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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 16691 Employer's ID Number 31-0501234

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

Country of Domicile United States of America

Incorporated/Organized 03/07/1872 Commenced Business 03/07/1872

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

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

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

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

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

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

Internet Website Address www.greatamericaninsurancegroup.com

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

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

OFFICERS

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

OTHER

Anthony Joseph Mercurio, Executive Vice President	Michael Eugene Sullivan Jr., Executive Vice President	Jason Mark Cohen, Senior Vice President
Annette Denise Gardner, Senior Vice President, Chief Financial Officer & Treasurer	Aaron Beasy Latto, Senior Vice President	Joseph Robert Kowaleski, Senior Vice President & Chief Information Officer
Bruce Robert Smith Jr., Senior Vice President	John William Tholen, Vice President	Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Stephen Charles Beraha, Assistant Vice President, Assistant General Counsel & Assistant Secretary	Lisa Ann Pennekamp, Assistant Vice President & Assistant General Counsel	Matthew John Stevens, Assistant Treasurer
Robert Jude Zbacnik, Assistant Treasurer		

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this 12th day of May, 2025

Jennifer A. Meyer
Notary Public State of Ohio
November 8th, 2026

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...........

NOTARIAL SEAL STATE OF OHIO

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	5,889,674,175	0	5,889,674,175	5,845,018,164
2. Stocks:				
2.1 Preferred stocks	332,976,242	0	332,976,242	318,647,926
2.2 Common stocks	988,714,012	21,118,771	967,595,241	956,143,705
3. Mortgage loans on real estate:				
3.1 First liens	835,297,287	0	835,297,287	786,549,193
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	1,795,572	24,000	1,771,572	1,804,762
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 179,446,360), cash equivalents ($ 245,107,853) and short-term investments ($ 8,925,872)	433,480,084	0	433,480,084	561,729,903
6. Contract loans (including $ 0 premium notes)	0	0	0	0
7. Derivatives	452,895	0	452,895	821,451
8. Other invested assets	2,574,430,564	29,813,140	2,544,617,424	2,563,864,175
9. Receivables for securities	274,207	0	274,207	239,165
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)	11,057,095,037	50,955,911	11,006,139,126	11,034,818,444
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	62,029,400	0	62,029,400	76,052,024
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	576,100,310	41,677,624	534,422,686	96,650,605
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	442,239,503	0	442,239,503	835,533,550
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	134,871,817	0	134,871,817	164,362,713
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
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	0
18.2 Net deferred tax asset	39,815,961	0	39,815,961	38,762,419
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	141,432,699	139,603,937	1,828,762	2,010,310
21. Furniture and equipment, including health care delivery assets ($ 0)	6,894,509	6,894,509	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	22,555,176	73,013	22,482,163	30,071,335
24. Health care ($ 0) and other amounts receivable	7,802,844	0	7,802,844	14,670,916
25. Aggregate write-ins for other than invested assets	971,249,145	79,025,069	892,224,076	1,148,838,112
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,462,086,402	318,230,063	13,143,856,339	13,441,770,429
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	13,462,086,402	318,230,063	13,143,856,339	13,441,770,429
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation	591,558,388	0	591,558,388	838,503,799
2502. Company owned life insurance	204,797,161	0	204,797,161	203,209,682
2503. Funds held as collateral	37,845,423	0	37,845,423	42,558,181
2598. Summary of remaining write-ins for Line 25 from overflow page	137,048,173	79,025,069	58,023,104	64,566,450
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	971,249,145	79,025,069	892,224,076	1,148,838,112

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 584,538,574)	5,011,085,333	5,079,868,398
2.	Reinsurance payable on paid losses and loss adjustment expenses	8,016,589	1,398,455
3.	Loss adjustment expenses	1,203,378,066	1,176,289,982
4.	Commissions payable, contingent commissions and other similar charges	167,071,868	157,285,445
5.	Other expenses (excluding taxes, licenses and fees)	254,845,146	258,460,393
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	16,733,887	20,737,317
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	39,672,035	12,223,324
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 $ 969,049,762 and including warranty reserves of $ 1,961,443 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	2,110,191,064	2,103,265,814
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	4,459,000	4,817,000
12.	Ceded reinsurance premiums payable (net of ceding commissions)	212,784,130	233,911,190
13.	Funds held by company under reinsurance treaties	698,283,838	865,928,291
14.	Amounts withheld or retained by company for account of others	148,786,218	140,804,191
15.	Remittances and items not allocated	0	169,401
16.	Provision for reinsurance (including $ 60,921 certified)	46,334,958	46,334,958
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	10,437,260	12,401,324
20.	Derivatives	9,812,678	13,431,553
21.	Payable for securities	29,150,142	31,038,506
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	(3,815,938)	(18,810,191)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	9,967,226,275	10,139,555,351
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	9,967,226,275	10,139,555,351
29.	Aggregate write-ins for special surplus funds	50,836,710	53,160,920
30.	Common capital stock	15,440,600	15,440,600
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	913,216,912	911,548,324
35.	Unassigned funds (surplus)	2,197,135,841	2,322,065,234
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)	3,176,630,064	3,302,215,078
38.	Totals (Page 2, Line 28, Col. 3)	13,143,856,339	13,441,770,429
	DETAILS OF WRITE-INS		
2501.	Accounts payable and other liabilities	49,623,198	36,834,918
2502.	Retroactive reinsurance ceded	(53,439,136)	(55,645,110)
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(3,815,938)	(18,810,191)
2901.	Retroactive reinsurance gain	50,836,710	53,160,920
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)	50,836,710	53,160,920
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 $ 786,676,246)	650,380,777	640,543,157	4,045,939,527
	1.2 Assumed (written $ 922,840,469)	968,297,684	935,037,779	4,065,558,650
	1.3 Ceded (written $ 573,162,406)	489,249,401	514,862,580	3,129,465,511
	1.4 Net (written $ 1,136,354,309)	1,129,429,060	1,060,718,356	4,982,032,665
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 648,404,598):			
	2.1 Direct	294,454,967	440,124,424	2,660,372,181
	2.2 Assumed	533,929,309	506,499,326	2,490,181,274
	2.3 Ceded	301,541,147	449,982,819	2,607,809,688
	2.4 Net	526,843,129	496,640,931	2,542,743,767
3.	Loss adjustment expenses incurred	134,757,850	86,900,139	446,029,335
4.	Other underwriting expenses incurred	403,190,348	363,803,703	1,528,511,543
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,064,791,326	947,344,772	4,517,284,644
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	64,637,733	113,373,583	464,748,021
	INVESTMENT INCOME			
9.	Net investment income earned	101,137,221	108,133,925	499,223,180
10.	Net realized capital gains (losses) less capital gains tax of $ 468,218	(16,557,817)	(5,066,959)	(21,932,873)
11.	Net investment gain (loss) (Lines 9 + 10)	84,579,405	103,066,966	477,290,308
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 163,127)	(163,127)	(742,883)	(7,547,184)
13.	Finance and service charges not included in premiums	467,459	446,637	1,814,732
14.	Aggregate write-ins for miscellaneous income	(3,332,683)	(4,371,379)	(22,696,880)
15.	Total other income (Lines 12 through 14)	(3,028,352)	(4,667,625)	(28,429,332)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	146,188,786	211,772,924	913,608,997
17.	Dividends to policyholders	739,768	832,937	3,230,260
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)	145,449,018	210,939,987	910,378,737
19.	Federal and foreign income taxes incurred	27,705,981	36,283,641	166,386,829
20.	Net income (Line 18 minus Line 19)(to Line 22)	117,743,037	174,656,346	743,991,908
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	3,302,215,078	3,187,245,627	3,187,245,627
22.	Net income (from Line 20)	117,743,037	174,656,346	743,991,908
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (994,339)	9,025,285	53,359,226	68,167,966
25.	Change in net unrealized foreign exchange capital gain (loss)	(5,209,723)	(2,839,985)	(13,665,124)
26.	Change in net deferred income tax	59,203	(2,808,311)	16,245,471
27.	Change in nonadmitted assets	(13,871,404)	(14,692,290)	(59,029,217)
28.	Change in provision for reinsurance	0	0	(8,760,558)
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	1,668,589	1,782,651	8,019,006
	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	(235,000,000)	(190,000,000)	(640,000,000)
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)	(125,585,014)	19,457,637	114,969,451
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	3,176,630,064	3,206,703,264	3,302,215,078
	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.	Company owned life insurance	1,587,479	1,463,347	6,158,970
1402.	Miscellaneous income	1,466,805	732,230	5,038,220
1403.	Interest expense on funds held	(6,386,967)	(6,566,956)	(28,042,070)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	(5,852,000)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(3,332,683)	(4,371,379)	(22,696,880)
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	1,072,762,259	985,067,842	5,035,988,874
2.	Net investment income	105,063,837	97,242,841	456,604,313
3.	Miscellaneous income	(4,615,831)	(6,130,972)	(28,736,302)
4.	Total (Lines 1 to 3)	1,173,210,266	1,076,179,710	5,463,856,885
5.	Benefit and loss related payments	557,311,190	576,320,430	2,207,253,911
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	506,641,016	478,883,599	1,926,814,215
8.	Dividends paid to policyholders	1,097,768	736,937	2,830,260
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	725,489	1,157,533	162,024,998
10.	Total (Lines 5 through 9)	1,065,775,462	1,057,098,498	4,298,923,384
11.	Net cash from operations (Line 4 minus Line 10)	107,434,803	19,081,212	1,164,933,501
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	280,943,692	185,856,902	1,166,929,566
	12.2 Stocks	2,976,976	32,965,719	72,185,743
	12.3 Mortgage loans	11,751,906	9,178,778	114,572,830
	12.4 Real estate	187,234	0	71
	12.5 Other invested assets	102,509,733	35,832,141	293,060,269
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(145,698)	(411,320)	(764,296)
	12.7 Miscellaneous proceeds	2,431,783	2,138,846	7,434,120
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	400,655,626	265,561,065	1,653,418,304
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	337,162,273	161,402,587	1,148,675,873
	13.2 Stocks	11,293,832	9,046,084	51,629,545
	13.3 Mortgage loans	60,500,000	89,067,718	190,893,718
	13.4 Real estate	0	0	0
	13.5 Other invested assets	101,838,526	103,771,347	520,321,642
	13.6 Miscellaneous applications	0	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	510,794,631	363,287,737	1,911,520,778
14.	Net increase/(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)	(110,139,005)	(97,726,672)	(258,102,475)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	235,000,000	190,000,000	640,000,000
	16.6 Other cash provided (applied)	109,454,383	145,279,828	(173,944,590)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(125,545,617)	(44,720,172)	(813,944,590)
	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)	(128,249,819)	(123,365,632)	92,886,437
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	561,729,903	468,843,467	468,843,467
	19.2 End of period (Line 18 plus Line 19.1)	433,480,084	345,477,835	561,729,903

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

20.0001.	Exchange of mortgage loans	26,759,561	0	0
20.0002.	Transferred from debt to other invested assets	9,867,476	0	66,865
20.0003.	Exchange of debt to equity securities	5,645,077	173,539	3,717,184
20.0004.	Exchange of debt securities	2,128,481	3,057,981	13,473,025
20.0005.	Payable for securities	1,888,364	5,048,808	31,038,505
20.0006.	Securities acquired in paid in kind interest payment	1,680,935	546,536	5,831,802
20.0007.	Stock based compensation	1,668,589	1,782,651	8,019,006
20.0008.	Company owned life insurance	1,587,479	1,463,347	6,158,970
20.0009.	Exchange of equity securities	372,414	0	1,919,600
20.0010.	Sinking fund payment offset by a premium tax credit	274,233	135,900	1,267,767

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

20.0011.	Distribution from other invested assets to long term debt	95,799	0	0
20.0012.	Receivable for securities	35,042	232,618	235,011
20.0013.	Transferred from other invested assets to equity	0	0	2,000,022
20.0014.	Distribution from other invested assets as state tax settlements	0	0	136,914
20.0015.	Transferred from equity in pools and associations to other invested assets	0	0	119,654

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	2025	2024
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 117,743,037	$ 743,991,908
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
detail row 1				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
detail row 1				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 117,743,037	$ 743,991,908
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 3,176,630,064	$ 3,302,215,078
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
detail row 1				$ -	$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
detail row 1				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,176,630,064	$ 3,302,215,078

C. Accounting Policy

The Company uses the following accounting policies:

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

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

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

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

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

Other invested assets are stated at the lower of cost or fair value, except investments in limited partnerships, limited liability companies and residual tranches. Investments in limited partnerships and limited liability companies are stated at the underlying audited GAAP equity. Residual tranches use the practical expedient and are stated at amortized cost.

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors

Due to the implementation of the 1/1/2025 Principles-Based Bond Definition, the Company reclassified securites from Schedule D-1 to Schedule BA. In accordance with transition guidance, securities reclassified under the bond definition are reported as a change in unrealized capital gains (losses) in the financial statements and not as a change in accounting principle. The book adjusted carrying value for all securities reclassified from Schedule D-1 is $4,867,476. The book adjusted carrying value after transition for all securities reclassified from Schedule D-1 that resulted with a change in measurement basis is $0. The surplus impact for securities reclassified from Schedule D-1 is $0.

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

D. Asset-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

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

(3) Recognized OTTI Securities

The following table shows each asset-backed security with a credit-related OTTI recognized during the current year:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
03235T-AA-5	$ 998,872	$ 780,783	$ (218,090)	$ 780,783	$ 644,146	03/31/2025
Total	XXX	XXX	$ (218,090)	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (3,167,492)
2. 12 Months or Longer	$ (137,854,076)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 363,031,970
2. 12 Months or Longer	$ 1,659,106,668

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of March 31, 2025. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
The Company did not engage in dollar repurchase agreements or securities lending transactions.

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

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

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

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

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

N. Offsetting and Netting of Assets and Liabilities
Not applicable

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) ICO - AC	9	11	$ 53,362,212	$ 54,584,747	$ 54,659,655	$ 57,140,129
(2) ICO - FV	9	10	$ 14,027,253	$ 19,001,559	$ 14,027,253	$ 19,001,559
(3) ABS - AC	18	18	$ 167,728	$ 174,158	$ 2,273,599	$ 1,935,616
(4) ABS - FV	1	1	$ 9	$ 9	$ 9	$ 9
(5) Preferred Stock - AC	18	17	$ 28,902,395	$ 23,235,707	$ 28,902,395	$ 23,235,707
(6) Preferred Stock - FV	41	39	$ 139,682,812	$ 129,175,935	$ 139,682,812	$ 129,175,935
(7) Total (1+2+3+4+5+6)	96	96	$ 236,142,409	$ 226,172,115	$ 239,545,723	$ 230,488,955

AC - Amortized Cost FV - Fair Value

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

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

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
The Company has entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses). The notional amount of the open contract is $110,000,000 with a book adjusted carrying value and fair value of ($233,606). The open contract expires June 30, 2025. The Company recognized an unrealized loss of $568,710 during the period on foreign currency forward contracts. The Company recognized realized losses of $529,252 during the period from settlement of foreign currency forward contracts.

The Company has entered into 26 interest rate swaps. These swaps are intended to partially hedge the risk of a significant increase in interest rates on the fair value of the Company's investment portfolio. The credit exposure is represented by the fair value of the contracts at the reporting date. The Company recognized an unrealized gain of $3,998,629 during the period on these swaps.

In 2024 & 2025, the Company sold 27,938 EOS Energy Enterprises, Inc. call options with strike prices ranging from $5.00 to $10.00, expiring between 5/16/25 and 1/16/26. The options were sold for $3,956,873 and have a fair value of ($1,116,620) at 3/31/25. The Company recognized an unrealized gain of $2,781,434 during the period. The options were sold to hedge the market value of the Company's investments in EOS Energy Enterprises, Inc. common stock and an EOS Energy Enterprises, Inc. convertible bond.

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
B. Transactions
On March 24, 2025, the Company paid a $235,000,000 ordinary dividend to its parent, American Financial Group, Inc. ("AFG").

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

The Company does not have any defined benefit plans.

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

D. Dates and Amounts of Dividends Paid

On March 24, 2025, the Company paid a $235,000,000 ordinary dividend to its parent, AFG.

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

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

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant changes

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

No significant changes

NOTE 20 Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

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

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Issuer credit obligations	$ 11,232,200	$ 54,142,818	$ 10,839,686	$ -	$ 76,214,704
Asset-backed securities	$ -	$ 18,991,792	$ 2,460,827	$ -	$ 21,452,619
Preferred stocks	$ 127,038,024	$ 9,308,750	$ 196,629,468	$ -	$ 332,976,242
Common stocks	$ 213,091,986	$ 5,655,000	$ 63,104,117	$ -	$ 281,851,103
Derivatives	$ -	$ 452,895	$ -	$ -	$ 452,895
Total assets at fair value/NAV	$ 351,362,210	$ 88,551,255	$ 273,034,098	$ -	$ 712,947,563

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	$ (233,606)	$ (9,579,072)	$ -	$ -	$ (9,812,678)
Total liabilities at fair value	$ (233,606)	$ (9,579,072)	$ -	$ -	$ (9,812,678)

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Issuer credit obligations	$ 16,607,495	$ 882,364	$ (232,491)	$ 35,997	$ 49,791	$ 34,179	$ -	$ (6,537,649)	$ -	$ 10,839,686
Asset-backed securities	$ 4,202,902	$ -	$ (1,978,328)	$ (37,805)	$ 88,835	$ 255,129	$ -	$ (69,906)	$ -	$ 2,460,827
Preferred stocks	$ 181,654,221	$ -	$ -	$ (62,844)	$ 3,160,358	$ 12,333,574	$ -	$ (455,841)	$ -	$ 196,629,468
Common stocks	$ 72,845,712	$ -	$ -	$ -	$ (9,589,942)	$ 220,761	$ -	$ (372,414)	$ -	$ 63,104,117
Other invested assets - residual tranches	$ 119,137,388	$ -	$(60,690,842)	$ (4,908,972)	$ (15,787,598)	$ 264,335	$ -	$(38,014,311)	$ -	$ -
Total Assets	$ 394,447,718	$ 882,364	$ (62,901,661)	$ (4,973,624)	$ (22,078,556)	$ 13,107,978	$ -	$ (45,450,121)	$ -	$ 273,034,098

(3) Policies when transfers between levels are recognized:

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

NOTES TO FINANCIAL STATEMENTS

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

The Company categorizes its financial instruments based on the degree of subjectivity inherent in the method by which they are valued into a fair value hierarchy of three levels as follows:

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

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

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

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

(5) Fair Value Disclosures

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

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

The Company has no additional fair value disclosures.

C. Fair Value Level

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Issuer credit obligations	$ 2,065,103,416	$ 2,047,970,120	$ 66,206,260	$ 1,673,243,507	$ 325,653,649	$ -	$ -
Asset-backed securities	$ 3,744,422,300	$ 3,841,704,055	$ -	$ 3,500,092,969	$ 244,329,331	$ -	$ -
Preferred stocks	$ 332,976,242	$ 332,976,242	$ 127,038,024	$ 9,308,750	$ 196,629,468	$ -	$ -
Common stocks	$ 281,851,103	$ 281,851,103	$ 213,091,986	$ 5,655,000	$ 63,104,117	$ -	$ -
Derivative assets	$ 452,895	$ 452,895	$ -	$ 452,895	$ -	$ -	$ -
Mortgage loans	$ 797,529,366	$ 835,297,287	$ -	$ -	$ 797,529,366	$ -	$ -
Other invested assets	$ 145,931,844	$ 119,310,700	$ 4,262,500	$ 19,321	$ 141,650,023	$ -	$ -
Cash and short-term investments	$ 433,480,084	$ 433,480,084	$ 433,480,084	$ -	$ -	$ -	$ -
Derivative liabilities	$ (9,812,678)	$ (9,812,678)	$ (233,606)	$ (9,579,072)	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

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

E. NAV Practical Expedient Investments

Not applicable

NOTE 21 Other Items

Due to the implementation of the 1/1/2025 Principles-Based Bond Definition, the Company reclassified securites from Schedule D-1 to Schedule BA. (See Note 2.)

NOTE 22 Events Subsequent

There have been no events subsequent to March 31, 2025, which the Company believes will have a material effect on the financial condition of the Company.

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

Not applicable

NOTE 25 Incurred Losses and Loss Adjustment Expenses

A. Changes in Incurred Losses and Loss Adjustment Expenses

Incurred losses and loss adjustment expenses attributable to insured events of prior years increased by $13.2 million during the first three months of 2025 as a result of reexamination of unpaid losses and loss adjustment expenses. The adverse development was primarily driven by higher than anticipated claim severity in the occurrence-based liability lines partially offset by lower than anticipated claim severity in workers' compensation and lower than anticipated claim frequency in the credit, property, and claims-made lines. The changes are generally the result of ongoing analyses of recent loss data and trends.

B. Information about Significant Changes in Methodologies and Assumptions

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

NOTE 26 Intercompany Pooling Arrangements

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 27 Structured Settlements
No significant changes

NOTE 28 Health Care Receivables
No significant changes

NOTE 29 Participating Policies
No significant changes

NOTE 30 Premium Deficiency Reserves
No significant changes

NOTE 31 High Deductibles
No significant changes

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses
No significant changes

NOTE 33 Asbestos/Environmental Reserves
No significant changes

NOTE 34 Subscriber Savings Accounts
No significant changes

NOTE 35 Multiple Peril Crop Insurance
No significant changes

NOTE 36 Financial Guaranty Insurance
The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:
Not applicable ....

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

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
Not applicable ....

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

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

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

GENERAL INTERROGATORIES

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

9.11 If the response to 9.1 is No, please explain:
Not applicable

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
Not applicable

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
Not applicable

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .... $ 1,437,616,953

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	$ 693,504,878	$ 706,862,908
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 72,757,711	$ 72,238,061
14.26	All Other	$ 89,200,655	$ 87,703,996
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 855,463,244	$ 866,804,965
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. This includes both primary and sub-advisors. 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
ARES Capital Management LLC	U

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
131619	ARES Capital Management LLC	549300R4YHRZ8JUZU385	SEC	NO

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

18.2 If no, list exceptions:
Not applicable ....

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.
Not applicable ....

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent .... 40.600 %

5.2 A&H cost containment percent .... 7.600 %

5.3 A&H expense percent excluding cost containment expenses .... 28.700 %

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
29068	39-1173498	American Family Connect P&C IN	WI	Authorized		
00000	33-2711163	AP Insurance, LLC	VT	Unauthorized		
00000	33-2254233	Cedar Assurance, INC	UT	Unauthorized		
00000	AA-3190844	Assuranceone, LTD	BMU	Unauthorized		
00000	AA-3191413	Brit Reinsurance (Bermuda) LTD	BMU	Unauthorized		
00000	AA-3191254	International General Ins	BMU	Unauthorized		
00000	AA-1120216	Lloyd's Syn. #1985	GBR	Authorized		
00000	AA-1120236	Lloyd's Syn. #2843	GBR	Authorized		
00000	AA-9644101	Polskie Towarzystwo	POL	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	9,633,912	10,562,974	4,482,957	7,615,403	31,223,026	27,527,755
2. Alaska AK	L	1,338,032	1,870,780	887,564	469,081	5,761,311	6,408,203
3. Arizona AZ	L	45,223,670	73,542,267	34,031,207	31,443,560	48,315,846	39,035,713
4. Arkansas AR	L	4,588,491	5,039,749	4,152,245	2,592,684	17,466,725	14,995,797
5. California CA	L	68,781,429	72,166,304	55,330,565	48,385,959	358,051,340	355,020,259
6. Colorado CO	L	8,148,511	8,859,850	7,052,563	6,084,071	32,606,659	42,283,094
7. Connecticut CT	L	5,764,497	5,932,204	1,623,487	1,195,328	23,270,260	19,363,184
8. Delaware DE	L	1,821,547	1,741,191	955,993	271,084	25,695,001	24,256,082
9. District of Columbia DC	L	2,828,053	2,443,708	1,991,002	1,031,872	9,275,596	9,801,436
10. Florida FL	L	87,718,398	73,125,664	40,591,049	22,326,741	234,525,961	173,942,462
11. Georgia GA	L	22,903,759	26,986,850	46,433,503	15,949,536	121,389,343	159,907,016
12. Hawaii HI	L	1,622,148	2,156,531	13,414	689,334	9,108,474	9,190,027
13. Idaho ID	L	6,735,833	4,768,262	1,035,638	1,627,378	13,222,866	10,369,579
14. Illinois IL	L	16,857,469	17,153,171	31,039,146	44,647,959	116,627,555	124,897,986
15. Indiana IN	L	14,535,583	14,076,858	15,912,967	9,175,912	53,003,107	59,509,530
16. Iowa IA	L	6,775,185	5,117,832	29,787,874	81,768,802	36,084,740	42,206,767
17. Kansas KS	L	19,580,462	22,124,597	29,360,522	53,716,151	39,212,937	49,524,154
18. Kentucky KY	L	8,382,673	6,779,227	10,560,407	3,189,521	32,152,122	39,735,151
19. Louisiana LA	L	6,314,362	6,444,169	2,404,010	2,483,354	18,683,821	16,235,769
20. Maine ME	L	1,141,041	815,184	454,240	162,233	2,329,750	2,403,565
21. Maryland MD	L	7,850,308	5,996,883	1,636,828	907,163	36,386,962	33,273,922
22. Massachusetts MA	L	13,161,884	12,591,650	4,222,810	2,557,445	49,903,668	44,358,314
23. Michigan MI	L	20,858,252	15,086,645	15,528,215	19,219,667	56,967,130	67,309,867
24. Minnesota MN	L	9,367,161	10,045,533	51,301,985	25,599,531	39,382,112	34,842,633
25. Mississippi MS	L	4,285,014	4,795,566	1,307,808	2,980,604	17,685,443	14,924,951
26. Missouri MO	L	11,160,617	11,892,206	14,987,097	32,606,676	39,928,211	38,526,257
27. Montana MT	L	4,482,236	3,800,080	426,826	734,479	5,924,828	5,674,625
28. Nebraska NE	L	5,919,616	5,143,487	25,143,193	84,760,977	23,430,946	41,978,630
29. Nevada NV	L	12,189,629	9,305,478	30,553,719	3,679,444	22,081,777	23,713,989
30. New Hampshire NH	L	827,487	1,277,248	(5,775)	61,804	6,502,695	6,856,134
31. New Jersey NJ	L	15,451,593	14,289,543	3,115,128	6,365,997	105,988,490	79,975,426
32. New Mexico NM	L	10,405,749	26,623,241	3,568,117	3,008,583	8,343,144	12,765,404
33. New York NY	L	44,402,092	45,671,216	20,700,824	9,981,373	194,722,976	188,584,097
34. North Carolina NC	L	14,453,005	19,321,482	15,692,646	3,627,120	53,085,251	48,443,959
35. North Dakota ND	L	8,044,489	7,166,659	6,589,922	6,214,714	13,277,302	21,058,576
36. Ohio OH	L	13,440,259	11,862,594	20,557,873	16,721,783	55,020,399	65,402,995
37. Oklahoma OK	L	26,311,260	16,991,516	4,213,314	3,674,758	48,638,132	22,412,887
38. Oregon OR	L	10,799,040	8,880,224	2,256,311	1,975,170	36,445,582	33,900,797
39. Pennsylvania PA	L	19,492,499	15,898,891	17,142,374	4,021,003	74,688,986	81,791,361
40. Rhode Island RI	L	3,889,856	3,242,046	555,280	2,465,928	10,734,476	11,484,675
41. South Carolina SC	L	9,328,832	8,258,805	8,116,252	2,043,303	31,163,425	33,578,252
42. South Dakota SD	L	10,304,234	5,579,926	9,705,604	23,883,022	15,471,411	17,294,808
43. Tennessee TN	L	7,862,074	6,928,694	10,701,948	1,746,465	27,684,714	26,549,947
44. Texas TX	L	87,368,953	92,627,080	59,099,364	33,976,768	244,918,663	224,323,814
45. Utah UT	L	5,088,281	8,689,693	2,464,726	1,732,306	16,382,994	14,553,129
46. Vermont VT	L	547,623	426,208	19,849	20,847	777,779	795,713
47. Virginia VA	L	9,193,648	7,569,727	6,649,028	1,406,768	44,948,934	57,971,203
48. Washington WA	L	13,974,363	20,611,509	5,748,180	5,163,189	50,820,624	51,975,868
49. West Virginia WV	L	1,633,961	1,165,703	2,274,498	112,012	6,726,395	5,942,420
50. Wisconsin WI	L	11,008,632	10,741,545	20,417,456	13,365,603	42,132,386	50,069,393
51. Wyoming WY	L	3,048,104	2,758,723	84,298	48,933	3,517,107	3,826,034
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	37,436	19,630	0	0	0	0
54. Puerto Rico PR	L	539,528	510,043	4,596	67,717	472,570	477,441
55. U.S. Virgin Islands VI	L	18,067	43,129	0	0	23,237	13,063
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	17,595,732	18,615,770	1,650,311	4,010,448	56,542,416	56,396,992
58. Aggregate Other Alien OT	XXX	11,639,676	12,404,646	3,100,278	11,937,155	67,627,898	61,245,677
59. Totals	XXX	786,676,246	808,540,395	687,631,233	665,504,717	2,736,355,503	2,708,906,784
DETAILS OF WRITE-INS							
58001. SGP SINGAPORE	XXX	11,073,645	12,335,207	3,100,278	2,935,019	65,267,896	58,712,582
58002. GBR UNITED KINGDOM	XXX	374,011	(13,743)	0	9,000,000	1,787,589	1,537,338
58003. DEU GERMANY	XXX	176,092	17,895	0	0	169,795	70,967
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	15,928	65,287	0	2,136	402,618	924,790
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	11,639,676	12,404,646	3,100,278	11,937,155	67,627,898	61,245,677

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 55
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 2

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
AFG Real Estate Holding Company, LLC	OH	86-3438529	
Bay Bridge Holding Company, LLC ^	MD	84-4395026	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
Charleston Harbor Fishing, LLC	SC	81-3737639	
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Sailfish Holding Company, LLC	FL	86-3225970	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
APU Consolidated, 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	
Invitus Analytics, 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 (47.79%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Dolphin Cove QOF LLC	DE	99-4672393	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Risk Solutions Surplus Lines Insurance Company*	OH	31-0912199	35351
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
Westline Industrial, LLC	OH		

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

STATEMENT AS OF MARCH 31, 2025 OF THE GREAT AMERICAN INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS 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	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UDP		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	DS	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	DS	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	DS	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		APU Consolidated, 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	APU Consolidated, 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	APU Consolidated, 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	APU Consolidated, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	APU Consolidated, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	APU Consolidated, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	APU Consolidated, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	APU Consolidated, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	APU Consolidated, 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 - DETAILS 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	NIA	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		Invictus Analytics, 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.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Great American Contemporary Insurance Company	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.	16618	83-1694393	0	0		Bridgefield Indemnity Insurance Company	OH	IA	Great American Contemporary 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	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	NO	2
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	87-1038842	0	0		Radion Insurance Holdings, LLC	DE	NIA	Great American Holding, Inc.	Ownership	47.790	American Financial Group, Inc.	NO	0
0000		00000	87-1053786	0	0		Radion Health, Inc.	DE	NIA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Radion Re, Inc.	CYM	IA	Radion Insurance Holdings, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAILS 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.	16691	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	83-1767590	0	0		CropSurance Agency, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	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	DS	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	NO	0
0084		00000	99-4672393	0	0		Dolphin Cove QOF LLC	DE	DS	Great American Insurance Company	Ownership	90.625	American Financial Group, Inc.	NO	0
0000		00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	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	DS	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	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1753938	0	0		GAI Warranty Company	OH	DS	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	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	61-1329718	0	0		Global Premier Finance Company	OH	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-0918893	0	0		Great American Re Inc.	DE	DS	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	DS	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	DS	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	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Shelter Rock Holdings, LLC	OH	DS	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	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0
0000		00000		0	0		Westline Industrial, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	NO	0

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	2,350,415	6,952,830	295.8	138.3
2.1	Allied Lines	1,653,472	468,005	28.3	472.5
2.2	Multiple peril crop	137,474,981	57,472,927	41.8	76.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	289,723	(3,172,808)	(1,095.1)	(134.1)
2.5	Private flood	423	519	122.5	0.0
3.	Farmowners multiple peril	4,949,713	6,168,438	124.6	264.7
4.	Homeowners multiple peril	6,868	(13)	(0.2)	(46.4)
5.1	Commercial multiple peril (non-liability portion)	34,905,471	7,031,767	20.1	16.9
5.2	Commercial multiple peril (liability portion)	12,683,836	5,445,547	42.9	45.1
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	48,965,669	22,417,942	45.8	40.6
9.1	Inland marine	54,573,110	16,156,384	29.6	11.9
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	125,436	314,257	250.5	929.3
12.	Earthquake	1,422,891	452,342	31.8	30.1
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	19,716,612	9,570,037	48.5	67.0
16.	Workers' compensation	3,609,508	5,550,036	153.8	38.7
17.1	Other liability - occurrence	114,737,255	82,062,425	71.5	186.4
17.2	Other liability - claims-made	81,711,228	23,040,399	28.2	16.8
17.3	Excess workers' compensation	274,356	171,300	62.4	85.7
18.1	Products liability - occurrence	581,486	118,431	20.4	192.6
18.2	Products liability - claims-made	51,591	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	50,001	0.0	0.0
19.2	Other private passenger auto liability	208,579	13,452	6.4	84.6
19.3	Commercial auto no-fault (personal injury protection)	61,964	(36,786)	(59.4)	(360.9)
19.4	Other commercial auto liability	9,715,060	11,334,819	116.7	55.8
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	4,876,481	1,418,822	29.1	34.9
22.	Aircraft (all perils)	22,517,229	12,074,219	53.6	21.2
23.	Fidelity	33,043,721	12,516,781	37.9	48.0
24.	Surety	37,196,473	8,275,993	22.2	33.6
26.	Burglary and theft	273,071	(169,619)	(62.1)	129.1
27.	Boiler and machinery	2,575,833	933,517	36.2	21.6
28.	Credit	18,645,476	7,723,747	41.4	7.3
29.	International	0	0	0.0	0.0
30.	Warranty	232,180	12,265	5.3	0.5
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	950,666	86,992	9.2	1.9
35.	Totals	650,380,777	294,454,967	45.3	68.7
	DETAILS OF WRITE-INS				
3401.	Collateral protection	950,666	86,992	9.2	1.9
3402.		0	0	0.0	0.0
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)	950,666	86,992	9.2	1.9

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	3,015,568	3,015,568	2,765,418
2.1	Allied Lines	875,273	875,273	1,779,419
2.2	Multiple peril crop	290,859,197	290,859,197	296,723,462
2.3	Federal flood	0	0	0
2.4	Private crop	587,956	587,956	944,612
2.5	Private flood	1,113	1,113	0
3.	Farmowners multiple peril	5,407,896	5,407,896	5,070,324
4.	Homeowners multiple peril	6,001	6,001	518
5.1	Commercial multiple peril (non-liability portion)	34,299,824	34,299,824	41,173,335
5.2	Commercial multiple peril (liability portion)	10,010,623	10,010,623	9,812,205
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	51,223,996	51,223,996	46,831,939
9.1	Inland marine	56,152,459	56,152,459	53,214,732
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	(1,853)
12.	Earthquake	1,122,099	1,122,099	1,418,557
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	15,280,706	15,280,706	12,168,842
16.	Workers' compensation	3,008,372	3,008,372	2,535,720
17.1	Other liability - occurrence	124,872,257	124,872,257	132,539,886
17.2	Other liability - claims-made	77,613,361	77,613,361	83,562,111
17.3	Excess workers' compensation	1,115,014	1,115,014	905,273
18.1	Products liability - occurrence	471,970	471,970	596,545
18.2	Products liability - claims-made	96,298	96,298	3,718
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	208,348	208,348	152,278
19.3	Commercial auto no-fault (personal injury protection)	55,471	55,471	18,795
19.4	Other commercial auto liability	6,691,171	6,691,171	7,314,683
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	5,307,672	5,307,672	4,603,250
22.	Aircraft (all perils)	18,942,977	18,942,977	20,621,773
23.	Fidelity	24,913,508	24,913,508	25,615,108
24.	Surety	34,108,971	34,108,971	35,344,241
26.	Burglary and theft	196,802	196,802	178,451
27.	Boiler and machinery	2,947,055	2,947,055	3,047,256
28.	Credit	16,001,510	16,001,510	18,280,201
29.	International	0	0	0
30.	Warranty	128,297	128,297	181,463
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	1,154,483	1,154,483	1,138,135
35.	Totals	786,676,246	786,676,246	808,540,395
	DETAILS OF WRITE-INS			
3401.	Collateral protection	1,154,483	1,154,483	1,138,135
3402.		0	0	0
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)	1,154,483	1,154,483	1,138,135

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2025 Loss and LAE Payments on Claims Reported as of Prior Year-End	2025 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2025 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2022 + Prior	1,015,194	2,058,273	3,073,467	170,934	2,462	173,396	967,994	8,974	1,956,923	2,933,891	123,733	(89,914)	33,819
2. 2023	287,313	866,797	1,154,110	65,093	980	66,074	262,010	4,435	811,044	1,077,488	39,790	(50,338)	(10,548)
3. Subtotals 2023 + Prior	1,302,507	2,925,070	4,227,577	236,027	3,442	239,469	1,230,004	13,409	2,767,967	4,011,379	163,524	(140,252)	23,272
4. 2024	689,473	1,339,108	2,028,582	355,779	44,182	399,961	407,708	19,890	1,190,948	1,618,545	74,013	(84,089)	(10,075)
5. Subtotals 2024 + Prior	1,991,980	4,264,178	6,256,158	591,806	47,624	639,430	1,637,711	33,299	3,958,915	5,629,925	237,537	(224,340)	13,196
6. 2025	XXX	XXX	XXX	XXX	63,866	63,866	XXX	139,031	445,507	584,539	XXX	XXX	XXX
7. Totals	1,991,980	4,264,178	6,256,158	591,806	111,490	703,296	1,637,711	172,330	4,404,422	6,214,463	237,537	(224,340)	13,196
8. Prior Year-End Surplus As Regards Policyholders	3,302,215										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. 11.9	2. (5.3)	3. 0.2
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.4

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?	YES
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?	YES

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.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

1 6 6 9 1 2 0 2 5 4 9 0 0 0 0 0 1

3. Medicare Part D Coverage Supplement [Document Identifier 365]

1 6 6 9 1 2 0 2 5 3 6 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Funded deductibles	38,847,035	85,723	38,761,312	40,346,543
2505.	Other assets and receivables	93,348,129	78,939,346	14,408,783	19,479,458
2506.	Equities and deposits in pools and associations	4,853,009	0	4,853,009	4,740,450
2597.	Summary of remaining write-ins for Line 25 from overflow page	137,048,173	79,025,069	58,023,104	64,566,450

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Retroactive reinsurance gain(loss)	0	0	(5,852,000)
1497.	Summary of remaining write-ins for Line 14 from overflow page	0	0	(5,852,000)

Additional Write-ins for Schedule T Line 58

	States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
58004.	SWE SWEDEN	XXX	15,928	0	0	0	9,134	0
58005.	EGY EGYPT	XXX	0	65,287	0	0	327,051	195,317
58006.	KEN KENYA	XXX	0	0	0	0	32,367	48,565
58007.	NLD NETHERLANDS	XXX	0	0	0	2,136	33,564	680,309
58008.	HKG HONG KONG, SPECIAL ADMINISTRATIVE REGION OF CHINA	XXX	0	0	0	0	308	148
58009.	LUX LUXEMBOURG	XXX	0	0	0	0	193	444
58010.	AUS AUSTRALIA	XXX	0	0	0	0	1	6
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	15,928	65,287	0	2,136	402,618	924,790

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	1,828,762	2,008,971
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
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	33,190	180,209
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	1,795,572	1,828,762
10.	Deduct total nonadmitted amounts	24,000	24,000
11.	Statement value at end of current period (Line 9 minus Line 10)	1,771,572	1,804,762

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	786,549,193	710,228,304
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	87,259,561	190,893,718
	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	38,511,467	114,572,830
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)	835,297,287	786,549,193
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	835,297,287	786,549,193
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	835,297,287	786,549,193

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,593,725,262	2,344,986,304
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	57,713,921	206,298,164
	2.2 Additional investment made after acquisition	53,992,080	314,209,998
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	2,904
5.	Unrealized valuation increase/(decrease)	(15,921,724)	20,627,117
6.	Total gain (loss) on disposals	(4,910,039)	44,447,030
7.	Deduct amounts received on disposals	102,413,934	295,197,205
8.	Deduct amortization of premium, depreciation and proportional amortization	991,347	5,116,897
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	6,763,655	36,532,153
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,574,430,564	2,593,725,262
12.	Deduct total nonadmitted amounts	29,813,140	29,861,087
13.	Statement value at end of current period (Line 11 minus Line 12)	2,544,617,424	2,563,864,175

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	7,134,141,335	7,075,889,537
2.	Cost of bonds and stocks acquired	356,394,646	1,258,285,556
3.	Accrual of discount	8,533,532	29,529,431
4.	Unrealized valuation increase/(decrease)	17,283,652	52,808,975
5.	Total gain (loss) on disposals	1,287,418	20,277,306
6.	Deduct consideration for bonds and stocks disposed of	301,321,810	1,259,018,311
7.	Deduct amortization of premium	407,063	2,699,736
8.	Total foreign exchange change in book/adjusted carrying value	587,576	(7,364,187)
9.	Deduct current year's other than temporary impairment recognized	5,134,857	33,567,237
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)	7,211,364,429	7,134,141,335
12.	Deduct total nonadmitted amounts	21,118,771	14,331,539
13.	Statement value at end of current period (Line 11 minus Line 12)	7,190,245,658	7,119,809,795

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
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	765,983,159	29,521,455	12,143,643	(9,842,910)	773,518,060	0	0	765,983,159
2. NAIC 2 (a)	1,033,368,949	35,894,755	36,432,668	(21,120,804)	1,011,710,232	0	0	1,033,368,949
3. NAIC 3 (a)	135,247,594	1,968,146	20,237,728	42,548,051	159,526,064	0	0	135,247,594
4. NAIC 4 (a)	50,372,132	246,662	5,075,946	(11,678,022)	33,864,825	0	0	50,372,132
5. NAIC 5 (a)	97,506,585	1,390,898	23,765,844	(733,456)	74,398,184	0	0	97,506,585
6. NAIC 6 (a)	5,574,317	18,120	168,500	(1,378,698)	4,045,239	0	0	5,574,317
7. Total ICO	2,088,052,736	69,040,037	97,824,330	(2,205,839)	2,057,062,604	0	0	2,088,052,736
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	3,479,277,865	273,126,691	195,151,329	5,379,540	3,562,632,767	0	0	3,479,277,865
9. NAIC 2	263,755,649	1,320,891	4,736,738	1,793,664	262,133,467	0	0	263,755,649
10. NAIC 3	9,159,878	156	277,432	(1,797,721)	7,084,881	0	0	9,159,878
11. NAIC 4	4,335,331	0	212,850	(29,169)	4,093,313	0	0	4,335,331
12. NAIC 5	4,175,845	0	246,676	124,149	4,053,318	0	0	4,175,845
13. NAIC 6	1,755,030	0	28,843	(19,877)	1,706,309	0	0	1,755,030
14. Total ABS	3,762,459,598	274,447,739	200,653,869	5,450,586	3,841,704,055	0	0	3,762,459,598
PREFERRED STOCK								
15. NAIC 1	7,012,502	0	452,570	212,576	6,772,508	0	0	7,012,502
16. NAIC 2	143,398,869	0	1,000,000	278,339	142,677,208	0	0	143,398,869
17. NAIC 3	7,790,400	0	0	(3,853,234)	3,937,166	0	0	7,790,400
18. NAIC 4	8,034,513	2,999,999	0	(30,359)	11,004,153	0	0	8,034,513
19. NAIC 5	152,411,642	9,333,576	0	6,839,989	168,585,207	0	0	152,411,642
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	318,647,926	12,333,574	1,452,570	3,447,311	332,976,242	0	0	318,647,926
22. Total ICO, ABS & Preferred Stock	6,169,160,260	355,821,350	299,930,768	6,692,058	6,231,742,900	0	0	6,169,160,260

(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 $ 5,824,395 ; NAIC 2 $ 0 ; NAIC 3 $ 4,078 NAIC 4 $ 37,204 ; NAIC 5 $ 3,226,806 ; 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	8,925,872	XXX	8,929,475	84,442	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	4,925,804	3,246,980
2.	Cost of short-term investments acquired	4,258,288	4,886,936
3.	Accrual of discount	72,852	49,399
4.	Unrealized valuation increase/(decrease)	(111,046)	3,910
5.	Total gain (loss) on disposals	0	9,367
6.	Deduct consideration received on disposals	220,027	3,270,788
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)	8,925,872	4,925,804
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	8,925,872	4,925,804

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)	(12,610,102)
2.	Cost Paid/(Consideration Received) on additions	(2,961,034)
3.	Unrealized Valuation increase/(decrease)	6,780,063
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(529,252)
6.	Considerations received/(paid) on terminations	(529,252)
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	(568,710)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(9,359,783)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(9,359,783)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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)

NONE

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	(9,359,783)	
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)		(9,359,783)
4.	Part D, Section 1, Column 6	452,895	
5.	Part D, Section 1, Column 7	(9,812,678)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(9,359,783)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(9,359,783)
10.	Part D, Section 1, Column 9	452,895	
11.	Part D, Section 1, Column 10	(9,812,678)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,784,533	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	4,784,533	
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	432,638,301	351,519,902
2.	Cost of cash equivalents acquired	500,434,752	4,339,453,846
3.	Accrual of discount	3,563	67,918
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	687,973,324	4,258,077,367
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	4,561	(325,998)
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)	245,107,853	432,638,301
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	245,107,853	432,638,301

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
05461ZZA4	Stuart	FL		03/20/2025	8.302	26,759,561	0	40,728,962
87332ZZZ4	Colorado Springs	CO		02/25/2025	5.523	60,500,000	0	98,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						87,259,561	0	138,728,962
0899999. Total Mortgages in good standing						87,259,561	0	138,728,962
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						87,259,561	0	138,728,962

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
165421ZZ4	Cape Cod	MA		05/06/2016		214,012	0	0	0	0	0	0	214,012	214,012	0	0	0
256112ZZ9	Cincinnati	OH		12/04/2018		93,159	0	0	0	0	0	0	93,159	93,159	0	0	0
353555ZZ1	Franklin	TN		12/03/2020		115,190	0	0	0	0	0	0	115,190	115,190	0	0	0
47642ZZZ3	Columbus	OH		11/20/2020		76,824	0	0	0	0	0	0	76,824	76,824	0	0	0
682544ZZ7	Cincinnati	OH		12/04/2018		93,159	0	0	0	0	0	0	93,159	93,159	0	0	0
797241ZB5	Miramar Beach	FL		06/19/2019		63,911	0	0	0	0	0	0	63,911	63,911	0	0	0
797241ZZ2	Miramar Beach	FL		11/01/2018		171,879	0	0	0	0	0	0	171,879	171,879	0	0	0
86613ZZZ6	Lakeland	FL		08/18/2021		333,333	0	0	0	0	0	0	333,333	333,333	0	0	0
0299999. Mortgages with partial repayments						1,161,467	0	0	0	0	0	0	1,161,467	1,161,467	0	0	0
05461ZZZ9	Stuart	FL		03/25/2022	03/20/2025	37,350,000	0	0	0	0	0	0	37,350,000	37,350,000	0	0	0
0399999. Mortgages disposed						37,350,000	0	0	0	0	0	0	37,350,000	37,350,000	0	0	0
0599999 - Totals						38,511,467	0	0	0	0	0	0	38,511,467	38,511,467	0	0	0

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
000000-00-0	Andalusian Credit Company, LLC	Short Hills	NJ	ACC, LLC		11/14/2023	2	0	1,496,625	0	0	2.870
000000-00-0	Carlyle Revolving Loan Fund II, LP	Georgetown	CYM	Carlyle Revolving Loan II GP, L.P.		02/15/2024	2	0	20,349	0	0	1.670
000000-00-0	Centre Lane Credit Partners III, LP	Wilmington	DE	Centre Lane Credit Partners III GP, LLC		06/24/2024	2	0	1,036,008	0	0	2.350
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Gryphon Mezzanine Partners II, L.P		12/20/2019	2	0	936	0	0	18.500
000000-00-0	Nassau Private Credit Onshore Fund, LP	Darien	CT	Nassau Private Credit GP LLC		03/08/2022	2	0	158,246	0	0	14.290
000000-00-0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit General Partners, LP		11/28/2018	2	0	20,824	0	0	3.550
000000-00-0	Platinum Credit Opportunities Fund-O, LP	Beverly Hills	CA	Platinum Credit Opportunities Partners, L.P.,		09/22/2023	2	0	258,848	0	0	2.910
000000-00-0	Stonehenge REV VI, LLC	Columbus	OH	Stonehenge Capital, LLC		08/18/2022	2	0	836,495	0	0	9.091
000000-00-0	Yukon Capital Partners II, LP	Minneapolis	MN	Yukon Partners II, LLC		07/17/2014	2	0	1,876	0	0	0.990
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners III, LLC		07/18/2017	2	0	428	0	0	0.000
000000-00-0	Yukon Capital Partners IV, LP	Minneapolis	MN	Yukon Partners IV, LLC		12/21/2021	2	0	32,989	0	0	1.790
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated								0	3,863,625	0	0	XXX
000000-00-0	A&M Capital Partners III, LP	Greenwich	CT	A&M Capital-GP III, LP		12/16/2022	3	0	780,006	0	0	0.451
000000-00-0	Allos IV-Q, LP	Cincinnati	OH	ALLOS Venture Management Company, LTD		02/17/2022	3	0	320,000	0	0	13.092
000000-00-0	Ardlussa Opportunities Fund I, LP	Cincinnati	OH	Ardlussa Opportunities I GP, LLC		03/31/2025	1	1,250,000	0	0	0	2.330
000000-00-0	BlackRock Secondaries & Liquidity Solutions II, LP	Princeton	NJ	BlackRock Secondaries & Liquidity Solutions II (GENPAR), LP		03/26/2025	3	2,500,000	0	0	0	0.250
000000-00-0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities Associ		02/08/2019	1	0	28,869	0	0	0.182
000000-00-0	Broad Sky Partners, LP	New York	NY	Broad Sky Partners GP LLC		08/05/2024	1	0	210,674	0	0	1.430
000000-00-0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Fund Management, LLC		04/29/2013	3	0	33,434	0	0	1.005
000000-00-0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II, LLC		09/18/2017	3	0	33,455	0	0	4.519
000000-00-0	Corsair Assist Investors, LP	New York	NY	Corsair Assist Management, LP		05/25/2018	3	0	17,117	0	0	9.318
000000-00-0	Corsair Boomer Investors, LP	New York	NY	Corsair Boomer Management, LP		06/25/2018	3	0	5,898	0	0	6.263
000000-00-0	Corsair Indigo Investors, LP	New York	NY	Corsair Indigo Management, LP		12/07/2020	3	0	23,971	0	0	5.993
000000-00-0	Corsair Riva, LP	New York	NY	Corsair Riva Management, L.L.C.		03/24/2025	1	564,415	0	0	0	0.480
000000-00-0	Corsair VI FS Capital Partners, LP	New York	NY	Corsair VI Management, LLC		10/25/2022	1	0	133,109	0	0	3.397
000000-00-0	Cross Creek Capital III, LP	Salt Lake City	UT	Cross Creek Capital III GP, LP		03/09/2021	3	0	60,000	0	0	1.696
000000-00-0	eGateway Capital Partners II, LP	Covington	KY	eGateway Capital Partners II GP, LLC		07/23/2024	3	0	26,355	0	0	1.061
000000-00-0	Foresite Capital Fund IV, LP	San Francisco	CA	Foresite Capital Management IV,		04/16/2018	3	0	204,492	0	0	0.648
000000-00-0	Foresite Capital Fund VI, LP	San Francisco	CA	Foresite Capital Management VI,		09/02/2022	3	0	22,391	0	0	0.546
000000-00-0	GDA Luma Special Opportunities Fund, LP	Miami	FL	GDA Luma Special Opportunities GP, LLC		01/17/2025	3	4,000,000	0	0	0	1.520
000000-00-0	Goldner Hawn Fund VII L.P	Minneapolis	MN	Goldner Hawn GP, LLC		04/29/2019	3	0	19,825	0	0	1.603
000000-00-0	GreyLion Capital II, LP	New York	NY	GreyLion Capital II GP LLP		02/28/2018	3	0	10,737	0	0	0.429
000000-00-0	GreyLion Capital III, LP	New York	NY	GreyLion Capital III GP LLP		12/14/2021	3	0	1,328,740	0	0	1.170
000000-00-0	Guidepost Growth Equity III-A, LP	Boston	MA	Guidepost Growth Management III, LP		10/08/2021	3	0	75,000	0	0	2.074
000000-00-0	Guidepost Growth Equity IV-A, LP	Boston	MA	Guidepost Growth Equity IV GP, L.P.		10/23/2024	3	0	840,000	0	0	2.611
000000-00-0	HighVista Private Equity X, LP	Boston	MA	HighVista GP LLC		04/18/2024	1	0	600,000	0	0	1.820
000000-00-0	Madison River Capital I-A, LP	New York	NY	Madison River Capital I GP, LLC		09/09/2024	1	0	54,273	0	0	2.250
000000-00-0	ManchesterStory Discovery Fund II, LP	Des Moines	IA	ManchesterStory GP2, LLC		12/17/2021	1	0	227,345	0	0	2.000
000000-00-0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory GP1, LLC		03/23/2017	3	0	19,027	0	0	1.088
000000-00-0	MDI Aggregator, LP	Tempe	AZ	Truarc Fund IV GP, LLC		09/01/2022	3	0	184,049	0	0	2.765
000000-00-0	Mercato Partners Traverse IV QP, LP	Santa Clara	CA	Mercato Partners Traverse IV GP, LLC		12/23/2022	1	0	700,000	0	0	1.142
000000-00-0	MGG Structured Solutions Fund II, LP	New York	NY	MGG Investment Group GP LLC		02/22/2024	3	0	90,553	0	0	2.740
000000-00-0	Narya Capital Fund I, L.P.	Cincinnati	OH	Narya Capital Fund I, L.P.		03/20/2020	3	0	107,605	0	0	1.969
000000-00-0	NB Dyal V US Investors, LP	New York	NY	NB Dyal Associates V, LP		12/10/2020	3	0	337,500	0	0	0.141
000000-00-0	NB Secondary Opportunities Fund III, LP	New York	NY	NB Secondary Opportunities Associates II		05/23/2013	3	0	17,500	0	0	0.295
000000-00-0	NB Secondary Opportunities Fund IV, LP	New York	NY	NB Secondary Opportunities Associates IV		04/19/2017	3	0	25,000	0	0	0.197
000000-00-0	NB Secondary Opportunities Fund V, LP	New York	NY	NB Secondary Opportunities Associates V GP LLC		03/21/2022	3	0	331,250	0	0	2.000
000000-00-0	NB Strategic Capital II, LP	New York	NY	NB Strategic Capital Associates LP		09/30/2024	3	0	1,143,075	0	0	0.000
000000-00-0	NewSpring Health Capital IV, LP	Riverside	CT	NSH IV GP, LLC		12/16/2022	3	0	225,000	0	0	2.772
000000-00-0	Nutraceutical Investco, LP	Riverside	CT	M&S GP LLC		10/18/2019	3	0	7,159	0	0	2.123
000000-00-0	Paladin Cyber Co-Invest Fund, LLC	Washington	DC	Paladin Capital Cyber Group, LLC		09/23/2022	3	0	18,503	0	0	6.170
000000-00-0	Paladin Cyber Fund II, LP	Washington	DC	Paladin Capital Cyber Group, LLC		10/06/2021	3	0	172,096	0	0	2.463
000000-00-0	PCP Dental III, LP	Montreal	CAN	PCP Dental GP Inc.		11/30/2023	1	0	263,142	0	0	12.608
000000-00-0	PCP MSP II, LP	Toronto	CAN	PCP MSP GP INC		09/28/2023	3	0	302,596	0	0	1.355
000000-00-0	Portage Capital Solutions US Fund I, LP	Wilmington	DE	Portage Capital Solutions GP Inc.		12/16/2024	3	0	585,429	0	0	0.975

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
000000-00-0	Private Equity Solutions SCSp	Munsbach	LUX	DWS Investment S.A.		12/16/2019	1	0	104,878	0	0	1.430
000000-00-0	RCG Equity Fund II, LP	Wilmington	DE	RCG II GP, L.P.		03/26/2024	1	0	129,985	0	0	2.986
000000-00-0	Refinery Venture Fund II, LP	Cincinnati	OH	Refinery Management, LLC		02/19/2021	3	0	140,000	0	0	9.211
000000-00-0	Refinery Venture Fund III, LP	Cincinnati	OH	Refinery Ventures III GP, LLC		12/04/2024	3	0	100,000	0	0	22.222
000000-00-0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP		11/01/2018	1	0	11,876	0	0	0.125
000000-00-0	Searchlight Capital CF SPK, LP	Wilmington	DE	Searchlight Capital Partners CF SPK GP, L.P.		11/14/2023	1	0	5,218	0	0	0.860
000000-00-0	Second Alpha Partners V, LP	New York	NY	Second Alpha Partners V GP, LLC		03/08/2023	3	0	402,032	0	0	2.960
000000-00-0	Silver Oak Crown SPV, LP	Wilmington	DE	Silver Oak Crown SPV GP, L.P		01/23/2025	3	4,044,530	18,501	0	0	1.930
000000-00-0	Snow Phipps II, LP	Wilmington	DE	Snow Phipps GP II, L.P.		01/08/2010	3	0	15,948	0	0	0.875
000000-00-0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps GP III, LLC		06/08/2016	3	0	16,621	0	0	0.467
000000-00-0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, GP LP		08/19/2013	3	0	16,489	0	0	0.735
000000-00-0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, GP LP		08/19/2013	3	0	16,934	0	0	0.733
000000-00-0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III GP, LP		11/20/2018	1	0	952,586	0	0	0.677
000000-00-0	Solamere Series IV Flagship Fund, LP	Boston	MA	Solamere Series IV Leaders Fund GP, LP		06/28/2023	1	0	93	0	0	0.357
000000-00-0	Solas Basking Holdings, LLC	Chattanooga	TN	Solas BioVentures Emerging Healthcare GP, LLC		10/30/2023	1	0	15,000	0	0	44.400
000000-00-0	Solas Tvardi Sidecar, LLC	Chattanooga	TN	Tvardi Therapeutics, Inc		12/04/2024	1	5,037,500	0	0	0	37.380
000000-00-0	Solas Vesalio Sidecar, LLC	Chattanooga	TN	Solas Vesalio Sidecar, LLC		12/27/2022	3	0	4,424	0	0	3.951
000000-00-0	StepStone VC Global Partners XI-B, LP	Owings Mills	MD	StepStone VC General Partner XI LP		12/18/2023	3	0	652,203	0	0	0.500
000000-00-0	StepStone VC Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities General Partner		01/22/2018	3	0	50,000	0	0	0.275
000000-00-0	StepStone VC Opportunities VII, LP	Owings Mills	MD	Greenspring Opportunities VII, L.P.		12/16/2022	3	0	325,291	0	0	0.500
000000-00-0	StepStone VC Secondaries Fund V, LP	Owings Mills	MD	Greenspring Secondaries General Partner V, LP		10/29/2021	3	0	117,530	0	0	0.200
000000-00-0	The Ohio Institutional Impact Fund, LP	Wilmington	DE	TOF-B GP Partners I, LLC		06/25/2024	3	0	350,000	0	0	45.482
000000-00-0	TPG GP Solutions, LP	Fort Worth	TX	TPG GP Solutions GenPar, L.P.		09/30/2024	3	0	261,612	0	0	0.260
000000-00-0	Trilantic Capital Partners Prime, LP	New York	NY	Trilantic Capital Partners Associates Prime L.P.		10/06/2023	3	0	4,605	0	0	0.550
000000-00-0	Trilantic Capital Partners VII-A (North America), LP	New York	NY	Trilantic Capital Partners Associates VII L.P.		05/15/2024	3	0	97,251	0	0	3.711
000000-00-0	Tritium III, LP	Austin	TX	Tritium III GP, LLC		02/14/2023	1	0	790,369	0	0	1.370
000000-00-0	TruArc Fund IV, LP	New York	NY	Truarc Fund IV GP, LLC		04/15/2022	1	0	21,622	0	0	0.897
000000-00-0	Vault Fund I, LP	Boulder	CO	VAULT FUND I GP LLC		09/26/2022	1	0	157,970	0	0	6.676
000000-00-0	Viewpoint Ventures Fund I, LP	New York	NY	Viewpoint Ventures Fund I GP, LLC		04/24/2023	1	0	118,365	0	0	1.972
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								17,396,445	14,482,577	0	0	XXX
000000-00-0	Al. Neyer Industrial Fund II-Q, LLC	Cincinnati	OH	AL. Neyer Fund Manager, LLC		06/17/2022		0	237,500	0	0	3.306
000000-00-0	Hillpointe Workforce Housing Partnership IV, LP	Charlotte	NC	Hillpointe Fund IV GP, LLC		09/15/2022		0	200,000	0	0	0.781
000000-00-0	Hillpointe Workforce Housing Partnership V, LP	Charlotte	NC	HILLPOINTE FUND V GP, LLC		02/18/2025		350,000	350,000	0	0	0.580
000000-00-0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P		08/23/2019		0	31,910	0	0	6.532
000000-00-0	Lubert-Adler Workforce Housing Fund II-MB, LP	Philadelphia	PA	Lubert-Adler Group WH II-MB, L.P.		10/19/2023		0	4,500,000	0	0	6.711
000000-00-0	NB Real Estate Secondary Opportunities Fund, LP	New York	NY	NB Real Estate Secondary Opportunities A		12/05/2018		0	167,310	0	0	1.578
000000-00-0	NB Real Estate Secondary Opportunities Fund II, LP	New York	NY	NB Real Estate Secondary Associates Fund II, LP		06/23/2023		0	779,661	0	0	1.250
000000-00-0	PC Nola PO Co-Investors, LP	Philadelphia	PA	Lubert-Adler Group PC NOLA-PO		09/10/2024		0	1,540,251	0	0	11,442.000
000000-00-0	PRCP-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners Managers, LP		08/22/2016		0	19,312,000	0	0	80.000
000000-00-0	PRCP-AZ Arcadia Cove Partners, LP	Phoenix	AZ	PRCP-AZ Arcadia Cove Partners Managers,		08/05/2020		0	363,200	0	0	73.940
000000-00-0	PRCP-AZ Sweetwater Partners, LP	Phoenix	AZ	PRCP-AZ Sweetwater Partners Managers, LP		01/18/2023		0	391,200	0	0	80.000
000000-00-0	PRCP-CO Spyglass Creek, LP	Denver	CO	PRCP-CO Spyglass Creek Managers, LP		10/23/2019		0	600,800	0	0	80.000
000000-00-0	PRCP-Dallas Four Partners, LP	Lewisville	TX	PRCP-Dallas Four Partners Managers, LP		11/06/2015		0	1,188,321	0	0	80.000
000000-00-0	PRCP-Everett Partners, L.P.	Seattle	WA	PRCP-Everett Partners Managers, LP		07/21/2016		0	49,766	0	0	86.400
000000-00-0	PRCP-FL Gainesville Partners, LP	Gainesville	FL	PRCP-FL Gainesville Partners Managers, LP		08/26/2024		0	483,700	0	0	70.000
000000-00-0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners Managers, LP		10/15/2015		0	119,578	0	0	80.000
000000-00-0	PRCP-Murietta Partners, LP	Phoenix	AZ	PRCP-Murietta Partners Managers, LP		05/15/2018		0	262,400	0	0	80.000
000000-00-0	PRCP-NC University Ridge Partners, LP	Durham	NC	PRCP-NC University Ridge Managers, LP		12/23/2020		0	529,600	0	0	80.000
000000-00-0	PRCP-NC Wilmington Partners II, LP	Wilmington	NC	PRCP-NC Wilmington Partners II Managers,		05/08/2018		0	97,220	0	0	8,000.000
000000-00-0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	PRCP-Orlando Sanford Landing Partners Ma		12/18/2019		0	112,800	0	0	80.000
000000-00-0	PRCP-Orlando Whisper Lake Partners, LP	Orlando	FL	PRCP-Orlando Whisper Lake Partners Manag		12/18/2019		0	201,600	0	0	80.000
000000-00-0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners Managers, LP		04/20/2017		0	58,640	0	0	80.000

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
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated								350,000	31,577,458	0	0	XXX
58551T-AA-5	MELLON CAP IV 6.244 06/29/49 1	Pittsburgh	PA	Goldman Sachs	2.A FE	01/01/2025		4,867,476	0	0	0	1.400
2999999. Capital Notes - Unaffiliated								4,867,476	0	0	0	XXX
000000-00-0	Global Premier Finance Company LOC-Subsidiary	Cincinnati	OH	Global Premier Finance Company Board of Directors		02/01/1999		0	764,928	0	0	100.000
3499999. Non-collateral Loans - Affiliated								0	764,928	0	0	XXX
000000-00-0	Georgia Tax Credit Fund GA II, LLC	Atlanta	GA	Georgia Tax Credit Fund GA II, LLC		05/02/2024		0	835,662	0	0	58.010
3999999. Qualifying State Tax Credit Investments - Unaffiliated								0	835,662	0	0	XXX
97122M-AC-4	WILLOW TREE CAPITAL SUB 04/11/2038	New York	NY	WILLOW TREE CAPITAL SUB		05/10/2024		0	297,651	0	0	0.000
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								0	297,651	0	0	XXX
031929-AC-6	AMMC CLO 2024-31A SUB 02/20/2038	George Town	CYM	Natixis		01/16/2025		35,100,000	0	0	0	0.000
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated								35,100,000	0	0	0	XXX
00165V-AG-7	ALP 2024-1A SUB 10/15/2036	Wilmington	DE	ALP 2024-1A SUB		10/23/2024		0	1,500,000	0	0	0.000
63946W-AB-0	NB DIRECT ACCESS INSURANCE SPV II	Wilmington	DE	NB DIRECT ACCESS INS SPV II SUB REV 0.00 09/25/2029		09/24/2024		0	264,335	0	0	0.000
62879W-10-7	NBPBN 2022-1 SUB 04/15/2037	New York	NY	NBPBN 2022-1		12/19/2022		0	405,843	0	0	0.000
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated								0	2,170,179	0	0	XXX
6899999. Total - Unaffiliated								22,613,921	53,227,152	0	0	XXX
6999999. Total - Affiliated								35,100,000	764,928	0	0	XXX
7099999 - Totals								57,713,921	53,992,080	0	0	XXX

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	Carlyle Revolving Loan Fund II, LP	Georgetown	CYM	Return of Capital	02/15/2024	02/14/2025	20,349	0	0	0	0	0	0	20,349	20,349	0	0	0	31,468
000000-00-0	Centre Lane Credit Partners III, LP	Wilmington	DE	Return of Capital	06/24/2024	02/05/2025	17,986	0	0	0	0	0	0	17,986	17,986	0	0	0	0
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Adjustment	12/20/2019	03/25/0311	(95,799)	0	0	0	0	0	0	(95,799)	(95,799)	0	0	0	0
000000-00-0	Nassau Private Credit Onshore Fund, LP	Darien	CT	Return of Capital	03/08/2022	02/07/2025	421,537	0	0	0	0	0	0	421,537	421,537	0	0	0	0
000000-00-0	Northcreek Mezzanine Fund II, LP	Cincinnati	OH	Return of Capital	01/31/2014	01/06/2025	6,810	0	0	0	0	0	0	6,810	6,810	0	0	0	193,012
000000-00-0	Northcreek Mezzanine Fund III, L.P.	Cincinnati	OH	Return of Capital	09/10/2019	01/24/2025	59,995	0	0	0	0	0	0	59,995	59,995	0	0	0	138,293
000000-00-0	PineBridge Private Credit Feeder, LP	New York	NY	Return of Capital	11/28/2018	02/19/2025	27,448	0	0	0	0	0	0	27,448	27,448	0	0	0	35,427
000000-00-0	Platinum Credit Opportunities Fund-O, LP	Beverly Hills	CA	Return of Capital	09/22/2023	03/12/2025	1,241,174	0	0	0	0	0	0	1,241,174	1,241,174	0	0	0	79,497
000000-00-0	SAAS Capital Fund III (B) LP	Cincinnati	OH	Return of Capital	08/26/2020	02/27/2025	603,193	0	0	0	0	0	0	603,193	603,193	0	0	0	80,822
000000-00-0	Star Mountain Strategic Credit Income Fund IV, LP	New York	NY	Return of Capital	06/15/2023	02/07/2025	253,800	0	0	0	0	0	0	253,800	253,800	0	0	0	0
000000-00-0	TTGA SBIC Pioneer Feeder Fund, LP	New York	NY	Adjustment	05/25/2021	03/31/2025	54,125	0	0	0	0	0	0	54,125	54,125	0	0	0	46,233

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	Yukon Capital Partners II, LP	Minneapolis	MN	Return of Capital	07/17/2014	02/12/2025	74,183	0	0	0	0	0	0	74,183	74,183	0	0	0	0
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Return of Capital	07/18/2017	01/10/2025	231	0	0	0	0	0	0	231	231	0	0	0	(36,956)
000000-00-0	Yukon Capital Partners IV, LP	Minneapolis	MN	Return of Capital	12/21/2021	02/12/2025	92,479	0	0	0	0	0	0	92,479	92,479	0	0	0	0
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated							2,777,512	0	0	0	0	0	0	2,777,512	2,777,512	0	0	0	567,796
000000-00-0	BGP Bravo Aggregator VI, LLC	New York	NY	Adjustment	05/25/2023	03/31/2025	1	0	0	0	0	0	0	1	1	0	0	0	8,131
000000-00-0	BharCap Partners II, LP	Wilmington	DE	Return of Capital	03/08/2024	03/06/2025	1,507,498	0	0	0	0	0	0	1,507,498	1,507,498	0	0	0	76,695
000000-00-0	Blackstone Tactical Opportunities III, LP	New York	NY	Return of Capital	02/08/2019	03/18/2025	255,584	0	0	0	0	0	0	255,584	255,584	0	0	0	384,983
000000-00-0	Broad Sky Partners, LP	New York	NY	Return of Capital	08/05/2024	03/20/2025	69,667	0	0	0	0	0	0	69,667	69,667	0	0	0	4,977
000000-00-0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Return of Capital	04/29/2013	03/10/2025	16,717	0	0	0	0	0	0	16,717	16,717	0	0	0	0
000000-00-0	Corsair V Financial Services Capital Partners LP	New York	NY	Return of Capital	06/25/2018	03/24/2025	564,415	0	0	0	0	0	0	564,415	564,415	0	0	0	0
000000-00-0	Energy Impact Fund II, LP	New York	NY	Adjustment	03/20/2020	03/31/2025	5,563	0	0	0	0	0	0	5,563	5,563	0	0	0	(5,563)
000000-00-0	Fort Washington Private Equity Investors X, LP	Cincinnati	OH	Return of Capital	09/13/2021	03/31/2025	121,500	0	0	0	0	0	0	121,500	121,500	0	0	0	371,000
000000-00-0	Gallant Capital Partners II, LP	Los Angeles	CA	Return of Capital	01/25/2024	01/09/2025	30,715	0	0	0	0	0	0	30,715	30,715	0	0	0	0
000000-00-0	GDA Luma Special Opportunities Fund, LP	Miami	FL	Return of Capital	01/17/2025	03/17/2025	348,964	0	0	0	0	0	0	348,964	348,964	0	0	0	0
000000-00-0	GreyLion Capital II, LP	New York	NY	Return of Capital	02/28/2018	03/11/2025	178,713	0	0	0	0	0	0	178,713	178,713	0	0	0	594,362
000000-00-0	GreyLion Capital III, LP	New York	NY	Return of Capital	12/14/2021	01/02/2025	220,130	0	0	0	0	0	0	220,130	220,130	0	0	0	1,517
000000-00-0	Gryphon Partners V, L.P.	San Francisco	CA	Return of Capital	08/29/2018	03/27/2025	64,523	0	0	0	0	0	0	64,523	64,523	0	0	0	5,972
000000-00-0	Gryphon Partners VI, LP	San Francisco	CA	Return of Capital	09/27/2021	03/31/2025	213,165	0	0	0	0	0	0	213,165	213,165	0	0	0	0
000000-00-0	Lamark Aggregator, LP	Boca Raton	FL	Return of Capital	11/22/2021	02/27/2025	25,972	0	0	0	0	0	0	25,972	25,972	0	0	0	0
000000-00-0	Linden Structured Capital Fund II, LP	Chicago	IL	Return of Capital	11/26/2024	02/05/2025	1,063,276	0	0	0	0	0	0	1,063,276	1,063,276	0	0	0	0
000000-00-0	Madison River Capital I-A, LP	New York	NY	Return of Capital	09/09/2024	03/03/2025	401,211	0	0	0	0	0	0	401,211	401,211	0	0	0	21,997
000000-00-0	ManchesterStory Discovery Fund II, LP	Des Moines	IA	Return of Capital	12/17/2021	03/06/2025	17,619	0	0	0	0	0	0	17,619	17,619	0	0	0	0
000000-00-0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	Return of Capital	03/23/2017	01/14/2025	1,832	0	0	0	0	0	0	1,832	1,832	0	0	0	0
000000-00-0	NB Dyal IV US Investors, LP	New York	NY	Adjustment	06/11/2018	03/31/2025	24,455	0	0	0	0	0	0	24,455	24,455	0	0	0	(24,455)
000000-00-0	NB Dyal V US Investors, LP	New York	NY	Return of Capital	12/10/2020	02/27/2025	168,712	0	0	0	0	0	0	168,712	168,712	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund III, LP	New York	NY	Return of Capital	05/23/2013	02/21/2025	34,643	0	0	0	0	0	0	34,643	34,643	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund IV, LP	New York	NY	Return of Capital	04/19/2017	03/28/2025	102,719	0	0	0	0	0	0	102,719	102,719	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund V, LP	New York	NY	Return of Capital	03/21/2022	01/29/2025	90,227	0	0	0	0	0	0	90,227	90,227	0	0	0	0
000000-00-0	NB Strategic Capital, LP	New York	NY	Return of Capital	03/05/2020	03/19/2025	230,895	0	0	0	0	0	0	230,895	230,895	0	0	0	0
000000-00-0	River Cities Capital Fund VI, LP	Cincinnati	OH	Return of Capital	02/15/2018	03/19/2025	26,593	0	0	0	0	0	0	26,593	26,593	0	0	0	1,303,069
000000-00-0	Snow Phipps I, LP	Wilmington	DE	Return of Capital	02/06/2007	03/27/2025	86,682	0	0	0	0	0	0	86,682	86,682	0	0	0	0
000000-00-0	Snow Phipps III, L.P.	Wilmington	DE	Return of Capital	06/08/2016	02/06/2025	279,811	0	0	0	0	0	0	279,811	279,811	0	0	0	458,092
000000-00-0	Solamere Capital Fund II, LP	Boston	MA	Return of Capital	08/19/2013	03/21/2025	8,379	0	0	0	0	0	0	8,379	8,379	0	0	0	75,415
000000-00-0	Solamere Capital Fund II-A, LP	Boston	MA	Return of Capital	08/19/2013	03/31/2025	16,934	0	0	0	0	0	0	16,934	16,934	0	0	0	19,145
000000-00-0	Solamere Capital Fund III, LP	Boston	MA	Return of Capital	11/20/2018	02/26/2025	483,159	0	0	0	0	0	0	483,159	483,159	0	0	0	614,929
000000-00-0	StepStone VC Global Partners IX-B, LP	Owings Mills	MD	Return of Capital	02/08/2019	03/13/2025	99,032	0	0	0	0	0	0	99,032	99,032	0	0	0	(99,032)
000000-00-0	StepStone VC Global Partners VIII, L.P.	Owings Mills	MD	Return of Capital	07/14/2017	01/24/2025	86,511	0	0	0	0	0	0	86,511	86,511	0	0	0	0
000000-00-0	StepStone VC Secondaries Fund V, LP	Owings Mills	MD	Return of Capital	10/29/2021	03/28/2025	33,580	0	0	0	0	0	0	33,580	33,580	0	0	0	0
000000-00-0	TCP SBS Co-Invest, LP	New York	NY	Adjustment	06/03/2024	03/31/2025	135,725	0	0	0	0	0	0	135,725	135,725	0	0	0	0
000000-00-0	Trilantic Capital Partners VII-A (North America), LP	New York	NY	Return of Capital	05/15/2024	01/19/2025	11,419	0	0	0	0	0	0	11,419	11,419	0	0	0	0
000000-00-0	TruArc Fund IV, LP	New York	NY	Return of Capital	04/15/2022	02/06/2025	255,907	0	0	0	0	0	0	255,907	255,907	0	0	0	377,807
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							7,282,449	0	0	0	0	0	0	7,282,449	7,282,449	0	0	0	4,189,040
000000-00-0	Hillpointe Workforce Housing Partnership II, LP	Charlotte	NC	Return of Capital	11/03/2020	01/23/2025	312,060	0	0	0	0	0	0	312,060	312,060	0	0	0	0
000000-00-0	Hillpointe Workforce Housing Partnership III, LP	Charlotte	NC	Return of Capital	10/04/2021	02/10/2025	229,898	0	0	0	0	0	0	229,898	229,898	0	0	0	0
000000-00-0	LCN NA Fund III-D, LP	New York	NY	Return of Capital	08/23/2019	01/31/2025	58,627	0	0	0	0	0	0	58,627	58,627	0	0	0	102,572
000000-00-0	NB Real Estate Secondary Opportunities Fund, LP	New York	NY	Return of Capital	12/05/2018	03/28/2025	167,310	0	0	0	0	0	0	167,310	167,310	0	0	0	0
000000-00-0	NB Real Estate Secondary Opportunities Fund II, LP	New York	NY	Return of Capital	06/23/2023	03/06/2025	271,200	0	0	0	0	0	0	271,200	271,200	0	0	0	57,165

SCHEDULE BA - PART 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
		Location						Change in Book/Adjusted Carrying Value											
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	PRCP-AZ Sweetwater Partners, LP	Phoenix	AZ	Return of Capital	01/18/2023	03/04/2025	75,740	0	0	0	0	0	0	75,740	75,740	0	0	0	0
000000-00-0	PRCP-KY Park Place Partners, LP	Louisville	KY	Return of Capital	04/29/2020	03/20/2025	186,878	0	0	0	0	0	0	186,878	186,878	0	0	0	0
000000-00-0	PRCP-MD Waters Landing Partners, LP	Germantown	MD	Return of Capital	08/05/0819	03/28/2025	228,255	0	0	0	0	0	0	228,255	228,255	0	0	0	0
000000-00-0	PRCP-NC Greensboro Partners, LP	Greensboro	NC	Return of Capital	03/19/2020	03/20/2025	208,476	0	0	0	0	0	0	208,476	208,476	0	0	0	0
000000-00-0	PRCP-NV Hidden Valley Partners, LP	Wilmington	NC	Return of Capital	05/09/2018	03/31/2025	57,405	0	0	0	0	0	0	57,405	57,405	0	0	0	0
000000-00-0	PRCP-NV Villa Serena Partners, LP	Henderson	NV	Return of Capital	03/17/2021	03/03/2025	35,824	0	0	0	0	0	0	35,824	35,824	0	0	0	0
000000-00-0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	Return of Capital	12/18/2019	02/28/2025	130,927	0	0	0	0	0	0	130,927	130,927	0	0	0	0
000000-00-0	PRCP-TX Kingwood, LP	Houston	TX	Return of Capital	11/15/2019	02/26/2025	140,991	0	0	0	0	0	0	140,991	140,991	0	0	0	0
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							2,103,591	0	0	0	0	0	0	2,103,591	2,103,591	0	0	0	159,737
000000-00-0	Charleston Harbor Holding Company, LLC-Subsidiary	Mt Pleasant	SC	Charleston Harbor Holding Company, LLC	09/08/2021	03/31/2025	894,640	0	0	0	0	0	0	894,640	894,640	0	0	0	0
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							894,640	0	0	0	0	0	0	894,640	894,640	0	0	0	0
595622-ZZ-7	MICHAEL TAYLOR SECURITY NT 5.00 09/16/2026	Wellington	FL	Return of Capital	09/30/2021	03/11/2025	125,232	0	0	0	0	0	0	125,232	125,232	0	0	0	10,350
88888Z-ZA-5	TAG INSURANCE HOLDINGS 6.50 10/15/2029	Germantown Hill	IL	Return of Capital	08/19/2022	02/12/2025	185,966	0	0	0	0	0	0	185,966	185,966	0	0	0	95,000
3199999. Collateral Loans - Unaffiliated							311,198	0	0	0	0	0	0	311,198	311,198	0	0	0	105,350
000000-00-0	Global Premier Finance Company LOC-Subsidiary	Cincinnati	OH	Return of Capital	02/01/1999	03/20/2025	1,319,000	0	0	0	0	0	0	1,319,000	1,319,000	0	0	0	578,928
3499999. Non-collateral Loans - Affiliated							1,319,000	0	0	0	0	0	0	1,319,000	1,319,000	0	0	0	578,928
000000-00-0	AMMC CLO 31 UBS WAREHOUSE	George Town	CYM	Dissolution	09/20/2024	02/20/2025	48,660,919	0	0	0	0	0	0	48,660,919	48,660,919	0	0	0	0
378654-AG-2	GLENDOWER SUB NOTE 07/15/2038	New York	NY	Distribution	07/27/2023	01/15/2025	906,536	0	0	0	0	0	0	906,536	906,536	0	0	0	0
55953P-AE-5	MAGNE 2015-16A SUB 0 01/18/28	Georgetown	CYM	Adjustment	01/01/2022	03/31/2025	1,067	0	0	0	0	0	0	1,067	0	0	(1,067)	(1,067)	0
675923-AJ-5	OCT34 2017-1A SUB 0 01/20/2030	New York	NY	Distribution	06/27/2022	02/27/2025	102,194	0	0	0	0	0	0	102,194	27,000	0	(75,195)	(75,195)	0
G8476*-AE-1	STEPSTONE PRIVATE EQUITY LP SECONDARY OPPORTUNITIES	New York	NY	Distribution	06/27/2022	03/31/2025	139,313	0	0	0	0	0	0	139,313	139,313	0	0	0	0
92917T-AE-5	VOYA 2018-2A SUB 0 07/15/2031	New York	NY	Distribution	12/06/2022	01/15/2025	297,807	0	0	0	0	0	0	297,807	57,277	0	(240,531)	(240,531)	0
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							50,107,837	0	0	0	0	0	0	50,107,837	49,791,045	0	(316,792)	(316,792)	0
00173Y-AC-0	AMMC 2022-27A SUB 0 01/20/2036	George Town	CYM	Distribution	12/19/2022	02/26/2025	1,329,379	0	0	0	0	0	0	1,329,379	1,329,379	0	0	0	0
001743-AE-3	AMMC CLO 2016-18A SUB 0 05/26/28	George Town	CYM	Distribution	12/19/2022	02/26/2025	284,907	0	0	0	0	0	0	284,907	284,907	0	0	0	0
00176B-AF-0	AMMC CLO 2013-13A SUB 0 01/24/26	George Town	CYM	Adjustment	12/19/2022	03/31/2025	355	0	0	0	0	0	0	355	0	0	(355)	(355)	0
00176N-AG-2	AMMC CLO 2018-22A SUB 0 04/25/31	George Town	CYM	Distribution	12/19/2022	01/27/2025	1,608,489	0	0	0	0	0	0	1,608,489	1,608,489	0	0	0	0
00176R-AC-2	AMMC CLO 2020-23A SUB 0 10/17/31	George Town	CYM	Distribution	12/19/2022	01/17/2025	1,903,610	0	0	0	0	0	0	1,903,610	3,234,593	0	1,330,982	1,330,982	0
00177K-AC-6	AMMC CLO 2022-25A SUB 0 04/15/2035	George Town	CYM	Distribution	12/19/2022	01/15/2025	2,133,717	0	0	0	0	0	0	2,133,717	2,525,710	0	391,993	391,993	0
00177M-AB-4	AMMC CLO 2021-24A SUB 0 01/20/2035	George Town	CYM	Distribution	12/19/2022	01/21/2025	581,225	0	0	0	0	0	0	581,225	225,665	0	(355,560)	(355,560)	0
00177U-AE-0	AMMC 2023-26A SUB A 0.00 04/15/2036	George Town	CYM	Distribution	03/10/2023	01/15/2025	192,656	0	0	0	0	0	0	192,656	192,656	0	0	0	0
00179T-AB-7	AMMC CLO 2017-21A SUB 0 11/02/30	George Town	CYM	Distribution	12/19/2022	02/03/2025	624,129	0	0	0	0	0	0	624,129	624,129	0	0	0	0
03165Y-AC-4	AMMC 2024-30A SUB 0 01/15/2037	George Town	CYM	Distribution	01/12/2024	01/15/2025	6,872,093	0	0	0	0	0	0	6,872,093	998,064	0	(5,874,030)	(5,874,030)	0
03166J-AC-6	AMMC 2024-28A SUB 0 07/20/2037	George Town	CYM	Distribution	06/18/2024	01/21/2025	26,600,662	0	0	0	0	0	0	26,600,662	26,905,923	0	305,261	305,261	0
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated							42,131,222	0	0	0	0	0	0	42,131,222	37,929,513	0	(4,201,709)	(4,201,709)	0
36831F-AD-7	GCM GROSVENOR DIV LLC 0 11/15/2033	Chicago	IL	Adjustment	01/01/2022	03/31/2025	348,300	0	0	0	0	0	0	348,300	0	0	(348,300)	(348,300)	0
63946W-AB-0	NB DIRECT ACCESS INSURANCE SPV II	Wilmington	DE	Adjustment	09/24/2024	03/31/2025	43,237	0	0	0	0	0	0	43,237	0	0	(43,237)	(43,237)	0
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							391,537	0	0	0	0	0	0	391,537	0	0	(391,537)	(391,537)	0
000000-00-0	Massachusetts Fair Plan Trust	Boston	MA	Distribution	12/31/2024	01/29/2025	4,986	0	0	0	0	0	0	4,986	4,986	0	0	0	0
5699999. Any Other Class of Assets - Unaffiliated							4,986	0	0	0	0	0	0	4,986	4,986	0	0	0	0
6899999. Total - Unaffiliated							62,979,111	0	0	0	0	0	0	62,979,111	62,270,782	0	(708,330)	(708,330)	5,021,923
6999999. Total - Affiliated							44,344,862	0	0	0	0	0	0	44,344,862	40,143,153	0	(4,201,709)	(4,201,709)	578,928
7099999 - Totals							107,323,973	0	0	0	0	0	0	107,323,973	102,413,934	0	(4,910,039)	(4,910,039)	5,600,851

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912828-Z9-4	UNITED STATES TREASURY	03/26/2025	CITIGROUP		1,675,234	1,890,000	3,446	1.A
91282C-GJ-4	UNITED STATES TREASURY	02/18/2025	CITIGROUP		313,648	326,000	630	1.A
91282C-LK-5	UNITED STATES TREASURY	01/03/2025	CITIGROUP		227,785	235,000	2,942	1.A
91282C-MH-1	UNITED STATES TREASURY	02/05/2025	Marketaxess		1,998,326	2,000,000	1,367	1.A
91282C-MS-7	UNITED STATES TREASURY	03/28/2025	Marketaxess		9,991,436	10,000,000	16,848	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					14,206,429	14,451,000	25,233	XXX
Y31714-AP-6	HOUSING & DEVELOPMENT BOARD	03/05/2025	DBS BANK LTD, SINGAPORE		1,123,958	1,116,819	3,661	1.A FE
Y3729W-AM-8	HOUSING & DEVELOPMENT BOARD	03/12/2025	DBS BANK LTD, SINGAPORE		925,074	939,461	3,355	1.A FE
Y3729W-BK-1	HOUSING & DEVELOPMENT BOARD	03/05/2025	DBS BANK LTD, SINGAPORE		2,083,402	2,047,502	7,300	1.A FE
Y3729W-BR-6	HOUSING & DEVELOPMENT BOARD	03/05/2025	UNITED OVERSEAS BANK		1,879,007	1,861,366	18,195	1.A FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					6,011,442	5,965,148	32,511	XXX
05499Z-ZA-0	BBCRV PARTNERS LLC 15.00 4/30/2027	03/01/2025	Various		510,551	510,551	0	5.B GI
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					510,551	510,551	0	XXX
03770D-AE-3	APOLLO DEBT SOLUTIONS BDC	01/13/2025	WELLS FARGO SECURITIES LLC		1,998,200	2,000,000	0	2.C FE
04020E-AH-0	ARES STRATEGIC INCOME FUND	01/13/2025	JP Morgan		2,955,300	3,000,000	0	2.C FE
17288X-AD-6	CITADEL LP	01/15/2025	MORGAN STANLEY CO		2,483,750	2,500,000	0	2.B FE
225655-B*-9	CRESCENT CAPITAL BDC, INC.	02/18/2025	AFG Private Placement		3,000,000	3,000,000	0	2.B FE
283837-AC-6	EL PUERTO DE LIVERPOOL SAB DE CV	01/16/2025	JP Morgan		5,000,000	5,000,000	0	2.B FE
292450-ZC-0	ENABLE INJECTIONS INC 6.00 PIK 11/18/202	01/31/2025	Capitalized Interest		431,494	400,338	0	5.B GI
48261L-AB-2	CHURCHILL (KL CHARLIE HOLDINGS) TL	03/31/2025	Capitalized Interest		375,915	375,915	0	2.C Z
67090S-AA-6	NUVEEN CHURCHILL DIRECT LENDING CORP	01/14/2025	Bank of America Merrill Lynch		2,994,240	3,000,000	0	2.C FE
755763-AE-9	READYCAP HOLDINGS LLC	02/21/2025	PIPR		4,925,000	5,000,000	0	1.F PL
829932-AE-2	SIXTH STREET LENDING PARTNERS	01/06/2025	Bank of America Merrill Lynch		4,967,350	5,000,000	0	2.C FE
88429Z-ZG-8	THIRD POLE 10.00 03/15/2027	03/15/2025	Various		156,656	253,706	0	5.B GI
90293H-AA-7	UC HEALTH LLC	03/20/2025	RBC CAPITAL MARKETS		2,000,000	2,000,000	0	2.C Z
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					31,287,905	31,529,959	0	XXX
31959X-AF-0	FIRST CITIZENS BANCSHARES INC (DELAWARE)	03/06/2025	CITIGROUP		5,000,000	5,000,000	0	2.C FE
38175@-AN-7	GOLUB CAPITAL PARTNERS PRIVATE CREDIT TR	02/05/2025	AFG Private Placement		5,000,000	5,000,000	0	2.A PL
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					10,000,000	10,000,000	0	XXX
02255H-AF-7	ALVOGEN PHARMA US, INC. - 2ND LIEN PIK TL	03/06/2025	EXCHANGE		285,285	278,427	0	5.C FE
15645#-AB-1	CENTRIC BRANDS LLC - TERM A-2 LOAN	02/10/2025	CAPITALIZED INTEREST		18,120	18,120	0	6. PL
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS,INC. - TERM LOAN	03/31/2025	PAYMENT IN KIND		2,130	2,130	0	3.C PL
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS,INC. - DELAYED TE	03/31/2025	PAYMENT IN KIND		786	786	0	3.C PL
21257@-AC-8	CONVEY HEALTH SOLUTIONS, INC. - CLOSING DATE TERM	03/31/2025	PAYMENT IN KIND		3,341	3,341	0	3.A PL
48773#-AF-7	KELLERMEYER BERGENSONS SERVICES, LLC - AMENDMENT N	01/30/2025	Various		10,196	10,196	0	4.B PL
48773#-AH-3	KELLERMEYER BERGENSONS SERVICES, LLC - TERM LOAN	01/31/2025	CAPITALIZED INTEREST		17,986	17,986	0	4.B PL
50541#-AA-5	LABORATORIES BIDCO LLC - U.S. DOLLAR INITIAL TERM	03/31/2025	PAYMENT IN KIND		1,523	1,523	0	4.A Z
50541#-AB-3	Laboratories Bidco LLC/Second Amendment Incrementa	03/31/2025	PAYMENT IN KIND		241	241	0	4.B Z
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT INCREMENT	03/31/2025	PAYMENT IN KIND		1,546	1,546	0	4.B Z
50541#-AD-9	LABORATORIES BIDCO LLC - TL	03/31/2025	PAYMENT IN KIND		7,318	7,318	0	4.A PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TERM LOAN	03/31/2025	PAYMENT IN KIND		533	533	0	5.B GI
56629@-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LOAN	01/02/2025	DIRECT		884	884	0	3.C PL
56629@-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED DRAW TERM	01/02/2025	CAPITALIZED INTEREST		294	294	0	3.C PL
62931*-AA-2	NMC SKINCARE INTERMEDIATE HOLDINGS II, L - INITIAL	01/03/2025	CAPITALIZED INTEREST		467	467	0	3.B PL
62931*-AC-8	NMC SKINCARE INTERMEDIATE HOLDINGS II, L - INITIAL	01/03/2025	CAPITALIZED INTEREST		157	157	0	3.B PL
63607@-AD-5	NATIONAL FIRE & SAFETY, INC. - FOURTH AMENDMENT TE	01/01/2025	Various		1,847,311	1,847,311	0	3.C Z
64157@-AB-1	NEW AGE CRYO ACQUISITION, INC. - DELAYED DRAW TERM	02/21/2025	DIRECT		37,520	37,520	0	3.A PL
65658#-AA-2	NORTH HAVEN FALCON BUYER, LLC	02/21/2025	PAYMENT IN KIND		1,327	1,327	0	3.C PL
65658#-AB-0	NORTH HAVEN FALCON BUYER, LLC - DELAYED DRAW TERM	03/31/2025	CAPITALIZED INTEREST		215	215	0	3.C PL
67008*-AA-9	NOVIPAX BUYER, L.L.C. - TERM LOAN	03/31/2025	PAYMENT IN KIND		431	431	0	3.A PL
68144#-AB-6	OLYMPIA ACQUISITION, INC. - SECOND AMENDMENT TERM	02/27/2025	PAYMENT IN KIND		288	288	0	4.C PL
68144#-AC-4	OLYMPIA ACQUISITION, INC. - SECOND AMENDMENT DELAY	03/31/2025	CAPITALIZED INTEREST		1,113	1,113	0	4.C PL
68144#-AD-2	OLYMPIA ACQUISITION, INC. - INITIAL TERM LOAN (202	02/27/2025	PAYMENT IN KIND		6,676	6,676	0	4.C PL
68144#-AE-0	OLYMPIA ACQUISITION, INC. - FIRST OUT DELAYED DRAW	03/19/2025	CAPITALIZED INTEREST		435	435	0	4.C PL
74066*-AA-4	PREMIER SPECIALTIES, INC. - TERM LOAN	03/31/2025	PAYMENT IN KIND		875	875	0	3.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74309#-AA-7	PRODUCTION RESOURCE GROUP, L.L.C. - DELAYED DRAW T	01/01/2025	Various		4,921	4,921	0	4.B PL
74309#-AB-5	PRODUCTION RESOURCE GROUP, L.L.C. - LAST OUT TRANC	01/01/2025	Various		78,104	78,104	0	4.B PL
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELAYED DRAW T	01/01/2025	Various		273	273	0	4.B PL
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECOND AMENDME	02/01/2025	Various		2,424	2,424	0	4.B PL
74309#-AE-9	PRODUCTION RESOURCE GROUP, L.L.C. - DELAYED DRAW T	03/31/2025	CAPITALIZED INTEREST		16,030	16,030	0	4.B PL
74309#-AF-6	PRODUCTION RESOURCE GROUP, L.L.C. - DELAYED TL	03/12/2025	DIRECT		31,616	31,616	0	4.B Z
74354#-AA-1	PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN (FIRST LI	02/27/2025	PAYMENT IN KIND		1,060	1,060	0	4.A PL
75008#-AB-6	RACHAS, INC. - DELAYED DRAW TERM LOAN	03/27/2025	DIRECT		120,000	120,000	0	2.A Z
78249L-AE-0	RUSSELL INVESTMENTS US INSTITUTIONAL HOL - PIK TER	03/31/2025	CAPITALIZED INTEREST		15,271	16,051	0	4.A FE
816307-B@-0	SELECTQUOTE, INC. - ELEVENTH AMENDMENT CONSENTING	03/31/2025	PAYMENT IN KIND		2,563	2,563	0	3.C PL
87221#-AA-4	TAUC MANAGEMENT, LLC - INITIAL TERM LOAN	02/01/2025	CAPITALIZED INTEREST		3,455	3,455	0	3.A PL
87221#-AB-2	TAUC MANAGEMENT, LLC - DELAYED DRAW TERM LOAN	01/01/2025	CAPITALIZED INTEREST		426	426	0	3.A PL
91839*-AE-6	VPROP OPERATING, LLC - TRANCHE A	03/31/2025	CAPITALIZED INTEREST		1,469	1,469	0	4.B PL
91839*-AF-3	VPROP OPERATING, LLC - TRANCHE B LOAN	03/31/2025	CAPITALIZED INTEREST		2,896	2,896	0	4.B PL
91839*-AG-1	VPROP OPERATING, LLC - TRANCHE C LOAN	03/31/2025	CAPITALIZED INTEREST		8,072	8,072	0	4.B PL
92215*-AF-5	VARDIMAN BLACK HOLDINGS, LLC - DELAYED DRAW TERM L	03/03/2025	CAPITALIZED INTEREST		19,323	19,323	0	3.C PL
92215*-AG-3	VARDIMAN BLACK HOLDINGS, LLC - TERM A LOAN (2024)	03/03/2025	CAPITALIZED INTEREST		32,974	32,974	0	3.C PL
92974*-AA-7	WSHP FC ACQUISITION LLC - SECOND AMENDMENT INCREME	03/31/2025	PAYMENT IN KIND		4,310	4,310	0	3.B PL
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDMENT DDTL	03/31/2025	PAYMENT IN KIND		2,765	2,765	0	3.B PL
92974*-AC-3	WSHP FC ACQUISITION LLC - INCREMENTAL TERM LOAN	03/31/2025	PAYMENT IN KIND		1,290	1,290	0	3.B PL
92974*-AD-1	WSHP FC ACQUISITION LLC - FIRST AMENDMENT INCREMEN	03/31/2025	PAYMENT IN KIND		535	535	0	3.B PL
92974*-AE-9	WSHP FC ACQUISITION LLC - FIRST AMENDMENT DDTL	03/31/2025	PAYMENT IN KIND		674	674	0	3.B PL
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					2,597,448	2,591,370	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					64,613,774	65,048,028	57,744	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					64,613,774	65,048,028	57,744	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					64,613,774	65,048,028	57,744	XXX
3140AU-PN-7	FN DC6728 - RMBS	01/08/2025	Bank of America Merrill Lynch		15,320,592	15,969,347	17,744	1.A
3140W0-P6-6	FN FA0444 - RMBS	02/12/2025	MORGAN STANLEY & COMPANY		11,622,898	11,803,641	21,640	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					26,943,489	27,772,987	39,384	XXX
12544H-BF-6	CWHL 2007-HY7 A4 - CMO/RMBS	01/01/2025	Direct		156	156	0	3.A FM
12668B-YA-5	CWALT 2006-7CB 1A9 - CMO/RMBS	01/01/2025	Direct		0	1	0	1.A FM
19648G-HW-5	COLORADO HOUSING AND FINANCE AUTHORITY	01/15/2025	RAYMOND JAMES & ASSOCIATES		2,969,760	2,875,000	37,435	1.A FE
19648G-KV-3	COLORADO HOUSING AND FINANCE AUTHORITY	01/17/2025	MORGAN STANLEY CO		3,147,180	3,000,000	43,333	1.A FE
19648G-TY-8	COLORADO HOUSING AND FINANCE AUTHORITY	01/16/2025	Jefferies		3,858,517	3,680,000	0	1.A FE
30191L-AA-7	FIGRE 25HE1 A - RMBS	01/28/2025	GOLDMAN		6,999,814	7,000,000	40,803	1.A FE
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS	03/25/2025	Direct		17,698	17,698	0	1.A FE
41161V-AC-4	HVMLT 2006-7 2AA - RMBS	01/21/2025	Direct		2,580	2,580	0	1.A FM
46593M-AB-3	JPMMT 25CCM1 A2 - RMBS	01/14/2025	JP Morgan		14,507,813	15,000,000	68,750	1.A FE
491309-ML-1	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	01/08/2025	Bank of America Merrill Lynch		2,104,180	2,000,000	0	1.A FE
61777H-AE-5	JPSMT 241 A3 - RMBS	02/01/2025	JP Morgan		0	0	(122)	1.A
67119Q-AB-5	OBX 2024-J1 A2 - RMBS	01/01/2025	MORGAN STANLEY CO		(194)	0	194	1.A
69392F-AA-5	PRET 25RPL1 A1 - RMBS	01/16/2025	NOMURA SECURITIES/FIXED INCOME		11,420,083	12,000,000	36,000	1.A FE
74388N-AA-4	PFMT 251 A1 - RMBS	02/14/2025	Bank of America Merrill Lynch		13,761,563	14,000,000	40,639	1.A FE
749971-AF-4	RMCT 25J1 A4 - RMBS	02/13/2025	WELLS FARGO SECURITIES LLC		12,750,156	13,000,000	37,736	1.A FE
88046K-LB-0	TENNESSEE HOUSING DEVELOPMENT AGENCY	01/15/2025	RAYMOND JAMES & ASSOCIATES		2,036,252	1,980,000	5,156	1.B FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					73,575,558	74,555,436	309,925	XXX
00112H-AA-5	ACREC 25FL3 A - CMBS	01/10/2025	JP Morgan		9,975,000	10,000,000	0	1.A FE
922955-AA-7	VCC 251 A - RMBS	02/04/2025	BARCLAYS CAPITAL INC FIXED INC		1,999,938	2,000,000	13,400	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					11,974,938	12,000,000	13,400	XXX
01448X-AG-0	ALESC 6 A3 - CDO	02/28/2025	PERFORMANCE TRUST CAPITAL PARTNERS		9,662,500	10,000,000	101,090	1.B FE
054982-AA-1	BCAST 2022-A ISSUER LLC	03/17/2025	AFG Private Placement		776,750	776,750	0	1.D PL
072917-AA-5	BXCMM 2022-1 A1 - CDO	03/26/2025	SCOTIA		279,692	280,000	3,005	1.A FE

STATEMENT AS OF MARCH 31, 2025 OF THE GREAT AMERICAN INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
24460A-AN-0	DEERPATH CAPITAL CLO 2023-1 LTD. - CDO	03/28/2025	GREENSLEDGE CAPITAL MARKETS LLC		5,000,000	5,000,000	0	1.A FE
38178G-AA-8	GOCAP 49 AR - CDO	01/06/2025	SCOTIA		520,000	520,000	7,221	1.A FE
390578-AT-9	GRTLK 191RR ARR - CDO	03/14/2025	Various		17,405,500	17,430,000	12,389	1.A FE
43133Y-AL-9	HILDENE TRUPS SECURITIZATION 4 LIMITED -	03/24/2025	PIPR		12,000,000	12,000,000	0	1.A FE
46600C-AQ-3	IVYH XII AAR - CDO	01/06/2025	SCOTIA		597,000	597,000	8,769	1.C FE
48257R-AA-7	FSKMM 2 A1 - CDO	03/13/2025	SCOTIA		8,000,000	8,000,000	0	1.A FE
70806N-AA-6	PNTPK 11 A1 - CDO	02/07/2025	GREENSLEDGE CAPITAL MARKETS LLC		20,000,000	20,000,000	0	1.A FE
74041N-AB-1	PRETSL XII A2 - CDO	01/29/2025	PERFORMANCE TRUST CAPITAL PARTNERS		8,771,891	8,864,864	48,968	1.A FE
827916-AA-5	SPCSL 5 A1 - CDO	02/04/2025	WELLS FARGO SECURITIES LLC		6,500,000	6,500,000	0	1.A FE
894135-AA-0	TRAP XIII A1 - CDO	02/04/2025	PERFORMANCE TRUST CAPITAL PARTNERS		3,816,039	3,964,715	47,398	1.A FE
89820W-AA-8	TFINS 251 A1 - CDO	02/13/2025	PIPR		4,000,000	4,000,000	0	1.A FE
979888-BE-3	WDMNT 184RR A2R - CDO	03/28/2025	DEUTSCHE BANK SECURITIES, INC.		5,125,000	5,125,000	0	1.A FE
97988F-AN-8	WDMNT 2210R A1R - CDO	01/28/2025	WELLS FARGO SECURITIES LLC		27,000,000	27,000,000	0	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					129,454,372	130,058,330	228,839	XXX
00449S-AA-5	ACHM 25HE1 A - RMBS	03/19/2025	BARCLAYS CAPITAL INC FIXED INC		2,499,444	2,500,000	22,611	1.A FE
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN	01/15/2025	AFG Private Placement		8,421	8,421	0	2.B PL
92737D-AA-6	VINEB 24SFR1 A - CMBS	01/10/2025	MIZUHO SECURITIES USA INC.		9,404,718	9,870,077	14,805	1.A FE
97122M-AA-8	WILLOW TREE CAPITAL RATED NOTES FEEDER L	03/24/2025	AFG Private Placement		297,651	297,651	0	1.G PL
97122M-AB-6	WILLOW TREE CAPITAL RATED NOTES FEEDER L	03/24/2025	AFG Private Placement		255,129	255,129	0	2.B PL
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					12,465,363	12,931,278	37,416	XXX
50196@-AA-5	LCN NORTH AMERICAN FUND III-D LP	01/31/2025	AFG Private Placement		143,310	143,310	0	1.F PL
62879X-AB-1	NB SELECT OPPORTUNITIES ISPV 2022 LLC	03/17/2025	AFG Private Placement		1,305,323	1,305,323	0	1.G PL
63946W-AA-2	NB DIRECT ACCESS INSURANCE SPV II LLC	02/05/2025	AFG Private Placement		1,057,342	1,057,342	0	2.A PL
69454#-AA-0	PH IV OFFSHORE ISSUER (IM) TRUST	02/19/2025	AFG Private Placement		1,623,500	1,623,500	0	1.F PL
69455*-AA-3	PH IV OFFSHORE ISSUER (GP) TRUST	02/19/2025	AFG Private Placement		1,711,500	1,711,500	0	1.F PL
69462#-AA-0	PH IV ONSHORE ISSUER (GP) TRUST	02/19/2025	AFG Private Placement		854,500	854,500	0	1.F PL
69463*-AA-3	PH IV ONSHORE ISSUER (IM) TRUST	02/19/2025	AFG Private Placement		810,500	810,500	0	1.F PL
G8476*-AA-9	STEPSTONE PRIVATE EQUITY LP SECONDARY OP	03/11/2025	AFG Private Placement		529,544	529,544	0	1.G PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					8,035,519	8,035,519	0	XXX
00258P-AA-1	AASET 251 A - ABS	01/28/2025	GOLDMAN		3,999,992	4,000,000	0	1.F FE
37556T-AA-4	GHOST 251 A - ABS	02/19/2025	MIZUHO SECURITIES USA INC.		1,999,916	2,000,000	0	1.F FE
45783N-AA-5	INSTR 2021-1 A - ABS	03/07/2025	WELLS FARGO SECURITIES LLC		2,846,301	3,084,376	4,926	1.F FE
97064E-AA-6	WESTF 2018-A A - ABS	01/16/2025	DEUTSCHE BANK SECURITIES, INC.		3,152,291	3,189,544	842	1.G FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					11,998,500	12,273,920	5,768	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					274,447,739	277,627,469	634,732	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					274,447,739	277,627,469	634,732	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					274,447,739	277,627,469	634,732	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					339,061,513	342,675,497	692,476	XXX
009522-ZF-3	AIRWAY THERAPEUTICS	03/17/2025	AFG Private Placement	666,667.000	666,667	0	0	5.B GI
04271Z-ZA-7	ARRIVO BIOVENTURES LLC SERIES B	01/31/2025	AFG Private Placement	38,931.000	2,000,022	0	0	5.B GI
276660-ZZ-3	EGG MEDICAL INC SERIES C-1	03/04/2025	AFG Private Placement	1,714,285.000	2,999,999	0	0	4.B Z
74666Z-ZZ-8	PYPESTREAM INC SERIES G	03/07/2025	EXCHANGE	593,594.000	5,645,077	0	0	5.B GI
784560-11-1	SDB HOLDCO LLC	01/01/2025	PAYMENT IN KIND	21,810.910	21,811	0	0	5.B GI
92322Z-ZA-1	VEKTOR MEDICAL INC SERIES A	02/28/2025	AFG Private Placement	579,777.000	999,999	0	0	5.B GI
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					12,333,574	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3					12,333,574	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					12,333,574	XXX	0	XXX
20030N-10-1	COMCAST CL A ORD	01/30/2025	THE BENCHMARK COMPANY, LLC	60,000.000	1,960,230		0	
29415C-10-1	EOS ENERGY ENTERPRISES CL A ORD	01/17/2025	AFG Private Placement	1,379,310.000	2,579,310		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92333F-10-1	VENTURE GLOBAL CL A ORD	03/21/2025	VE CAPITAL	7,000.000	131,080		0	
G35947-20-2	FLEX LNG ORD	02/18/2025	VE CAPITAL	1,000.000	24,615		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,695,235	XXX	0	XXX
860999-ZZ-7	STIMDIA MEDICAL INC 7/30/29	03/31/2025	AFG Private Placement	62,858.000	123,711		0	
88429Z-ZH-6	THIRD POLE SERIES B-2 $36.51 03/18/2031	03/04/2025	AFG Private Placement	5,000.000	97,050		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					220,761	XXX	0	XXX
49435R-10-2	KIMBELL ROYALTY PARTNERS UNT	03/13/2025	VE CAPITAL	5,500.000	83,563		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					83,563	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					4,999,559	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					4,999,559	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					17,333,133	XXX	0	XXX
6009999999 - Totals					356,394,646	XXX	692,476	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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
912828-ZF-0	UNITED STATES TREASURY	03/31/2025	Maturity		5,030,000	5,030,000	5,056,918	5,031,356	0	(1,356)	0	(1,356)	0	5,030,000	0	0	0	12,575	03/31/2025	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					5,030,000	5,030,000	5,056,918	5,031,356	0	(1,356)	0	(1,356)	0	5,030,000	0	0	0	12,575	XXX	XXX
Y8585E-AE-8	TEMASEK FINANCIAL (I) LTD	03/05/2025	Maturity		5,393,944	5,397,960	5,399,410	5,315,175	0	(710)	0	(710)	79,479	5,393,944	0	0	0	102,153	03/05/2025	1.A FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					5,393,944	5,397,960	5,399,410	5,315,175	0	(710)	0	(710)	79,479	5,393,944	0	0	0	102,153	XXX	XXX
05499Z-ZA-0	BBCRV PARTNERS LLC 15.00 4/30/2027	03/31/2025	AFG Private Placement		13,993,946	13,993,946	0	0	0	0	0	0	0	13,993,946	0	0	0	314,262		5.B GI
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					13,993,946	13,993,946	0	0	0	0	0	0	0	13,993,946	0	0	0	314,262	XXX	XXX
11155Z-ZA-3	BROAD SKY PARTNERS LP 4.49%4/20/2032	01/22/2025	AFG Redemption		126,242	126,242	99,782	126,046	0	196	0	196	0	126,242	0	0	0	1,112	04/20/2032	5.B GI
136385-AV-3	CANADIAN NATURAL RESOURCES LTD	02/01/2025	Maturity		2,000,000	2,000,000	1,894,970	1,998,861	0	1,139	0	1,139	0	2,000,000	0	0	0	39,000	02/01/2025	2.C FE
150890-AM-6	CELANESE US HOLDINGS LLC	03/11/2025	Corporate Action Sell		4,284,464	4,367,000	4,367,000	4,367,000	0	0	0	0	0	4,367,000	0	(82,536)	(82,536)	185,972	07/15/2027	3.A FE
19430#-AA-4	COLLAGEN MERGER SUBORDINATED INC.	03/31/2025	AFG Private Placement		25,000	25,000	24,875	24,978	0	22	0	22	0	25,000	0	0	0	583	12/31/2026	3.C PL
25525P-AC-1	DIVERSIFIED HEALTHCARE TRUST	03/17/2025	Direct		3,976,000	3,976,000	3,170,542	3,892,954	0	83,046	0	83,046	0	3,976,000	0	0	0	0	01/15/2026	5.B FE
26848*-AA-9	EDX/GE VII CTL 3.29 01/15/2030	01/15/2025	Direct		52,759	52,759	52,759	52,759	0	0	0	0	0	52,759	0	0	0	434	01/15/2030	2.A
55336V-AA-8	MPLX LP	02/15/2025	Maturity		1,000,000	1,000,000	929,470	998,878	0	1,122	0	1,122	0	1,000,000	0	0	0	20,000	02/15/2025	2.B FE
58551T-AA-5	MELLON CAPITAL IV	01/01/2025	Reclassification		4,867,476	5,000,000	4,835,000	4,867,476	0	0	0	0	0	4,867,476	0	0	0	0	06/29/2049	2.A FE
74666Z-ZB-1	PYPESTREAM INC CONV TL 14.00 11/18/2027	03/07/2025	EXCHANGE		4,500,000	4,500,000	3,780,268	3,945,028	38,566	23,228	0	61,794	0	4,006,822	0	493,178	493,178	1,145,076	11/18/2027	5.B GI
77775*-BU-4	ROSENTHAL & ROSENTHAL, INC. - ABS	01/15/2025	Maturity		1,000,000	1,000,000	1,000,000	1,000,003	0	(3)	0	(3)	0	1,000,000	0	0	0	21,900	01/15/2025	2.B PL
77775*-BV-2	ROSENTHAL & ROSENTHAL, INC.	01/31/2025	Direct		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	53,200	01/31/2026	2.B PL
835555-ZZ-9	SOLAS TVARDI SIDECAR 8.00 12/31/2026	01/01/2025	Adjustment		5,000,000	5,000,000	5,000,000	4,984,925	15,075	0	0	15,075	0	5,000,000	0	0	0	0	12/31/2026	4.B Z
85208N-AD-2	SPRNTS 1A1 - RMBS	01/13/2025	Direct		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	568	09/20/2029	1.F FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					29,019,440	29,234,501	27,342,165	28,446,408	53,641	108,749	0	162,390	0	28,608,798	0	410,642	410,642	1,467,846	XXX	XXX
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013	02/15/2025	Direct		24,933	24,933	24,933	24,935	0	(2)	0	(2)	0	24,933	0	0	0	536	08/15/2025	2.B FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					24,933	24,933	24,933	24,935	0	(2)	0	(2)	0	24,933	0	0	0	536	XXX	XXX
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP	03/03/2025	Maturity		1,250,000	1,250,000	1,238,038	1,249,747	0	253	0	253	0	1,250,000	0	0	0	32,813	03/03/2025	2.C FE
04010L-AV-5	ARES CAPITAL CORP	03/01/2025	Maturity		2,000,000	2,000,000	1,992,420	1,999,809	0	191	0	191	0	2,000,000	0	0	0	42,500	03/01/2025	2.B FE
09259E-AB-4	BLACKROCK TCP CAPITAL CORP	03/13/2025	SMBC SECURITIES INC		3,403,750	3,500,000	3,524,770	3,506,565	0	(1,158)	0	(1,158)	0	3,505,408	0	(101,658)	(101,658)	59,573	02/09/2026	3.A FE
09261H-AP-2	BLACKSTONE PRIVATE CREDIT FUND	01/15/2025	Maturity		10,000,000	10,000,000	9,999,400	9,999,994	0	6	0	6	0	10,000,000	0	0	0	135,000	01/15/2025	2.C FE
38147U-AC-1	GOLDMAN SACHS BDC INC	02/10/2025	Maturity		3,500,000	3,500,000	3,496,850	3,499,926	0	74	0	74	0	3,500,000	0	0	0	65,625	02/10/2025	2.C FE
38175@-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/	02/10/2025	AFG Private Placement		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	42,745	02/24/2025	2.A PL
652315-AA-0	NEWPORT REALTY TRUST INC	01/01/2025	Direct		249,318	249,318	249,318	246,337	0	2,981	0	2,981	0	249,318	0	0	0	3,119	12/01/2025	1.G PL
75574U-60-6	READY CAPITAL CORP	02/20/2025	PIPR		5,028,610	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	28,610	28,610	71,875	02/15/2026	2.A PL
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					28,431,678	28,499,318	28,500,795	28,502,377	0	2,348	0	2,348	0	28,504,725	0	(73,047)	(73,047)	453,249	XXX	XXX
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN	03/31/2025	DIRECT		1,856	1,856	1,856	1,856	0	0	0	0	0	1,856	0	0	0	49	07/31/2026	2.A PL
00228*-AB-2	ATI RESTORATION, LLC - INITIAL DDTL	03/31/2025	DIRECT		644	644	644	644	0	0	0	0	0	644	0	0	0	16	07/31/2026	2.A PL
00231@-AB-5	ATS ACQUISITION COMPANY, LLC - CLOSING D	03/31/2025	DIRECT		2,360	2,360	2,360	2,360	0	0	0	0	0	2,360	0	0	0	62	11/30/2026	2.C PL
00231@-AC-3	ATS ACQUISITION COMPANY, LLC - DELAYED D	03/31/2025	DIRECT		1,384	1,384	1,384	1,384	0	0	0	0	0	1,384	0	0	0	37	11/30/2026	2.C PL
00452#-AA-7	Accommodations Plus Technologies LLC/Ter	03/31/2025	DIRECT		2,113	2,113	2,113	2,113	0	0	0	0	0	2,113	0	0	0	59	05/11/2025	4.B PL
00797*-AA-5	Aero Operating LLC/Term Loan 1/20	01/02/2025	DIRECT		371	371	371	371	0	0	0	0	0	371	0	0	0	13	02/07/2026	3.B PL
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa	01/02/2025	DIRECT		106	106	106	106	0	0	0	0	0	106	0	0	0	4	02/07/2026	3.B PL
02254G-AF-0	ALVOGEN PHARMA US, INC. - JUNE 2022 LOAN	03/06/2025	EXCHANGE		1,669,358	1,662,500	1,446,375	1,564,828	54,969	38,162	0	93,131	0	1,657,959	0	11,399	11,399	38,364	06/30/2025	5.B FE
02639D-AN-6	AMERICAN GREETINGS CORPORATION - TERM LO	02/27/2025	DIRECT		12,500	12,500	12,250	12,493	0	7	0	7	0	12,500	0	0	0	140	10/30/2029	4.B FE
03979*-AA-9	RTI Surgical	03/31/2025	DIRECT		2,589	2,589	2,589	2,589	0	0	0	0	0	2,589	0	0	0	80	07/20/2026	3.B PL
05278*-AA-2	Auto CRM, LLC	03/31/2025	DIRECT		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	0	04/30/2028	2.B PL
05554J-AJ-6	FIRST EAGLE HOLDINGS, INC. (FKA ARNHOLD	03/31/2025	DIRECT		2,927	2,927	2,898	2,926	0	2	0	2	0	2,927	0	0	0	54	03/05/2029	3.C FE
06683@-AA-7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA	01/02/2025	DIRECT		134,726	134,726	134,726	134,726	0	0	0	0	0	134,726	0	0	0	86	10/30/2026	3.B PL
06683@-AB-5	BANYAN SOFTWARE HOLDINGS, LLC - DELAYED	01/02/2025	DIRECT		77,462	77,462	77,462	77,462	0	0	0	0	0	77,462	0	0	0	49	10/30/2026	3.B PL
06829@-AA-2	BARR AIR PATROL, LLC - TERM LOAN	03/31/2025	DIRECT		3,353	3,353	3,353	3,353	0	0	0	0	0	3,353	0	0	0	92	10/04/2028	2.C PL
06829@-AD-6	Barr Air Patrol, LLC	03/31/2025	DIRECT		421	421	421	421	0	0	0	0	0	421	0	0	0	11	12/02/2027	2.C PL
06829@-AE-4	BARR AIR PATROL, LLC - SECOND AMENDMENT	03/31/2025	DIRECT		990	990	990	990	0	0	0	0	0	990	0	0	0	26	10/04/2028	2.C PL
07723@-AA-7	BEHAVIORAL FRAMEWORK, LLC - TERM LOAN	03/31/2025	DIRECT		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	102	11/01/2028	2.A PL

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
07723@-AC-3	Behavioral Framework, LLC	03/31/2025	Adjustment		3,430	3,430	3,430	3,430	0	0	0	0	0	3,430	0	0	0	226	11/01/2028	2.A PL
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN	03/25/2025	DIRECT		96,404	96,404	96,404	95,017	1,388	0	0	1,388	0	96,404	0	0	0	48	12/29/2025	3.A Z
1252L*-AF-0	CG BUYER, LLC - DELAYED DRAW TERM LOAN	03/31/2025	DIRECT		143	143	143	143	0	0	0	0	0	143	0	0	0	11	07/19/2028	3.A PL
12740@-AB-4	CV INTERMEDIATE HOLDCO CORP. - CLOSING D	03/31/2025	DIRECT		7,297	7,297	7,297	7,210	88	0	0	88	0	7,297	0	0	0	205	03/31/2026	3.B PL
15645#-AA-3	CENTRIC BRANDS LLC - TERM A-1 LOAN	02/27/2025	DIRECT		112,995	112,995	112,995	112,995	0	0	0	0	0	112,995	0	0	0	3,315	02/06/2031	6. PL
19076*-AA-7	COBALT BUYER SUB INC	03/31/2025	DIRECT		234	234	234	234	0	0	0	0	0	234	0	0	0	4	10/02/2028	3.B PL
19076*-AB-5	COBALT BUYER SUB INC	03/31/2025	DIRECT		78	78	78	78	0	0	0	0	0	78	0	0	0	1	10/02/2028	3.B PL
21257@-AC-8	CONVEY HEALTH SOLUTIONS, INC. - CLOSING	03/31/2025	DIRECT		1,151	1,151	1,151	980	159	0	0	159	0	1,151	0	0	0	32	07/02/2029	3.A PL
23363#-AB-5	DRS Holdings III, Inc./Term Loan 11/19	03/28/2025	DIRECT		196,411	196,411	196,411	194,447	1,964	0	0	1,964	0	196,411	0	0	0	5,054	11/01/2025	3.A PL
23363#-AC-3	DRS HOLDINGS III, INC. - 2021 TERM LOAN	03/28/2025	DIRECT		2,751,722	2,751,722	2,751,722	2,724,205	27,517	0	0	27,517	0	2,751,722	0	0	0	70,793	11/01/2025	3.A PL
23369#-AA-1	DPIS ENGINEERING, LLC - TL	03/31/2025	DIRECT		4,700	4,700	4,700	4,700	0	0	0	0	0	4,700	0	0	0	124	10/31/2029	1.F PL
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)	01/21/2025	DIRECT		245,300	245,300	246,182	245,310	0	(9)	0	(9)	0	245,300	0	0	0	5,245	10/20/2027	2.A FE
25460H-AB-8	DIRECTV FINANCING, LLC - CLOSING DATE TE	02/10/2025	DIRECT		3,740,591	3,740,591	3,742,541	3,739,135	1,501	(44)	0	1,457	0	3,740,591	0	0	0	100,958	08/02/2027	3.C FE
27004#-AA-3	J.C. BROMAC CORPORATION - INITIAL TERM L	03/31/2025	Adjustment		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	787	12/31/2026	2.C PL
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS, LLC	03/31/2025	DIRECT		150	150	150	144	6	0	0	6	0	150	0	0	0	4	12/18/2026	3.B PL
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS, LLC	03/31/2025	DIRECT		200	200	200	192	8	0	0	8	0	200	0	0	0	6	12/18/2026	3.B PL
29359@-AB-0	ENTACT ENVIRONMENTAL SERVICES,INC. - INI	03/31/2025	DIRECT		31,250	31,250	31,250	31,250	0	0	0	0	0	31,250	0	0	0	787	01/31/2027	1.G PL
29359@-AC-8	ENTACT ENVIRONMENTAL SERVICES, INC. - IN	03/28/2025	DIRECT		12,314	12,314	12,314	12,314	0	0	0	0	0	12,314	0	0	0	0	01/31/2027	1.G PL
30208*-AB-3	EXO GROUP HOLDINGS, LLC	03/31/2025	DIRECT		5,417	5,417	5,417	5,246	171	0	0	171	0	5,417	0	0	0	431	09/01/2026	3.C PL
35042#-AC-6	FOUNDATION CONSUMER BRANDS, LLC - TERM L	01/09/2025	DIRECT		116,545	116,545	116,545	116,545	0	0	0	0	0	116,545	0	0	0	1,835	02/12/2027	2.C PL
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA	01/01/2025	EXCHANGE		0	0	6,707	0	776,643	48,798	0	825,441	0	55,505	0	(55,505)	(55,505)	41,896	03/10/2026	6. FE
36261*-AB-4	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -	03/31/2025	DIRECT		3,845	3,845	3,845	3,845	0	0	0	0	0	3,845	0	0	0	103	11/24/2026	3.B PL
36261*-AC-2	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -	03/31/2025	DIRECT		2,405	2,405	2,405	2,405	0	0	0	0	0	2,405	0	0	0	64	11/24/2026	3.B PL
36458S-A*-0	GALWAY BORROWER LLC - REFINANCING TRANCH	03/31/2025	DIRECT		304	304	299	304	0	0	0	0	0	304	0	0	0	7	09/29/2028	4.A PL
40178#-AA-6	GUIDED PRACTICE SOLUTIONS: DENTAL, LLC -	03/31/2025	Adjustment		1,032	1,032	1,032	1,032	0	0	0	0	0	1,032	0	0	0	49	11/24/2026	3.B PL
40178#-AD-0	GUIDED PRACTICE SOLUTIONS DENTAL, LLC -	03/31/2025	DIRECT		1,842	1,842	1,842	1,842	0	0	0	0	0	1,842	0	0	0	49	11/24/2026	3.B PL
40481#-AA-8	HH - STELLA, INC. - INITIAL TERM LOAN	03/31/2025	DIRECT		401	401	401	401	0	0	0	0	0	401	0	0	0	10	04/24/2028	3.B PL
40481#-AB-6	HH - STELLA, INC. - DELAYED DRAW TERM LO	03/31/2025	DIRECT		71	71	71	71	0	0	0	0	0	71	0	0	0	2	04/24/2028	3.B PL
42981#-AA-9	HIGH STREET BUYER, INC. - DELAYED DRAW T	03/31/2025	DIRECT		313	313	313	313	0	0	0	0	0	313	0	0	0	7	04/14/2028	3.B PL
42983#-AA-7	HIGH STREET BUYER, INC. - TERM LOAN B	03/31/2025	DIRECT		233	233	233	233	0	0	0	0	0	233	0	0	0	6	04/14/2028	3.B PL
42983#-AB-5	HIGH STREET BUYER, INC. - DELAYED DRAW A	03/31/2025	DIRECT		135	135	135	135	0	0	0	0	0	135	0	0	0	3	04/14/2028	3.B PL
42983#-AC-3	HIGH STREET BUYER, INC. - DELAYED DRAW T	03/31/2025	DIRECT		307	307	307	307	0	0	0	0	0	307	0	0	0	7	04/14/2028	3.B PL
44940*-AA-9	ICAT INTERMEDIATE HOLDINGS, LLC - CLOSIN	03/31/2025	DIRECT		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	49	03/01/2029	2.B PL
44940*-AB-7	ICAT INTERMEDIATE HOLDINGS, LLC - DELAYE	03/31/2025	DIRECT		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	49	03/01/2029	2.B PL
44961*-AB-1	Implus Footcare, LLC/Initial Term Loan O	03/31/2025	DIRECT		724	724	723	501	223	0	0	223	0	724	0	0	0	16	07/31/2025	3.C Z
45321*-AA-5	IHC HOLDING CORP. (IMPLUS FOOTCARE, LLC)	03/28/2025	DIRECT		113	113	113	78	35	0	0	35	0	113	0	0	0	1	07/31/2025	3.C PL
45686@-AB-0	INFRASTRIPE, LLC	03/31/2025	AFG Private Placement		2,715	2,715	2,715	2,712	3	0	0	3	0	2,715	0	0	0	72	09/30/2025	3.A PL
45686@-AC-8	INFRASTRIPE, LLC	03/31/2025	AFG Private Placement		1,804	1,804	1,802	1,801	3	0	0	3	0	1,804	0	0	0	104	09/30/2025	3.A PL
46126#-AA-6	INTRAPAC PARENT INC. - INITIAL U.S. TERM	03/31/2025	DIRECT		942	942	921	941	0	1	0	1	0	942	0	0	0	23	04/11/2026	3.B PL
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T	03/31/2025	DIRECT		122	122	122	122	0	0	0	0	0	122	0	0	0	3	04/11/2026	3.B PL
48773#-AH-3	KELLERMEYER BERGENSONS SERVICES, LLC - T	03/31/2025	Adjustment		1,662	1,662	1,662	1,620	0	0	0	0	0	1,662	0	0	0	42	11/06/2028	4.B PL
50541#-AA-5	LABORATORIES BIDCO LLC - U.S. DOLLAR INI	03/31/2025	DIRECT		378	378	378	299	75	0	0	75	0	378	0	0	0	10	07/23/2029	4.A Z
50541#-AB-3	Laboratories Bidco LLC/Second Amendment	03/31/2025	DIRECT		60	60	60	47	12	0	0	12	0	60	0	0	0	2	07/23/2029	4.B Z
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT	03/31/2025	DIRECT		384	384	384	304	76	0	0	76	0	384	0	0	0	10	07/23/2029	4.B Z
50541#-AD-9	LABORATORIES BIDCO LLC - TL	03/31/2025	DIRECT		1,814	1,814	1,814	1,437	359	0	0	359	0	1,814	0	0	0	47	07/23/2029	4.A PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE	03/31/2025	DIRECT		132	132	132	104	26	0	0	26	0	132	0	0	0	3	07/23/2029	5.B GI
51206#-AA-9	LAKERS BUYER, INC. - TERM LOAN	01/31/2025	DIRECT		151,035	151,035	151,035	151,035	0	0	0	0	0	151,035	0	0	0	1,300	03/22/2027	3.C PL
51206#-AB-7	LAKERS BUYER, INC. - INITIAL DELAYED DRA	01/31/2025	DIRECT		63,286	63,286	63,286	63,286	0	0	0	0	0	63,286	0	0	0	1,219	03/22/2027	3.C PL
57780@-AA-2	MAVERICK ACQUISITION, INC. - TERM LOAN	03/31/2025	DIRECT		260	260	260	259	1	0	0	1	0	260	0	0	0	(9)	06/01/2027	3.B PL
57780@-AB-0	MAVERICK ACQUISITION, INC. - DELAYED DRA	01/01/2025	Adjustment		(59)	(59)	(59)	(59)	0	0	0	0	0	(59)	0	0	0	(5)	06/01/2027	3.B PL
60937@-AA-8	MONICA HOLDCO (US), INC. - TERM LOAN	03/31/2025	DIRECT		1,319	1,319	1,319	1,319	0	0	0	0	0	1,319	0	0	0	34	01/07/2028	2.C PL
62931*-AA-2	NMC SKINCARE INTERMEDIATE HOLDINGS II, L	03/31/2025	DIRECT		486	486	475	438	47	0	0	47	0	486	0	0	0	14	11/02/2026	3.B PL
62931*-AC-8	NMC SKINCARE INTERMEDIATE HOLDINGS II, L	03/31/2025	DIRECT		162	162	162	146	16	0	0	16	0	162	0	0	0	5	11/02/2026	3.B PL
63607@-AD-5	NATIONAL FIRE & SAFETY, INC. - FOURTH AM	03/31/2025	Adjustment		23,160	23,160	23,160	0	0	0	0	0	0	23,160	0	0	0	374	08/02/2028	3.C Z

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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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
63607@-AA-1	NATIONAL FIRE & SAFETY, INC. - TERM LOAN	01/01/2025	EXCHANGE		764,231	934,278	934,278	743,597	20,634	0	0	20,634	0	764,231	0	0	0	31,419	08/02/2028	3.C PL
63607@-AB-9	NATIONAL FIRE & SAFETY, INC. - DELAYED D	01/01/2025	EXCHANGE		452,082	552,673	552,673	439,875	12,206	0	0	12,206	0	452,082	0	0	0	18,586	08/02/2028	3.C PL
63607@-AC-7	NATIONAL FIRE & SAFETY, INC. - ADDITIONA	01/01/2025	EXCHANGE		630,998	771,400	771,400	613,961	17,037	0	0	17,037	0	630,998	0	0	0	6,918	08/02/2026	3.C PL
64157@-AA-3	NEW AGE CRYO ACQUISITION, INC. - TERM LO	03/31/2025	DIRECT		1,405	1,405	1,405	1,405	0	0	0	0	0	1,405	0	0	0	0	08/30/2029	3.A PL
64157@-AB-1	NEW AGE CRYO ACQUISITION, INC. - DELAYED	03/31/2025	DIRECT		422	422	422	345	0	0	0	0	0	422	0	0	0	9	08/30/2029	3.A PL
65716*-AA-6	NORTH AMERICAN SCIENCE ASSOCIATES, INC.	03/31/2025	DIRECT		102	102	102	102	0	0	0	0	0	102	0	0	0	3	09/15/2027	2.C PL
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.	03/31/2025	DIRECT		41	41	41	41	0	0	0	0	0	41	0	0	0	1	09/15/2027	2.C PL
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.	03/31/2025	DIRECT		321	321	321	321	0	0	0	0	0	321	0	0	0	8	09/15/2027	2.C PL
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES, INC.	03/31/2025	DIRECT		47	47	47	47	0	0	0	0	0	47	0	0	0	1	09/15/2027	2.C PL
70977@-AC-4	PEOPLEASE HOLDINGS LLC - TERM LOAN	03/28/2025	DIRECT		4,139	4,139	4,131	4,139	0	1	0	1	0	4,139	0	0	0	72	07/15/2027	3.B PL
74066*-AA-4	PREMIER SPECIALTIES, INC. - TERM LOAN	03/31/2025	DIRECT		246	246	246	229	15	0	0	15	0	246	0	0	0	7	08/20/2027	3.B PL
74140#-AA-0	Project Potter Buyer, LLC/Term Loan 4/20	03/31/2025	DIRECT		1,140	1,140	1,140	1,140	0	0	0	0	0	1,140	0	0	0	29	04/23/2027	3.C PL
74140#-AB-8	PROJECT POTTER BUYER, LLC - 2020 INCREME	03/31/2025	DIRECT		250	250	250	250	0	0	0	0	0	250	0	0	0	6	04/23/2027	3.C PL
74140#-AC-6	PROJECT POTTER BUYER, LLC - 2020-2 INCRE	03/31/2025	DIRECT		285	285	285	285	0	0	0	0	0	285	0	0	0	7	04/23/2027	3.C PL
74140#-AD-4	PROJECT POTTER BUYER, LLC - 2020 INCREME	03/31/2025	DIRECT		97	97	97	97	0	0	0	0	0	97	0	0	0	2	04/23/2027	3.C PL
74309#-AB-5	PRODUCTION RESOURCE GROUP, L.L.C. - LAST	01/01/2025	Adjustment		0	0	0	(52)	0	0	0	0	0	0	0	0	0	50	08/21/2029	4.B PL
76009W-AU-4	UPBOUND GROUP, INC. - TLB	03/31/2025	DIRECT		12,472	12,472	12,409	12,468	0	4	0	4	0	12,472	0	0	0	234	02/17/2028	3.C Z
76028@-AA-4	REPAIRIFY, INC. - INITIAL TERM LOAN	03/31/2025	DIRECT		313	313	313	313	0	0	0	0	0	313	0	0	0	7	06/14/2027	2.A PL
78249L-AE-0	RUSSELL INVESTMENTS US INSTITUTIONAL HOL	03/31/2025	DIRECT		10,496	10,496	9,789	10,395	4	56	0	60	0	10,496	0	0	0	295	05/30/2027	4.A FE
78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental	03/31/2025	DIRECT		303	303	297	303	0	0	0	0	0	303	0	0	0	8	07/31/2026	2.C PL
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN	03/31/2025	Maturity		184,313	184,313	184,313	184,313	0	0	0	0	0	184,313	0	0	0	3,821	03/31/2025	2.C PL
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T	03/31/2025	Maturity		14,609	14,609	14,609	14,609	0	0	0	0	0	14,609	0	0	0	302	03/31/2025	2.C PL
79400@-AA-6	SALDON HOLDINGS, INC. - FIRST AMENDMENT	03/31/2025	DIRECT		292	292	289	292	0	0	0	0	0	292	0	0	0	8	03/13/2026	3.C PL
79400@-AB-4	Saldon Holdings, Inc./Term Loan 3/19	03/31/2025	DIRECT		1,809	1,809	1,763	1,807	0	1	0	1	0	1,809	0	0	0	47	03/13/2026	3.C PL
79400@-AC-2	SALDON HOLDINGS, INC. - SECOND AMENMENT	03/31/2025	DIRECT		156	156	156	156	0	0	0	0	0	156	0	0	0	4	03/13/2026	3.C PL
816307-B@-0	SELECTQUOTE, INC. - ELEVENTH AMENDMENT C	03/31/2025	DIRECT		83,319	83,319	75,914	81,311	535	428	0	963	0	83,319	0	0	0	1,911	09/30/2027	3.C PL
84967#-AA-9	SPRING INSURANCE SOLUTIONS, LLC - INITIA	03/31/2025	DIRECT		369	369	369	340	30	0	0	30	0	369	0	0	0	10	11/24/2025	3.A PL
84967#-AB-7	SPRING INSURANCE SOLUTIONS, LLC - DELAYE	03/31/2025	DIRECT		63	63	63	58	5	0	0	5	0	63	0	0	0	2	11/24/2025	3.A PL
86662#-AA-2	SUN ACQUIRER CORP	03/31/2025	DIRECT		828	828	828	828	0	0	0	0	0	828	0	0	0	19	09/08/2028	3.C PL
86662#-AB-0	SUN ACQUIRER CORP	03/31/2025	DIRECT		568	568	568	568	0	0	0	0	0	568	0	0	0	13	09/08/2028	3.C PL
87221#-AA-4	TAUC MANAGEMENT, LLC - INITIAL TERM LOAN	02/04/2025	Adjustment		45,061	45,061	45,061	43,778	1,169	0	0	1,169	0	45,061	0	0	0	0	02/12/2027	3.A PL
87221#-AB-2	TAUC MANAGEMENT, LLC - DELAYED DRAW TERM	02/04/2025	DIRECT		5,540	5,540	5,540	5,382	144	0	0	144	0	5,540	0	0	0	0	02/12/2027	3.A PL
89148G-AF-7	TORY BURCH LLC - INITIAL TERM B LOAN	03/31/2025	DIRECT		12,387	12,387	11,556	12,350	0	37	0	37	0	12,387	0	0	0	156	04/16/2028	3.C FE
90380@-AA-7	US SALT INVESTORS, LLC - INITIAL TERM LO	03/31/2025	DIRECT		2,813	2,813	2,813	2,813	0	0	0	0	0	2,813	0	0	0	68	07/19/2028	3.B PL
91839Z-ZA-9	VPROP OPERATING, LLC - DELAYED TL	01/01/2025	Reclassification		36,186	36,186	36,186	36,186	0	0	0	0	0	36,186	0	0	0	0	12/18/2025	4.B Z
92215*-AF-5	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D	01/02/2025	DIRECT		762	762	762	758	0	0	0	0	0	762	0	0	0	8	03/18/2027	3.C PL
928432-A#-0	VISUAL EDGE TECHNOLOGY, INC. - LAST OUT	03/31/2025	DIRECT		4,727	4,727	4,727	4,727	0	0	0	0	0	4,727	0	0	0	156	12/31/2025	5.C PL
92974*-AA-7	WSHP FC ACQUISITION LLC - SECOND AMENDME	03/31/2025	DIRECT		277	277	277	255	19	0	0	19	0	277	0	0	0	8	03/30/2028	3.B PL
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDME	03/31/2025	DIRECT		173	173	173	160	12	0	0	12	0	173	0	0	0	5	03/30/2028	3.B PL
92974*-AC-3	WSHP FC ACQUISITION LLC - INCREMENTAL TE	03/31/2025	DIRECT		83	83	83	76	6	0	0	6	0	83	0	0	0	2	03/30/2028	3.B PL
92974*-AD-1	WSHP FC ACQUISITION LLC - FIRST AMENDMEN	03/31/2025	DIRECT		35	35	34	32	2	0	0	2	0	35	0	0	0	1	03/30/2028	3.B PL
92974*-AE-9	WSHP FC ACQUISITION LLC - FIRST AMENDMEN	03/31/2025	DIRECT		43	43	43	40	3	0	0	3	0	43	0	0	0	1	03/30/2028	3.B PL
94979@-AA-6	WELLNESS ACQUISITIONCO, INC. - TERM LOAN	02/20/2025	DIRECT		137,874	137,874	137,874	137,874	0	0	0	0	0	137,874	0	0	0	1,915	01/20/2029	2.C PL
95955@-AB-9	WESTERN SMOKEHOUSE PARTNERS, LLC - TL	02/03/2025	DIRECT		726	726	711	726	0	0	0	0	0	726	0	0	0	13	03/31/2029	2.A PL
98415D-A@-3	XIFIN, INC. - INITIAL TERM LOAN	03/28/2025	DIRECT		271	271	271	255	16	0	0	16	0	271	0	0	0	0	02/06/2026	3.C PL
98422B-AC-3	ADEIA INC. - TL	01/30/2025	DIRECT		3,006,684	3,006,684	3,006,684	3,006,684	0	0	0	0	0	3,006,684	0	0	0	25,184	06/08/2028	3.C FE
C4800#-AA-5	INTRAPAC PARENT INC. - INITIAL CANADIAN	03/31/2025	DIRECT		480	480	469	480	0	0	0	0	0	480	0	0	0	12	04/11/2026	3.B PL
G4768P-AN-1	INEOS US FINANCE LLC - 2030 DOLLAR TERM	03/31/2025	DIRECT		37,219	37,219	36,847	37,206	0	13	0	13	0	37,219	0	0	0	705	02/18/2030	3.B FE
N7900L-AC-8	AMG ADVANCED METALLURGICAL GROUP N.V. -	03/31/2025	DIRECT		10,050	10,050	9,623	10,033	0	17	0	17	0	10,050	0	0	0	200	11/30/2028	4.A FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					14,989,232	15,393,414	15,176,615	14,774,077	917,125	87,474	0	1,004,600	0	15,033,339	0	(44,107)	(44,107)	366,910	XXX	XXX
12795*-AA-2	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR	03/10/2025	Direct		263,051	263,051	263,051	263,051	0	0	0	0	0	263,051	0	0	0	1,091	03/10/2031	1.A Z
68286#-AA-6	171 SAW MILL LLC	03/05/2025	Direct		92,335	92,335	92,338	92,337	0	(1)	0	(1)	0	92,335	0	0	0	556	07/05/2032	1.B

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amortization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recognized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86661#-AA-3	SUMTER VA CTL 3.291 09/15/2042	03/15/2025	Adjustment		81,377	81,377	82,191	81,383	0	(6)	0	(6)	0	81,377	0	0	0	447	02/15/2043	1.A
0229999999. Subtotal - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)					436,764	436,764	437,580	436,771	0	(7)	0	(7)	0	436,764	0	0	0	2,094	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					97,319,937	98,010,836	81,938,416	82,531,098	970,767	196,497	0	1,167,263	79,479	97,026,449	0	293,488	293,488	2,719,626	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					97,319,937	98,010,836	81,938,416	82,531,098	970,767	196,497	0	1,167,263	79,479	97,026,449	0	293,488	293,488	2,719,626	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					97,319,937	98,010,836	81,938,416	82,531,098	970,767	196,497	0	1,167,263	79,479	97,026,449	0	293,488	293,488	2,719,626	XXX	XXX
196480-EX-1	COLORADO HOUSING AND FINANCE AUTHORITY -	03/01/2025	Direct		10,438	10,438	10,438	10,438	0	0	0	0	0	10,438	0	0	0	51	01/01/2050	1.A FE
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY -	03/01/2025	Direct		17,099	17,099	13,380	13,810	0	3,289	0	3,289	0	17,099	0	0	0	67	04/01/2050	1.A FE
296122-WV-2	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA	03/03/2025	Direct		95,000	95,000	102,125	95,191	0	(191)	0	(191)	0	95,000	0	0	0	87	04/01/2051	1.A FE
647200-2F-0	NEW MEXICO MTG FIN AUTH - RMBS	03/03/2025	Adjustment		5,000	5,000	5,370	5,000	0	0	0	0	0	5,000	0	0	0	100	03/01/2044	1.A FE
647200-2H-6	NEW MEXICO MTG FIN AUTH - RMBS	03/01/2025	Direct		8,565	8,565	8,259	8,357	0	209	0	209	0	8,565	0	0	0	46	12/01/2035	1.A FE
67886M-PT-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R	03/03/2025	Direct		29,787	29,787	29,787	29,787	0	0	0	0	0	29,787	0	0	0	185	03/01/2044	1.A FE
67886M-PU-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R	03/03/2025	Direct		29,156	29,156	29,156	29,156	0	0	0	0	0	29,156	0	0	0	163	09/01/2035	1.A FE
72316W-ZE-0	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA	03/03/2025	Various		8,000	8,000	8,163	8,002	0	(2)	0	(2)	0	8,000	0	0	0	47	01/01/2046	1.A FE
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	03/03/2025	Call @ 100.00		5,000	5,000	5,067	5,000	0	0	0	0	0	5,000	0	0	0	78	03/01/2046	1.B FE
88275F-NW-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	03/03/2025	Direct		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	76	03/01/2046	1.B FE
91743P-DD-4	UTAH HSG CORP - RMBS	03/21/2025	Redemption		6,105	6,105	6,373	6,345	0	(1)	0	(1)	0	6,344	0	(240)	(240)	36	02/21/2050	1.B FE
91743P-DE-2	UTAH HSG CORP - RMBS	03/21/2025	Direct		114,287	114,287	118,519	118,096	0	(3,809)	0	(3,809)	0	114,287	0	0	0	683	03/21/2050	1.B FE
91743P-EX-9	UTAH HSG CORP	03/21/2025	Redemption		190,141	190,141	196,068	194,895	0	(152)	0	(152)	0	194,743	0	(4,601)	(4,601)	2,060	09/21/2053	1.B FE
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					533,578	533,578	547,705	539,077	0	(658)	0	(658)	0	538,419	0	(4,841)	(4,841)	3,678	XXX	XXX
051687-DB-4	AURORA ILL SINGLE FAMILY MTG REV - RMBS	03/01/2025	Paydown		1,768	1,768	1,794	1,768	0	0	0	0	0	1,768	0	0	0	17	12/01/2039	1.B FE
12530G-AA-6	CFMT 2022-HB9 A - RMBS	03/25/2025	Direct		634,906	634,906	577,313	614,429	0	20,477	0	20,477	0	634,906	0	0	0	3,089	09/25/2037	1.A FE
12530J-AA-0	CFMT 2022-AB2 A - CMO/RMBS	03/25/2025	Direct		420,989	420,989	398,602	411,107	0	9,882	0	9,882	0	420,989	0	0	0	1,417	02/26/2052	1.A FE
13079P-TZ-6	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL	01/15/2025	Direct		15,000	15,000	14,925	15,000	0	0	0	0	0	15,000	0	0	0	248	07/15/2030	1.A FE
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG	03/01/2025	Paydown		6,809	9,070	9,025	9,010	0	(2,201)	0	(2,201)	0	6,809	0	0	0	109	02/01/2044	1.B FE
19647P-BH-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG	03/03/2025	Direct		8,655	8,655	8,655	8,655	0	0	0	0	0	8,655	0	0	0	50	06/01/2056	1.A FE
19647P-BK-8	COLORADO HSG & FIN AUTH MULTIFAMILY HSG	03/03/2025	Direct		16,839	16,839	16,839	16,837	0	2	0	2	0	16,839	0	0	0	84	09/01/2056	1.A FE
19647P-BQ-5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG	03/03/2025	Adjustment		15,280	15,280	15,280	15,280	0	0	0	0	0	15,280	0	0	0	87	11/01/2045	1.A FE
19647P-BU-6	COLORADO HSG & FIN AUTH MULTIFAMILY HSG	03/03/2025	Direct		7,944	7,944	7,944	7,944	0	0	0	0	0	7,944	0	0	0	50	08/01/2057	1.A FE
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	02/18/2025	Adjustment		60,000	60,000	63,181	60,047	0	(47)	0	(47)	0	60,000	0	0	0	116	11/15/2039	1.A FE
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	02/18/2025	Call @ 100.00		85,000	85,000	89,993	85,065	0	(65)	0	(65)	0	85,000	0	0	0	161	11/15/2041	1.A FE
3133N3-U9-3	FH RE6008 - RMBS	03/01/2025	Direct		8,845	8,845	8,992	8,943	0	(98)	0	(98)	0	8,845	0	0	0	53	11/01/2049	1.A
3133N3-VG-6	FH RE6015 - RMBS	03/01/2025	Direct		23,556	23,556	23,898	23,786	0	(229)	0	(229)	0	23,556	0	0	0	137	09/01/2049	1.A
31383S-RS-1	FN 511797 - RMBS	03/01/2025	Direct		182	182	182	180	0	2	0	2	0	182	0	0	0	2	05/01/2031	1.A
31388D-ZU-5	FN 602055 - RMBS	03/01/2025	Direct		213	213	217	210	0	2	0	2	0	213	0	0	0	2	09/01/2031	1.A
31388G-VW-8	FN 604629 - RMBS	03/01/2025	Direct		60	60	60	17	0	43	0	43	0	60	0	0	0	1	09/01/2031	1.A
31388K-WT-5	FN 607358 - RMBS	03/01/2025	Direct		149	149	153	121	0	28	0	28	0	149	0	0	0	2	10/01/2031	1.A
31390V-ER-1	FN 657244 - RMBS	03/01/2025	Direct		385	385	390	328	0	57	0	57	0	385	0	0	0	4	09/01/2032	1.A
31392C-EM-2	FNW 2002-W2 AF5 - CMO/RMBS	03/01/2025	Direct		1,326	1,326	1,273	1,282	0	44	0	44	0	1,326	0	0	0	14	06/25/2032	1.A
31392H-FC-2	FNR 0297E SR - CMO/RMBS	03/30/2025	Direct		0	0	20,468	(313)	0	0	0	0	0	(313)	0	313	313	0	01/25/2033	1.A
31392T-FH-5	FHR 2480F NS - CMO/RMBS	03/30/2025	Direct		0	0	8,714	(502)	0	0	0	0	0	(502)	0	502	502	0	01/15/2032	1.A
31393B-VF-9	FNR 2003-42 JS - CMO/RMBS	03/30/2025	Direct		0	0	12,630	(127)	0	0	0	0	0	(127)	0	127	127	0	05/25/2033	1.A
31397P-PL-8	FHM M012 A1A - CMBS/RMBS	03/01/2025	Direct		42,841	42,841	43,788	43,760	0	(919)	0	(919)	0	42,841	0	0	0	204	08/15/2051	1.B FE
31397P-PS-3	FHM M012 A1B - CMBS/RMBS	03/01/2025	Direct		61,147	61,147	57,019	57,146	0	4,001	0	4,001	0	61,147	0	0	0	434	08/15/2051	1.B FE
3140AU-PN-7	FN DC6728 - RMBS	03/01/2025	Direct		98,092	98,092	94,107	0	0	3,985	0	3,985	0	98,092	0	0	0	656	12/01/2054	1.A
3140K0-EL-8	FN B04638 - RMBS	03/01/2025	Direct		9,942	9,942	9,959	9,949	0	(7)	0	(7)	0	9,942	0	0	0	50	11/01/2049	1.A
3140QB-N5-3	FN CA4011 - RMBS	03/01/2025	Direct		2,370	2,370	2,407	2,393	0	(24)	0	(24)	0	2,370	0	0	0	14	08/01/2049	1.A
3140QC-DT-0	FN CA4613 - RMBS	03/01/2025	Direct		3,731	3,731	3,779	3,757	0	(26)	0	(26)	0	3,731	0	0	0	22	11/01/2049	1.A
3140W0-P6-6	FN FA0444 - RMBS	03/01/2025	Direct		163,263	163,263	160,763	0	0	2,500	0	2,500	0	163,263	0	0	0	748	01/01/2055	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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
31418D-HY-1	FN MA3846 - RMBS	03/01/2025	Direct		679	679	608	611	0	68	0	68	0	679	0	0	0	3	11/01/2049	1.A
31418D-JW-3	FN MA3876 - RMBS	03/01/2025	Direct		30,907	30,907	30,984	30,944	0	(37)	0	(37)	0	30,907	0	0	0	113	12/01/2049	1.A
34074M-MY-4	FLORIDA HSG FIN CORP REV - RMBS	01/02/2025	Redemption		10,000	10,000	10,869	10,000	0	0	0	0	0	10,000	0	0	0	200	01/01/2047	1.A FE
419818-HM-4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI	03/01/2025	Direct		17,883	17,883	17,883	17,883	0	0	0	0	0	17,883	0	0	0	78	07/01/2037	1.B FE
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS	03/01/2025	Direct		32,115	32,115	32,115	32,115	0	0	0	0	0	32,115	0	0	0	236	12/01/2043	1.B FE
45201Y-F3-6	ILLINOIS HSG DEV AUTH REV - RMBS	02/03/2025	Direct		210,000	210,000	216,586	210,086	0	(86)	0	(86)	0	210,000	0	0	0	4,200	02/01/2034	1.C FE
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS	03/01/2025	Direct		11,432	11,432	11,432	11,432	0	0	0	0	0	11,432	0	0	0	60	02/01/2047	1.A FE
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS	03/01/2025	Direct		12,351	12,351	11,710	11,846	0	505	0	505	0	12,351	0	0	0	44	06/01/2043	1.B FE
45203L-BS-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	03/01/2025	Paydown		7,268	7,268	7,268	7,268	0	0	0	0	0	7,268	0	0	0	48	02/01/2031	1.A FE
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	03/01/2025	Paydown		11,607	11,607	11,607	11,607	0	0	0	0	0	11,607	0	0	0	94	07/01/2032	1.A FE
45203L-CE-1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	03/01/2025	Direct		24,339	24,339	24,339	24,339	0	0	0	0	0	24,339	0	0	0	118	07/01/2032	1.A FE
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	03/03/2025	Direct		24,481	24,481	24,467	24,481	0	0	0	0	0	24,481	0	0	0	165	03/01/2059	1.A FE
462467-VD-0	IOWA FINANCE AUTHORITY - RMBS	01/02/2025	Direct		215,000	215,000	228,356	215,004	0	(4)	0	(4)	0	215,000	0	0	0	4,300	07/01/2047	1.A FE
46637U-AA-5	JPTEP 2012-3 A - CMO/RMBS	03/01/2025	Direct		40,957	40,957	39,523	39,787	0	1,170	0	1,170	0	40,957	0	0	0	205	10/27/2042	1.B FE
46637V-AA-3	JPTEP 2012-2 A - CMO/RMBS	03/01/2025	Direct		16,045	16,045	15,933	15,949	0	96	0	96	0	16,045	0	0	0	99	09/17/2042	1.B FE
46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS	03/01/2025	Direct		2,573	2,573	2,470	2,489	0	84	0	84	0	2,573	0	0	0	11	12/27/2042	1.B FE
46940Y-BL-4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL	03/01/2025	Paydown		9,668	9,668	9,668	9,668	0	0	0	0	0	9,668	0	0	0	58	02/01/2033	1.A FE
49130T-VQ-6	KENTUCKY HSG CORP HSG REV - RMBS	01/02/2025	Direct		125,000	125,000	130,088	125,001	0	(1)	0	(1)	0	125,000	0	0	0	2,500	07/01/2037	1.A FE
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	03/01/2025	Direct		20,638	20,638	20,191	20,302	0	336	0	336	0	20,638	0	0	0	113	12/01/2038	1.A FE
57419R-H7-3	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	03/01/2025	Redemption		6,004	6,004	6,004	6,004	0	0	0	0	0	6,004	0	0	0	40	11/01/2058	1.A FE
57419R-YB-5	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	02/28/2025	Adjustment		95,000	95,000	100,570	95,133	0	(133)	0	(133)	0	95,000	0	0	0	379	09/01/2045	1.B FE
57419T-EN-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	02/28/2025	Direct		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	365	03/01/2050	1.B FE
57419T-WE-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	02/28/2025	Direct		145,000	145,000	152,843	145,291	0	(291)	0	(291)	0	145,000	0	0	0	300	09/01/2052	1.B FE
592113-AV-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	03/17/2025	Direct		40,000	40,000	39,400	39,990	0	10	0	10	0	40,000	0	0	0	750	03/15/2028	1.A FE
60416Q-FZ-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		2,700	2,700	2,638	2,642	0	57	0	57	0	2,700	0	0	0	13	09/01/2044	1.A FE
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		87,519	87,519	87,377	87,375	0	144	0	144	0	87,519	0	0	0	444	11/01/2044	1.A FE
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		161,833	161,833	161,690	161,705	0	128	0	128	0	161,833	0	0	0	782	02/01/2045	1.A FE
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		35,464	35,464	35,244	35,283	0	181	0	181	0	35,464	0	0	0	117	04/01/2045	1.A FE
60416Q-GF-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		9,567	9,567	9,567	9,567	0	0	0	0	0	9,567	0	0	0	47	11/01/2045	1.A FE
60416Q-GG-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		33,608	33,608	33,608	33,608	0	0	0	0	0	33,608	0	0	0	165	02/01/2046	1.A FE
60416Q-GJ-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		37,126	37,126	37,126	37,126	0	0	0	0	0	37,126	0	0	0	177	08/01/2046	1.A FE
60416Q-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		37,124	37,124	35,636	35,754	0	1,370	0	1,370	0	37,124	0	0	0	145	10/01/2046	1.A FE
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		6,933	6,933	6,933	6,933	0	0	0	0	0	6,933	0	0	0	34	03/01/2047	1.A FE
60416Q-GU-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		73,680	73,680	61,707	63,141	0	10,539	0	10,539	0	73,680	0	0	0	450	06/01/2047	1.A FE
60416Q-GW-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		277,330	277,330	232,264	237,765	0	39,566	0	39,566	0	277,330	0	0	0	1,117	10/01/2047	1.A FE
60416Q-GY-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		46,534	46,534	46,534	46,534	0	0	0	0	0	46,534	0	0	0	217	12/01/2047	1.A FE
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Direct		73,889	73,890	73,890	73,890	0	0	0	0	0	73,889	0	0	0	417	12/01/2049	1.A FE
60416Q-HT-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/01/2025	Redemption		48,763	48,763	48,763	48,763	0	0	0	0	0	48,763	0	0	0	210	01/01/2050	1.A FE
60416S-5F-3	MINNESOTA HOUSING FINANCE AGENCY - RMBS	03/03/2025	Direct		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	467	07/01/2050	1.B FE
60416S-HX-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS	03/03/2025	Adjustment		80,000	80,000	87,180	80,000	0	0	0	0	0	80,000	0	0	0	1,619	01/01/2045	1.B FE
60416S-KD-1	MINNESOTA HOUSING FINANCE AGENCY - RMBS	02/03/2025	Direct		10,000	10,000	10,556	10,000	0	0	0	0	0	10,000	0	0	0	217	01/01/2041	1.B FE
60416S-MZ-0	MINNESOTA HOUSING FINANCE AGENCY - RMBS	03/03/2025	Direct		370,000	370,000	388,460	370,130	0	(130)	0	(130)	0	370,000	0	0	0	6,540	01/01/2046	1.B FE
60416S-TC-4	MINNESOTA HOUSING FINANCE AGENCY - RMBS	01/02/2025	Direct		95,000	95,000	100,632	95,001	0	(1)	0	(1)	0	95,000	0	0	0	1,900	01/01/2047	1.B FE
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	03/01/2025	Direct		12,447	12,447	12,447	12,447	0	0	0	0	0	12,447	0	0	0	54	08/01/2036	1.B FE
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS	03/03/2025	Adjustment		20,000	20,000	20,864	20,300	0	(300)	0	(300)	0	20,000	0	0	0	325	03/01/2045	1.A FE
647200-3N-2	NEW MEXICO MTG FIN AUTH - RMBS	03/01/2025	Direct		9,000	9,000	8,798	8,856	0	144	0	144	0	9,000	0	0	0	47	02/01/2037	1.B FE
647200-3P-7	NEW MEXICO MTG FIN AUTH - RMBS	03/01/2025	Direct		64,726	64,726	64,726	64,726	0	0	0	0	0	64,726	0	0	0	305	09/01/2037	1.A FE
647200-4R-2	NEW MEXICO MTG FIN AUTH - RMBS	03/03/2025	Direct		10,000	10,000	10,334	9,922	0	78	0	78	0	10,000	0	0	0	175	03/01/2046	1.A FE
647200-6Z-2	NEW MEXICO MTG FIN AUTH - RMBS	03/03/2025	Adjustment		90,000	90,000	95,962	90,118	0	(118)	0	(118)	0	90,000	0	0	0	1,688	03/01/2048	1.A FE
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS	03/01/2025	Paydown		2,449	2,449	2,354	2,440	0	9	0	9	0	2,449	0	0	0	11	02/01/2043	1.A FE
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS	03/01/2025	Paydown		13,077	13,077	12,711	13,044	0	34	0	34	0	13,077	0	0	0	71	07/01/2043	1.A FE
647200-X5-8	NEW MEXICO MTG FIN AUTH - RMBS	03/01/2025	Direct		24,478	24,478	24,478	24,478	0	0	0	0	0	24,478	0	0	0	89	10/01/2034	1.A FE
64966T-AX-2	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	01/15/2025	Adjustment		115,000	115,000	111,289	114,987	0	13	0	13	0	115,000	0	0	0	2,645	01/15/2026	1.B FE
658207-SL-0	NORTH CAROLINA HOUSING FINANCE AGENCY -	01/02/2025	Direct		165,000	165,000	174,395	165,003	0	(3)	0	(3)	0	165,000	0	0	0	2,888	07/01/2039	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
67756Q-NM-5	OHIO HOUSING FINANCE AGENCY - RMBS	03/01/2025	Direct		14,543	14,543	14,863	14,552	0	(9)	0	(9)	0	14,543	0	0	0	74	02/01/2044	1.A FE
67756Q-NP-8	OHIO HOUSING FINANCE AGENCY - RMBS	03/01/2025	Direct		14,806	14,806	14,266	14,435	0	371	0	371	0	14,806	0	0	0	62	03/01/2036	1.A FE
67756Q-NQ-6	OHIO HOUSING FINANCE AGENCY - RMBS	03/01/2025	Direct		50,303	50,303	50,275	50,280	0	23	0	23	0	50,303	0	0	0	150	03/01/2046	1.A FE
67756Q-NR-4	OHIO HOUSING FINANCE AGENCY - RMBS	03/01/2025	Direct		65,320	65,320	64,217	64,390	0	931	0	931	0	65,320	0	0	0	273	03/01/2046	1.A FE
67756Q-UZ-8	OHIO HOUSING FINANCE AGENCY - RMBS	03/03/2025	Direct		45,000	45,000	48,902	45,066	0	(66)	0	(66)	0	45,000	0	0	0	1,013	03/01/2047	1.A FE
67756Q-XP-7	OHIO HOUSING FINANCE AGENCY - RMBS	03/01/2025	Direct		103,364	103,364	103,364	103,364	0	0	0	0	0	103,364	0	0	0	583	04/01/2040	1.A FE
684907-UE-6	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R	03/03/2025	Adjustment		70,000	70,000	75,513	70,142	0	(142)	0	(142)	0	70,000	0	0	0	1,400	09/01/2048	1.A FE
684907-VJ-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R	03/03/2025	Direct		160,000	160,000	168,986	160,181	0	(181)	0	(181)	0	160,000	0	0	0	3,400	09/01/2049	1.A FE
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	01/02/2025	Redemption		40,000	40,000	41,668	40,000	0	0	0	0	0	40,000	0	0	0	700	07/01/2036	1.C FE
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	01/02/2025	Direct		130,000	130,000	138,944	130,003	0	(3)	0	(3)	0	130,000	0	0	0	2,600	01/01/2040	1.C FE
74969T-AA-8	RBIT 2021-HB1 A - RMBS	03/25/2025	Paydown		314,792	314,792	314,792	314,792	0	0	0	0	0	314,792	0	0	0	436	11/25/2031	1.A FE
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	01/02/2025	Direct		140,000	140,000	148,406	140,004	0	(4)	0	(4)	0	140,000	0	0	0	2,800	07/01/2043	1.A FE
83712D-XJ-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	01/02/2025	Adjustment		40,000	40,000	42,933	40,001	0	(1)	0	(1)	0	40,000	0	0	0	800	01/01/2047	1.A FE
880461-DN-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R	01/02/2025	Direct		65,000	65,000	71,559	65,000	0	0	0	0	0	65,000	0	0	0	1,300	07/01/2045	1.B FE
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R	01/02/2025	Direct		30,000	30,000	31,163	30,000	0	0	0	0	0	30,000	0	0	0	525	01/01/2047	1.B FE
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R	01/02/2025	Direct		35,000	35,000	37,543	35,001	0	(1)	0	(1)	0	35,000	0	0	0	700	07/01/2042	1.B FE
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R	01/02/2025	Direct		25,000	25,000	26,984	25,001	0	(1)	0	(1)	0	25,000	0	0	0	500	01/01/2042	1.B FE
880461-SC-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R	01/02/2025	Direct		120,000	120,000	131,125	120,003	0	(3)	0	(3)	0	120,000	0	0	0	2,400	07/01/2048	1.B FE
88275A-CW-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF	03/01/2025	Direct		31,347	31,347	31,661	31,424	0	(77)	0	(77)	0	31,347	0	0	0	190	01/01/2032	1.A FE
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	03/01/2025	Direct		6,738	6,738	6,542	6,577	0	161	0	161	0	6,738	0	0	0	24	09/01/2047	1.B FE
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF	03/03/2025	Redemption		10,943	10,943	10,943	10,943	0	0	0	0	0	10,943	0	0	0	44	07/01/2037	1.A FE
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF	03/03/2025	Redemption		10,943	10,943	10,943	10,943	0	0	0	0	0	10,943	0	0	0	44	07/01/2037	1.A FE
92812U-Q4-3	VIRGINIA HOUSING DEVELOPMENT AUTHORITY -	03/01/2025	Direct		70,979	70,979	70,979	70,979	0	0	0	0	0	70,979	0	0	0	420	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015 SERIES A A - RMBS	03/01/2025	Paydown		99,264	99,264	99,264	99,351	0	(88)	0	(88)	0	99,264	0	0	0	551	06/25/2042	1.A FE
92812U-Q7-6	VIRGINIA HOUSING DEVELOPMENT AUTHORITY -	03/25/2025	Direct		93,218	93,218	93,218	93,218	0	0	0	0	0	93,218	0	0	0	562	10/25/2049	1.A FE
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS	03/01/2025	Direct		47,569	47,569	47,569	47,569	0	0	0	0	0	47,569	0	0	0	228	02/25/2052	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS	03/01/2025	Direct		15,292	15,292	15,086	15,834	0	(541)	0	(541)	0	15,292	0	0	0	73	11/25/2039	1.A FE
95662M-2A-7	WEST VIRGINIA ST HSG DEV FD - RMBS	02/03/2025	Direct		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	6	11/01/2029	1.A FE
97689Q-DD-5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	03/03/2025	Adjustment		50,000	50,000	51,683	50,037	0	(37)	0	(37)	0	50,000	0	0	0	875	03/01/2046	1.C FE
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					6,940,905	6,943,167	6,988,812	6,593,923	0	91,170	0	91,170	0	6,939,964	0	942	942	68,355	XXX	XXX
00112D-AA-4	ACHM TRUST 2024-HE2 - ABS	03/25/2025	Direct		264,862	264,862	263,324	263,340	0	1,521	0	1,521	0	264,862	0	0	0	2,988	10/25/2039	1.A FE
02147B-AC-9	CWALT 2007-7T2 A3 - CMO/RMBS	03/25/2025	Direct		0	282	87	0	0	0	0	0	0	0	0	0	0	2	04/25/2037	1.A FM
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS	03/01/2025	Direct		710	640	454	711	0	(1)	0	(1)	0	710	0	0	0	12	09/25/2036	1.A FM
02147X-AA-5	CWALT 2006-32CB A1 - CMO/RMBS	03/25/2025	Direct		7,638	7,783	4,080	116	0	7,523	0	7,523	0	7,638	0	0	0	80	11/25/2036	1.A FM
02147X-AR-8	CWALT 2006-32CB A16 - CMO/RMBS	03/01/2025	Direct		2,688	2,738	2,108	2,684	0	4	0	4	0	2,688	0	0	0	30	11/25/2036	1.A FM
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS	03/01/2025	Direct		393	2,385	2,074	187	197	9	0	206	0	393	0	0	0	11	03/25/2037	1.G FM
02660L-AA-8	AHMA 2006-4 A11 - RMBS	03/25/2025	Paydown		2,776	2,776	1,843	2,771	0	4	0	4	0	2,776	0	0	0	28	10/25/2046	1.A FM
02660T-AR-4	AHM 2004-1 4A - RMBS	03/01/2025	Direct		5,602	5,602	5,539	5,069	0	533	0	533	0	5,602	0	0	0	37	04/25/2044	2.C FM
03464H-AA-3	AOMT 225 A1 - RMBS	03/01/2025	Direct		121,826	121,826	118,801	120,115	0	1,712	0	1,712	0	121,826	0	0	0	892	05/25/2067	1.A FE
03464J-AA-9	AOMT 217 A1 - CMO/RMBS	03/01/2025	Paydown		49,211	49,211	48,058	48,226	0	985	0	985	0	49,211	0	0	0	152	10/25/2066	1.A FE
03464P-AA-5	AOMT 2022-2 A1 - RMBS	03/01/2025	Direct		45,397	45,397	40,616	41,182	0	4,215	0	4,215	0	45,397	0	0	0	248	01/25/2067	1.A
03464T-AA-7	AOMT 2022-3 A1 - RMBS	03/01/2025	Direct		173,531	173,531	159,185	160,811	0	12,720	0	12,720	0	173,531	0	0	0	1,219	01/25/2067	1.A
03464W-AB-8	AOMT 2020-5 A2 - RMBS	03/01/2025	Direct		84,985	84,985	76,632	77,854	0	7,130	0	7,130	0	84,985	0	0	0	269	05/25/2065	1.A
049919-AA-1	ATLX 24RPL2 A1 - RMBS	03/01/2025	Paydown		271,127	271,127	259,906	260,545	0	10,582	0	10,582	0	271,127	0	0	0	1,431	04/25/2063	1.A
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS	03/01/2025	Direct		31,310	32,841	28,773	26,337	4,892	80	0	4,973	0	31,310	0	0	0	268	06/26/2037	5.C FM
05946X-H5-5	BAFC 2005-H 2A1 - CMO/RMBS	03/01/2025	Paydown		14,502	15,566	13,319	12,791	1,660	52	0	1,711	0	14,502	0	0	0	163	11/20/2035	3.A FM
05946X-YV-9	BAFC 2005-F 2A1 - CMO/RMBS	03/01/2025	Direct		29,710	30,709	28,616	23,336	6,324	50	0	6,374	0	29,710	0	0	0	271	09/20/2035	1.A FM
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS	03/01/2025	Direct		40,888	43,767	37,261	40,693	0	194	0	194	0	40,888	0	0	0	467	06/25/2037	1.A FM
05949C-KS-4	BOAMS 2005-J 2A3 - CMO/RMBS	03/01/2025	Direct		585	593	579	585	0	0	0	0	0	585	0	0	0	8	11/25/2035	1.A FM
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS	03/01/2025	Direct		6,017	6,521	6,175	6,217	0	(200)	0	(200)	0	6,017	0	0	0	58	01/25/2036	1.A FM
05951U-AC-5	BAFC 2006-8T2 A2 - CMO/RMBS	03/01/2025	Direct		106	127	97	106	0	0	0	0	0	106	0	0	0	1	10/25/2036	1.A FM
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS	03/01/2025	Paydown		53,315	53,862	49,254	53,280	0	35	0	35	0	53,315	0	0	0	475	05/20/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
05952G-AT-8	BAFC 2007-D 3A1 - CMO/RMBS	03/01/2025	Paydown		186	600	588	185	0	0	0	0	0	186	0	0	0	4	06/20/2037	1.G FM
05952G-AV-3	BAFC 2007-D 3A3 - CMO/RMBS	03/01/2025	Paydown		277	897	879	277	0	0	0	0	0	277	0	0	0	6	06/20/2037	1.G FM
05953Y-AH-4	BAFC 2007-4 A1B - RMBS	03/01/2025	Direct		2,031	1,975	651	2,023	0	7	0	7	0	2,031	0	0	0	16	05/26/2037	1.A FM
05990E-AD-2	BAFC 2012-R6 2A2 - RMBS	03/26/2025	Direct		20,438	20,438	17,786	20,455	0	(18)	0	(18)	0	20,438	0	0	0	141	07/28/2036	1.D FM
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS	03/01/2025	Paydown		121,694	121,694	119,422	120,433	0	1,261	0	1,261	0	121,694	0	0	0	892	07/25/2052	1.A
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS	03/01/2025	Direct		124,443	124,443	122,382	122,176	0	2,267	0	2,267	0	124,443	0	0	0	620	01/25/2052	1.A
07384Y-KF-2	BSABS 2003-AC4 A - RMBS	03/01/2025	Direct		38,593	38,593	39,003	38,587	0	6	0	6	0	38,593	0	0	0	258	09/25/2033	2.C FM
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS	03/01/2025	Paydown		26,462	26,078	22,354	26,360	0	102	0	102	0	26,462	0	0	0	238	04/25/2035	1.A FM
10570P-AA-1	BRAVO 24CES2 A1A - RMBS	03/01/2025	Direct		170,207	170,207	170,206	170,210	0	(3)	0	(3)	0	170,207	0	0	0	1,325	09/25/2054	1.A
12530Y-AA-7	CFMT 24R1 A1 - RMBS	03/25/2025	Direct		355,931	355,931	347,200	347,400	0	8,531	0	8,531	0	355,931	0	0	0	2,802	10/25/2054	1.A
125431-AH-9	CWHL 2006-HYB4 2A1 - CMO/RMBS	03/01/2025	Direct		6,347	6,347	2,641	6,338	0	9	0	9	0	6,347	0	0	0	74	06/20/2036	1.A FM
12544D-AG-4	CWHL 2007-14 A7 - CMO/RMBS	03/01/2025	Direct		661	1,015	434	661	0	0	0	0	0	661	0	0	0	5	09/25/2037	1.A FM
12544H-BF-6	CWHL 2007-HY7 A4 - CMO/RMBS	03/01/2025	Direct		65	60	61	(3,147)	3,055	157	0	3,212	0	65	0	0	0	52	11/25/2037	3.A FM
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS	03/01/2025	Direct		312,743	312,743	312,740	315,503	0	(2,761)	0	(2,761)	0	312,743	0	0	0	2,143	03/25/2067	1.C FE
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS	03/01/2025	Direct		634,006	634,006	621,269	629,480	0	4,526	0	4,526	0	634,006	0	0	0	6,448	10/25/2057	1.C FE
12566U-AE-4	CMALT 2007-A2 1A5 - CMO/RMBS	03/01/2025	Direct		4,993	5,937	6,002	4,983	0	10	0	10	0	4,993	0	0	0	42	02/25/2037	1.A FM
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS	03/01/2025	Direct		3,745	4,453	4,446	3,745	0	0	0	0	0	3,745	0	0	0	30	02/25/2037	1.A FM
12569Q-AA-8	CHNGE 234 A1 - RMBS	03/01/2025	Direct		197,985	197,985	197,981	197,978	0	7	0	7	0	197,985	0	0	0	2,531	09/25/2058	1.A FE
12628L-AD-2	CSAB 2006-4 A2A - RMBS	03/01/2025	Direct		6,002	6,002	1,848	5,998	0	4	0	4	0	6,002	0	0	0	10	12/25/2036	1.A FM
12638P-AB-5	CSMC 2007-3 A1A - RMBS	03/01/2025	Direct		14,526	14,526	5,167	14,515	0	11	0	11	0	14,526	0	0	0	22	04/25/2037	1.A FM
12647H-BC-9	CSMC 2013-8R 4A2 - CMO/RMBS	03/25/2025	Paydown		88,476	84,726	61,495	88,175	0	301	0	301	0	88,476	0	0	0	766	12/30/2036	1.A FM
12662Y-AA-7	COLT 226 A1 - CMO/RMBS	03/01/2025	Paydown		86,398	86,398	85,012	86,068	0	329	0	329	0	86,398	0	0	0	630	07/25/2067	1.A FE
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS	03/01/2025	Paydown		190,136	190,136	189,179	191,253	0	(1,116)	0	(1,116)	0	190,136	0	0	0	1,707	05/25/2067	1.A
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS	03/01/2025	Direct		35,420	35,416	32,083	35,439	0	(20)	0	(20)	0	35,420	0	0	0	309	04/25/2035	1.A FM
12667F-RE-7	CWALT 2004-J6 1A1 - CMO/RMBS	03/25/2025	Direct		46,112	46,112	46,804	46,112	0	0	0	0	0	46,112	0	0	0	631	08/25/2026	1.A FM
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS	03/01/2025	Direct		710	710	723	713	0	(3)	0	(3)	0	710	0	0	0	8	10/25/2034	1.A FM
12668A-4C-6	CWALT 2005-IM1 A2 - RMBS	03/25/2025	Paydown		2,174	2,174	0	1,506	658	10	0	668	0	2,174	0	0	0	13	01/25/2036	6. FM
126694-4F-2	CWHL 2006-HYB3 31B - CMO/RMBS	03/01/2025	Direct		6,230	6,230	4,957	6,190	0	40	0	40	0	6,230	0	0	0	42	05/20/2036	1.A FM
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS	03/01/2025	Direct		4,733	4,733	4,296	4,733	0	0	0	0	0	4,733	0	0	0	37	12/20/2035	1.A FM
126694-UJ-5	CWHL 2005-31 1A1 - CMO/RMBS	03/01/2025	Paydown		3,847	3,847	3,329	3,844	0	3	0	3	0	3,847	0	0	0	33	01/25/2036	1.A FM
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS	03/01/2025	Direct		623	623	624	596	0	27	0	27	0	623	0	0	0	6	05/25/2034	1.A FM
12669G-BY-6	CWHL 2004-HYB7 1A1 - CMO/RMBS	03/01/2025	Direct		1,063	1,063	1,068	884	0	179	0	179	0	1,063	0	0	0	9	11/20/2034	1.A FM
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS	03/01/2025	Direct		1,533	1,533	1,540	1,274	0	259	0	259	0	1,533	0	0	0	13	11/20/2034	1.A FM
147275-AA-9	CFMT 24RM5 A - ABS	03/25/2025	Paydown		285,809	285,809	276,612	276,847	0	8,962	0	8,962	0	285,809	0	0	0	2,120	10/25/2054	1.A FE
14727R-AA-1	CFMT 22RM4 A1 - CMO/RMBS	03/25/2025	Direct		76,563	76,563	73,971	76,563	0	0	0	0	0	76,563	0	0	0	383	03/25/2062	1.A FE
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS	03/01/2025	Direct		16,801	16,801	17,200	17,134	0	(333)	0	(333)	0	16,801	0	0	0	115	03/25/2050	1.A
16159X-AB-8	CHASE 2024-8 A3 - RMBS	03/01/2025	Paydown		1,351,474	1,351,474	1,327,900	1,328,076	0	23,397	0	23,397	0	1,351,474	0	0	0	13,469	08/25/2055	1.A
16160N-AB-7	CHASE 24RPL4 A1A - RMBS	03/01/2025	Direct		54,723	54,723	50,451	50,460	0	4,263	0	4,263	0	54,723	0	0	0	272	12/26/2064	1.A
16162W-PV-5	CHASE 2005-A2 1A1 - CMO/RMBS	03/01/2025	Paydown		334	335	250	332	0	1	0	1	0	334	0	0	0	3	01/25/2036	1.A FM
16162Y-AL-9	CHASE 2006-S4 A11 - CMO/RMBS	03/25/2025	Direct		0	3	2	0	0	0	0	0	0	0	0	0	0	0	12/25/2036	1.A FM
161630-BA-5	CHASE 2007-A1 101 - CMO/RMBS	03/01/2025	Direct		1,789	1,789	1,732	1,768	0	21	0	21	0	1,789	0	0	0	17	02/25/2037	1.A FM
16165M-AG-3	CFLX 2006-2 A5 - RMBS	03/01/2025	Paydown		23,302	22,282	21,807	23,174	0	128	0	128	0	23,302	0	0	0	192	09/25/2036	1.A FM
161930-AB-8	CHASE 24RPL2 A1A - RMBS	03/01/2025	Paydown		42,391	42,391	36,589	36,714	0	5,677	0	5,677	0	42,391	0	0	0	82	08/25/2064	1.A
17025A-AH-5	CWHL 2006-17 A8 - CMO/RMBS	03/25/2025	Direct		0	2,569	385	(20)	0	20	0	20	0	0	0	0	0	17	12/25/2036	1.A FM
17030E-AA-5	CHNGE 2022-3 A1 - CMO/RMBS	03/01/2025	Direct		72,239	72,239	70,684	71,712	0	527	0	527	0	72,239	0	0	0	527	05/25/2067	1.C FE
17030J-AA-4	CHNGE 2022-1 A1 - RMBS	03/01/2025	Direct		481,748	481,748	479,797	484,606	0	(2,859)	0	(2,859)	0	481,748	0	0	0	2,041	01/25/2067	1.A FE
17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS	03/01/2025	Paydown		1,071	1,071	0	1,068	0	3	0	3	0	1,071	0	0	0	4	03/25/2036	1.A FM
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS	03/01/2025	Direct		1,195	1,195	0	0	0	1,195	0	1,195	0	1,195	0	0	0	10	08/25/2035	1.A FM
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS	03/01/2025	Direct		2,793	3,200	3,043	2,480	314	0	0	313	0	2,793	0	0	0	31	04/25/2036	1.A FM
17312V-AA-6	CMLTI 2007-6 11A - CMO/RMBS	03/01/2025	Direct		1,509	1,888	693	1,490	0	18	0	18	0	1,509	0	0	0	19	03/25/2037	1.A FM
18976G-AR-7	CMALT 2007-A6 A16 - CMO/RMBS	03/01/2025	Direct		17,967	19,577	11,365	17,940	0	27	0	27	0	17,967	0	0	0	150	06/25/2037	2.C FM
19685E-AA-9	COLT 222 A1 - CMO/RMBS	03/01/2025	Paydown		42,448	42,448	36,359	36,939	0	5,509	0	5,509	0	42,448	0	0	0	152	02/25/2067	1.A FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS	03/01/2025	Direct		39,658	39,658	39,658	39,655	0	3	0	3	0	39,658	0	0	0	87	01/26/2065	1.A FE
19688M-AA-8	COLT 2022-8 A1 - CMO/RMBS	03/01/2025	Direct		193,556	193,556	194,645	196,217	0	(2,661)	0	(2,661)	0	193,556	0	0	0	1,940	08/25/2067	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
21075W-CJ-2	CONHE 1996-1 A7 - RMBS	01/01/2025	Direct		1,014	1,014	189	1,014	0	0	0	0	0	1,014	0	0	0	21	03/15/2027	1.A FM
23242L-AB-9	CWHEL 2006-F 2A1 - RMBS	03/17/2025	Direct		2,239	2,239	1,564	2,233	0	6	0	6	0	2,239	0	0	0	18	07/15/2036	1.A FM
24380X-AA-5	DRMT 2022-2 A1 - RMBS	03/01/2025	Paydown		25,232	25,232	25,199	25,309	0	(76)	0	(76)	0	25,232	0	0	0	182	03/25/2067	1.A
251510-MD-2	DBALT 2006-AB1 A1A - CMO/RMBS	03/01/2025	Direct		8,601	7,856	2,414	7,628	0	973	0	973	0	8,601	0	0	0	55	02/25/2036	1.A FM
30191L-AA-7	FIGRE 25HE1 A - RMBS	03/25/2025	Direct		240,632	240,632	240,626	0	0	6	0	6	0	240,632	0	0	0	1,679	01/25/2055	1.A FE
31572Y-AA-6	EFMT 2022-2 A1 - RMBS	03/01/2025	Direct		32,634	32,634	30,177	30,507	0	2,127	0	2,127	0	32,634	0	0	0	235	04/25/2067	1.A
31684C-AA-9	FIGRE 23HE3 A - RMBS	03/25/2025	Direct		165,097	165,097	165,095	165,097	0	1	0	1	0	165,097	0	0	0	1,732	11/25/2053	1.A FE
31684D-AA-7	FIGRE 24HE6 A - RMBS	03/01/2025	Direct		317,856	317,856	317,851	317,851	0	5	0	5	0	317,856	0	0	0	2,379	12/28/2054	1.A FE
31684F-AA-2	FIGRE 24HE5 A - RMBS	03/25/2025	Direct		344,348	344,348	344,258	344,258	0	90	0	90	0	344,348	0	0	0	3,157	10/26/2054	1.A FE
31684J-AA-4	FIGRE 24SL1 A1 - RMBS	03/25/2025	Direct		482,880	482,880	482,875	482,878	0	2	0	2	0	482,880	0	0	0	4,404	07/25/2053	1.A FE
31737K-AA-8	FASST 2022-S4 A1A - CMO/RMBS	02/25/2025	Direct		163,461	163,461	147,217	159,063	0	4,398	0	4,398	0	163,461	0	0	0	491	01/25/2057	1.A FE
31737K-AC-4	FASST 2022-S4 A1B - CMO/RMBS	02/25/2025	Direct		115,109	115,109	102,678	111,757	0	3,352	0	3,352	0	115,109	0	0	0	346	01/25/2057	1.A FE
31739P-AA-5	FASST 2022-S3 A1 - CMO/RMBS	03/25/2025	Direct		41,289	41,289	37,272	39,619	0	1,670	0	1,670	0	41,289	0	0	0	119	06/25/2052	1.A FE
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS	03/01/2025	Direct		8,369	8,369	7,114	6,441	0	1,927	0	1,927	0	8,369	0	0	0	64	02/25/2035	1.A FM
32051G-SQ-9	FHAMS 2005-AA7 2A1 - CMO/RMBS	03/01/2025	Paydown		11,994	11,990	11,295	11,918	0	75	0	75	0	11,994	0	0	0	104	09/25/2035	1.A FM
32051G-T7-0	FHAMS 2006-FA1 112 - CMO/RMBS	03/01/2025	Direct		2,995	2,354	1,456	2,995	0	0	0	0	0	2,995	0	0	0	27	04/25/2036	1.A FM
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS	03/01/2025	Paydown		941	941	869	938	0	2	0	2	0	941	0	0	0	10	11/25/2035	1.A FM
32113J-CG-8	FNLC 2005-4 A4 - RMBS	03/25/2025	Paydown		113,617	113,617	97,178	112,943	0	674	0	674	0	113,617	0	0	0	863	02/25/2036	1.A FM
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS	03/01/2025	Direct		104,607	104,607	97,513	97,643	0	6,964	0	6,964	0	104,607	0	0	0	517	10/25/2051	1.A
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS	03/01/2025	Paydown		275,978	275,978	277,574	276,980	0	(1,002)	0	(1,002)	0	275,978	0	0	0	1,119	11/27/2051	1.A
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS	03/01/2025	Direct		200,490	200,490	195,416	195,222	0	5,269	0	5,269	0	200,490	0	0	0	850	09/25/2051	1.A
33852J-AA-6	FSMT 217 A1 - CMO/RMBS	03/01/2025	Direct		184,273	184,274	182,908	182,798	0	1,476	0	1,476	0	184,273	0	0	0	745	08/25/2051	1.A
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS	03/01/2025	Direct		142,205	142,205	142,382	142,140	0	64	0	64	0	142,205	0	0	0	544	11/27/2051	1.A
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS	03/01/2025	Direct		149,821	149,821	141,231	142,891	0	6,930	0	6,930	0	149,821	0	0	0	1,045	04/25/2067	1.A
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS	03/01/2025	Direct		120,278	120,278	116,475	117,770	0	2,508	0	2,508	0	120,278	0	0	0	1,110	08/25/2067	1.A
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS	03/01/2025	Direct		178,067	178,067	166,828	168,858	0	9,210	0	9,210	0	178,067	0	0	0	1,250	02/25/2067	1.A
36170H-AA-8	GCAT 2022-NQM4 A1 - CMO/RMBS	03/01/2025	Direct		19,101	19,101	18,786	18,965	0	135	0	135	0	19,101	0	0	0	153	08/25/2067	1.A
3622EA-AA-8	GSAA 2007-3 1AA - RMBS	03/25/2025	Direct		10,858	10,858	5,712	10,829	0	29	0	29	0	10,858	0	0	0	9	03/25/2037	1.A FM
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS	03/01/2025	Direct		1,289	3,966	3,524	1,037	257	(4)	0	253	0	1,289	0	0	0	36	02/25/2036	2.C FM
36242D-BZ-5	GSR 2004-9 B1 - CMO/RMBS	03/01/2025	Direct		17,711	17,711	17,202	17,403	0	308	0	308	0	17,711	0	0	0	189	08/25/2034	1.A FM
36242D-PG-2	GSR 2004-14 3A2 - CMO/RMBS	03/01/2025	Direct		2,995	2,995	2,949	2,797	0	198	0	198	0	2,995	0	0	0	27	12/25/2034	1.A FM
36242D-UQ-4	GSR 2005-AR1 4A1 - CMO/RMBS	03/01/2025	Direct		4,424	4,424	4,305	4,157	0	267	0	267	0	4,424	0	0	0	28	01/25/2035	1.A FM
36242D-VY-6	GSR 2005-AR1 4A2 - CMO/RMBS	03/01/2025	Direct		475	475	451	436	0	39	0	39	0	475	0	0	0	3	01/25/2035	1.A FM
36263N-AB-1	GSMBS 2022-PJ1 A2 - CMO/RMBS	03/01/2025	Direct		119,526	119,526	117,416	117,276	0	2,250	0	2,250	0	119,526	0	0	0	490	05/28/2052	1.A
39678W-AA-6	GCSP 51 A - RMBS	03/25/2025	Paydown		5,296	5,296	5,240	5,280	0	16	0	16	0	5,296	0	0	0	38	09/25/2034	1.A FM
40445N-AA-6	HTAP 241 A - RMBS	03/01/2025	Paydown		29,666	29,666	29,036	29,073	0	593	0	593	0	29,666	0	0	0	347	04/25/2037	2.B FE
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS	03/01/2025	Direct		801	801	798	797	0	4	0	4	0	801	0	0	0	6	06/19/2034	1.A FM
41161P-FV-0	HVMLT 2004-6 5A - CMO/RMBS	03/01/2025	Direct		25,271	25,271	25,618	24,596	0	675	0	675	0	25,271	0	0	0	119	08/19/2034	1.A FM
41161V-AC-4	HVMLT 2006-7 2AA - RMBS	03/19/2025	Direct		13,510	13,510	9,944	10,804	2,772	(66)	0	2,706	0	13,510	0	0	0	106	09/19/2036	1.A FM
43789K-AA-0	HOF 2022-1 A1 - CMO/RMBS	03/01/2025	Paydown		268,724	268,724	265,937	268,084	0	640	0	640	0	268,724	0	0	0	2,610	07/25/2067	1.A
45254N-MZ-7	IMM 2005-2 1A2 - RMBS	03/25/2025	Direct		7,667	7,667	6,440	6,303	0	1,364	0	1,364	0	7,667	0	0	0	52	04/25/2035	1.A FM
45254N-NT-0	IMM 2005-3 M1 - RMBS	03/25/2025	Paydown		2,474	4,649	0	1,070	1,160	244	0	1,404	0	2,474	0	0	0	30	08/25/2035	6. FM
452766-AA-6	IMPRL 2022-NQM1 A1 - CMO/RMBS	03/01/2025	Direct		246,588	246,588	208,213	211,173	0	35,415	0	35,415	0	246,588	0	0	0	858	02/25/2067	1.A
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS	03/01/2025	Direct		170,245	170,245	165,876	167,318	0	2,927	0	2,927	0	170,245	0	0	0	1,145	05/25/2067	1.A
45276N-AA-9	IMPRL 2022-NQM4 A1 - CMO/RMBS	03/01/2025	Direct		79,069	79,069	74,572	75,326	0	3,742	0	3,742	0	79,069	0	0	0	623	06/27/2067	1.A
45276P-AA-4	IMPRL 22NQM2 A1 - RMBS	03/01/2025	Direct		189,157	189,157	169,207	170,863	0	18,294	0	18,294	0	189,157	0	0	0	1,245	03/25/2067	1.A
45276Q-AA-2	IMPRL 2022-NQM5 A1 - CMO/RMBS	03/01/2025	Direct		321,186	321,186	319,047	321,604	0	(419)	0	(419)	0	321,186	0	0	0	2,479	08/25/2067	1.A
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS	03/25/2025	Paydown		6,765	6,444	4,437	6,743	0	22	0	22	0	6,765	0	0	0	53	02/25/2035	1.A FM
45660L-LP-2	INDX 2005-AR7 4A1 - CMO/RMBS	02/01/2025	Direct		1,133	1,134	1,000	1,093	41	0	0	40	0	1,133	0	0	0	7	06/25/2035	5.C FM
45660L-LQ-0	INDX 2005-AR7 5A1 - CMO/RMBS	02/01/2025	Paydown		2,156	2,156	1,588	1,797	350	9	0	359	0	2,156	0	0	0	19	06/25/2035	1.A FM
45660N-X9-1	INDX 2004-AR6 5A2 - CMO/RMBS	03/01/2025	Direct		6,289	6,289	5,157	5,691	0	599	0	599	0	6,289	0	0	0	35	10/25/2034	1.A FM
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS	03/01/2025	Direct		38,879	38,879	39,383	38,948	0	(69)	0	(69)	0	38,879	0	0	0	227	03/25/2050	1.A
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS	03/01/2025	Direct		112,046	112,046	110,226	110,074	0	1,973	0	1,973	0	112,046	0	0	0	428	07/25/2051	1.A
46593M-AB-3	JPMMT 25CCM1 A2 - RMBS	03/25/2025	Direct		131,803	131,803	127,479	0	0	4,325	0	4,325	0	131,803	0	0	0	1,108	06/25/2055	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS	03/01/2025	Direct		151,331	151,331	123,240	123,898	0	27,433	0	27,433	0	151,331	0	0	0	821	07/25/2052	1.A
466247-J4-6	JPMMT 2006-A2 2A1 - CMO/RMBS	03/01/2025	Direct		15,658	15,658	(3,796)	0	0	15,658	0	15,658	0	15,658	0	0	0	149	04/25/2036	1.A FM
466247-UG-6	JPMMT 2005-A6 7A1 - CMO/RMBS	03/01/2025	Direct		946	946	925	945	0	1	0	1	0	946	0	0	0	9	08/25/2035	1.G FM
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS	03/01/2025	Direct		625	638	430	628	0	(3)	0	(3)	0	625	0	0	0	9	12/25/2035	1.A FM
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS	01/01/2025	Direct		1,034	1,034	198	1,006	0	23	0	23	0	1,034	0	0	0	7	03/25/2026	1.A FM
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS	03/01/2025	Direct		6,107	6,107	1,169	5,939	0	135	0	135	0	6,107	0	0	0	39	03/25/2036	2.B FM
46627M-EJ-2	JPALT 2006-S1 1I2 - CMO/RMBS	03/01/2025	Direct		864	864	647	866	0	(2)	0	(2)	0	864	0	0	0	12	03/25/2036	1.A FM
46630P-AP-0	JPMMT 2007-A2 3A1 - CMO/RMBS	03/01/2025	Paydown		88	88	0	88	0	0	0	0	0	88	0	0	0	1	04/25/2037	1.A FM
46631N-AA-7	JPMMT 2007-S3 1A1 - CMO/RMBS	03/30/2025	Direct		303	303	207	(2,202)	0	302	0	302	0	(1,901)	0	2,204	2,204	3	08/25/2037	1.A FM
46633M-AM-1	JPMRR 2009-6 2A2 - CMO/RMBS	03/01/2025	Direct		2,579	3,101	313	0	0	2,579	0	2,579	0	2,579	0	0	0	30	04/26/2035	1.A FM
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS	03/01/2025	Paydown		213,314	213,314	170,251	171,004	0	42,311	0	42,311	0	213,314	0	0	0	1,039	01/25/2052	1.A
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS	03/01/2025	Direct		347,370	347,370	338,489	338,302	0	9,068	0	9,068	0	347,370	0	0	0	1,420	07/25/2052	1.A
46655G-AB-1	JPMMT 2022-4 A2 - RMBS	03/01/2025	Direct		20,336	20,336	17,987	18,150	0	2,186	0	2,186	0	20,336	0	0	0	100	10/25/2052	1.A
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS	03/01/2025	Direct		66,664	66,664	64,225	64,449	0	2,215	0	2,215	0	66,664	0	0	0	607	11/25/2063	1.A
46657Y-AC-8	JPMMT 246 A3 - RMBS	03/01/2025	Direct		80,516	80,516	80,214	80,216	0	300	0	300	0	80,516	0	0	0	744	12/28/2054	1.A
46658N-AC-1	JPMMT 24CCM1 A3 - RMBS	03/01/2025	Direct		345,666	345,666	339,508	338,712	0	6,953	0	6,953	0	345,666	0	0	0	3,257	04/25/2055	1.A FM
472320-AA-8	JMAC 08R1 A - RMBS	03/25/2025	Paydown		4,151	3,430	2,999	3,978	114	55	(4)	173	0	4,151	0	0	0	55	06/25/2047	3.C FM
472321-AG-3	JMAC 2008-R2 1A3 - RMBS	03/01/2025	Direct		0	6,682	35	0	0	0	0	0	0	0	0	0	0	12	10/25/2035	1.A FM
47232C-AH-7	JMAC 2009-R1 4A2 - CMO/RMBS	03/01/2025	Paydown		752	2,432	2,368	751	0	1	0	1	0	752	0	0	0	17	06/21/2037	1.G FM
52520M-BS-1	LMT 2005-2 2A1 - CMO/RMBS	03/25/2025	Direct		1,442	1,442	859	1,447	0	(5)	0	(5)	0	1,442	0	0	0	12	12/25/2035	1.A FM
52521R-AC-5	LMT 2007-5 1A1 - CMO/RMBS	03/25/2025	Direct		3,258	3,258	2,303	3,224	0	34	0	34	0	3,258	0	0	0	27	06/25/2037	1.A FM
52522D-AG-6	LXS 2006-16N AA1 - RMBS	03/25/2025	Paydown		272,954	272,954	211,961	250,950	21,692	311	0	22,004	0	272,954	0	0	0	1,698	11/25/2046	1.B FM
525241-AL-9	LXS 2007-1 WF1 - RMBS	03/01/2025	Paydown		1,593	1,587	615	1,588	0	5	0	5	0	1,593	0	0	0	10	01/25/2037	1.A FM
55284P-AC-9	MFRA 2022-NQM1 A1 - CMO/RMBS	03/01/2025	Direct		95,543	95,543	88,407	89,551	0	5,992	0	5,992	0	95,543	0	0	0	437	12/27/2066	1.A
55284T-AA-5	MFRA 22INV1 A1 - RMBS	03/01/2025	Paydown		315,565	315,565	312,519	315,306	0	260	0	260	0	315,565	0	0	0	2,139	04/25/2066	1.A
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS	03/01/2025	Paydown		175,092	175,092	171,286	173,217	0	1,875	0	1,875	0	175,092	0	0	0	1,315	05/25/2067	1.A
55285U-AA-1	MFRA 22INV2 A1 - CMO/RMBS	03/01/2025	Direct		148,626	148,626	145,672	147,043	0	1,582	0	1,582	0	148,626	0	0	0	1,148	07/25/2057	1.A
55287A-AA-3	MFRA 24RPL1 A1 - RMBS	03/01/2025	Direct		128,727	128,727	121,825	121,963	0	6,764	0	6,764	0	128,727	0	0	0	826	02/25/2066	1.A FE
576433-GM-2	MARM 2003-6 6A1 - CMO/RMBS	03/01/2025	Direct		1,280	1,280	1,232	1,279	0	1	0	1	0	1,280	0	0	0	8	12/25/2033	1.A FM
576433-XA-9	MARM 2005-1 3A1 - CMO/RMBS	03/01/2025	Direct		603	603	572	581	0	21	0	21	0	603	0	0	0	3	02/25/2035	1.A FM
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS	03/01/2025	Direct		70,010	70,010	70,163	70,027	0	(17)	0	(17)	0	70,010	0	0	0	343	07/25/2051	1.A
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS	03/01/2025	Paydown		144,798	144,798	140,002	139,786	0	5,012	0	5,012	0	144,798	0	0	0	686	12/25/2051	1.A
61690P-AV-3	MSRR 13R7 10B - CMO/RMBS	03/01/2025	Direct		14,276	14,276	14,258	14,229	0	47	0	47	0	14,276	0	0	0	143	12/27/2046	1.A FM
61749L-BM-2	MSM 2006-8AR 6A2 - CMO/RMBS	03/01/2025	Direct		251	251	8	156	0	95	0	95	0	251	0	0	0	3	06/25/2036	1.A FM
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS	03/01/2025	Direct		177,488	177,488	172,996	172,836	0	4,653	0	4,653	0	177,488	0	0	0	796	05/25/2051	1.A
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS	03/01/2025	Direct		96,907	96,907	97,967	97,740	0	(833)	0	(833)	0	96,907	0	0	0	404	08/25/2051	1.A
61772Q-AE-0	MSRM 2021-6 A3 - RMBS	03/01/2025	Direct		125,184	125,184	126,006	125,752	0	(568)	0	(568)	0	125,184	0	0	0	575	09/25/2051	1.A
61774Y-AA-9	MSRM 231 A1 - CMO/RMBS	03/01/2025	Direct		247,274	247,274	208,307	209,357	0	37,917	0	37,917	0	247,274	0	0	0	621	02/25/2053	1.A
61776Y-AA-7	MSRM 24RPL1 A1 - RMBS	03/01/2025	Direct		282,946	282,946	271,160	270,838	0	12,107	0	12,107	0	282,946	0	0	0	1,236	06/25/2064	1.A FE
61777H-AE-5	JPSMT 241 A3 - RMBS	03/25/2025	Direct		142,541	142,541	136,512	136,554	0	5,986	0	5,986	0	142,541	0	0	0	1,164	01/25/2063	1.A FM
64830J-AA-8	NRZT 22NQM1 A1 - CMO/RMBS	03/01/2025	Direct		128,514	128,514	115,020	117,143	0	11,371	0	11,371	0	128,514	0	0	0	462	04/25/2061	1.A
64831D-AB-8	NRZT 22INV1 A2 - CMO/RMBS	03/01/2025	Direct		262,518	262,518	206,487	207,269	0	55,249	0	55,249	0	262,518	0	0	0	1,160	03/25/2052	1.A
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS	03/01/2025	Paydown		104,846	104,846	100,914	101,768	0	3,078	0	3,078	0	104,846	0	0	0	870	07/25/2062	1.A
65246Q-AA-7	NEWREZ LLC - ABS	03/25/2025	Direct		73,899	73,899	73,898	73,898	0	1	0	1	0	73,899	0	0	0	425	11/25/2026	2.C FE
65538P-AA-6	NAA 2007-1 1AA - RMBS	03/01/2025	Direct		5,725	5,399	0	5,697	0	28	0	28	0	5,725	0	0	0	132	03/25/2047	1.A FM
65539C-AK-2	NMRR 2011-4R 1I0 - CMO/RMBS	03/01/2025	Direct		12,955	13,399	11,646	12,941	0	14	0	14	0	12,955	0	0	0	102	12/29/2036	1.A FM
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS	03/01/2025	Direct		33,394	33,394	33,394	33,394	0	0	0	0	0	33,394	0	0	0	313	11/27/2062	1.A
67115N-AA-8	OBX 2022-INV1 A1 - RMBS	03/01/2025	Direct		83,177	83,177	77,521	77,516	0	5,661	0	5,661	0	83,177	0	0	0	431	12/26/2051	1.A
67116M-AA-9	OBX 23J1 A1 - CMO/RMBS	03/01/2025	Direct		183,884	183,884	159,692	159,979	0	23,906	0	23,906	0	183,884	0	0	0	1,435	01/27/2053	1.A
67119Q-AB-5	OBX 2024-J1 A2 - RMBS	03/01/2025	Paydown		452,952	452,952	445,856	445,817	0	7,135	0	7,135	0	452,952	0	0	0	3,984	09/25/2054	1.A
67448E-AA-6	OBX 22INV4 A1 - RMBS	03/01/2025	Direct		77,161	77,161	71,983	72,132	0	5,029	0	5,029	0	77,161	0	0	0	487	06/25/2052	1.A
67448J-AA-5	OBX 22INV5 A1 - CMO/RMBS	03/01/2025	Direct		166,030	166,030	138,375	138,681	0	27,349	0	27,349	0	166,030	0	0	0	910	10/25/2052	1.A
67448X-AA-4	OBX 2021-J3 A1 - RMBS	03/01/2025	Direct		226,958	226,958	229,972	229,431	0	(2,473)	0	(2,473)	0	226,958	0	0	0	746	10/25/2051	1.A
693581-AA-8	PRPM 24RCF1 A1 - CMO/RMBS	03/25/2025	Direct		140,628	140,628	134,742	135,734	0	4,894	0	4,894	0	140,628	0	0	0	773	01/26/2054	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
69359Y-AC-1	PMTLT 2021-INV1 A3 - RMBS	03/01/2025	Direct		185,453	185,453	186,004	185,674	0	(220)	0	(220)	0	185,453	0	0	0	727	07/25/2051	1.A
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS	03/01/2025	Direct		15,522	15,522	15,869	15,561	0	(38)	0	(38)	0	15,522	0	0	0	108	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS	03/01/2025	Direct		8,056	8,056	8,217	8,056	0	0	0	0	0	8,056	0	0	0	25	10/25/2049	1.A
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS	03/01/2025	Direct		3,285	3,285	3,333	3,285	0	0	0	0	0	3,285	0	0	0	19	11/26/2049	1.A
69377C-AA-1	PRKCM 2022-AFC1 A1A - CMO/RMBS	03/01/2025	Direct		94,101	94,101	87,514	88,595	0	5,506	0	5,506	0	94,101	0	0	0	565	04/25/2057	1.A
69377E-AA-7	PRPM 22INV1 A1 - CMO/RMBS	03/01/2025	Direct		55,068	55,068	53,567	54,014	0	1,055	0	1,055	0	55,068	0	0	0	367	04/25/2067	1.A
69381L-AA-5	PRPM 24RPL3 A1 - RMBS	03/25/2025	Direct		224,692	224,692	216,586	216,644	0	8,048	0	8,048	0	224,692	0	0	0	1,679	11/25/2054	1.A FE
69392F-AA-5	PRET 25RPL1 A1 - RMBS	03/25/2025	Direct		140,562	140,562	133,769	0	0	6,793	0	6,793	0	140,562	0	0	0	752	07/25/2069	1.A FE
73015B-AC-9	PMTLT 24INV1 A3 - RMBS	03/01/2025	Paydown		134,517	134,516	132,141	132,247	0	2,270	0	2,270	0	134,517	0	0	0	1,219	10/25/2059	1.A
73071K-AA-4	PNT 2024-1 A1 - RMBS	03/25/2025	Direct		8,946	8,946	8,901	8,902	0	44	0	44	0	8,946	0	0	0	144	06/25/2054	1.F FE
74160M-BN-1	PRIME 2003-2 1A9 - RMBS	03/30/2025	Adjustment		0	0	25,235	(310)	0	0	0	0	0	(310)	0	310	310	0	10/25/2033	5.B GI
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS	03/01/2025	Direct		3,317	3,317	3,364	3,356	0	(39)	0	(39)	0	3,317	0	0	0	17	02/25/2050	1.A
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS	03/01/2025	Direct		6,994	6,994	7,034	7,015	0	(21)	0	(21)	0	6,994	0	0	0	34	12/27/2049	1.A
74388N-AA-4	PFMT 251 A1 - RMBS	03/01/2025	Direct		153,516	153,516	150,901	0	0	2,615	0	2,615	0	153,516	0	0	0	704	02/25/2055	1.A FE
74390F-AA-7	PRPM 2024-RCF6 A1 - RMBS	03/25/2025	Direct		114,302	114,302	110,602	110,691	0	3,610	0	3,610	0	114,302	0	0	0	748	10/27/2064	1.A FE
74448M-AA-4	PRPM 24RPL4 A1 - RMBS	03/25/2025	Direct		440,693	440,693	423,308	423,391	0	17,302	0	17,302	0	440,693	0	0	0	3,026	12/28/2054	1.A FE
748956-AA-7	RCKT 23CES2 A1A - RMBS	03/01/2025	Direct		482,172	482,172	482,169	482,113	0	59	0	59	0	482,172	0	0	0	5,550	09/25/2043	1.A
74923H-AQ-4	RALI 2007-QS4 3A6 - CMO/RMBS	03/01/2025	Direct		11,408	12,699	12,176	11,396	0	12	0	12	0	11,408	0	0	0	91	03/25/2037	1.A FM
74928X-BB-6	RBSSP 2009-6 3A2 - CMO/RMBS	03/25/2025	Direct		29,533	34,364	32,821	21,556	7,760	217	0	7,977	0	29,533	0	0	0	373	02/26/2051	1.A FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS	03/01/2025	Direct		16,870	16,870	17,131	17,092	0	(222)	0	(222)	0	16,870	0	0	0	98	09/27/2049	1.A
74935W-AA-2	RCKT 23CES1 A1A - CMO/RMBS	03/01/2025	Direct		162,515	162,515	162,512	162,488	0	27	0	27	0	162,515	0	0	0	1,689	06/25/2043	1.A
749384-AA-1	RCKT 2021-5 A1 - RMBS	03/01/2025	Paydown		350,695	350,694	348,307	347,728	0	2,967	0	2,967	0	350,695	0	0	0	1,477	11/27/2051	1.A
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS	03/01/2025	Direct		505,339	505,339	495,153	494,664	0	10,674	0	10,674	0	505,339	0	0	0	2,305	01/25/2052	1.A
74938W-AB-7	RCKT 222 A2 - RMBS	03/01/2025	Direct		50,174	50,174	47,454	47,475	0	2,699	0	2,699	0	50,174	0	0	0	215	03/25/2052	1.A
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS	03/01/2025	Direct		140,588	140,587	138,829	138,637	0	1,950	0	1,950	0	140,588	0	0	0	337	12/26/2051	1.A
749407-AA-0	RCKT 2023-CES3 A1A - CMO/RMBS	03/01/2025	Direct		500,439	500,439	500,431	500,377	0	62	0	62	0	500,439	0	0	0	5,977	11/25/2043	1.A
749421-AA-1	RCKT 24CES8 A1A - RMBS	03/01/2025	Direct		288,399	288,399	288,399	288,398	0	0	0	0	0	288,399	0	0	0	2,916	11/25/2044	1.A
74958W-AC-0	RFMSI 2007-SA1 2A2 - CMO/RMBS	03/01/2025	Direct		28	1,022	470	21	0	7	0	7	0	28	0	0	0	9	02/25/2037	1.A FM
74958Y-AE-2	RFMSI 2007-S4 A5 - CMO/RMBS	03/25/2025	Direct		15,812	16,603	5,326	15,764	0	47	0	47	0	15,812	0	0	0	195	04/25/2037	1.A FM
74969V-AA-3	RPIT 212 A - CMO/RMBS	03/25/2025	Direct		81,427	81,427	80,535	81,427	0	0	0	0	0	81,427	0	0	0	297	09/25/2061	1.A FE
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS	03/01/2025	Direct		32,351	32,351	32,102	32,406	0	(55)	0	(55)	0	32,351	0	0	0	233	03/25/2067	1.A
749971-AF-4	RMCT 25J1 A4 - RMBS	03/01/2025	Direct		45,876	45,876	44,995	0	0	882	0	882	0	45,876	0	0	0	210	03/25/2055	1.A FE
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS	03/01/2025	Paydown		8,754	14,595	11,619	8,793	0	(40)	0	(40)	0	8,754	0	0	0	163	07/25/2036	6. FM
75115D-AA-3	RALI 2006-QS13 1A1 - CMO/RMBS	03/25/2025	Direct		1,963	5,781	4,253	0	0	1,963	0	1,963	0	1,963	0	0	0	98	09/25/2036	1.A FM
75116C-ET-9	RALI 2007-QS6 114 - CMO/RMBS	03/01/2025	Direct		2,290	4,139	3,982	2,274	0	16	0	16	0	2,290	0	0	0	42	04/25/2037	1.A FM
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS	03/01/2025	Direct		145,621	145,621	146,759	146,457	0	(836)	0	(836)	0	145,621	0	0	0	755	07/25/2051	1.A
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS	03/01/2025	Direct		183,642	183,642	180,658	180,441	0	3,201	0	3,201	0	183,642	0	0	0	744	12/25/2051	1.A
75970N-BE-6	RAMC 2005-3 AF4 - RMBS	03/01/2025	Direct		88,331	88,331	88,331	88,331	0	0	0	0	0	88,331	0	0	0	623	11/25/2035	1.A FM
761118-BU-1	RALI 2005-QA8 NB2 - CMO/RMBS	03/01/2025	Direct		12,515	13,519	10,753	12,518	0	(3)	0	(3)	0	12,515	0	0	0	122	07/25/2035	1.A FM
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS	03/01/2025	Direct		208	558	148	209	0	(1)	0	(1)	0	208	0	0	0	8	10/25/2035	1.A FM
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS	03/01/2025	Direct		858	2,350	34	432	412	14	0	426	0	858	0	0	0	21	02/25/2036	1.A FM
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS	03/01/2025	Paydown		22,179	22,179	20,167	22,181	0	(2)	0	(2)	0	22,179	0	0	0	204	05/18/2035	1.A FM
78434K-AA-5	SGR 2022-2 A1 - CMO/RMBS	03/01/2025	Paydown		59,545	59,545	59,508	60,167	0	(622)	0	(622)	0	59,545	0	0	0	596	08/25/2062	1.A
816939-AC-6	SEMT 2024-INV1 A3 - RMBS	03/01/2025	Direct		318,075	318,075	312,559	312,309	0	5,766	0	5,766	0	318,075	0	0	0	2,918	10/26/2054	1.A FM
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS	03/01/2025	Direct		102,211	102,224	104,013	103,603	0	(1,393)	0	(1,393)	0	102,211	0	0	0	708	12/27/2049	1.A
81748E-AB-2	SEMT 2024-7 A2 - RMBS	03/01/2025	Direct		120,213	120,213	119,518	119,521	0	692	0	692	0	120,213	0	0	0	1,103	08/25/2054	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS	03/01/2025	Direct		19,001	19,001	19,399	19,505	0	(504)	0	(504)	0	19,001	0	0	0	144	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS	03/01/2025	Direct		23,850	23,850	24,439	24,256	0	(406)	0	(406)	0	23,850	0	0	0	136	03/25/2050	1.A
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS	03/01/2025	Direct		41,210	41,210	42,156	41,945	0	(735)	0	(735)	0	41,210	0	0	0	239	02/25/2050	1.A
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS	03/01/2025	Paydown		343,371	343,371	346,966	346,206	0	(2,834)	0	(2,834)	0	343,371	0	0	0	1,503	11/27/2051	1.A
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS	03/01/2025	Direct		160,045	160,045	155,994	155,882	0	4,163	0	4,163	0	160,045	0	0	0	684	02/26/2052	1.A
81749E-AA-3	SEMT 24HY A1A - RMBS	03/01/2025	Paydown		662,981	662,981	653,182	654,810	0	8,171	0	8,171	0	662,981	0	0	0	2,632	11/25/2063	1.A
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS	03/01/2025	Direct		24,776	24,784	21,759	24,597	0	179	0	179	0	24,776	0	0	0	225	11/25/2035	1.A FM
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS	03/01/2025	Paydown		2,434	2,418	1,240	2,434	0	0	0	0	0	2,434	0	0	0	16	07/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS	03/01/2025	Paydown		5,882	5,885	5,188	5,872	0	10	0	10	0	5,882	0	0	0	61	07/25/2035	1.A FM
863579-VW-5	SARM 2005-17 5A2 - CMO/RMBS	03/25/2025	Direct		12,604	12,606	5,907	12,585	0	19	0	19	0	12,604	0	0	0	52	08/25/2035	1.A FM
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS	03/01/2025	Paydown		4,833	2,326	1,742	4,822	0	11	0	11	0	4,833	0	0	0	20	09/25/2035	1.A FM
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS	03/01/2025	Direct		3,045	3,050	2,769	3,035	0	9	0	9	0	3,045	0	0	0	27	09/25/2035	1.A FM
863579-ZL-5	SARM 2005-20 3A3 - CMO/RMBS	03/01/2025	Direct		11,080	3,934	3,342	11,064	0	16	0	16	0	11,080	0	0	0	40	10/25/2035	1.A FM
86358R-DX-2	SASC 2001-SB1 A5 - RMBS	03/01/2025	Direct		6,704	9,536	8,931	6,303	405	(3)	0	402	0	6,704	0	0	0	55	08/25/2031	1.A FM
86359A-MG-5	SASC 2003-AL1 APO - RMBS	03/01/2025	Direct		3,191	3,191	2,247	3,177	0	14	0	14	0	3,191	0	0	0	0	04/25/2031	5.B GI
86359A-WT-6	SASC 2003-AL2 APO - RMBS	03/01/2025	Direct		6,388	6,388	4,966	6,350	0	38	0	38	0	6,388	0	0	0	0	01/25/2031	5.B GI
87222E-AB-4	TBW 2007-1 A2 - RMBS	03/25/2025	Direct		20,945	20,945	3,676	20,938	0	7	0	7	0	20,945	0	0	0	33	03/25/2037	1.A FM
87222E-AC-2	TBW 2007-1 A3 - RMBS	03/01/2025	Direct		37,387	37,387	12,282	37,359	0	28	0	28	0	37,387	0	0	0	58	03/25/2037	1.A FM
885220-KW-2	TMST 2006-2 A2B - CMO/RMBS	03/25/2025	Direct		57,433	76,937	73,744	74,654	0	(17,221)	0	(17,221)	0	57,433	0	0	0	672	04/25/2036	1.E FM
89172Y-AD-2	TPMT 2016-3 M2 - CMO/RMBS	03/01/2025	Direct		27,194	27,194	27,211	27,131	0	63	0	63	0	27,194	0	0	0	272	04/25/2056	1.A
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS	03/01/2025	Direct		424,852	424,852	424,847	424,849	0	2	0	2	0	424,852	0	0	0	5,257	10/25/2063	1.A
89183C-AA-3	TPMT 24CES1 A1A - RMBS	03/01/2025	Direct		410,636	410,636	410,630	410,554	0	83	0	83	0	410,636	0	0	0	3,959	01/25/2064	1.A
89183G-AA-4	TPMT 244 A1A - RMBS	03/01/2025	Paydown		622,804	622,804	610,856	611,220	0	11,585	0	11,585	0	622,804	0	0	0	3,906	10/27/2064	1.A
891947-AA-1	TPMT 24CES6 A1 - RMBS	03/01/2025	Direct		318,298	318,298	318,295	318,295	0	3	0	3	0	318,298	0	0	0	3,344	11/25/2064	1.A FM
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS	03/01/2025	Direct		210,297	210,297	203,857	203,727	0	6,571	0	6,571	0	210,297	0	0	0	818	09/25/2051	1.A
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS	03/01/2025	Direct		362,588	362,588	351,200	351,010	0	11,578	0	11,578	0	362,588	0	0	0	1,450	11/25/2051	1.A
91530Q-AA-8	UNLOK 241 A - RMBS	03/01/2025	Direct		158,532	158,533	154,498	155,269	0	3,264	0	3,264	0	158,532	0	0	0	1,103	04/25/2039	2.B FE
91824N-AC-6	UWM 211 A3 - CMO/RMBS	03/01/2025	Direct		222,739	222,739	224,549	224,010	0	(1,271)	0	(1,271)	0	222,739	0	0	0	963	08/25/2051	1.A
92261A-BA-5	VCC 2024-5 A - RMBS	01/01/2025	Direct		354,529	354,529	354,512	354,519	0	10	0	10	0	354,529	0	0	0	1,622	10/26/2054	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS	03/01/2025	Direct		135,622	135,622	132,676	134,866	0	756	0	756	0	135,622	0	0	0	454	11/26/2066	1.A
92538N-AA-5	VERUS 2022-4 A1 - RMBS	03/01/2025	Direct		20,201	20,201	18,796	19,054	0	1,147	0	1,147	0	20,201	0	0	0	141	04/25/2067	1.A
92538U-AA-9	VERUS 2022-3 A1 - RMBS	03/01/2025	Paydown		27,667	27,667	27,595	27,645	0	23	0	23	0	27,667	0	0	0	198	02/25/2067	1.A
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS	03/01/2025	Paydown		74,046	74,046	74,045	74,558	0	(512)	0	(512)	0	74,046	0	0	0	611	07/25/2067	1.A
92838C-AA-6	VISIO 221 A1 - RMBS	03/01/2025	Paydown		147,046	147,046	147,043	148,492	0	(1,447)	0	(1,447)	0	147,046	0	0	0	1,334	08/27/2057	1.A FE
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS	03/01/2025	Paydown		12,084	12,630	9,783	11,372	679	34	0	712	0	12,084	0	0	0	100	05/25/2037	5.A FM
933636-AG-7	WAMU 2007-HY4 3A1 - CMO/RMBS	03/01/2025	Direct		3,998	4,253	4,027	3,591	400	8	0	408	0	3,998	0	0	0	31	04/25/2037	1.A FM
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS	03/01/2025	Paydown		5,678	6,153	5,483	5,129	534	14	0	548	0	5,678	0	0	0	52	11/25/2036	1.A FM
93363N-AB-1	WAMU 2006-AR12 1A2 - CMO/RMBS	03/01/2025	Direct		7,613	8,122	7,678	7,457	156	0	0	156	0	7,613	0	0	0	40	10/25/2036	1.A FM
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS	03/01/2025	Paydown		43,988	50,893	43,165	43,837	121	30	0	151	0	43,988	0	0	0	248	07/25/2037	3.B FM
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS	03/01/2025	Direct		272	9,429	9,456	116	152	4	0	156	0	272	0	0	0	28	02/25/2036	1.B FM
93934N-AC-9	WMALT 2006-5 1A3 - CMO/RMBS	03/01/2025	Direct		4,597	7,059	6,579	4,573	0	24	0	24	0	4,597	0	0	0	91	07/25/2036	1.A FM
93934N-AR-6	WMALT 2006-5 2C2 - CMO/RMBS	03/25/2025	Direct		1,632	3,013	0	1,579	0	53	0	53	0	1,632	0	0	0	26	07/25/2036	1.A FM
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS	03/01/2025	Direct		12,261	12,261	12,480	12,524	0	(262)	0	(262)	0	12,261	0	0	0	71	09/27/2049	1.A
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS	03/01/2025	Direct		22,991	22,991	23,264	23,002	0	(12)	0	(12)	0	22,991	0	0	0	152	12/27/2049	1.A
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS	03/01/2025	Paydown		250,408	250,408	245,635	245,858	0	4,550	0	4,550	0	250,408	0	0	0	596	08/25/2051	1.A
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	03/03/2025	Redemption		285,000	285,000	299,947	285,451	0	(451)	0	(451)	0	285,000	0	0	0	5,700	09/01/2045	1.C FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					28,333,559	28,414,382	27,378,319	26,920,282	54,104	658,849	(4)	712,956	0	28,331,046	0	2,513	2,513	201,666	XXX	XXX
03880R-AA-7	ARCLO 2021-FL4 A - CMBS	02/18/2025	Paydown		224,011	224,011	222,891	221,546	0	2,465	0	2,465	0	224,011	0	0	0	1,570	11/17/2036	1.A FE
03880X-AA-4	ARCLO 2022-FL1 A - CMBS	01/15/2025	Paydown		652,710	652,710	652,710	652,710	0	0	0	0	0	652,710	0	0	0	9,030	01/15/2037	1.A FE
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	02/18/2025	Direct		325,846	325,846	319,507	324,275	0	1,571	0	1,571	0	325,846	0	0	0	3,147	12/17/2035	1.A FE
05493N-AA-0	BDS 21FL9 A - CMBS	01/21/2025	Direct		1,708,346	1,708,346	1,708,346	1,708,346	0	0	0	0	0	1,708,346	0	0	0	8,970	11/18/2038	1.A FE
054980-AA-5	BDS 2022-FL11 ATS - CMBS	02/20/2025	Direct		2,571,813	2,571,813	2,571,813	2,571,813	0	0	0	0	0	2,571,813	0	0	0	19,008	03/21/2039	1.A FE
055984-AA-6	BSPRT 2022-FL9 A - CMBS	02/18/2025	Direct		1,775,148	1,775,148	1,757,396	1,765,706	0	9,441	0	9,441	0	1,775,148	0	0	0	19,734	05/16/2039	1.A FE
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	02/18/2025	Direct		238,467	238,467	231,867	234,258	0	4,209	0	4,209	0	238,467	0	0	0	1,514	12/15/2038	1.A FE
30332Y-AC-5	FI 241 A1 - ABS	03/15/2025	Direct		4,167	4,167	4,165	4,165	0	2	0	2	0	4,167	0	0	0	34	10/15/2054	1.A FE
39809P-AA-3	GSTNE 2021-FL3 A - CMBS	02/18/2025	Direct		31,817	31,817	31,798	31,801	0	16	0	16	0	31,817	0	0	0	269	07/15/2039	1.A FE
55283T-AA-6	MF1 2021-FL6 A - CMBS	02/19/2025	Direct		1,205,441	1,205,441	1,205,441	1,205,441	0	0	0	0	0	1,205,441	0	0	0	7,271	07/18/2036	1.A FE
55284A-AA-6	MF1 2021-FL7 A - CMBS	02/19/2025	Paydown		1,364,461	1,364,461	1,313,294	1,339,262	0	25,199	0	25,199	0	1,364,461	0	0	0	9,395	10/21/2036	1.A FE
55284J-AA-7	MF1 2022-FL8 A - CMBS	02/20/2025	Direct		2,149,167	2,149,167	2,149,167	2,149,167	0	0	0	0	0	2,149,167	0	0	0	21,148	02/19/2037	1.A FE
55285B-AA-3	MF1 2022-FL10 A - CMBS	01/22/2025	Direct		1,309,405	1,309,405	1,302,858	1,481,465	0	(172,060)	0	(172,060)	0	1,309,405	0	0	0	8,658	09/21/2037	1.A FE
58003U-AA-6	MF1 2020-FL4 A - CMBS	02/18/2025	Direct		32,506	32,506	32,419	32,506	0	0	0	0	0	32,506	0	0	0	350	12/17/2035	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
61764R-BJ-6	MSBAM 2015-C20 B - CMBS	01/17/2025	Direct		5,000,000	5,000,000	5,133,859	5,000,000	0	0	0	0	0	5,000,000	0	0	0	17,333	02/18/2048	1.A
75574E-AA-5	RCMT 2022-FL9 A - CMBS	01/27/2025	Direct		7,634	7,634	7,573	7,602	0	32	0	32	0	7,634	0	0	0	46	06/25/2037	1.A FE
75575A-AA-2	RCMT 2023-FL12 A - CMBS	02/25/2025	Paydown		113,239	113,239	112,673	112,933	0	307	0	307	0	113,239	0	0	0	(2)	05/25/2038	1.A FE
75575R-AA-5	RCMT 2023-FL11 A - CMBS	01/27/2025	Paydown		140,721	140,721	140,369	140,599	0	122	0	122	0	140,721	0	0	0	840	10/25/2039	1.A FE
755931-AA-0	RCMT 22FL10 A - CMBS	02/25/2025	Paydown		228,398	228,398	226,685	227,377	0	1,022	0	1,022	0	228,398	0	0	0	1,450	10/25/2039	1.A FE
92257A-AB-0	VCC 2018-1 A - CMO/RMBS	03/01/2025	Paydown		78,592	78,592	78,565	78,540	0	52	0	52	0	78,592	0	0	0	491	04/27/2048	1.A FE
92257B-AA-0	VCC 2022-3 A - CMO/RMBS	03/01/2025	Direct		130,566	130,566	130,313	130,270	0	296	0	296	0	130,566	0	0	0	1,298	06/25/2052	1.A FE
92257C-AA-8	VCC 2019-1 A - RMBS	03/01/2025	Direct		38,854	38,854	38,845	38,854	0	0	0	0	0	38,854	0	0	0	316	03/25/2049	1.A FE
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS	03/01/2025	Paydown		154,822	154,822	153,761	154,261	0	560	0	560	0	154,822	0	0	0	887	02/26/2052	1.A FE
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS	03/01/2025	Direct		388,779	388,779	388,692	388,511	0	268	0	268	0	388,779	0	0	0	3,378	08/26/2052	1.A FE
92259L-AB-4	VCC 2020-1 AFX - RMBS	03/01/2025	Direct		51,855	51,855	51,854	51,806	0	48	0	48	0	51,855	0	0	0	205	02/25/2050	1.A FE
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS	03/01/2025	Direct		130,813	130,813	130,809	130,783	0	30	0	30	0	130,813	0	0	0	1,413	06/25/2054	1.A FE
92259U-AA-6	VCC 2022-2 A - CMBS/RMBS	03/01/2025	Direct		218,802	218,802	218,763	218,578	0	224	0	224	0	218,802	0	0	0	1,959	04/25/2052	1.A FE
92259W-AA-2	VCC 244 A - RMBS	03/01/2025	Direct		297,433	297,433	297,422	297,420	0	13	0	13	0	297,433	0	0	0	3,211	08/25/2054	1.A FE
92261A-BA-5	VCC 2024-5 A - RMBS	03/01/2025	Direct		347,678	347,678	347,661	347,667	0	10	0	10	0	347,678	0	0	0	4,032	10/26/2054	1.A FE
922955-AA-7	VCC 251 A - RMBS	03/01/2025	Direct		2,557	2,557	2,557	0	0	0	0	0	0	2,557	0	0	0	17	02/25/2055	1.A FE
95003L-AA-8	WFCM 2021-SAVE A - CMBS	03/15/2025	Direct		1,282,101	1,282,101	1,282,101	1,282,101	0	0	0	0	0	1,282,101	0	0	0	13,450	02/15/2040	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					22,206,148	22,206,148	22,246,176	22,329,763	0	(126,173)	0	(126,173)	0	22,206,148	0	0	0	160,426	XXX	XXX
00090N-AC-4	ABDLF II A2 - CDO	01/27/2025	Direct		20,575	20,575	20,575	20,575	0	0	0	0	0	20,575	0	0	0	183	03/01/2032	1.F FE
00176B-AH-6	AMMC 13R B2R - CDO	01/24/2025	Direct		10,317	10,317	10,060	10,045	0	273	0	273	0	10,317	0	0	0	299	07/24/2029	4.A FE
00176B-AK-9	AMMC 13R 22R - CDO	01/24/2025	Direct		10,317	10,317	10,317	10,083	0	235	0	235	0	10,317	0	0	0	312	07/24/2029	4.A FE
00176B-AM-5	AMMC 13R B3R - CDO	01/24/2025	Paydown		15,442	15,442	14,374	14,525	0	917	0	917	0	15,442	0	0	0	521	07/24/2029	6. FE
00176C-AQ-4	AMMC XII BR - CDO	02/10/2025	Direct		214,059	214,059	214,059	213,736	0	323	0	323	0	214,059	0	0	0	3,362	11/10/2030	1.A FE
00178L-AB-5	AMMC 21 A - CDO	02/03/2025	Direct		406,699	406,699	406,699	406,557	0	142	0	142	0	406,699	0	0	0	6,241	11/04/2030	1.A FE
01448Q-AA-8	ALESC IV A1 - CDO	01/30/2025	Direct		27,165	27,165	23,065	26,504	0	661	0	661	0	27,165	0	0	0	370	07/30/2034	1.A FE
01449T-AA-1	ALESC 9 A1 - CDO	03/24/2025	Direct		795,315	795,315	735,666	750,599	0	44,717	0	44,717	0	795,315	0	0	0	9,969	06/23/2036	1.A FE
03665J-AJ-7	ANTR 2017-1 AR - CDO	01/15/2025	Direct		8,500,000	8,500,000	8,064,375	8,314,312	0	185,688	0	185,688	0	8,500,000	0	0	0	131,357	04/20/2033	1.A FE
03665M-AC-5	ANTR 2018-1 B - CDO	03/13/2025	Direct		3,200,000	3,200,000	3,040,000	3,146,570	0	53,430	0	53,430	0	3,200,000	0	0	0	81,521	04/20/2031	1.A FE
03880R-AA-7	ARCLO 2021-FL4 A - CMBS	02/18/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	4	11/17/2036	1.A FE
03880X-AA-4	ARCLO 2022-FL1 A - CMBS	03/17/2025	Direct		910,511	910,511	910,511	910,511	0	0	0	0	0	910,511	0	0	0	13,199	01/15/2037	1.A FE
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	03/17/2025	Direct		1,655,598	1,655,598	1,623,389	1,647,614	0	7,984	0	7,984	0	1,655,598	0	0	0	22,692	12/17/2035	1.A FE
054980-AA-5	BDS 2022-FL11 ATS - CMBS	03/19/2025	Direct		928,392	928,392	928,392	928,392	0	0	0	0	0	928,392	0	0	0	14,225	03/21/2039	1.A FE
055984-AA-6	BSPRT 2022-FL9 A - CMBS	03/17/2025	Direct		66,544	66,544	65,879	66,190	0	354	0	354	0	66,544	0	0	0	1,116	05/16/2039	1.A FE
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	03/17/2025	Direct		19,770	19,770	19,223	19,421	0	349	0	349	0	19,770	0	0	0	288	12/15/2038	1.A FE
15672R-AA-3	CERB 24 A1 - CDO	01/15/2025	Direct		252,685	252,685	252,572	252,951	0	(266)	0	(266)	0	252,685	0	0	0	4,080	07/15/2030	1.A FE
17275G-AA-4	CIRUS 181 A - CDO	01/25/2025	Direct		344,260	344,260	344,260	344,260	0	0	0	0	0	344,260	0	0	0	8,262	01/26/2037	1.A FE
22284H-AC-7	CLVR 3 B - CDO	01/15/2025	Direct		324,134	324,134	324,134	324,047	0	87	0	87	0	324,134	0	0	0	5,606	10/15/2029	1.A FE
282523-AK-5	GUGG4 1828 S2R - CDO	01/15/2025	Direct		289,506	289,506	289,506	289,506	0	0	0	0	0	289,506	0	0	0	3,215	10/15/2031	1.A FE
28852L-AA-1	ECLO III A1 - CDO	01/21/2025	Direct		116,632	116,632	116,632	116,634	0	(1)	0	(1)	0	116,632	0	0	0	1,946	07/22/2030	1.A FE
28852L-AN-3	ECLO 3 A2R - CDO	01/21/2025	Direct		233,264	233,264	233,264	233,264	0	0	0	0	0	233,264	0	0	0	3,952	07/22/2030	1.A FE
30259A-AA-0	FDF 3 A1 - CDO	01/25/2025	Direct		1,420,137	1,420,137	1,420,137	1,420,137	0	0	0	0	0	1,420,137	0	0	0	27,693	01/25/2036	1.A FE
381740-AA-7	GOCAP 51 A - CDO	03/25/2025	Direct		15,000,000	15,000,000	14,325,000	14,679,665	0	320,335	0	320,335	0	15,000,000	0	0	0	366,321	05/05/2034	1.A FE
38174Y-AA-3	GOCAP 24MR AR - CDO	02/05/2025	Paydown		2,153,574	2,153,574	2,153,574	2,153,562	0	13	0	13	0	2,153,574	0	0	0	35,310	11/05/2029	1.A FE
38175C-AA-0	GOCAP 21MR AR - CDO	01/24/2025	Direct		1,105,053	1,105,053	1,104,316	1,104,786	0	267	0	267	0	1,105,053	0	0	0	17,759	01/25/2031	1.A FE
38175C-AC-6	GOCAP 21MR BR - CDO	01/24/2025	Direct		2,000,000	2,000,000	2,000,000	1,999,742	0	258	0	258	0	2,000,000	0	0	0	33,809	01/25/2031	1.C FE
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS	01/20/2025	Direct		523,911	523,911	523,911	523,911	0	0	0	0	0	523,911	0	0	0	3,855	10/19/2029	1.F FE
39809P-AA-3	GSTNE 2021-FL3 A - CMBS	03/17/2025	Direct		410,440	410,440	410,199	410,234	0	206	0	206	0	410,440	0	0	0	5,678	07/15/2039	1.A FE
40170F-AA-4	GPIM 2018-1 A1 - CDO	01/15/2025	Direct		961,237	961,237	961,237	961,369	0	(132)	0	(132)	0	961,237	0	0	0	15,838	01/15/2031	1.A FE
40170F-AJ-5	GPIM 2018-1 A2 - CDO	01/15/2025	Direct		274,639	274,639	274,639	274,481	0	159	0	159	0	274,639	0	0	0	3,124	01/15/2031	1.A FE
43133J-AA-6	HITR 2019-2 A1 - CDO	02/24/2025	Direct		267,516	267,516	244,108	253,032	0	14,484	0	14,484	0	267,516	0	0	0	4,565	05/23/2039	1.C FE
43133K-AC-9	HCOMF 1 ARR - CDO	02/01/2025	Direct		419,847	419,847	418,986	419,378	0	469	0	469	0	419,847	0	0	0	2,729	11/01/2035	1.B FE
43133Y-AA-3	HITR 4 A1A - CDO	01/23/2025	Direct		248,619	248,619	248,619	248,619	0	0	0	0	0	248,619	0	0	0	4,496	07/23/2042	1.A FE
44330G-AE-3	HLM 4-2014 A2R - CDO	03/05/2025	Direct		1,000,000	1,000,000	975,313	994,162	0	5,838	0	5,838	0	1,000,000	0	0	0	22,026	01/28/2030	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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
46600C-AQ-3	IVYH XII AAR - CDO	02/20/2025	Direct		11,597,000	11,597,000	11,053,875	10,618,552	0	381,448	0	381,448	0	11,597,000	0	0	0	263,288	07/20/2033	1.C FE
48254V-AE-3	KKRLP III A2 - CDO	01/21/2025	Direct		2,548,362	2,548,362	2,548,362	2,548,362	0	0	0	0	0	2,548,362	0	0	0	41,869	10/21/2030	1.A FE
55283T-AA-6	MF1 2021-FL6 A - CMBS	03/18/2025	Direct		293	293	293	293	0	0	0	0	0	293	0	0	0	7	07/18/2036	1.A FE
55284A-AA-6	MF1 2021-FL7 A - CMBS	03/18/2025	Direct		2,085	2,085	2,007	2,046	0	39	0	39	0	2,085	0	0	0	30	10/21/2036	1.A FE
55284J-AA-7	MF1 2022-FL8 A - CMBS	03/19/2025	Direct		6,726	6,726	6,726	6,726	0	0	0	0	0	6,726	0	0	0	95	02/19/2037	1.A FE
55343@-AC-2	MJX VENTURE SENIOR TL L+1.682 04/30/2031	01/21/2025	AFG Redemption		986,859	986,859	986,859	986,860	0	(1)	0	(1)	0	986,859	0	0	0	16,628	04/30/2031	1.D PL
55343@-AG-3	MJX VENTURE SENIOR TL L+1.387 10/15/2031	01/15/2025	AFG Redemption		308,110	308,110	308,110	308,110	0	0	0	0	0	308,110	0	0	0	4,880	10/15/2031	1.C PL
56577G-AA-7	MRNON 2020-1 A - CDO	01/15/2025	Direct		930,596	930,596	930,596	930,596	0	0	0	0	0	930,596	0	0	0	16,332	01/17/2034	1.A FE
58003U-AA-6	MF1 2020-FL4 A - CMBS	03/17/2025	Direct		19	19	19	19	0	0	0	0	0	19	0	0	0	0	12/17/2035	1.A FE
59801M-AE-8	MIDO 8 B - CDO	02/14/2025	Direct		1,500,000	1,500,000	1,500,000	1,499,693	0	307	0	307	0	1,500,000	0	0	0	23,050	02/20/2031	1.C FE
61033W-AC-6	MCMML 9 A2 - CDO	01/22/2025	Direct		571,283	571,283	571,283	571,283	0	0	0	0	0	571,283	0	0	0	4,683	10/22/2031	1.A FE
621887-AA-6	MTLOG 2018-1 AR - CDO	01/22/2025	Direct		209,053	209,053	199,384	205,017	0	4,036	0	4,036	0	209,053	0	0	0	3,496	01/22/2033	1.A FE
65252B-AA-1	FSSLF 1 A1N - CDO	01/21/2025	Direct		7,538,285	7,538,285	7,446,455	7,517,076	0	21,209	0	21,209	0	7,538,285	0	0	0	118,458	04/22/2030	1.A FE
70163Q-AE-8	PARLI 2R AR - CDO	01/20/2025	Direct		754,102	754,102	754,102	754,102	0	0	0	0	0	754,102	0	0	0	0	10/20/2031	1.A FE
70806J-AA-5	PNTPK III A1 - CDO	01/22/2025	Direct		22,892	22,892	22,892	22,892	0	0	0	0	0	22,892	0	0	0	381	10/22/2032	1.A FE
74041N-AB-1	PRETSL XII A2 - CDO	03/24/2025	Direct		1,106,909	1,106,909	1,090,687	110,033	0	15,296	0	15,296	0	1,106,909	0	0	0	15,193	12/24/2033	1.A FE
74042F-AA-9	PRETSL 25 A1 - CDO	03/24/2025	Direct		155,408	155,408	136,565	139,985	0	15,423	0	15,423	0	155,408	0	0	0	1,929	06/22/2037	1.B FE
74042J-AA-1	PRETSL XXI A1 - CDO	03/24/2025	Direct		6,706	6,706	6,094	6,203	0	503	0	503	0	6,706	0	0	0	84	03/22/2038	1.A FE
75575A-AA-2	RCMT 2023-FL12 A - CMBS	03/25/2025	Paydown		450	450	448	449	0	1	0	1	0	450	0	0	0	8	05/25/2038	1.A FE
75575R-AA-5	RCMT 2023-FL11 A - CMBS	03/25/2025	Direct		261	261	260	260	0	0	0	0	0	261	0	0	0	4	10/25/2039	1.A FE
755931-AA-0	RCMT 22FL10 A - CMBS	03/25/2025	Direct		914,479	914,474	907,616	910,384	0	4,095	0	4,095	0	914,479	0	0	0	15,544	10/25/2039	1.A FE
83438J-AA-4	SLOSO 2007-1 ALA - CDO	01/07/2025	Direct		60,774	60,774	54,317	55,427	0	5,347	0	5,347	0	60,774	0	0	0	794	10/07/2037	1.E FE
87268R-AA-2	TFINS 192 A1 - CDO	02/28/2025	Direct		149,675	149,675	149,675	149,675	0	0	0	0	0	149,675	0	0	0	2,677	02/28/2039	1.B FE
89413A-AA-9	TRAP IX A1 - CDO	01/27/2025	Direct		65,761	65,761	60,267	61,670	0	4,092	0	4,092	0	65,761	0	0	0	866	01/27/2040	1.B FE
89413C-AA-5	TRAP X A1 - CDO	01/06/2025	Direct		3,546	3,546	3,240	3,292	0	254	0	254	0	3,546	0	0	0	47	07/08/2041	1.A FE
898203-AA-2	TFINS 2017-2 A1 - CDO	03/07/2025	Direct		1,306,100	1,306,100	1,279,978	1,289,745	0	16,355	0	16,355	0	1,306,100	0	0	0	17,280	09/20/2039	1.C FE
898203-AB-0	TFINS 2017-2 A2 - CDO	03/07/2025	Direct		783,660	783,660	767,987	754,594	0	29,066	0	29,066	0	783,660	0	0	0	10,368	09/20/2039	1.C FE
89820U-AB-0	TFINS 181 A2 - CDO	03/31/2025	Direct		9,189	9,189	9,097	8,220	0	969	0	969	0	9,189	0	0	0	136	03/30/2039	1.D FE
89820X-AA-6	TFINS 2020-2 A1 - CDO	01/15/2025	Direct		168,156	168,156	168,156	168,156	0	0	0	0	0	168,156	0	0	0	1,261	07/15/2041	1.C FE
89821J-AA-6	TFINS 2019-1 A1 - CDO	02/03/2025	Direct		60,669	60,669	60,669	60,669	0	0	0	0	0	60,669	0	0	0	1,054	02/02/2039	1.C FE
89822P-AA-1	TFINS 201 A1 - CDO	01/15/2025	Direct		371,243	371,243	371,243	371,243	0	0	0	0	0	371,243	0	0	0	3,082	04/16/2040	1.C FE
97988P-BA-3	WDMNT 171RR A1R - CDO	03/03/2025	Direct		24,000,000	24,000,000	23,231,250	23,629,525	0	370,475	0	370,475	0	24,000,000	0	0	0	572,261	10/18/2033	1.A FE
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	01/16/2025	Direct		895,232	895,232	895,232	895,232	0	0	0	0	0	895,232	0	0	0	14,685	07/16/2031	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					101,160,043	101,160,038	98,230,735	98,075,759	0	1,505,703	0	1,505,703	0	101,160,043	0	0	0	2,006,394	XXX	XXX
00112D-AA-4	ACHM TRUST 2024-HE2 - ABS	01/25/2025	Direct		131,944	131,944	131,177	131,186	0	758	0	758	0	131,944	0	0	0	588	10/25/2039	1.A FE
00834J-AE-0	AFFRM 2023-A 1A - ABS	01/15/2025	Direct		2,000,000	2,000,000	1,982,631	1,997,066	0	2,934	0	2,934	0	2,000,000	0	0	0	11,017	01/18/2028	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A - CMBS	03/01/2025	Direct		25,744	25,744	25,743	25,706	0	38	0	38	0	25,744	0	0	0	149	04/18/2052	1.A FE
038413-AA-8	AQFIT 2020-A A - ABS	03/17/2025	Direct		25,884	25,884	25,879	25,878	0	6	0	6	0	25,884	0	0	0	80	07/17/2046	1.A FE
12529K-AA-0	CFMT 2021-GRN1 A - ABS	03/20/2025	Direct		162,807	162,807	162,806	162,807	0	0	0	0	0	162,807	0	0	0	294	03/20/2041	1.A FE
19421U-AA-2	CASL 2019-A A1 - ABS	03/25/2025	Direct		16,309	16,309	16,231	16,263	0	46	0	46	0	16,309	0	0	0	153	12/28/2048	1.A FE
20267U-AA-7	CBSLT 2016-B A1 - ABS	03/25/2025	Direct		7,150	7,150	7,148	7,150	0	1	0	1	0	7,150	0	0	0	31	10/25/2040	1.A FE
21872M-AG-7	CAFL 2018-2 B - CMBS	03/01/2025	Direct		44,866	44,866	44,864	44,836	0	30	0	30	0	44,866	0	0	0	395	11/18/2052	1.A FE
21872N-AA-8	CAFL 2019-3 A - CMBS	03/01/2025	Direct		37,081	37,081	37,081	37,077	0	5	0	5	0	37,081	0	0	0	194	10/17/2052	1.A FE
26857E-AA-6	ELFI 2019-A A - ABS	03/25/2025	Direct		51,652	51,652	51,641	51,646	0	6	0	6	0	51,652	0	0	0	223	03/25/2044	1.A FE
33768N-AA-0	FKH 2022-SFR1 A - CMBS	03/01/2025	Direct		21,772	21,772	21,771	21,752	0	20	0	20	0	21,772	0	0	0	204	05/19/2039	1.A FE
35042P-AA-8	FFIN 2021-2 A - ABS	03/15/2025	Direct		144,940	144,940	144,936	144,937	0	3	0	3	0	144,940	0	0	0	520	01/15/2042	1.A FE
381935-AA-3	GDLP 241 A - ABS	03/20/2025	Direct		439,376	439,376	439,364	439,364	0	12	0	12	0	439,376	0	0	0	3,917	10/22/2046	1.G FE
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN	03/27/2025	Various		299,768	299,768	299,768	299,437	0	0	0	0	0	299,768	0	0	0	3,692	12/14/2028	2.B PL
40055@-AA-6	GRYPHON JUNIOR CAPITAL III FEEDER FUND L	01/17/2025	AFG Redemption		48,888	48,888	48,888	48,888	0	0	0	0	0	48,888	0	0	0	919	07/14/2037	2.A PL
43285H-AA-6	HGVT 2020-A A - ABS	03/25/2025	Direct		18,041	18,041	18,040	18,040	0	1	0	1	0	18,041	0	0	0	76	02/25/2039	1.A FE
43730N-AA-4	HPA 221 A - CMBS	03/01/2025	Direct		167,074	167,074	165,392	165,145	0	1,929	0	1,929	0	167,074	0	0	0	1,043	04/19/2039	1.A FE
46616P-AA-1	HENDR 2011-1 A - ABS	03/15/2025	Direct		134,178	134,178	123,653	124,253	0	9,925	0	9,925	0	134,178	0	0	0	1,167	10/15/2056	1.A FE
46619X-AA-1	HENDR 2015-3 A - ABS	03/15/2025	Direct		27,854	27,854	27,830	27,833	0	21	0	21	0	27,854	0	0	0	168	03/17/2070	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
46651T-AA-9	HENDR 181 A - ABS	03/15/2025	Direct		24,139	24,139	19,683	19,805	0	4,334	0	4,334	0	24,139	0	0	0	88	10/17/2072	1.A FE
59576#-AA-4	Carlyle MMCF II SPV Class A-1 Term Loan	02/11/2025	Various		16,821,013	16,821,013	16,821,013	16,821,013	0	0	0	0	0	16,821,013	0	0	0	435,984	11/03/2030	1.A PL
59576#-AB-2	Carlyle MMCF II SPV Class A-2 Term Loan	02/11/2025	AFG Redemption		5,079,370	5,079,370	5,079,370	5,079,370	0	0	0	0	0	5,079,370	0	0	0	133,517	11/03/2030	1.B PL
69121N-AA-6	EQS 242M A - ABS	03/20/2025	Direct		451,403	451,388	451,284	451,285	0	119	0	119	0	451,403	0	0	0	4,744	12/20/2032	1.F FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,	02/19/2025	AFG Redemption		150,823	150,823	150,823	150,823	0	0	0	0	0	150,823	0	0	0	2,332	12/31/2031	1.E PL
74331G-AA-7	PROG 23SFR2 A - CMBS	03/01/2025	Direct		5,000	5,000	4,701	4,761	0	239	0	239	0	5,000	0	0	0	56	10/15/2040	1.A FE
74331U-AA-6	PROG 22SFR3 A - CMBS	02/01/2025	Direct		57,707	57,707	55,260	56,288	0	1,419	0	1,419	0	57,707	0	0	0	154	04/19/2039	1.A FE
78474Q-AA-3	SQ ABS ISSUER LLC - ABS	03/20/2025	Adjustment		1,695	1,695	1,684	1,695	0	0	0	0	0	1,695	0	0	0	18	10/20/2039	2.B Z
78474Q-AB-1	SQ ABS ISSUER LLC - ABS	03/20/2025	Adjustment		1,130	1,130	1,116	1,130	0	0	0	0	0	1,130	0	0	0	21	10/20/2034	2.B Z
85022W-AP-9	SCFT 2020-A A - ABS	03/25/2025	Direct		133,030	133,030	133,023	133,025	0	5	0	5	0	133,030	0	0	0	437	09/26/2037	1.A FE
86324E-AA-5	STRE 242 A - ABS	03/15/2025	Direct		395,553	395,552	395,456	395,460	0	93	0	93	0	395,553	0	0	0	3,387	02/15/2045	1.G FE
88576N-AD-0	HENDR 2006-2 A2 - ABS	03/15/2025	Direct		111,630	111,630	108,769	109,028	0	2,602	0	2,602	0	111,630	0	0	0	1,032	06/15/2047	1.B FE
89613T-AB-4	TAH 2018-SFR1 B - CMBS	03/19/2025	Direct		2,500,000	2,500,000	2,498,746	2,498,179	0	1,821	0	1,821	0	2,500,000	0	0	0	23,369	05/19/2037	1.A FE
91825K-AA-5	VINEB 23SFR1 A - CMBS	03/06/2025	Direct		172,892	172,892	160,150	162,807	0	10,086	0	10,086	0	172,892	0	0	0	1,108	12/19/2040	1.A FE
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS	03/19/2025	AFG Redemption		209,733	209,733	209,733	209,733	0	0	0	0	0	209,733	0	0	0	1,006	11/24/2029	1.G PL
92580@-AC-7	VICOF III TL 8.10 11/15/2029	03/19/2025	AFG Redemption		63,555	63,555	63,555	63,555	0	0	0	0	0	63,555	0	0	0	617	11/15/2029	1.G PL
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS	03/20/2025	AFG Redemption		451,859	451,859	451,859	451,859	0	0	0	0	0	451,859	0	0	0	2,791	02/18/2028	1.E PL
92737D-AA-6	VINEB 24SFR1 A - CMBS	03/01/2025	Direct		49,617	49,617	47,277	0	0	2,339	0	2,339	0	49,617	0	0	0	307	03/19/2041	1.A FE
96034J-AA-4	WESTR 2022-1 A - ABS	03/01/2025	Direct		325,691	325,691	325,365	325,149	0	542	0	542	0	325,691	0	0	0	966	08/20/2036	1.A FE
96034J-AB-2	WESTR 2022-1 B - ABS	03/01/2025	Direct		279,164	279,164	278,832	277,798	0	1,365	0	1,365	0	279,164	0	0	0	1,060	08/20/2036	1.E FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					31,090,332	31,090,316	31,032,543	31,002,024	0	40,699	0	40,699	0	31,090,332	0	0	0	637,825	XXX	XXX
378654-AA-5	GLENDOWER CLASS A?? SOFR + 3.90 07/13/20	01/15/2025	AFG Redemption		1,426,235	1,426,235	1,412,069	1,426,216	0	20	0	20	0	1,426,235	0	0	0	29,645	07/13/2038	1.G FE
50196@-AA-5	LCN NORTH AMERICAN FUND III-D LP	01/31/2025	AFG Redemption		100,473	100,473	100,473	98,691	0	0	0	0	0	100,473	0	0	0	1,508	07/24/2034	1.F PL
55283A-AA-7	MCA 3 A - CDO	02/15/2025	Direct		702,226	702,226	702,394	702,244	0	(18)	0	(18)	0	702,226	0	0	0	5,706	11/15/2035	1.E FE
63946T-AA-9	NB Direct Access Ins SPB Senior 5.00 07/	02/14/2025	AFG Redemption		668,694	668,694	668,694	668,694	0	0	0	0	0	668,694	0	0	0	8,287	07/29/2025	2.A PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					2,897,629	2,897,629	2,883,630	2,895,845	0	2	0	2	0	2,897,629	0	0	0	45,145	XXX	XXX
00038P-AA-8	AASET 211 A - ABS	03/16/2025	Paydown		276,054	276,054	258,289	261,643	0	14,412	0	14,412	0	276,054	0	0	0	983	11/16/2041	1.F FE
00038Q-AA-6	AASET 242 A - ABS	03/16/2025	Direct		86,422	86,422	86,421	86,421	0	1	0	1	0	86,422	0	0	0	855	09/16/2049	1.F FE
00038R-AA-4	AASET 2019-2 A - ABS	03/16/2025	Paydown		840,495	840,495	811,507	817,946	0	22,549	0	22,549	0	840,495	0	0	0	5,566	10/16/2039	2.C FE
001406-AA-5	DCAL 2015 A1 - ABS	02/15/2025	Paydown		7,577	7,577	7,577	7,112	466	0	0	466	0	7,577	0	0	0	47	02/15/2040	4.C FE
00255J-AA-8	AASET 241 A1 - ABS	03/16/2025	Direct		41,683	41,683	41,681	41,681	0	1	0	1	0	41,683	0	0	0	435	05/17/2049	1.G FE
00255U-AA-3	AASET 2020-1 A - ABS	03/15/2025	Paydown		72,904	72,904	72,903	72,903	0	1	0	1	0	72,904	0	0	0	500	01/17/2040	2.A FE
00258P-AA-1	AASET 251 A - ABS	03/16/2025	Direct		24,802	24,802	24,802	0	0	0	0	0	0	24,802	0	0	0	160	02/16/2050	1.F FE
12327A-AA-6	BJETS 2022-1 A - ABS	03/15/2025	Direct		56,651	56,651	54,960	55,612	0	1,039	0	1,039	0	56,651	0	0	0	420	06/15/2037	1.F FE
12510H-AC-4	CAUTO 2020-1 A3 - ABS	03/15/2025	Direct		4,449	4,449	4,446	4,446	0	3	0	3	0	4,449	0	0	0	24	02/15/2050	1.A FE
12510H-AS-9	CAUTO 231 A1 - ABS	03/15/2025	Direct		60,000	60,000	58,406	58,485	0	1,515	0	1,515	0	60,000	0	0	0	581	09/15/2053	1.A FE
12563L-AS-6	CLIF 203 A - ABS	03/18/2025	Direct		50,000	50,000	49,990	49,993	0	7	0	7	0	50,000	0	0	0	173	10/18/2045	1.F FE
14576A-AA-0	CARM 201 A1 - ABS	03/17/2025	Paydown		12,500	12,500	12,005	12,107	0	393	0	393	0	12,500	0	0	0	35	12/15/2050	1.A FE
14576A-AB-8	CARM 201 A2 - ABS	03/15/2025	Direct		1,100	1,100	1,099	1,099	0	1	0	1	0	1,100	0	0	0	3	12/15/2050	1.A FE
14576A-AC-6	CARM 201 A3 - ABS	03/15/2025	Direct		1,562	1,563	1,562	1,562	0	1	0	1	0	1,562	0	0	0	5	12/15/2050	1.F FE
14856G-AA-8	CLAST 2021-1 A - ABS	03/15/2025	Direct		216,360	216,360	216,354	216,357	0	3	0	3	0	216,360	0	0	0	712	01/15/2046	1.F FE
26827E-AC-9	ECAF I A2 - ABS	03/15/2025	Direct		192,879	192,879	192,879	174,505	12,744	5,630	0	18,374	0	192,879	0	0	0	1,019	08/15/2040	5.B FE
361528-AA-0	GBXL 2022-1 A - ABS	03/20/2025	Paydown		73,522	73,537	73,501	73,504	0	18	0	18	0	73,522	0	0	0	352	02/20/2052	1.C FE
36166V-AA-3	GCI 201 A - ABS	03/18/2025	Direct		46,069	46,069	40,670	41,491	0	4,579	0	4,579	0	46,069	0	0	0	214	10/18/2045	1.F FE
36166V-AE-5	GCI CREDIT SUISSE A - ABS	03/18/2025	Direct		55,165	55,165	55,151	55,152	0	13	0	13	0	55,165	0	0	0	215	06/18/2046	1.F FE
440405-AE-8	HORZN 181 A - ABS	03/15/2025	Direct		455,412	455,412	455,402	455,415	0	(3)	0	(3)	0	455,412	0	0	0	3,878	12/15/2038	2.C FE
44040H-AA-0	HORZN 2019 A - ABS	03/15/2025	Direct		616,256	616,256	616,833	616,466	0	(210)	0	(210)	0	616,256	0	0	0	2,184	07/15/2039	2.C FE
45783N-AA-5	INSTR 2021-1 A - ABS	03/15/2025	Paydown		54,547	54,547	52,490	40,885	0	2,014	0	2,014	0	54,547	0	0	0	183	02/16/2054	1.F FE
48244X-AA-0	KDAC 2017-1 A - ABS	03/15/2025	Direct		184,638	184,638	184,631	184,638	0	0	0	0	0	184,638	0	0	0	648	12/15/2042	4.A FE
49255P-AA-1	KSTRL 2018-1 A - ABS	03/15/2025	Direct		171,814	171,814	166,967	170,940	0	874	0	874	0	171,814	0	0	0	1,398	12/15/2038	2.B FE
50543L-AA-0	LAFL 2016 A1 - ABS	03/15/2025	Direct		57,897	57,897	56,774	57,539	358	0	0	358	0	57,897	0	0	0	286	01/15/2042	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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
55446M-AA-5	MAACH 1 A - ABS	03/15/2025	Direct		166,780	166,780	166,775	166,779	0	2	0	2	0	166,780	0	0	0	715	10/15/2039	2.A FE
62946A-AC-8	NPRL 2017-1 A1 - ABS	01/20/2025	Paydown		75,853	75,853	74,441	74,850	0	1,003	0	1,003	0	75,853	0	0	0	213	10/21/2047	1.G FE
67181D-AA-9	OAKIG 2020-1 A1 - ABS	03/20/2025	Direct		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	17	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - ABS	03/20/2025	Direct		5,625	5,625	5,623	5,624	0	1	0	1	0	5,625	0	0	0	21	11/21/2050	1.A FE
67190A-AA-4	OAKIG 2021-1 A1 - ABS	03/20/2025	Direct		5,000	5,000	4,999	4,999	0	1	0	1	0	5,000	0	0	0	12	01/20/2051	1.A FE
67190A-AB-2	OAKIG 2021-1 A2 - ABS	03/20/2025	Direct		5,000	5,000	4,999	4,999	0	1	0	1	0	5,000	0	0	0	16	01/20/2051	1.A FE
69291V-AB-0	PKAIR 241 A - ABS	03/15/2025	Direct		91,169	91,169	91,168	91,170	0	(2)	0	(2)	0	91,169	0	0	0	692	09/15/2039	1.A FE
72353P-AA-4	PION 1 A - ABS	03/15/2025	Direct		147,973	147,973	138,586	140,426	0	7,547	0	7,547	0	147,973	0	0	0	698	06/15/2044	2.B FE
78433X-AA-8	SALTT 211 AA - ABS	03/15/2025	Direct		395,150	395,150	395,139	395,142	0	8	0	8	0	395,150	0	0	0	1,446	02/28/2033	1.C FE
80306A-AA-8	SAPA 2018-1 A - ABS	03/15/2025	Paydown		151,753	151,753	152,661	151,800	0	(47)	0	(47)	0	151,753	0	0	0	900	12/15/2040	2.B FE
85208U-AA-2	SPRTE 211 A - ABS	03/15/2025	Direct		263,791	263,791	245,049	248,532	0	15,260	0	15,260	0	263,791	0	0	0	1,527	11/15/2046	1.F FE
85572R-AA-7	STARR 2018-1 A - ABS	03/15/2025	Direct		16,606	16,606	15,640	16,223	0	383	0	383	0	16,606	0	0	0	78	05/15/2043	1.F FE
85573L-AA-9	STARR 2019-1 A - ABS	03/15/2025	Direct		142,737	142,737	140,527	140,692	0	2,045	0	2,045	0	142,737	0	0	0	974	03/15/2044	1.F FE
86212V-AA-2	STR 2016-1 A1 - ABS	03/20/2025	Direct		12,018	12,018	12,012	12,017	0	1	0	1	0	12,018	0	0	0	79	10/22/2046	1.C FE
86212V-AE-4	STR 2018-1 A2 - ABS	03/20/2025	Direct		8,642	8,643	8,601	8,612	0	31	0	31	0	8,642	0	0	0	62	10/20/2048	1.A FE
87267C-AA-6	TRP 211 A - ABS	03/17/2025	Direct		40,432	40,432	35,301	37,538	0	2,894	0	2,894	0	40,432	0	0	0	142	06/19/2051	1.F FE
88035K-AA-7	TENET 241 A1 - ABS	03/20/2025	Direct		7,280	7,280	7,275	7,275	0	5	0	5	0	7,280	0	0	0	67	10/20/2054	1.C FE
88315L-AS-7	TMCL 2021-3 A - ABS	03/20/2025	Direct		140,000	140,000	137,900	138,407	0	1,593	0	1,593	0	140,000	0	0	0	453	08/20/2046	1.F FE
88603U-AA-7	THRST 2021 A - ABS	03/15/2025	Direct		35,697	35,697	35,695	35,696	0	0	0	0	0	35,697	0	0	0	248	07/16/2040	1.F FE
88607A-AA-7	TBOLT 2019 A - ABS	03/15/2025	Direct		78,050	78,050	78,047	74,288	3,761	1	0	3,762	0	78,050	0	0	0	488	11/15/2039	3.B FE
89609M-AA-7	TRIBUTE RAIL LLC - ABS	03/17/2025	Paydown		50,175	50,175	50,165	50,170	0	5	0	5	0	50,175	0	0	0	387	05/17/2052	1.F FE
89656G-AA-2	TRL 211 A - ABS	03/19/2025	Direct		45,269	45,269	42,145	43,202	0	2,066	0	2,066	0	45,269	0	0	0	169	07/19/2051	1.C FE
89656R-AA-8	TRL 221 A - ABS	03/19/2025	Direct		90,302	90,302	90,298	90,299	0	3	0	3	0	90,302	0	0	0	734	05/19/2052	1.F FE
89657A-AC-0	TRL 2020-1 A - ABS	03/17/2025	Direct		51,927	51,927	51,914	51,920	0	7	0	7	0	51,927	0	0	0	167	10/17/2050	1.F FE
89657B-AA-2	TRL 191 A1 - ABS	03/17/2025	Direct		21,081	21,081	21,070	21,078	0	3	0	3	0	21,081	0	0	0	135	04/17/2049	1.F FE
89657B-AB-0	TRL 2019-2 A1 - ABS	03/17/2025	Direct		72,311	72,311	72,293	72,305	0	5	0	5	0	72,311	0	0	0	288	10/18/2049	1.F FE
89683L-AA-8	TRP 212 A - RMBS	03/17/2025	Paydown		43,414	43,414	43,397	43,402	0	13	0	13	0	43,414	0	0	0	153	06/20/2051	1.F FE
90352W-AD-6	STEAM 2021-1 A - ABS	03/28/2025	Paydown		81,721	81,721	80,698	81,120	0	601	0	601	0	81,721	0	0	0	307	02/28/2051	1.F FE
912928-AA-6	STEAM 241 A - ABS	03/28/2025	Direct		31,289	31,289	31,279	31,277	0	11	0	11	0	31,289	0	0	0	202	09/28/2054	1.C FE
94353W-AA-3	WAAV 171 A - ABS	03/15/2025	Direct		28,964	28,964	28,794	26,864	2,100	0	0	2,100	0	28,964	0	0	0	234	11/15/2042	3.B FE
97064E-AA-6	WESTF 2018-A A - ABS	03/15/2025	Direct		61,911	61,911	61,525	28,994	0	384	0	384	0	61,911	0	0	0	425	09/15/2043	1.G FE
97064F-AA-3	WESTF 2020-A A - ABS	03/15/2025	Paydown		45,589	45,589	45,156	45,262	0	326	0	326	0	45,589	0	0	0	245	03/15/2045	1.F FE
97064Y-AA-2	WESTF 2023-A A - ABS	03/15/2025	Direct		235,631	235,631	232,916	233,332	0	2,299	0	2,299	0	235,631	0	0	0	2,212	10/15/2048	1.F FE
98944P-AB-3	ZCAP 2018-1 A - ABS	02/18/2025	Paydown		174,306	174,306	171,724	173,849	0	457	0	457	0	174,306	0	0	0	1,152	10/15/2038	2.B FE
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A	03/15/2025	Paydown		49,816	49,816	49,498	46,888	2,927	0	0	2,927	0	49,816	0	0	0	363	11/15/2037	3.B FE
G7256K-AB-0	PROP 2017-1 A - ABS	03/15/2025	Direct		27,500	27,500	27,483	27,453	0	47	0	47	0	27,500	0	0	0	130	03/15/2042	2.B FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					6,567,143	6,567,158	6,453,720	6,386,012	22,355	89,792	0	112,147	0	6,567,143	0	0	0	37,026	XXX	XXX
233046-AH-4	DNKN 2017-1 AII - ABS	02/20/2025	Direct		7,500	7,500	7,496	7,498	0	2	0	2	0	7,500	0	0	0	63	11/20/2047	1.C FE
233046-AK-7	DNKN 2019-1 A22 - ABS	02/20/2025	Direct		13,750	13,750	13,148	13,450	0	300	0	300	0	13,750	0	0	0	138	05/20/2049	2.B FE
233046-AM-3	DNKN 2019-1 A22 - ABS	02/20/2025	Direct		10,625	10,625	11,033	10,822	0	(197)	0	(197)	0	10,625	0	0	0	106	05/20/2049	1.C FE
233046-AQ-4	DNKN 2021-1 A22 - ABS	02/20/2025	Direct		7,375	7,375	6,465	6,790	0	585	0	585	0	7,375	0	0	0	46	11/20/2051	2.B FE
233046-AS-0	DNKN 2021-1 A23 - ABS	02/20/2025	Direct		9,478	9,478	7,369	7,648	0	1,829	0	1,829	0	9,478	0	0	0	66	11/20/2051	2.B FE
26209X-AA-9	HONK 201 A2 - ABS	01/20/2025	Direct		19,200	19,200	18,821	19,003	0	197	0	197	0	19,200	0	0	0	182	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2 A2 - ABS	01/20/2025	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	40	01/20/2051	2.C FE
26209X-AF-8	HONK 221 A2 - ABS	01/20/2025	Direct		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	416	10/21/2052	2.C FE
34417R-AB-2	FOCUS 221 A2 - ABS	01/30/2025	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	90	07/30/2052	2.B FE
411707-AH-5	HNGRY 2020-1 A2 - ABS	03/20/2025	Direct		8,750	8,750	8,659	8,698	0	52	0	52	0	8,750	0	0	0	87	12/20/2050	2.B FE
433674-AA-6	NZES 20PLS1 A - CMO/RMBS	03/25/2025	Direct		78,117	78,117	78,116	78,112	0	5	0	5	0	78,117	0	0	0	496	12/26/2025	2.C FE
466365-AB-9	JACK 2019-1 A2II - ABS	02/25/2025	Direct		17,500	17,500	16,622	17,099	0	401	0	401	0	17,500	0	0	0	196	08/25/2049	2.B FE
466365-AD-5	JACK 2022-1 A21 - ABS	02/25/2025	Direct		55,000	55,000	54,986	54,993	0	7	0	7	0	55,000	0	0	0	474	02/26/2052	2.B FE
466365-AF-0	JACK 2019-1 22A - ABS	02/25/2025	Direct		45,000	45,000	41,831	41,975	0	3,025	0	3,025	0	45,000	0	0	0	421	08/25/2049	1.C FE
466365-AG-8	JACK 2022-1 21A - ABS	02/25/2025	Direct		50,000	50,000	43,902	46,676	0	3,324	0	3,324	0	50,000	0	0	0	342	02/26/2052	1.B FE
476681-AB-7	JMIKE 211 A2I - ABS	02/15/2025	Direct		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	108	02/15/2052	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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
47760Q-AC-7	JIMMY 2022-1 A21 - ABS	01/30/2025	Direct		3,500	3,500	3,394	3,446	0	54	0	54	0	3,500	0	0	0	36	04/30/2052	2.B FE
62955M-AA-4	NZES 2020-FHT1 A - CMO/RMBS	03/25/2025	Direct		46,699	46,699	46,698	46,699	0	0	0	0	0	46,699	0	0	0	326	11/25/2025	2.C FE
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS	03/25/2025	Direct		55,878	55,878	55,877	55,878	0	0	0	0	0	55,878	0	0	0	287	07/27/2026	2.C FE
62955W-AA-2	NZES 21FNT2 A - RMBS	03/25/2025	Direct		54,267	54,267	54,267	54,267	0	0	0	0	0	54,267	0	0	0	290	05/25/2026	2.C FE
64016N-AA-5	NBLY 211 A2 - ABS	01/30/2025	Direct		11,250	11,250	9,390	9,867	0	1,383	0	1,383	0	11,250	0	0	0	101	04/30/2051	2.B FE
64016N-AC-1	NBLY 221 A2 - ABS	01/30/2025	Direct		2,963	2,963	2,450	2,561	0	402	0	402	0	2,963	0	0	0	27	01/30/2052	2.B FE
72703P-AC-7	PLNT 191 A2 - ABS	03/05/2025	Direct		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	72	12/05/2049	2.B FE
81761T-AE-5	SERV 2021-1 A21 - ABS	01/30/2025	Direct		17,538	17,538	15,899	16,310	0	1,228	0	1,228	0	17,538	0	0	0	126	07/31/2051	2.C FE
817743-AA-5	SPRO 2019-1 A2 - ABS	01/25/2025	Direct		7,963	7,963	8,039	7,984	0	(21)	0	(21)	0	7,963	0	0	0	77	10/25/2049	2.C FE
817743-AG-2	SPRO 221 A2 - ABS	01/25/2025	Direct		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	98	01/25/2052	2.C FE
817743-AJ-6	SPRO 241 A2 - ABS	01/25/2025	Direct		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	270	01/25/2054	2.C FE
83546D-AL-2	SONIC 2020-1 A21 - ABS	03/20/2025	Direct		13,750	13,750	13,991	13,921	0	(171)	0	(171)	0	13,750	0	0	0	78	01/20/2050	1.C FE
83546D-AM-0	SONIC CAPITAL LLC - ABS	03/20/2025	Direct		20,625	20,625	21,919	21,194	0	(569)	0	(569)	0	20,625	0	0	0	94	01/20/2050	1.C FE
83546D-AN-8	SONIC 2021-1 A21 - ABS	03/20/2025	Direct		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	32	08/21/2051	2.B FE
86206@-AA-7	STONEHENGE CAPITAL FUND NEVADA III LLC	01/31/2025	Adjustment		86,102	86,102	85,995	88,198	0	(2,100)	0	(2,100)	0	86,102	0	0	0	961	01/31/2026	1.E FE
86208#-AA-3	STONEHENGE CAP CT VI 2021B-1 8.00 12/15/	03/15/2025	AFG Private Placement		147	147	147	147	0	0	0	0	0	147	0	0	0	3	12/15/2030	1.C FE
86208@-AA-5	STONEHENGE CAPITAL FUND SOUTH CAROLINA I	03/01/2025	AFG Redemption		38,527	38,527	38,527	39,773	0	(1,245)	0	(1,245)	0	38,527	0	0	0	425	03/01/2026	1.C FE
86209@-AA-4	Stonehenge Capital KY V 8.361 03/01/2028	03/01/2025	AFG Redemption		65,365	65,365	65,365	66,281	0	(916)	0	(916)	0	65,365	0	0	0	1,997	03/01/2028	1.E FE
86211*-AA-2	STONEHENGE CAPITAL FUND NEBRASKA IV LLC	03/01/2025	AFG Redemption		24,701	24,701	24,701	25,042	0	(341)	0	(341)	0	24,701	0	0	0	845	03/01/2028	1.E FE
86213*-AA-0	STONEHENGE CAPITAL FUND LOUISIANA III, L	03/01/2025	AFG Redemption		1,089	1,089	1,089	1,100	0	(11)	0	(11)	0	1,089	0	0	0	33	03/01/2030	1.E FE
864300-AA-6	SUBWAY 2024-1 A21 - ABS	01/30/2025	Direct		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	226	07/30/2054	2.B FE
95058X-AE-8	WEN 2018-1 A22 - ABS	03/15/2025	Direct		11,542	11,542	10,661	11,033	0	509	0	509	0	11,542	0	0	0	112	03/16/2048	2.B FE
95058X-AG-3	WEN 2019-1 A21 - ABS	03/15/2025	Direct		3,472	3,472	3,397	3,437	0	35	0	35	0	3,472	0	0	0	33	06/15/2049	2.B FE
95058X-AK-4	WEN 211 A21 - ABS	03/15/2025	Direct		9,847	9,847	8,146	8,494	0	1,352	0	1,352	0	9,847	0	0	0	58	06/15/2051	2.B FE
95058X-AL-2	WEN 211 A22 - ABS	03/15/2025	Direct		3,126	3,126	2,477	2,571	0	555	0	555	0	3,126	0	0	0	22	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1 A21 - ABS	03/15/2025	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	53	03/15/2052	2.B FE
98920M-AA-0	ZAXBY 211 A2 - ABS	01/30/2025	Direct		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	71	07/31/2051	2.B FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					923,145	923,145	903,377	913,467	0	9,675	0	9,675	0	923,145	0	0	0	10,023	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					200,652,483	200,735,561	196,665,018	195,656,152	76,459	2,269,060	(4)	2,345,523	0	200,653,869	0	(1,386)	(1,386)	3,170,539	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					200,652,483	200,735,561	196,665,018	195,656,152	76,459	2,269,060	(4)	2,345,523	0	200,653,869	0	(1,386)	(1,386)	3,170,539	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					200,652,483	200,735,561	196,665,018	195,656,152	76,459	2,269,060	(4)	2,345,523	0	200,653,869	0	(1,386)	(1,386)	3,170,539	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					297,972,420	298,746,397	278,603,434	278,187,250	1,047,226	2,465,557	(4)	3,512,786	79,479	297,680,318	0	292,102	292,102	5,890,165	XXX	XXX
19075Q-86-2	COBANK ACB	01/02/2025	Call @ 100.00	10,000.000	1,000,000	0	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,500		
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP	01/30/2025	Redemption @ 100.00	4,558.410	455,841	0	452,570	678,258	(225,688)	0	0	(225,688)	0	452,570	0	3,271	3,271	0		
78013G-50-1	ROYAL BANK OF CANADA	01/01/2025	RBC CAPITAL MARKETS	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	6,222		
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					1,455,841	XXX	1,452,570	1,678,258	(225,688)	0	0	(225,688)	0	1,452,570	0	3,271	3,271	21,722	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					1,455,841	XXX	1,452,570	1,678,258	(225,688)	0	0	(225,688)	0	1,452,570	0	3,271	3,271	21,722	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					1,455,841	XXX	1,452,570	1,678,258	(225,688)	0	0	(225,688)	0	1,452,570	0	3,271	3,271	21,722	XXX	XXX
03957W-10-6	ARCHROCK ORD	01/16/2025	VE CAPITAL	3,000.000	88,768		58,176	74,670	(16,494)	0	0	(16,494)	0	58,176	0	30,592	30,592	0		
05591L-10-7	BM TECHNOLOGIES ORD	02/03/2025	Corporate Action Sale	51,262.000	256,310		102,524	250,671	(148,147)	0	0	(148,147)	0	102,524	0	153,786	153,786	0		
29415C-10-1	EOS ENERGY ENTERPRISES CL A ORD	01/16/2025	PIPR	197,000.000	1,176,057		368,390	0	0	0	0	0	0	368,390	0	807,667	807,667	0		
87901J-10-5	TEGNA ORD	01/01/2025	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8,750		

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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,521,135	XXX	529,090	325,341	(164,641)	0	0	(164,641)	0	529,090	0	992,045	992,045	8,750	XXX	XXX
29415C-ZA-2	EOS ENERGY ENTERPRISES, INC.	01/17/2025	AFG Private Placement	1,379,310.000	372,414		372,414	4,855,171	(4,482,758)	0	0	(4,482,758)	0	372,414	0	0	0	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					372,414	XXX	372,414	4,855,171	(4,482,758)	0	0	(4,482,758)	0	372,414	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4					1,893,549	XXX	901,504	5,180,512	(4,647,398)	0	0	(4,647,398)	0	901,504	0	992,045	992,045	8,750	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					1,893,549	XXX	901,504	5,180,512	(4,647,398)	0	0	(4,647,398)	0	901,504	0	992,045	992,045	8,750	XXX	XXX
5999999999. Total - Preferred and Common Stocks					3,349,390	XXX	2,354,074	6,858,770	(4,873,086)	0	0	(4,873,086)	0	2,354,074	0	995,316	995,316	30,472	XXX	XXX
6009999999 - Totals					301,321,810	XXX	280,957,508	285,046,020	(3,825,860)	2,465,557	(4)	(1,360,300)	79,479	300,034,391	0	1,287,418	1,287,418	5,920,637	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)
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
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Pershing, LLC ZI8Q1A8EI8LQFJNM0D94	12/26/2024	05/16/2025	1	4,000	5.00	(575,505)	0	0	(72,000)		(72,000)	480,000	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Pershing, LLC ZI8Q1A8EI8LQFJNM0D94	12/27/2024	05/16/2025	1	2,790	5.00	(420,334)	0	0	(50,220)		(50,220)	334,800	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Pershing, LLC ZI8Q1A8EI8LQFJNM0D94	01/08/2025	05/16/2025	1	2,500	5.00	0	(325,494)	0	(45,000)		(45,000)	280,494	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Pershing, LLC ZI8Q1A8EI8LQFJNM0D94	01/10/2025	01/16/2026	1	2,000	5.00	0	(391,153)	0	(180,000)		(180,000)	211,153	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Pershing, LLC ZI8Q1A8EI8LQFJNM0D94	01/10/2025	01/16/2026	1	430	7.50	0	(59,320)	0	(21,500)		(21,500)	37,820	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Stifel, Nicolaus & Company, Incorporated #0793 ...... 5WUVMA08EYG4KEUPW589	01/28/2025	01/16/2026	1	2,000	7.50	0	(270,107)	0	(100,000)		(100,000)	170,107	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Stifel, Nicolaus & Company, Incorporated #0793 ...... 5WUVMA08EYG4KEUPW589	01/28/2025	01/16/2026	1	2,000	7.50	0	(301,012)	0	(100,000)		(100,000)	201,012	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Stifel, Nicolaus & Company, Incorporated #0793 ...... 5WUVMA08EYG4KEUPW589	01/29/2025	01/16/2026	1	2,000	7.50	0	(275,987)	0	(100,000)		(100,000)	175,987	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Stifel, Nicolaus & Company, Incorporated #0793 ...... 5WUVMA08EYG4KEUPW589	01/31/2025	01/16/2026	1	1,000	7.50	0	(157,741)	0	(50,000)		(50,000)	107,741	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Stifel, Nicolaus & Company, Incorporated #0793 ...... 5WUVMA08EYG4KEUPW589	01/31/2025	01/16/2026	1	3,000	10.00	0	(360,135)	0	(87,000)		(87,000)	273,135	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Stifel, Nicolaus & Company, Incorporated #0793 ...... 5WUVMA08EYG4KEUPW589	02/05/2025	01/16/2026	1	3,000	7.50	0	(435,153)	0	(150,000)		(150,000)	285,153	0	0	0	0		0001

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)
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Stifel, Nicolaus & Company, Incorporated #0793 5WUVMA08EYG4KEUPW589	. 02/11/2025	. 01/16/2026	1	1,218	7.50	0	(144,744)	0	(60,900)		(60,900)	83,844	0	0	0	0		0001
29415C101 - EOS ENERGY ENTERPRISES INC COM .		D Part 2, Section 2 ...	Equity/Index	Stifel, Nicolaus & Company, Incorporated #0793 5WUVMA08EYG4KEUPW589	. 02/13/2025	. 01/16/2026	1	2,000	7.50	0	(240,188)	0	(100,000)		(100,000)	140,188	0	0	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(995,839)	(2,961,034)	0	(1,116,620)	XXX	(1,116,620)	2,781,434	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(995,839)	(2,961,034)	0	(1,116,620)	XXX	(1,116,620)	2,781,434	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										(995,839)	(2,961,034)	0	(1,116,620)	XXX	(1,116,620)	2,781,434	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										(995,839)	(2,961,034)	0	(1,116,620)	XXX	(1,116,620)	2,781,434	0	0	0	0	XXX	XXX
REC 1.852 / PAY SFR-OIS Cmpd +.0026161 07/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 02/11/2022	. 07/20/2027	1	54,817,720	4.67161 / 1.852	0	0	(388,151)	(1,438,000)		(1,438,000)	508,616	0	0	0	416,028		100/100
REC 1.8865 / PAY SFR-OIS Cmpd +.0026161 07/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 02/23/2022	. 07/20/2027	1	55,182,280	4.67161 / 1.8865	0	0	(385,470)	(1,412,365)		(1,412,365)	506,155	0	0	0	418,795		100/100
REC 2.127 / PAY SFR-OIS Cmpd +.0026161 07/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 03/14/2022	. 07/20/2027	1	55,000,000	4.67161 / 2.127	0	0	(350,518)	(1,264,662)		(1,264,662)	474,172	0	0	0	417,412		100/100
REC 2.218 / PAY SFR-OIS Cmpd +.0011448 03/20/2027	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 03/21/2022	. 03/20/2027	1	28,000,000	4.52448 / 2.218	0	0	(162,418)	(743,814)		(743,814)	267,106	0	0	0	196,459		100/100
REC 3.0165 / PAY SFR-OIS Cmpd +.0026161 12/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 04/21/2022	. 12/20/2027	1	34,000,000	4.67161 / 3.0165	0	0	(139,280)	(697,026)		(697,026)	346,740	0	0	0	280,515		100/100
REC 3.253 / PAY SFR-OIS Cmpd +.0026161 02/05/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 06/10/2022	. 02/05/2027	1	18,000,000	4.67161 / 3.253	0	0	(72,739)	(184,149)		(184,149)	119,447	0	0	0	122,462		100/100
REC 3.2495 / PAY SFR-OIS Cmpd +.0011448 06/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 06/10/2022	. 06/20/2025	1	20,000,000	4.52448 / 3.2495	0	0	(68,323)	(55,235)		(55,235)	242,337	0	0	0	47,092		100/100
REC 3.249 / PAY SFR-OIS Cmpd +.0026161 07/07/2028	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 06/10/2022	. 07/07/2028	1	20,000,000	4.67161 / 3.249	0	0	(60,144)	(375,526)		(375,526)	51,088	0	0	0	180,785		100/100
REC 3.213 / PAY SFR-OIS Cmpd +.0026161 10/20/2026	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 06/29/2022	. 10/20/2026	1	43,000,000	4.67161 / 3.213	0	0	(150,816)	(478,013)		(478,013)	224,592	0	0	0	268,172		100/100
REC 3.062 / PAY SFR-OIS Cmpd +.0026161 04/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 07/13/2022	. 04/20/2027	1	41,000,000	4.67161 / 3.062	0	0	(153,244)	(576,968)		(576,968)	284,597	0	0	0	293,856		100/100
REC 2.957 / PAY SFR-OIS Cmpd +.0026161 04/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	. 07/27/2022	. 04/20/2027	1	39,000,000	4.67161 / 2.957	0	0	(161,746)	(590,872)		(590,872)	269,917	0	0	0	279,521		100/100

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)
REC 3.392 / PAY SFR-OIS Cmpd +.0026161 04/20/2027	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	08/24/2022	04/20/2027	1	35,000,000	4.67161 / 3.392	0	0	(107,773)	(328,757)		(328,757)	201,920	0	0	0	250,852		100/100
REC 3.5955 / PAY SFR-OIS Cmpd +.0026161 10/20/26	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/01/2022	10/20/2026	1	19,000,000	4.67161 / 3.5955	0	0	(49,036)	(125,961)		(125,961)	91,605	0	0	0	118,495		100/100
REC 3.908 / PAY SFR-OIS Cmpd +.0026161 07/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/14/2022	07/20/2025	1	20,000,000	4.67161 / 3.908	0	0	(35,397)	(42,702)		(42,702)	24,847	0	0	0	55,127		100/100
REC 3.955 / PAY SFR-OIS Cmpd +.0026161 07/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/14/2022	07/20/2025	1	15,000,000	4.67161 / 3.955	0	0	(24,785)	(29,900)		(29,900)	16,914	0	0	0	41,345		100/100
REC 4.019 / PAY SFR-OIS Cmpd +.0026161 07/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/15/2022	07/20/2025	1	20,000,000	4.67161 / 4.019	0	0	(29,847)	(36,008)		(36,008)	19,428	0	0	0	55,127		100/100
REC 3.7495 / PAY SFR-Cmpd 07/15/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/16/2022	07/15/2025	1	26,000,000	4.41 / 3.7495	0	0	(39,302)	(40,006)		(40,006)	26,114	0	0	0	70,033		100/100
REC 4.4266 / PAY SFR-OIS Cmpd +.0026161 10/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/26/2022	10/20/2025	1	20,000,000	4.67161 / 4.4266	0	0	(9,467)	(6,841)		(6,841)	1,540	0	0	0	74,551		100/100
REC 4.227 / PAY SFR-OIS Cmpd +.0026161 10/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	10/05/2022	10/20/2025	1	25,000,000	4.67161 / 4.227	0	0	(24,309)	(35,649)		(35,649)	13,982	0	0	0	93,189		100/100
REC 4.124 / PAY SFR-OIS Cmpd +.0026161 10/20/2026	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	10/06/2022	10/20/2026	1	40,000,000	4.67161 / 4.124	0	0	(49,194)	19,041		19,041	182,157	0	0	0	249,462		100/100
REC 5.123 / PAY SFR-OIS Cmpd +.0026161 04/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/03/2023	04/20/2025	1	30,000,000	4.67161 / 5.123	0	0	38,030	4,407		4,407	(42,219)	0	0	0	35,100		100/100
REC 5.216 / PAY SFR-OIS Cmpd +.0026161 04/20/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/08/2023	04/20/2025	1	20,000,000	4.67161 / 5.216	0	0	30,003	3,958		3,958	(32,734)	0	0	0	23,400		100/100
REC 4.439 / PAY SFR-Cmpd 05/15/2025	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/26/2023	05/15/2025	1	50,000,000	4.41 / 4.439	0	0	12,620	7,488		7,488	(25,151)	0	0	0	87,751		100/100
REC 4.9175 / PAY SFR-Cmpd 10/15/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/21/2023	10/15/2025	1	30,000,000	4.41 / 4.9175	0	0	42,251	125,042		125,042	(52,702)	0	0	0	110,441		100/100
REC 4.981 / PAY SFR-Cmpd 10/15/2025	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	10/19/2023	10/15/2025	1	30,000,000	4.41 / 4.981	0	0	47,014	135,339		135,339	(57,306)	0	0	0	110,441		100/100
REC 3.812 / PAY SFR-Cmpd 10/15/2029	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	11/07/2024	10/15/2029	1	20,000,000	4.39 / 3.812	0	0	(27,061)	157,619		157,619	317,501	0	0	0	213,122		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(2,319,104)	(8,009,558)	XXX	(8,009,558)	3,980,664	0	0	0	4,509,533	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(2,319,104)	(8,009,558)	XXX	(8,009,558)	3,980,664	0	0	0	4,509,533	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	(2,319,104)	(8,009,558)	XXX	(8,009,558)	3,980,664	0	0	0	4,509,533	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	(2,319,104)	(8,009,558)	XXX	(8,009,558)	3,980,664	0	0	0	4,509,533	XXX	XXX
1.42820 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYU0DVIWD51	03/27/2025	06/30/2025	1	110,000,000	1.42820	0	0	0	(233,606)		(233,606)	0	(233,606)	0	0	275,000		100/100
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	(233,606)	XXX	(233,606)	0	(233,606)	0	0	275,000	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)
1479999999. Subtotal - Forwards										0	0	0	(233,606)	XXX	(233,606)	0	(233,606)	0	0	275,000	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	(2,319,104)	(8,243,163)	XXX	(8,243,163)	3,980,664	(233,606)	0	0	4,784,533	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										(995,839)	(2,961,034)	0	(1,116,620)	XXX	(1,116,620)	2,781,434	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										(995,839)	(2,961,034)	(2,319,104)	(9,359,783)	XXX	(9,359,783)	6,762,098	(233,606)	0	0	4,784,533	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
0001	In 2024 & 2025, the Company sold 27,938 EOS Energy Enterprises, Inc. call options with strike prices ranging from \$5.00 to \$10.00, expiring between 5/16/25 and 1/16/26. The options were sold for \$3,956,873 and have a fair value of (\$1,116,620) at 3/31/25. The Company recognized an unrealized gain of \$2,781,434 during the period. The options were sold to hedge the market value of the Company's investments in EOS Energy Enterprises, Inc. common stock and an EOS Energy Enterprises, Inc. convertible bond.

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
Fifth Third Bank QFROUN1UWUYU0DVIWD51	Y	N	0	0	0	(233,606)	0	0	(233,606)	0	275,000	0
0299999999. Total NAIC 1 Designation			0	0	0	(233,606)	0	0	(233,606)	0	275,000	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			26,339,598	0	452,895	(9,579,072)	0	452,895	(9,579,072)	0	4,509,533	0
0999999999 - Gross Totals			26,339,598	0	452,895	(9,812,678)	0	452,895	(9,812,678)	0	4,784,533	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					452,895	(9,812,678)						

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 (0617HUGU4)	17,348,188	17,348,188	17,348,188		IV
Pershing, LLC	ZI8Q1A8EI8LQFJNM0D94	Other	29415C-10-1	EOS ENERGY ENTERPRISES INC COM	4,432,504	1,172,620	4,432,504		I
Stifel, Nicolaus & Company, Incorporated #0793	5WUVMA08EYG4KEUPW589	Treasury	91282C-BT-7	U S TREASURY NOTE CPN 0.750% DUE 03/31/26 DTD 03/31/21 FC 09/30/21	1,451,790	1,500,000	1,451,790	03/31/2026	I
Stifel, Nicolaus & Company, Incorporated #0793	5WUVMA08EYG4KEUPW589	Treasury	91282C-MH-1	U S TREASURY NOTE CPN 4.125% DUE 01/31/27 DTD 01/31/25 FC 07/31/25	501,525	500,000	1,953,315	01/31/2027	I
Stifel, Nicolaus & Company, Incorporated #0793	5WUVMA08EYG4KEUPW589	Other	29415C-10-1	EOS ENERGY ENTERPRISES INC CL A	2,605,592	689,310	2,605,592		I
0199999999 - Total					26,339,598	21,210,118	27,791,388	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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Restricted Asset 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	*
The Bank of New York Mellon	New York, New York		0.000	0	0	798,302	425,746	1,040,961	XXX
Bank of America	Singapore		0.980	0	0	0	0	0	XXX
Cash Held with Securities on Deposit		SD	0.000	0	0	14,063	681	0	XXX
DBS Bank Ltd	Singapore		3.623	175,509	80,184	29,263,427	28,617,353	32,329,184	XXX
The Bank of Guam	Hagaha, Guam	SD	0.030	0	0	51,370	51,370	51,370	XXX
First Bank	St. Thomas, Virgin Island	SD	1.800	0	2,943	526,550	526,550	526,550	XXX
JP Morgan Chase	Indianapolis, Indiana	SD	0.800	151	0	76,678	76,725	76,777	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(6,582,960)	(10,049,329)	28,557,561	XXX
Northrim Bank	Anchorage, Alaska	SD	3.170	0	542	38,829	38,829	38,829	XXX
Oversea Chinese Banking Corporation	Singapore		4.077	277,237	96,075	32,040,257	32,146,416	32,239,704	XXX
Raymond James Bank	New York, New York		0.150	138	0	3,819	97,693	91,913	XXX
Royal Bank of Canada	Toronto, Canada	SD	2.546	427,610	148,583	40,018,446	43,380,887	49,140,837	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	1,564,392	1,571,446	1,583,618	XXX
Sumitomo Mitsui Banking Corporation	Singapore		4.434	303,269	124,885	30,195,319	30,315,843	30,424,952	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	3,767,247	1,469,383	1,784,873	XXX
Fifth Third Bank	Cincinnati, Ohio		0.000	0	0	0	39,048	0	XXX
Piper Sandler EOS	Minneapolis, Minnesota		0.000	0	0	1,776,461	23	23	XXX
Stifel EOS	New York, New York		0.000	0	0	1,364,981	384,428	390,119	XXX
Key Bank	Cleveland, Ohio		0.000	0	0	979,637	809,343	1,168,717	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	1,183,914	453,213	135,896,817	129,902,435	179,445,987	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	1,183,914	453,213	135,896,817	129,902,435	179,445,987	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	366	368	373	XXX
0599999. Total - Cash		XXX	XXX	1,183,914	453,213	135,897,184	129,902,803	179,446,360	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	MONETARY AUTHORITY OF SINGAPORE		03/18/2025	0.000	04/21/2025	164,922	0	0
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities						164,922	0	0
	MAVERICK ACQUISITION 2025-1 DDTL S+625 06/01/2027 AR		03/12/2025	0.000	04/04/2025	1,689	0	0
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)						1,689	0	0
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						166,611	0	0
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						166,611	0	0
31846V-80-7	FIRST AMER:TRS OBG Y		03/04/2025	3.940		3,948	13	28
60934N-67-4	FEDERATED US TREASURY CASH RESERVE		03/31/2025	3.960		7,121,477	0	111,158
825252-40-6	INVESCO TREASURY INST		03/31/2025	4.230		225,531,770	1,306,821	3,907,055
94988A-75-9	ALLSPRING:100%TR MM INS	SD	03/04/2025	4.130		31,643	112	288
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						232,688,838	1,306,946	4,018,530
60934N-10-4	FEDERATED HRMS GV O INST		03/31/2025	4.210		12,149,947	0	125,723
825252-88-5	INVESCO GOV&AGENCY INST		03/03/2025	4.290		102,457	372	735
8309999999. Subtotal - All Other Money Market Mutual Funds						12,252,404	372	126,458
8589999999. Total Cash Equivalents (Unaffiliated)						245,107,853	1,307,318	4,144,987
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						245,107,853	1,307,318	4,144,987

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2025 OF THE GREAT AMERICAN INSURANCE COMPANY

Designate the type of health care providers reported on this page:
Other health care facilities

SUPPLEMENT A TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	Direct Losses Incurred But Not Reported
States, etc.	Direct Premiums Written	Direct Premiums Earned	Amount	No. of Claims	Direct Losses Incurred	Amount Reported	No. of Claims	
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	125,436	0	0	314,257	550,000	4	1,355,239
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands VI	0	0	0	0	0	0	0	0
56. Nothern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Aliens OT	0	0	0	0	0	0	0	0
59. Totals	0	125,436	0	0	314,257	550,000	4	1,355,239
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	0	0	0	0	0	0	0	0

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended MARCH 31, 2025

NAIC Group Code 0084 NAIC Company Code 16691

Company Name GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 40,569,699	$ 48,520,070	$ 10,411,573

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: $ 0

2.32 Amount estimated using reasonable assumptions: $ 0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. $ 0