25/2024	Paydown		118,438	118,438	118,432	0	0	6	0	6	0	118,438	0	0	0	2,666	05/25/2039	1.A FE
00500J-AA-1	ACRES 2021-FL2 A - CMBS		09/17/2024	Paydown		434,317	434,317	434,317	434,317	0	0	0	0	0	434,317	0	0	0	19,290	01/16/2037	1.A FE
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		09/01/2024	Paydown		116	116	109	111	0	5	0	5	0	116	0	0	0	4	06/25/2035	1.A FM
01448Q-AA-8	ALESC IV A1 - CDO		07/01/2024	Paydown		88	88	75	85	0	3	0	3	0	88	0	0	0	3	07/30/2034	1.C FE
01449W-AA-4	ALESC X A1 - CDO		09/23/2024	Paydown		1,296,675	1,296,675	1,160,524	1,184,410	0	112,264	0	112,264	0	1,296,675	0	0	0	78,124	09/23/2036	1.A FE
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		08/01/2024	Paydown		147	147	128	129	18	0	0	18	0	147	0	0	0	6	03/25/2037	2.C FM
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		09/01/2024	Paydown		294	294	256	259	36	0	0	35	0	294	0	0	0	10	03/25/2037	1.A FM
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		09/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	03/25/2037	3.A FM
02665X-AB-5	AH4R 2014-SFR3 B - CMBS		09/19/2024	Paydown		1,000,000	1,000,000	999,967	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,507	12/18/2036	1.A FE
02666B-AG-1	AH4R 2015-SFR2 XS - CMBS		09/01/2024	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/18/2052	5.B GI
03464H-AA-3	AOMT 225 A1 - RMBS		09/01/2024	Paydown		71,216	71,216	69,447	69,713	0	1,504	0	1,504	0	71,216	0	0	0	2,130	05/25/2067	1.A FE
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		09/01/2024	Paydown		82,456	82,456	74,031	40,372	0	8,315	0	8,315	0	82,456	0	0	0	1,025	10/25/2066	1.A FE
03464P-AA-5	AOMT 2022-2 A1 - RMBS		09/01/2024	Paydown		25,496	25,496	22,811	22,897	0	2,599	0	2,599	0	25,496	0	0	0	561	01/25/2067	1.A FE
03464T-AA-7	AOMT 2022-3 A1 - RMBS		09/01/2024	Paydown		258,521	258,521	238,674	155,273	0	19,406	0	19,406	0	258,521	0	0	0	6,254	01/25/2067	1.A FE
038370-AA-0	AQFIT 2019-A A - ABS		09/15/2024	Paydown		9,369	9,369	9,368	9,367	0	2	0	2	0	9,369	0	0	0	195	07/16/2040	1.A FE
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	09/16/2024	Paydown		160,621	160,621	159,707	112,572	0	696	0	696	0	160,621	0	0	0	7,851	12/17/2035	1.A FE
04362V-AA-3	ASCNT 24A A - ABS		09/25/2024	Paydown		144,231	144,231	143,524	0	0	707	0	707	0	144,231	0	0	0	2,618	10/25/2050	1.C FE
049915-AA-9	ATLX 24RPL1 A1 - RMBS		09/25/2024	Paydown		54,186	54,186	52,556	0	0	1,629	0	1,629	0	54,186	0	0	0	174	04/25/2064	1.A FE
05493N-AA-0	BDS 21FL9 A - CMBS	C	09/18/2024	Paydown		678,137	678,137	673,467	423,836	0	4,671	0	4,671	0	678,137	0	0	0	29,497	11/18/2038	1.A FE
05553E-AA-7	BFNS 221 A - CDO	C	07/10/2024	Paydown		113	113	109	79	0	4	0	4	0	113	0	0	0	4	07/10/2035	1.D FE
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C	09/16/2024	Paydown		298,368	298,368	296,037	149,184	0	2,331	0	2,331	0	298,368	0	0	0	14,151	12/15/2038	1.A FE
05608V-AA-4	BX 2021-MFM1 A - CMBS		09/15/2024	Paydown		385,265	385,265	385,265	385,265	0	0	0	0	0	385,265	0	0	0	16,930	01/17/2034	1.A FE
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		09/01/2024	Paydown		9,284	7,655	6,517	9,106	0	178	0	178	0	9,284	0	0	0	276	06/25/2037	1.A FM
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		09/01/2024	Paydown		4,472	4,599	4,355	4,392	0	79	0	79	0	4,472	0	0	0	146	01/25/2036	1.A FM
05950M-AJ-9	BAFC 2006-G 3A3 - RMBS		09/01/2024	Paydown		11,879	11,879	11,389	11,949	0	(69)	0	(69)	0	11,879	0	0	0	409	07/20/2036	1.A FM
059522-AA-0	BAFC 2007-C 6A1 - RMBS		09/20/2024	Paydown		2,380	2,380	2,047	2,193	0	187	0	187	0	2,380	0	0	0	78	05/20/2047	1.A FM
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		09/01/2024	Paydown		6,773	7,033	6,400	6,759	0	14	0	14	0	6,773	0	0	0	223	05/20/2036	1.A FM
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		09/01/2024	Paydown		99,896	99,896	91,286	49,024	0	8,706	0	8,706	0	99,896	0	0	0	1,872	01/25/2052	1.A
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		09/01/2024	Paydown		133,271	133,271	118,684	64,004	0	14,647	0	14,647	0	133,271	0	0	0	2,114	06/26/2051	1.A
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		07/01/2024	Paydown		491	491	493	462	28	0	0	29	0	491	0	0	0	9	07/25/2034	1.E FM
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		09/01/2024	Paydown		6,733	6,733	6,762	6,345	389	(1)	0	388	0	6,733	0	0	0	180	07/25/2034	2.B FM
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		09/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	23	07/25/2034	3.A FM
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS		09/01/2024	Paydown		11,795	11,462	9,825	11,483	0	312	0	312	0	11,795	0	0	0	370	04/25/2035	1.A FM
12327C-AA-2	BJETS 241 A - ABS		09/15/2024	Paydown		174,122	174,122	174,119	0	0	3	0	3	0	174,122	0	0	0	3,593	05/16/2039	1.F FE
12434L-AA-2	BXMT 2020-FL2 A - CMBS		09/17/2024	Paydown		382,251	382,251	373,882	191,126	0	7,991	0	7,991	0	382,251	0	0	0	16,514	02/18/2038	1.A FE
1248ME-AG-4	CBASS 2007-CB4 A2D - RMBS		09/01/2024	Paydown		9,284	9,284	7,613	7,822	0	1,462	0	1,462	0	9,284	0	0	0	162	04/25/2037	1.A FM
12510H-AC-4	CAUTO 2020-1 A3 - ABS		09/15/2024	Paydown		890	890	889	889	0	1	0	1	0	890	0	0	0	18	02/15/2050	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
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		07/25/2024	Paydown		147,287	147,287	135,400	85,744	0	9,816	0	9,816	0	147,287	0	0	0	1,718	02/26/2052	1.A FE
12530J-AA-0	CFMT 2022-AB2 A - CMO/RMBS		09/25/2024	Paydown		118,669	118,669	109,091	69,084	0	7,909	0	7,909	0	118,669	0	0	0	1,660	02/26/2052	1.A FE
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		09/25/2024	Paydown		107,017	107,017	103,334	53,628	0	3,563	0	3,563	0	107,017	0	0	0	2,427	03/25/2067	1.C 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
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		09/01/2024	Paydown		47,016	47,016	46,779	46,999	0	18	0	18	0	47,016	0	0	0	1,606	05/25/2067	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2024	Paydown		7,305	7,277	6,670	7,256	0	48	0	48	0	7,305	0	0	0	246	04/25/2035	1.A FM
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS		09/01/2024	Paydown		14,556	14,556	14,005	12,948	0	1,607	0	1,607	0	14,556	0	0	0	412	01/25/2036	1.A FM
14576A-AA-0	CARM 201 A1 - ABS		09/15/2024	Paydown		8,750	8,750	8,093	3,749	0	657	0	657	0	8,750	0	0	0	96	12/15/2050	1.A FE
14576A-AC-6	CARM 201 A3 - ABS		09/15/2024	Paydown		1,250	1,250	1,249	1,249	0	1	0	1	0	1,250	0	0	0	25	12/15/2050	1.F FE
14856G-AA-8	CLAST 2021-1 A - ABS		09/15/2024	Paydown		25,574	25,574	25,573	25,573	0	0	0	0	0	25,574	0	0	0	575	01/15/2046	1.G 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
15672R-AA-3	CERB 24 A1 - CDO	C	07/15/2024	Paydown		220,403	220,403	220,016	122,667	0	122	0	122	0	220,403	0	0	0	12,116	07/15/2030	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
161930-AB-8	CHASE 24RPL2 A1A - RMBS		09/25/2024	Paydown		65,429	65,429	56,475	0	0	8,955	0	8,955	0	65,429	0	0	0	520	08/25/2064	1.A FE
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		09/01/2024	Paydown		62,660	62,660	62,659	62,824	0	(164)	0	(164)	0	62,660	0	0	0	1,302	01/25/2067	1.A FE
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		09/01/2024	Paydown		4,439	4,253	4,044	4,361	0	78	0	78	0	4,439	0	0	0	165	04/25/2036	1.A FM
193051-AA-7	COLD 2020-ICE5 A - CMBS		08/15/2024	Paydown		1,965,981	1,965,981	1,965,981	1,965,981	0	0	0	0	0	1,965,981	0	0	0	84,528	11/16/2037	1.A
19421U-AA-2	CASL 2019-A A1 - ABS		09/25/2024	Paydown		20,762	20,762	20,661	20,694	0	67	0	67	0	20,762	0	0	0	965	12/28/2048	1.A FE
19421U-AB-0	CASL 2019-A A2 - ABS		09/25/2024	Paydown		10,381	10,381	10,377	10,378	0	3	0	3	0	10,381	0	0	0	228	12/28/2048	1.A FE
19423D-AB-6	CASL 2018-A A2 - ABS		09/25/2024	Paydown		26,550	26,550	26,538	26,543	0	7	0	7	0	26,550	0	0	0	730	12/26/2047	1.D FE
19424K-AB-9	CASL 2021-A A2 - ABS		09/25/2024	Paydown		86,968	86,968	86,951	86,954	0	14	0	14	0	86,968	0	0	0	927	07/25/2051	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
20267U-AA-7	CBSLT 2016-B A1 - ABS		09/25/2024	Paydown		4,598	4,598	4,597	4,597	0	1	0	1	0	4,598	0	0	0	83	10/25/2040	1.A FE
20824D-AA-1	CONN 24A A - ABS		09/15/2024	Paydown		294,097	294,097	294,092	0	0	5	0	5	0	294,097	0	0	0	11,422	01/16/2029	2.B FE
233046-AF-8	DNKN 2017-1 AII - ABS		08/20/2024	Paydown		3,063	3,063	3,013	3,018	0	44	0	44	0	3,063	0	0	0	93	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1 A22 - ABS		08/20/2024	Paydown		2,500	2,500	2,391	2,420	0	80	0	80	0	2,500	0	0	0	75	05/20/2049	2.B FE
233046-AN-1	DNKN 2021-1 A2I - ABS		08/20/2024	Paydown		20,000	20,000	18,078	12,846	0	1,472	0	1,472	0	20,000	0	0	0	307	11/20/2051	2.B FE
233046-AQ-4	DNKN 2021-1 A22 - ABS		08/20/2024	Paydown		2,500	2,500	2,191	2,257	0	243	0	243	0	2,500	0	0	0	47	11/20/2051	2.B FE
233046-AS-0	DNKN 2021-1 A23 - ABS		08/20/2024	Paydown		5,000	5,000	3,888	3,932	0	1,068	0	1,068	0	5,000	0	0	0	105	11/20/2051	2.B FE
244608-AQ-8	DPATH 2018-1 A2R - CDO	C	08/27/2024	Paydown		3,000,000	3,000,000	2,952,603	1,500,000	0	47,397	0	47,397	0	3,000,000	0	0	0	128,596	07/15/2033	1.A FE
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2024	Paydown		21,916	21,916	21,916	21,919	0	(3)	0	(3)	0	21,916	0	0	0	794	01/30/2029	1.F FE
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2024	Paydown		10,958	10,958	10,958	10,952	0	5	0	5	0	10,958	0	0	0	425	01/30/2029	2.B FE
26208L-AC-2	HONK 2018-1 A2 - ABS		07/29/2024	Paydown		940,000	940,000	940,000	940,003	0	(3)	0	(3)	0	940,000	0	0	0	34,521	04/20/2048	2.C FE
26209X-AA-9	HONK 201 A2 - ABS		07/20/2024	Paydown		6,125	6,125	5,951	6,002	0	123	0	123	0	6,125	0	0	0	174	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2 A2 - ABS		07/20/2024	Paydown		6,250	6,250	5,833	2,500	0	417	0	417	0	6,250	0	0	0	121	01/20/2051	2.C FE
26827E-AC-9	ECAF I A2 - ABS	D	09/15/2024	Paydown		15,360	15,360	15,360	9,985	4,906	469	0	5,376	0	15,360	0	0	0	518	08/15/2040	5.B FE
26857E-AA-6	ELFI 2019-A A - ABS		09/25/2024	Paydown		25,315	25,315	25,310	25,312	0	3	0	3	0	25,315	0	0	0	433	03/25/2044	1.A FE
28852L-AA-1	ECLO III A1 - CDO		07/22/2024	Paydown		157,380	157,380	157,380	157,408	0	(28)	0	(28)	0	157,380	0	0	0	8,766	07/22/2030	1.A FE
28852L-AN-3	ECLO 3 A2R - CDO		07/22/2024	Paydown		209,841	209,841	209,841	209,841	0	0	0	0	0	209,841	0	0	0	11,849	07/22/2030	1.A FE
302637-AG-8	FSKMM 1R A1R - CDO		07/15/2024	Paydown		134,744	134,744	134,744	134,744	0	0	0	0	0	134,744	0	0	0	7,620	01/15/2031	1.A FE
30328D-AA-1	FSRIA 22FL6 A - CMBS		09/19/2024	Paydown		56,557	56,557	55,921	56,079	0	478	0	478	0	56,557	0	0	0	3,419	08/19/2037	1.A FE
31684G-AA-0	FIGRE 24HE3 A - CMO		09/25/2024	Paydown		190,258	190,258	190,257	0	0	1	0	1	0	190,258	0	0	0	1,625	07/25/2054	1.A FE
31684H-AA-8	FIGRE 24HE1 A - RMBS		09/25/2024	Paydown		281,473	281,473	281,471	0	0	3	0	3	0	281,473	0	0	0	7,086	03/25/2054	1.A FE
32010L-AN-4	NWSTR 161R 1BR - CDO		07/25/2024	Paydown		47,004	47,004	47,004	47,002	0	2	0	2	0	47,004	0	0	0	1,182	01/26/2032	1.A FE
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		09/01/2024	Paydown		1,596	1,596	1,357	1,286	0	310	0	310	0	1,596	0	0	0	73	02/25/2035	1.A FM
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		09/01/2024	Paydown		69,851	69,873	53,967	70,531	0	(680)	0	(680)	0	69,851	0	0	0	2,288	07/25/2036	1.A FM
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS		09/01/2024	Paydown		46,375	46,375	43,230	43,245	0	3,130	0	3,130	0	46,375	0	0	0	903	10/25/2051	1.A
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		09/01/2024	Paydown		61,633	61,633	56,098	30,934	0	5,596	0	5,596	0	61,633	0	0	0	948	11/27/2051	1.A
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		09/01/2024	Paydown		33,975	33,975	33,115	33,069	0	907	0	907	0	33,975	0	0	0	571	09/25/2051	1.A
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		09/01/2024	Paydown		36,461	36,461	32,987	18,222	0	3,504	0	3,504	0	36,461	0	0	0	582	11/27/2051	1.A
34960J-BC-8	FCO 6RR BFR - CDO		08/14/2024	Paydown		2,000,000	2,000,000	1,969,243	1,000,058	0	30,699	0	30,699	0	2,000,000	0	0	0	83,431	07/10/2030	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
34963V-AA-3	FCO XVII A - CDO	C	07/15/2024	Paydown		183,731	183,731	183,731	183,731	0	0	0	0	0	183,731	0	0	0	11,950	01/15/2030	1.A FE
35041J-AA-3	FFIN 2019-1 A - ABS		07/15/2024	Paydown		2,617	2,617	2,617	2,583	0	34	0	34	0	2,617	0	0	0	59	11/15/2034	1.A FE
36166V-AA-3	GCI 201 A - ABS	C	09/18/2024	Paydown		39,963	39,963	35,280	35,530	0	4,433	0	4,433	0	39,963	0	0	0	751	10/18/2045	1.F FE
36166V-AE-5	GCI CREDIT SUISSE A - ABS		09/18/2024	Paydown		45,113	45,113	45,101	45,102	0	11	0	11	0	45,113	0	0	0	717	06/18/2046	1.F FE
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		09/01/2024	Paydown		177,362	177,362	169,020	93,232	0	8,009	0	8,009	0	177,362	0	0	0	4,964	04/25/2067	1.A 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
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		09/01/2024	Paydown		108,115	108,115	102,331	58,216	0	5,622	0	5,622	0	108,115	0	0	0	2,574	02/25/2067	1.A FE
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
362257-AB-3	GSAA 2006-17 A2 - RMBS		09/25/2024	Paydown		4,649	4,649	1,358	4,591	0	58	0	58	0	4,649	0	0	0	25	11/25/2036	1.A FM
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		09/25/2024	Paydown		16,271	16,271	9,968	15,679	0	593	0	593	0	16,271	0	0	0	112	03/25/2037	1.A FM
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		08/01/2024	Paydown		47	206	219	18	28	1	0	29	0	47	0	0	0	7	02/25/2036	2.C FM
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		09/01/2024	Paydown		17,269	17,586	18,668	14,815	2,409	45	0	2,454	0	17,269	0	0	0	485	02/25/2036	1.A FM
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		09/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	82	02/25/2036	3.A FM
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		09/01/2024	Paydown		785	785	748	743	0	42	0	42	0	785	0	0	0	23	11/25/2035	1.A FM
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		09/01/2024	Paydown		2,864	2,864	2,879	2,841	0	23	0	23	0	2,864	0	0	0	89	09/25/2034	1.A FM
36267J-AF-7	GSMBS 2022-PJ6 A4 - CMO/RMBS		09/01/2024	Paydown		71,479	71,479	57,686	0	0	13,793	0	13,793	0	71,479	0	0	0	717	01/27/2053	1.A
36656R-AH-4	GRMML 2019-1 A1S - CDO		07/20/2024	Paydown		424,347	424,347	420,612	301,035	0	2,016	0	2,016	0	424,347	0	0	0	20,359	07/21/2031	1.A FE
375415-AC-0	GILBT 1 B - CDO	C	08/14/2024	Paydown		600,000	600,000	585,750	594,654	0	5,346	0	5,346	0	600,000	0	0	0	36,375	10/15/2030	1.B FE
38172F-AA-6	GOCAP 34R AR1 - CDO	C	09/04/2024	Paydown		2,085,324	2,085,324	2,083,143	1,209,657	0	2,991	0	2,991	0	2,085,324	0	0	0	123,490	03/14/2031	1.A FE
38175B-AA-2	GOCAP 36 A - CDO	C	08/05/2024	Paydown		1,529,570	1,529,570	1,525,719	876,147	0	696	0	696	0	1,529,570	0	0	0	79,981	02/05/2031	1.A FE
38175D-AC-4	GOCAP 38 B - CDO	C	07/12/2024	Paydown		3,000,000	3,000,000	2,986,679	1,499,504	0	13,817	0	13,817	0	3,000,000	0	0	0	166,607	07/20/2030	1.C FE
38176V-AA-7	GOCAP 47(M) A1 - CDO	C	07/16/2024	Paydown		10,000,000	10,000,000	9,966,792	5,996,801	0	12,407	0	12,407	0	10,000,000	0	0	0	511,283	05/05/2032	1.A FE
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS		07/20/2024	Paydown		76,242	76,242	76,242	76,242	0	0	0	0	0	76,242	0	0	0	1,683	10/19/2029	1.F FE
39809L-AA-2	GSTNE 19FL2 A - CMBS	C	09/16/2024	Paydown		343,349	343,349	340,745	342,634	0	715	0	715	0	343,349	0	0	0	17,706	09/15/2037	1.A FE
39809L-AC-8	GSTNE 19FL2 B - CMBS	C	09/16/2024	Paydown		1,500,000	1,500,000	1,504,219	1,500,460	0	(460)	0	(460)	0	1,500,000	0	0	0	81,014	09/15/2037	1.B FE
39809P-AA-3	GSTNE 21FL3 A - CMBS		09/16/2024	Paydown		210,168	210,168	209,035	157,447	0	1,147	0	1,147	0	210,168	0	0	0	10,416	07/15/2039	1.A FE
40445N-AA-6	HTAP 241 A - RMBS		09/25/2024	Paydown		66,926	66,926	65,505	0	0	1,422	0	1,422	0	66,926	0	0	0	686	04/25/2037	2.B FE
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS		09/01/2024	Paydown		765	765	762	761	0	4	0	4	0	765	0	0	0	22	06/19/2034	1.A FM
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		09/19/2024	Paydown		13,200	13,126	9,648	9,727	2,827	646	0	3,473	0	13,200	0	0	0	391	09/19/2036	1.A FM
411707-AH-5	HNGRY 2020-1 A2 - ABS		09/20/2024	Paydown		28,000	28,000	26,534	8,979	0	1,374	0	1,374	0	28,000	0	0	0	463	12/20/2050	2.B FE
411707-AP-7	HNGRY 241A2 - ABS		09/20/2024	Paydown		16,250	16,250	15,940	0	0	310	0	310	0	16,250	0	0	0	537	03/20/2054	1.B FE
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		09/25/2024	Paydown		46,563	46,563	46,563	46,562	0	1	0	1	0	46,563	0	0	0	1,190	12/26/2025	2.C FE
43789K-AA-0	HOF 2022-1 A1 - CMO/RMBS		09/01/2024	Paydown		19,316	19,316	19,115	19,148	0	168	0	168	0	19,316	0	0	0	646	07/25/2067	1.A FE
44040H-AA-0	HORZN 2019 A - ABS		09/15/2024	Paydown		11,390	11,390	11,390	11,390	0	0	0	0	0	11,390	0	0	0	296	07/15/2039	2.C FE
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		09/01/2024	Paydown		143,287	143,287	141,991	95,508	0	1,312	0	1,312	0	143,287	0	0	0	3,957	05/25/2067	1.A FE
45276Q-AA-2	IMPRL 2022-NQM5 A1 - CMO/RMBS		09/01/2024	Paydown		50,400	50,400	50,400	50,432	0	(31)	0	(31)	0	50,400	0	0	0	1,832	08/25/2067	1.A FE
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		09/25/2024	Paydown		267	267	190	268	0	6	7	(1)	0	267	0	0	0	12	02/25/2035	1.A FM
45783N-AA-5	INSTR 2021-1 A - ABS		09/15/2024	Paydown		9,446	9,446	9,441	9,441	0	5	0	5	0	9,446	0	0	0	145	02/16/2054	1.F FE
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		09/01/2024	Paydown		11,720	11,720	11,530	11,510	0	210	0	210	0	11,720	0	0	0	196	07/25/2051	1.A
466247-SE-4	JPMMT 2005-A5 1A2 - CMO/RMBS		09/01/2024	Paydown		967	967	818	862	0	104	0	104	0	967	0	0	0	30	08/25/2035	1.A FM
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS		09/01/2024	Paydown		9,878	9,878	8,253	9,892	0	(14)	0	(14)	0	9,878	0	0	0	324	03/25/2036	1.A FM
466365-AD-5	JACK 2022-1 A21 - ABS		08/25/2024	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	258	02/26/2052	2.B FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	07/15/2024	Paydown		12,000	12,000	12,023	12,000	0	0	0	0	0	12,000	0	0	0	278	04/15/2044	2.A FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	09/15/2024	Paydown		23,800	23,800	23,846	23,800	0	0	0	0	0	23,800	0	0	0	668	04/15/2044	1.G FE
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		09/01/2024	Paydown		171,109	171,109	157,333	117,237	0	13,852	0	13,852	0	171,109	0	0	0	2,789	02/26/2052	1.A
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		09/01/2024	Paydown		42,527	42,527	35,138	16,999	0	7,361	0	7,361	0	42,527	0	0	0	788	01/25/2052	1.A
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		09/01/2024	Paydown		31,148	31,148	27,164	10,124	0	3,995	0	3,995	0	31,148	0	0	0	478	07/25/2052	1.A
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS		09/01/2024	Paydown		63,276	63,276	60,960	61,088	0	2,189	0	2,189	0	63,276	0	0	0	2,283	11/25/2063	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46657H-AA-9	HENDR 23D A - ABS		09/15/2024	Paydown		34,013	34,013	35,344	0	0	(1,331)	0	(1,331)	0	34,013	0	0	0	773	12/31/2077	1.A FE
46657W-AB-4	J.P. MORGAN MORTGAGE TRUST 2024-4 - RMBS		09/01/2024	Paydown		208,790	208,790	206,115	0	0	2,675	0	2,675	0	208,790	0	0	0	4,175	10/26/2054	1.A FE
46657Y-AC-8	JPMMT 246 A3 - RMBS		09/01/2024	Paydown		73,328	73,328	73,053	0	0	275	0	275	0	73,328	0	0	0	486	12/28/2054	1.A FE
48669R-AA-9	KCAP F3C A - CDO		09/20/2024	Paydown		198,209	198,209	198,165	49,562	0	50	0	50	0	198,209	0	0	0	11,371	12/20/2029	1.A FE
543190-AA-0	LTRAN III A1 - ABS		09/30/2024	Paydown		331,971	331,971	321,649	329,879	0	2,092	0	2,092	0	331,971	0	0	0	7,832	01/17/2045	1.F FE
543190-AB-8	LTRAN III A2 - ABS		09/30/2024	Call @ 100.00		486,113	486,113	463,479	482,546	0	2,547	0	2,547	0	485,093	0	1,021	1,021	15,648	01/17/2045	1.F FE
55283A-AA-7	MCA 3 A - CDO		08/15/2024	Paydown		118,832	118,832	118,851	118,836	0	(4)	0	(4)	0	118,832	0	0	0	2,897	11/15/2035	1.F FE
55283T-AA-6	MF1 2021-FL6 A - CMBS		09/18/2024	Paydown		313,753	313,753	311,104	156,876	0	2,649	0	2,649	0	313,753	0	0	0	12,534	07/18/2036	1.A FE
55284P-AC-9	MFRA 2022-NQM1 A1 - CMO/RMBS		09/01/2024	Paydown		92,490	92,490	91,880	92,213	0	276	0	276	0	92,490	0	0	0	2,295	12/27/2066	1.A FE
55284T-AA-5	MFRA 22INV1 A1 - RMBS		09/01/2024	Paydown		163,184	163,184	158,777	81,057	0	4,154	0	4,154	0	163,184	0	0	0	4,045	04/25/2066	1.A FE
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS		09/01/2024	Paydown		45,832	45,832	44,836	44,516	0	1,316	0	1,316	0	45,832	0	0	0	1,204	05/25/2067	1.A FE
55285U-AA-1	MFRA 22INV2 A1 - CMO/RMBS		09/01/2024	Paydown		28,858	28,858	28,394	28,463	0	395	0	395	0	28,858	0	0	0	963	07/25/2057	1.A FE
55287A-AA-3	MFRA 24RPL1 A1 - RMBS		09/01/2024	Paydown		46,732	46,732	44,227	0	0	2,506	0	2,506	0	46,732	0	0	0	252	02/25/2066	1.A FE
56577G-AA-7	MRNON 2020-1 A - CDO	C	07/15/2024	Paydown		32,465	32,465	32,465	32,465	0	0	0	0	0	32,465	0	0	0	1,861	01/17/2034	1.A FE
56577N-AC-8	MRNON 2021-3 A - CDO	C	09/18/2024	Paydown		7,000,000	7,000,000	6,620,469	6,719,793	0	280,207	0	280,207	0	7,000,000	0	0	0	469,838	01/17/2034	1.A FE
585490-AC-9	MELLO 22INV1 A2 - RMBS		09/01/2024	Paydown		138,409	138,409	130,053	91,929	0	8,472	0	8,472	0	138,409	0	0	0	2,692	03/25/2052	1.A
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
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		09/01/2024	Paydown		62,187	62,187	56,025	33,176	0	6,391	0	6,391	0	62,187	0	0	0	997	12/25/2051	1.A
59020U-TC-9	MLCC 2005-A A2 - CMO/RMBS		09/25/2024	Paydown		2,183	2,183	2,089	1,920	0	263	0	263	0	2,183	0	0	0	76	03/25/2030	1.A FM
610331-AA-8	MCAF 2021-1 A2 - ABS	C	07/22/2024	Paydown		171,162	171,162	171,162	171,162	0	0	0	0	0	171,162	0	0	0	3,600	04/22/2031	1.F FE
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		09/01/2024	Paydown		6,283	6,283	6,353	6,231	0	52	0	52	0	6,283	0	0	0	223	07/25/2034	1.A FM
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		09/01/2024	Paydown		31,465	31,465	30,669	30,627	0	838	0	838	0	31,465	0	0	0	549	05/25/2051	1.A
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		09/01/2024	Paydown		18,215	18,215	18,414	18,374	0	(160)	0	(160)	0	18,215	0	0	0	304	08/25/2051	1.A
61775Y-AC-4	MSRM 241 A2 - RMBS		09/01/2024	Paydown		3,412	3,412	3,273	0	0	140	0	140	0	3,412	0	0	0	68	12/25/2053	1.A FE
62946A-AA-2	NPRL 2016-1 A1 - ABS		09/20/2024	Paydown		25,508	25,508	25,508	25,509	0	(1)	0	(1)	0	25,508	0	0	0	709	04/20/2046	1.G FE
62946A-AC-8	NPRL 2017-1 A1 - ABS		09/20/2024	Paydown		28,297	11,869	19,205	19,358	0	725	0	725	0	28,297	0	0	0	433	10/21/2047	1.G FE
62947A-AB-9	NPRL 2019-2 A2 - ABS		07/19/2024	Paydown		436	436	419	423	0	13	0	13	0	436	0	0	0	8	11/19/2049	1.F FE
62955M-AA-4	NZES 2020-FHT1 A - CMO/RMBS		09/25/2024	Paydown		13,177	13,177	13,176	13,176	0	0	0	0	0	13,177	0	0	0	369	11/25/2025	2.C FE
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS		09/25/2024	Paydown		15,832	15,832	15,832	15,832	0	0	0	0	0	15,832	0	0	0	327	07/27/2026	2.C 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
62960N-AA-5	NXTC 2020-1 A - CDO		09/06/2024	Paydown		4,966,989	4,966,989	4,939,534	4,240,902	0	16,476	0	16,476	0	4,966,989	0	0	0	303,478	01/21/2031	1.A FE
64016N-AA-5	NBLY 211 A2 - ABS		07/30/2024	Paydown		6,250	6,250	5,214	5,286	0	964	0	964	0	6,250	0	0	0	168	04/30/2051	2.C FE
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
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		09/01/2024	Paydown		121,037	121,037	118,331	74,226	0	2,616	0	2,616	0	121,037	0	0	0	3,498	07/25/2062	1.A FE
67181D-AA-9	OAKIG 2020-1 A1 - ABS		09/20/2024	Paydown		5,978	5,978	5,977	5,977	0	0	0	0	0	5,978	0	0	0	67	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - ABS		09/20/2024	Paydown		5,978	5,978	5,975	5,976	0	1	0	1	0	5,978	0	0	0	81	11/21/2050	1.A FE
67190A-AA-4	OAKIG 2021-1 A1 - ABS		09/20/2024	Paydown		3,897	3,897	3,896	3,896	0	1	0	1	0	3,897	0	0	0	35	01/20/2051	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - ABS		09/20/2024	Paydown		3,897	3,897	3,896	3,896	0	0	0	0	0	3,897	0	0	0	46	01/20/2051	1.A FE
67448X-AA-4	OBX 2021-J3 A1 - RMBS		09/01/2024	Paydown		81,395	81,395	74,342	41,149	0	7,141	0	7,141	0	81,395	0	0	0	1,254	10/25/2051	1.A
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		09/01/2024	Paydown		275,926	275,926	240,344	163,273	0	34,859	0	34,859	0	275,926	0	0	0	4,375	12/26/2051	1.A
69291V-AB-0	PKAIR 241 A - ABS		09/15/2024	Paydown		27,863	27,863	27,863	0	0	0	0	0	0	27,863	0	0	0	289	09/15/2039	1.A FE
693581-AA-8	PRPM 24RCF1 A1 - CMO/RMBS		09/25/2024	Paydown		74,890	74,890	71,755	0	0	3,135	0	3,135	0	74,890	0	0	0	1,778	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		2,228	2,228	2,260	2,236	0	(9)	0	(9)	0	2,228	0	0	0	52	11/26/2049	1.A

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
69377C-AA-1	PRKCM 2022-AFC1 A1A - CMO/RMBS		09/01/2024	Paydown		57,380	57,380	53,363	53,475	0	3,905	0	3,905	0	57,380	0	0	0	1,618	04/25/2057	1.A FE
69381J-AA-0	PRPM 24RCF5 A1 - RMBS		09/25/2024	Paydown		355,439	355,439	346,635	0	0	8,805	0	8,805	0	355,439	0	0	0	1,580	08/25/2054	1.A FE
693987-AA-7	PRPM 24RCF2 A1 - CMO/RMBS		09/25/2024	Paydown		167,408	167,408	159,232	0	0	8,176	0	8,176	0	167,408	0	0	0	2,336	03/25/2054	1.A FE
69547M-AA-4	PAID 223 A - ABS		09/15/2024	Paydown		93,415	93,415	93,415	93,415	0	0	0	0	0	93,415	0	0	0	3,767	03/15/2030	1.A FE
69547X-AA-0	PAID 243 A - ABS		09/15/2024	Paydown		894,425	894,425	894,425	0	0	0	0	0	0	894,425	0	0	0	23,983	10/15/2031	1.C FE
70163Q-AE-8	PARLI 2R AR - CDO	C	07/20/2024	Paydown		450,709	450,709	449,306	225,354	0	1,403	0	1,403	0	450,709	0	0	0	18,889	10/20/2031	1.A FE
72353P-AA-4	PION 1 A - ABS	C	09/15/2024	Paydown		10,366	10,366	10,366	10,357	0	9	0	9	0	10,366	0	0	0	276	06/15/2044	2.B FE
73071J-AA-7	PNT 2023-1 A1 - RMBS		09/25/2024	Paydown		69,446	69,446	67,580	0	0	1,866	0	1,866	0	69,446	0	0	0	2,542	11/25/2053	1.F FE
73071K-AA-4	PNT 2024-1 A1 - RMBS		07/01/2024	Paydown		(22,979)	(22,979)	(22,405)	0	0	(574)	0	(574)	0	(22,979)	0	0	0	(166)	06/25/2054	1.F FE
73071K-AA-4	PNT 2024-1 A1 - RMBS		09/25/2024	Paydown		60,721	60,721	59,205	0	0	1,516	0	1,516	0	60,721	0	0	0	925	06/25/2054	1.F FE
74331U-AA-6	PROG 22SFR3 A - CMBS		09/17/2024	Paydown		11,915	11,915	11,410	11,527	0	388	0	388	0	11,915	0	0	0	229	04/19/2039	1.A FE
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		09/01/2024	Paydown		7,756	7,756	7,801	7,786	0	(30)	0	(30)	0	7,756	0	0	0	159	12/27/2049	1.A
749357-AA-7	RCKT 191 A1 - CMO/RMBS		09/01/2024	Paydown		7,781	7,781	7,902	7,955	0	(174)	0	(174)	0	7,781	0	0	0	179	09/27/2049	1.A
749384-AA-1	RCKT 2021-5 A1 - RMBS		09/01/2024	Paydown		90,723	90,723	80,318	32,929	0	10,471	0	10,471	0	90,723	0	0	0	1,366	11/27/2051	1.A
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		09/01/2024	Paydown		105,835	105,835	98,099	69,042	0	7,829	0	7,829	0	105,835	0	0	0	1,750	01/25/2052	1.A
74938Q-AB-0	RCKT 24INV1 A2 - RMBS		09/01/2024	Paydown		123,631	123,631	123,244	0	0	386	0	386	0	123,631	0	0	0	1,052	06/25/2054	1.A FE
74938W-AB-7	RCKT 222 A2 - RMBS		09/01/2024	Paydown		34,410	34,410	32,545	32,530	0	1,880	0	1,880	0	34,410	0	0	0	565	03/25/2052	1.A
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		09/01/2024	Paydown		39,918	39,918	39,419	39,356	0	563	0	563	0	39,918	0	0	0	598	12/26/2051	1.A
749410-AA-4	RCKT 24CES6 A1A - RMBS		09/01/2024	Paydown		50,331	50,331	50,330	0	0	1	0	1	0	50,331	0	0	0	224	09/25/2044	1.A FE
749424-AA-5	RCKT 24CES1 A1A - RMBS		09/01/2024	Paydown		202,213	202,213	202,213	0	0	1	0	1	0	202,213	0	0	0	6,163	02/25/2044	1.A FE
74942A-AA-1	RCKT 24CES3 A1A - RMBS		09/01/2024	Paydown		175,811	175,811	175,810	0	0	1	0	1	0	175,811	0	0	0	3,943	05/25/2044	1.A FE
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		09/25/2024	Paydown		30,982	30,982	28,405	10,270	0	2,555	0	2,555	0	30,982	0	0	0	639	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		25,211	25,211	24,935	24,903	0	308	0	308	0	25,211	0	0	0	329	09/25/2061	1.A FE
74969X-AA-9	RPIT 221 A - CMO/RMBS		07/25/2024	Paydown		31,701	31,701	29,381	15,829	0	2,320	0	2,320	0	31,701	0	0	0	555	01/25/2062	1.A FE
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		09/25/2024	Paydown		121,903	121,903	120,961	121,313	0	590	0	590	0	121,903	0	0	0	2,984	03/25/2067	1.A FE
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		09/01/2024	Paydown		6,742	8,293	6,602	6,806	0	(64)	0	(64)	0	6,742	0	0	0	381	07/25/2036	6. FM
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		09/01/2024	Paydown		53,666	53,666	49,037	26,990	0	4,681	0	4,681	0	53,666	0	0	0	839	07/25/2051	1.A
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		09/01/2024	Paydown		43,981	43,981	43,266	43,202	0	779	0	779	0	43,981	0	0	0	732	12/25/2051	1.A
75575A-AA-2	RCMT 2023-FL12 A - CMBS		09/25/2024	Paydown		528,510	528,510	525,868	526,506	0	2,004	0	2,004	0	528,510	0	0	0	30,929	05/25/2038	1.A FE
76042E-AA-7	REPS 2020-A A - ABS		09/20/2024	Paydown		197,309	197,309	197,275	197,290	0	19	0	19	0	197,309	0	0	0	3,234	11/20/2030	1.A FE
76110W-SZ-0	RASC 2003-KS7 AI5 - RMBS		09/01/2024	Paydown		20,264	20,264	17,630	17,170	0	3,093	0	3,093	0	20,264	0	0	0	573	09/25/2033	1.A FM
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		07/01/2024	Paydown		289	390	330	266	18	5	0	23	0	289	0	0	0	10	08/25/2035	1.A FM
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		08/01/2024	Paydown		279	279	235	262	13	4	0	17	0	279	0	0	0	11	08/25/2035	4.B FM
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		09/01/2024	Paydown		80	80	67	75	4	1	0	5	0	80	0	0	0	3	08/25/2035	3.A FM
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		09/01/2024	Paydown		15,477	11,433	10,224	15,371	0	107	0	107	0	15,477	0	0	0	394	05/18/2035	1.A FM
76971E-AA-2	RBIT 20HB1 A1 - ABS		09/25/2024	Paydown		44,096	44,096	44,096	44,096	0	0	0	0	0	44,096	0	0	0	500	10/25/2050	1.A FE
78433X-AA-8	SALTT 211 AA - ABS		09/15/2024	Paydown		30,417	30,417	30,416	30,416	0	1	0	1	0	30,417	0	0	0	443	02/28/2033	1.C 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
78436V-AA-9	SAIF 24CES1 A1 - RMBS		09/25/2024	Paydown		47,641	47,641	47,640	0	0	1	0	1	0	47,641	0	0	0	0	07/27/2054	1.A FE
78449P-AB-5	SMB 2018-A A2A - ABS		09/15/2024	Paydown		92,273	92,273	92,256	92,268	0	5	0	5	0	92,273	0	0	0	2,144	02/15/2036	1.A FE
79581V-AA-0	GRADE 2024-CES1 A1 - RMBS		09/01/2024	Paydown		400,227	400,227	400,218	0	0	9	0	9	0	400,227	0	0	0	10,530	03/25/2054	1.A FE
803169-AQ-4	SRANC 3R AFR - CDO	C	09/22/2024	Paydown		294,478	294,478	294,478	294,490	0	(13)	0	(13)	0	294,478	0	0	0	9,029	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
81748E-AB-2	SEMT 247 A2 - RMBS		09/01/2024	Paydown		79,789	79,789	79,328	0	0	461	0	461	0	79,789	0	0	0	639	08/25/2054	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		09/01/2024	Paydown		14,142	14,142	14,438	14,518	0	(376)	0	(376)	0	14,142	0	0	0	330	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		09/01/2024	Paydown		11,472	11,472	11,755	11,665	0	(193)	0	(193)	0	11,472	0	0	0	271	03/25/2050	1.A
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		09/01/2024	Paydown		5,757	5,757	5,889	5,868	0	(111)	0	(111)	0	5,757	0	0	0	139	02/25/2050	1.A
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		09/01/2024	Paydown		39,470	39,470	37,356	26,534	0	2,167	0	2,167	0	39,470	0	0	0	623	11/27/2051	1.A
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		09/01/2024	Paydown		17,830	17,830	17,378	17,358	0	472	0	472	0	17,830	0	0	0	300	02/26/2052	1.A
817743-AA-5	SPRO 2019-1 A2 - ABS		07/25/2024	Paydown		2,500	2,500	2,545	2,519	0	(19)	0	(19)	0	2,500	0	0	0	73	10/25/2049	2.C FE
817743-AE-7	SPRO 2021-1 A2 - ABS		07/25/2024	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	67	04/25/2051	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
83404R-AB-4	SOFI 2018-B A2F - ABS		09/25/2024	Paydown		46,884	46,884	46,836	46,871	0	13	0	13	0	46,884	0	0	0	1,049	08/25/2047	1.A FE
83546D-AL-2	SONIC 2020-1 A21 - ABS		09/20/2024	Paydown		1,875	1,875	1,908	1,901	0	(26)	0	(26)	0	1,875	0	0	0	42	01/20/2050	1.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS		09/20/2024	Paydown		5,000	5,000	5,314	5,203	0	(203)	0	(203)	0	5,000	0	0	0	92	01/20/2050	1.C FE
83546D-AN-8	SONIC 2021-1 A21 - ABS		09/20/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	37	08/21/2051	2.B FE
85208N-AD-2	SPRNTS 1A1 - RMBS		09/20/2024	Paydown		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	6,663	09/20/2029	1.F FE
85572R-AA-7	STARR 2018-1 A - ABS		09/15/2024	Paydown		25,458	25,458	24,808	16,928	0	538	0	538	0	25,458	0	0	0	572	05/15/2043	1.F FE
86190B-AA-2	STR 2021-1 A1 - ABS		09/20/2024	Paydown		2,813	2,813	2,446	0	0	367	0	367	0	2,813	0	0	0	10	06/20/2051	1.A FE
86212V-AA-2	STR 2016-1 A1 - ABS		09/20/2024	Paydown		5,890	5,890	5,887	5,889	0	1	0	1	0	5,890	0	0	0	156	10/22/2046	1.C FE
86212X-AF-7	STR 231 A1 - ABS		09/20/2024	Paydown		125	125	124	0	0	1	0	1	0	125	0	0	0	3	06/20/2053	1.A FE
86212X-AL-4	STR 241 A1 - ABS		09/20/2024	Paydown		3,750	3,750	3,749	0	0	1	0	1	0	3,750	0	0	0	72	05/20/2054	1.A FE
86212X-AM-2	STR 241 A2 - ABS		09/20/2024	Paydown		3,750	3,750	3,750	0	0	0	0	0	0	3,750	0	0	0	72	05/20/2054	1.A FE
86213*-AA-0	STONEHENGE CAPITAL FUND LOUISIANA III, L		07/15/2024	Direct		970	970	970	0	0	0	0	0	0	970	0	0	0	19	03/01/2030	1.E FE
86271P-AA-3	STRTA II A1 - CDO	C	07/10/2024	Paydown		2,500,000	2,500,000	2,500,181	1,500,000	0	(181)	0	(181)	0	2,500,000	0	0	0	131,618	10/20/2033	1.A FE
86324C-AA-9	STRE 241 A - ABS		09/15/2024	Paydown		276,472	276,472	276,423	0	0	49	0	49	0	276,472	0	0	0	2,022	07/15/2044	1.G FE
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		09/01/2024	Paydown		10,987	10,988	9,646	10,604	0	383	0	383	0	10,987	0	0	0	297	11/25/2035	1.A FM
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		09/01/2024	Paydown		1,945	1,946	1,716	1,911	0	34	0	34	0	1,945	0	0	0	61	07/25/2035	1.A FM
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		09/01/2024	Paydown		5,297	5,297	4,961	5,309	0	(12)	0	(12)	0	5,297	0	0	0	119	08/25/2031	1.A FM
87240P-AJ-0	TCP 1R AR - CDO	C	08/20/2024	Paydown		5,040	5,040	5,040	5,040	0	0	0	0	0	5,040	0	0	0	272	08/20/2033	1.A FE
87244C-AJ-5	CHMML I AR - CDO		07/19/2024	Paydown		592,819	592,819	593,015	592,869	0	(50)	0	(50)	0	592,819	0	0	0	32,122	10/21/2030	1.A FE
87267C-AA-6	TRP 211 A - ABS		09/17/2024	Paydown		154,256	154,256	138,266	42,529	0	15,120	0	15,120	0	154,256	0	0	0	1,891	06/19/2051	1.F FE
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	09/30/2024	Paydown		85,511	85,511	82,831	83,000	0	2,510	0	2,510	0	85,511	0	0	0	6,399	09/30/2039	1.B FE
881561-VY-7	TMTS 2005-12ALT AF4 - CMO/RMBS		09/01/2024	Paydown		4,734	4,734	4,572	4,582	0	152	0	152	0	4,734	0	0	0	131	07/25/2036	1.A FM
88315L-AS-7	TMCL 2021-3 A - ABS	C	09/20/2024	Paydown		20,000	20,000	19,700	19,748	0	252	0	252	0	20,000	0	0	0	259	08/20/2046	1.F FE
88603U-AA-7	THRST 2021 A - ABS	C	09/15/2024	Paydown		28,557	28,557	27,968	21,418	0	589	0	589	0	28,557	0	0	0	693	07/16/2040	1.F FE
88606W-AA-0	TBOLT 2017 A - ABS	C	09/13/2024	Paydown		432,800	432,800	405,097	419,520	0	13,280	0	13,280	0	432,800	0	0	0	14,341	05/17/2032	2.A FE
89182J-AA-9	TPMT 24CES2 A1A - RMBS		09/01/2024	Paydown		180,257	180,257	180,255	0	0	3	0	3	0	180,257	0	0	0	5,578	02/25/2064	1.A FE
89183C-AA-3	TPMT 24CES1 A1A - RMBS		09/01/2024	Paydown		84,857	84,857	84,855	0	0	1	0	1	0	84,857	0	0	0	2,940	01/25/2064	1.A FE
89656C-AA-1	TRL 2010-1 NTS - ABS		09/16/2024	Paydown		44,714	44,714	47,089	46,205	0	(1,491)	0	(1,491)	0	44,714	0	0	0	1,569	10/16/2040	1.F FE
89656G-AA-2	TRL 211 A - ABS		09/19/2024	Paydown		21,403	21,403	21,402	21,402	0	1	0	1	0	21,403	0	0	0	322	07/19/2051	1.F FE
89656R-AA-8	TRL 221 A - ABS		09/19/2024	Paydown		18,788	18,788	18,788	18,788	0	1	0	1	0	18,788	0	0	0	569	05/19/2052	1.F FE
89657A-AC-0	TRL 2020-1 A - ABS		09/17/2024	Paydown		38,981	38,981	38,971	38,975	0	6	0	6	0	38,981	0	0	0	510	10/17/2050	1.F FE
89657B-AB-0	TRL 2019-2 A1 - ABS		09/17/2024	Paydown		72,311	72,311	72,293	72,302	0	8	0	8	0	72,311	0	0	0	1,152	10/18/2049	1.F FE
89683L-AA-8	TRP 212 A - RMBS		09/17/2024	Paydown		151,713	151,713	139,788	31,035	0	11,923	0	11,923	0	151,713	0	0	0	1,761	06/20/2051	1.F FE
89822P-AA-1	TFINS 201 A1 - CDO		07/15/2024	Paydown		7,366	7,366	7,366	7,366	0	0	0	0	0	7,366	0	0	0	183	04/16/2040	1.C FE
90352W-AD-6	STEAM 2021-1 A - ABS		08/28/2024	Paydown		29,650	29,650	27,920	19,380	0	1,598	0	1,598	0	29,650	0	0	0	417	02/28/2051	1.F FE
90354P-AA-5	STEAM 2021-3 A - ABS		08/28/2024	Paydown		17,509	17,509	15,662	0	0	1,847	0	1,847	0	17,509	0	0	0	150	06/28/2051	1.F FE
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		09/01/2024	Paydown		38,807	38,807	37,618	37,578	0	1,228	0	1,228	0	38,807	0	0	0	651	09/25/2051	1.A
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		09/01/2024	Paydown		79,328	79,328	70,887	38,378	0	8,481	0	8,481	0	79,328	0	0	0	1,272	11/25/2051	1.A
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2024	Paydown		24,932	24,932	24,932	24,935	0	(4)	0	(4)	0	24,932	0	0	0	1,072	08/15/2025	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91824N-AC-6	UWM 211 A3 - CMO/RMBS		09/01/2024	Paydown		45,025	45,025	45,391	45,291	0	(267)	0	(267)	0	45,025	0	0	0	784	08/25/2051	1.A
92257C-AA-8	VCC 2019-1 A - RMBS		09/01/2024	Paydown		25,795	25,795	25,789	25,795	0	0	0	0	0	25,795	0	0	0	676	03/25/2049	1.A FE
92258W-AA-3	VCC 233 A - CMBS/RMBS		09/01/2024	Paydown		472,623	472,623	472,546	472,561	0	62	0	62	0	472,623	0	0	0	23,305	08/25/2053	1.A FE
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS		09/01/2024	Paydown		44,040	44,040	43,738	43,784	0	256	0	256	0	44,040	0	0	0	935	02/26/2052	1.A FE
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS		09/01/2024	Paydown		54,443	54,443	54,431	54,425	0	18	0	18	0	54,443	0	0	0	2,152	08/26/2052	1.A FE
92259L-AB-4	VCC 2020-1 AFX - RMBS		09/01/2024	Paydown		18,510	18,510	18,510	18,499	0	11	0	11	0	18,510	0	0	0	306	02/25/2050	1.A FE
92259Q-AA-5	VCC 243 A - CMO/RMBS		09/01/2024	Paydown		113,938	113,938	113,934	0	0	3	0	3	0	113,938	0	0	0	2,187	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	102	05/25/2051	1.A FE
92259U-AA-6	VCC 2022-2 A - CMBS/RMBS		09/01/2024	Paydown		25,677	25,677	25,673	25,662	0	15	0	15	0	25,677	0	0	0	776	04/25/2052	1.A FE
92259W-AA-2	VCC 244 A - RMBS		08/25/2024	Paydown		5,877	5,877	5,877	0	0	0	0	0	0	5,877	0	0	0	30	08/25/2054	1.A FE
92259W-AA-2	VCC 244 A - RMBS		09/01/2024	Paydown		14,703	14,703	14,703	0	0	1	0	1	0	14,703	0	0	0	148	08/25/2054	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		09/01/2024	Paydown		98,613	98,613	96,471	97,292	0	1,321	0	1,321	0	98,613	0	0	0	1,131	11/26/2066	1.A FE
92538N-AA-5	VERUS 2022-4 A1 - RMBS		09/01/2024	Paydown		34,976	34,976	34,976	35,165	0	(188)	0	(188)	0	34,976	0	0	0	1,043	04/25/2067	1.A FE
92538U-AA-9	VERUS 2022-3 A1 - RMBS		09/01/2024	Paydown		57,923	57,923	57,771	57,790	0	133	0	133	0	57,923	0	0	0	1,531	02/25/2067	1.A FE
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS		09/01/2024	Paydown		16,591	16,591	16,591	16,616	0	(25)	0	(25)	0	16,591	0	0	0	572	07/25/2067	1.A FE
92737D-AA-6	VINEB 24SFR1 A - CMBS		09/01/2024	Paydown		17,793	17,793	16,857	0	0	937	0	937	0	17,793	0	0	0	383	03/19/2041	1.A FE
92838C-AA-6	VISIO 221 A1 - RMBS		09/01/2024	Paydown		35,284	35,284	35,283	35,429	0	(146)	0	(146)	0	35,284	0	0	0	1,421	08/27/2057	1.A FE
92839H-AA-4	VSTA 24CES1 A1 - RMBS		09/01/2024	Paydown		73,416	73,415	73,415	0	0	1	0	1	0	73,416	0	0	0	1,652	05/26/2054	1.A FE
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS		09/01/2024	Paydown		7,514	7,515	6,834	7,341	0	172	0	172	0	7,514	0	0	0	200	05/26/2037	1.A FM
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS		08/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3	04/25/2037	2.B FM
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS		09/01/2024	Paydown		3,015	3,421	3,051	2,446	512	58	0	570	0	3,015	0	0	0	85	04/25/2037	1.A FM
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		09/01/2024	Paydown		6,400	8,293	7,789	4,697	1,592	111	0	1,703	0	6,400	0	0	0	225	11/25/2036	1.A FM
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		09/25/2024	Paydown		8,282	8,282	7,308	7,351	0	931	0	931	0	8,282	0	0	0	309	01/25/2045	1.A FM
94354K-AA-8	WAAV 2019-1 A - ABS		09/15/2024	Paydown		14,525	14,525	14,524	14,525	0	0	0	0	0	14,525	0	0	0	347	09/15/2044	2.A FE
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS		09/01/2024	Paydown		8,596	1,310	1,219	8,477	151	(31)	0	119	0	8,596	0	0	0	63	09/25/2036	1.A FM
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		09/01/2024	Paydown		13,969	13,969	14,217	14,269	0	(300)	0	(300)	0	13,969	0	0	0	319	09/27/2049	1.A
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		09/01/2024	Paydown		19,838	19,838	20,074	19,850	0	(12)	0	(12)	0	19,838	0	0	0	391	12/27/2049	1.A
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS		09/01/2024	Paydown		51,107	51,107	50,133	50,160	0	947	0	947	0	51,107	0	0	0	734	08/25/2051	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
95058X-AG-3	WEN 2019-1 A21 - ABS		09/15/2024	Paydown		2,516	2,516	2,516	2,516	0	0	0	0	0	2,516	0	0	0	71	06/15/2049	2.B FE
95058X-AK-4	WEN 211 A21 - ABS		09/15/2024	Paydown		10,751	10,751	9,066	5,616	0	1,536	0	1,536	0	10,751	0	0	0	191	06/15/2051	2.B FE
96033E-AA-6	WESTR 231 A - ABS		09/01/2024	Paydown		128,143	128,143	127,931	127,927	0	216	0	216	0	128,143	0	0	0	4,978	12/21/2037	1.A FE
96034J-AA-4	WESTR 2022-1 A - ABS		09/01/2024	Paydown		53,867	53,867	53,813	53,726	0	141	0	141	0	53,867	0	0	0	640	08/20/2036	1.A FE
96034J-AB-2	WESTR 2022-1 B - ABS		09/01/2024	Paydown		26,933	26,933	26,901	26,808	0	125	0	125	0	26,933	0	0	0	409	08/20/2036	1.E FE
97064E-AA-6	WESTF 2018-A A - ABS		09/15/2024	Paydown		34,154	34,154	32,727	0	0	1,428	0	1,428	0	34,154	0	0	0	429	09/15/2043	1.G FE
97064F-AA-3	WESTF 2020-A A - ABS		09/15/2024	Paydown		21,403	21,403	21,403	21,403	0	0	0	0	0	21,403	0	0	0	461	03/15/2045	1.F FE
97064G-AA-1	WESTF 2021-A A - ABS		09/15/2024	Paydown		69,828	69,828	63,491	34,615	0	6,337	0	6,337	0	69,828	0	0	0	1,339	05/15/2046	1.F FE
97988W-AA-9	WDMNT 207 A1A - CDO	C	07/09/2024	Paydown		3,485,043	3,485,043	3,485,227	2,613,782	0	(185)	0	(185)	0	3,485,043	0	0	0	194,056	01/15/2032	1.A FE
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	C	07/16/2024	Paydown		570,666	570,666	570,691	342,399	0	(25)	0	(25)	0	570,666	0	0	0	30,912	07/16/2031	1.A FE
98878C-AC-0	ZCCP 181 A2 - CDO		07/16/2024	Paydown		129,543	129,543	127,438	129,186	0	357	0	357	0	129,543	0	0	0	7,066	01/16/2031	1.A FE
98878F-AE-9	ZCCP 2021-1 A2A - CDO	C	07/15/2024	Paydown		11,000,000	11,000,000	10,810,090	8,830,029	0	169,425	0	169,425	0	11,000,000	0	0	0	617,899	07/15/2033	1.A FE
98920M-AA-0	ZAXBY 211 A2 - ABS		07/30/2024	Paydown		5,625	5,625	5,162	5,229	0	396	0	396	0	5,625	0	0	0	137	07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						89,176,658	89,151,503	87,640,440	65,381,807	17,645	1,199,591	7	1,217,229	0	89,175,637	0	1,021	1,021	4,371,969	XXX	XXX
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		07/22/2024	Direct		30,663	30,663	30,854	30,787	0	(124)	0	(124)	0	30,663	0	0	0	2,914	10/20/2027	2.A FE
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		09/30/2024	Direct		10,000	10,000	9,500	8,169	1,708	123	0	1,831	0	10,000	0	0	0	790	03/10/2026	4.C FE
46589U-AE-5	ZEST ACQUISITION CORP. - TERM LOAN		09/30/2024	Direct		12,500	12,500	11,875	12,404	0	96	0	96	0	12,500	0	0	0	915	02/08/2028	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		07/02/2024	Direct		1,680,683	1,680,683	1,663,876	1,663,836	8,055	8,792	0	16,847	0	1,680,683	0	0	0	128,238	07/22/2027	4.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,733,845	1,733,845	1,716,105	1,715,196	9,763	8,887	0	18,650	0	1,733,845	0	0	0	132,857	XXX	XXX
2509999997. Total - Bonds - Part 4						93,560,524	93,535,370	92,077,117	69,725,226	27,408	1,192,920	7	1,220,320	0	93,559,504	0	1,021	1,021	4,567,642	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						93,560,524	93,535,370	92,077,117	69,725,226	27,408	1,192,920	7	1,220,320	0	93,559,504	0	1,021	1,021	4,567,642	XXX	XXX
313148-87-6	FEDERAL AGRICULTURAL MORTGAGE CORP		07/18/2024	Call @ 25.00	40,000.000	1,000,000	0.00	1,000,000	1,005,600	(5,600)	0	0	(5,600)	0	1,000,000	0	0	0	45,245		1.D FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,000,000	XXX	1,000,000	1,005,600	(5,600)	0	0	(5,600)	0	1,000,000	0	0	0	45,245	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						1,000,000	XXX	1,000,000	1,005,600	(5,600)	0	0	(5,600)	0	1,000,000	0	0	0	45,245	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						1,000,000	XXX	1,000,000	1,005,600	(5,600)	0	0	(5,600)	0	1,000,000	0	0	0	45,245	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						1,000,000	XXX	1,000,000	1,005,600	(5,600)	0	0	(5,600)	0	1,000,000	0	0	0	45,245	XXX	XXX
6009999999 - Totals						94,560,524	XXX	93,077,117	70,730,826	21,808	1,192,920	7	1,214,720	0	94,559,504	0	1,021	1,021	4,612,887	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
REC 3.334 / PAY SFR-OIS Cmpd +.0026161 10/15/2026	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	08/17/2022	10/15/2026	1	47,000,000	5.22161 / 3.334	0	0	(886,791)	(314,776)		(314,776)	592,416	0	0	0	335,735		100/100
REC 5.176 / PAY SFR-OIS Cmpd +.0026161 01/15/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/24/2023	01/15/2025	1	70,000,000	5.22161 / 5.176	0	0	(275,519)	45,926		45,926	(73,194)	0	0	0	189,437		100/100
REC 3.2715 / PAY SFR-OIS Cmpd +.0026161 01/15/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	07/20/2022	01/15/2027	1	34,000,000	5.22161 / 3.2715	0	0	(674,092)	(260,822)		(260,822)	456,400	0	0	0	257,422		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(1,836,402)	(529,671)	XXX	(529,671)	975,622	0	0	0	782,594	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(1,836,402)	(529,671)	XXX	(529,671)	975,622	0	0	0	782,594	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(1,836,402)	(529,671)	XXX	(529,671)	975,622	0	0	0	782,594	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(1,836,402)	(529,671)	XXX	(529,671)	975,622	0	0	0	782,594	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(1,836,402)	(529,671)	XXX	(529,671)	975,622	0	0	0	782,594	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(1,836,402)	(529,671)	XXX	(529,671)	975,622	0	0	0	782,594	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			3,817,946	0	45,926	(575,597)	0	45,926	(575,597)	0	782,594	0
0999999999 - Gross Totals			3,817,946	0	45,926	(575,597)	0	45,926	(575,597)	0	782,594	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					45,926	(575,597)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange	SNZ20JLFK8MNNCLQOF39	Cash		Morgan Stanley (0617HUTT3)	3,817,946	3,817,946	3,817,946		IV
0199999999 - Total					3,817,946	3,817,946	3,817,946	XXX	XXX

Collateral Pledged to Reporting Entity

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						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		0.000	0	0	34,408,854	48,634,616	17,309,935	XXX
PNC Bank	Cincinnati, OH		0.000	0	0	(1,492,302)	(1,196,436)	(933,230)	XXX
The Bank of New York Mellon	New York, NY		0.000	0	0	5,343	5,682	52,696	XXX
Cash Held With Securities On Deposit		SD	0.000	0	0	2,250	0	239,422	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	32,924,145	47,443,862	16,668,823	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	32,924,145	47,443,862	16,668,823	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	750	750	XXX
0599999. Total - Cash		XXX	XXX	0	0	32,924,895	47,444,612	16,669,573	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	07/02/2024	4.630		0	0	1
31846V-80-7	FIRST AMER:TRS OBG Y	SD	07/31/2024	4.480		6,000	23	35
825252-40-6	INVESCO TREASURY INST		09/25/2024	4.760		62,657,141	464,953	2,856,872
94975H-29-6	ALLSPRING:TRS+ MM I	SD	09/04/2024	4.750		0	0	1
94975P-40-5	ALLSPRING:GOVT MM I	SD	09/03/2024	4.810		500	2	18
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						62,663,641	464,978	2,856,928
8609999999 - Total Cash Equivalents						62,663,641	464,978	2,856,928