

QUARTERLY STATEMENT

OF THE

WFG NATIONAL

TITLE INSURANCE COMPANY

of LAKE MARY

in the state of FLORIDA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED

September 30, 2024

TITLE

2024



51152202420100103

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024
OF THE CONDITION AND AFFAIRS OF THE

WFG National Title Insurance Company

NAIC Group Code 4736, 4736 NAIC Company Code 51152 Employer's ID Number 57-0575396

Organized under the Laws of Florida State of Domicile or Port of Entry FL

Country of Domicile USA

Incorporated/Organized June 18, 1974 Commenced Business November 14, 1974

Statutory Home Office 400 International Parkway Suite 160 Lake Mary, FL US 32746

Main Administrative Office 12909 SW 68th Parkway, Suite 350 Portland, OR US 97223 704-542-7616

Mail Address 7401 Carmel Executive Park Dr, Suite 105 Charlotte, NC US 28226-8403

Primary Location of Books and Records 400 International Parkway, Suite 160 Lake Mary, FL US 32746 704-542-7616

Internet Website Address wfgnationaltitle.com

Statutory Statement Contact Michele Martin 704-542-7616

mmartin@willistonfinancial.com 704-542-7618

OFFICERS

Table with 2 columns: Name, Title. Includes Armen Steven Ozonian (Chief Executive Officer & President), Joseph Vincent McCabe Jr (Exec VP, Secretary & General Counsel), Michael Thomas Gallaher (Exec VP, CFO & Treasurer).

VICE-PRESIDENTS

Table with 4 columns: Name, Title, Name, Title. Includes Steven Huntington Winkler (Executive VP & Chief Underwriting Counsel), Cynthia Lee Tucker (Executive VP).

DIRECTORS OR TRUSTEES

Table with 4 columns: Name, Title, Name, Title. Includes Patrick Francis Stone, Armen Steven Ozonian, Michael Thomas Gallaher, Joseph Vincent McCabe Jr, Cynthia Lee Tucker, Piero Giovanni Broccardo, Lionel Claude Etrillard.

State of North Carolina

County of Mecklenburg ss

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

(Signature) Armen Steven Ozonian (Printed Name) 1. Chief Executive Officer & President (Title)

(Signature) Joseph Vincent McCabe Jr (Printed Name) 2. Exec VP, Secretary & General Counsel (Title)

(Signature) Michael Thomas Gallaher (Printed Name) 3. Exec VP, CFO & Treasurer (Title)

Subscribed and sworn to before me this 7th day of November, 2024

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	200,186,969		200,186,969	149,364,133
2. Stocks:				
2.1 Preferred stocks	118,485		118,485	108,660
2.2 Common stocks	2,402,262		2,402,262	2,320,088
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)				
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)				
5. Cash (\$ 47,495,339), cash equivalents (\$ 12,622,795), and short-term investments (\$ 0)	60,118,134		60,118,134	120,542,666
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives				
8. Other invested assets	9,502,842		9,502,842	9,111,611
9. Receivables for securities				4,150,116
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	272,328,692		272,328,692	285,597,274
13. Title plants less \$ 0 charged off (for Title insurers only)	4,023,862		4,023,862	4,023,862
14. Investment income due and accrued	1,332,891		1,332,891	1,137,727
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,259,889		5,259,889	4,302,444
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	5,722,284	1,377,267	4,345,017	3,734,260
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	7,504,775	4,358,083	3,146,692	3,493,832
21. Furniture and equipment, including health care delivery assets (\$ 0)	1,206,077	1,206,077		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	2,212,906		2,212,906	1,903,112
24. Health care (\$ 0) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	8,449,313	8,029,007	420,306	284,777
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	308,040,689	14,970,434	293,070,255	304,477,288
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	308,040,689	14,970,434	293,070,255	304,477,288

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Prepays	7,807,414	7,807,414		
2502. Deposits	420,306		420,306	284,777
2503. Unsecured notes receivable	221,593	221,593		
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	8,449,313	8,029,007	420,306	284,777

NONE

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Known claims reserve	25,903,027	19,315,495
2. Statutory premium reserve	133,925,826	144,596,798
3. Aggregate of other reserves required by law		
4. Supplemental reserve		
5. Commissions, brokerage and other charges due or accrued to attorneys, agents and real estate brokers		
6. Other expenses (excluding taxes, licenses and fees)	15,459,954	11,534,115
7. Taxes, licenses and fees (excluding federal and foreign income taxes)	1,467,926	4,003,893
8.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	3,373,428	869,111
8.2 Net deferred tax liability		
9. Borrowed money \$ 0 and interest thereon \$ 0		
10. Dividends declared and unpaid		
11. Premiums and other consideration received in advance	413,939	265,282
12. Unearned interest and real estate income received in advance		
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others		
15. Provision for unauthorized and certified reinsurance		
16. Net adjustment in assets and liabilities due to foreign exchange rates		
17. Drafts outstanding		
18. Payable to parent, subsidiaries and affiliates		
19. Derivatives		
20. Payable for securities	144,719	
21. Payable for securities lending		
22. Aggregate write-ins for other liabilities		203,402
23. Total liabilities (Lines 1 through 22)	180,688,819	180,788,096
24. Aggregate write-ins for special surplus funds		
25. Common capital stock	2,025,000	2,025,000
26. Preferred capital stock		
27. Aggregate write-ins for other-than-special surplus funds		
28. Surplus notes		
29. Gross paid in and contributed surplus	33,359,167	33,359,167
30. Unassigned funds (surplus)	76,997,269	88,305,025
31. Less treasury stock, at cost:		
31.1 0 shares common (value included in Line 25 \$ 0)		
31.2 0 shares preferred (value included in Line 26 \$ 0)		
32. Surplus as regards policyholders (Lines 24 to 30 less 31)	112,381,436	123,689,192
33. Totals (Page 2, Line 28, Col. 3)	293,070,255	304,477,288

DETAILS OF WRITE-INS		
0301.		
0302.		
0303.		
0398. Summary of remaining write-ins for Line 03 from overflow page		
0399. Totals (Lines 0301 through 0303 plus 0398) (Line 03 above)		
2201. Ceded reinsurance payable		203,402
2202.		
2203.		
2298. Summary of remaining write-ins for Line 22 from overflow page		
2299. Totals (Lines 2201 through 2203 plus 2298) (Line 22 above)		203,402
2401.		
2402.		
2403.		
2498. Summary of remaining write-ins for Line 24 from overflow page		
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)		
2701.		
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)		

OPERATIONS AND INVESTMENT EXHIBIT

STATEMENT OF INCOME	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
OPERATING INCOME			
1. Title insurance and related income:			
1.1 Title insurance premiums earned	313,698,060	284,058,732	379,630,472
1.2 Escrow and settlement services	39,382,421	24,747,946	34,490,040
1.3 Other title fees and service charges	5,596,218	5,208,821	6,695,130
2. Aggregate write-ins for other operating income	282,951	780,809	878,989
3. Total Operating Income (Lines 1 through 2)	358,959,650	314,796,308	421,694,631
EXPENSES:			
4. Losses and loss adjustment expenses incurred	21,143,700	18,881,688	23,388,189
5. Operating expenses incurred	331,254,043	307,073,322	404,364,504
6. Aggregate write-ins for other operating expenses			
7. Total Operating Expenses	352,397,743	325,955,010	427,752,693
8. Net operating gain or (loss) (Lines 3 minus 7)	6,561,907	(11,158,702)	(6,058,062)
INVESTMENT INCOME			
9. Net investment income earned	11,504,619	6,656,894	9,274,918
10. Net realized capital gains (losses) less capital gains tax of \$ 5,716	21,501	(6,710)	(40)
11. Net investment gain (loss) (Lines 9 + 10)	11,526,120	6,650,184	9,274,878
OTHER INCOME			
12. Aggregate write-ins for miscellaneous income or (loss) or other deductions			
13. Net income, after capital gains tax and before all other federal income taxes (Lines 8 + 11 + 12)	18,088,027	(4,508,518)	3,216,816
14. Federal and foreign income taxes incurred	4,248,601	(1,073,152)	319,047
15. Net income (Lines 13 minus 14)	13,839,426	(3,435,366)	2,897,769
CAPITAL AND SURPLUS ACCOUNT			
16. Surplus as regards policyholders, December 31 prior year	123,689,192	106,123,927	106,123,927
17. Net income (from Line 15)	13,839,426	(3,435,366)	2,897,769
18. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 18,819	478,400	(219,893)	(329,837)
19. Change in net unrealized foreign exchange capital gain (loss)			
20. Change in net deferred income taxes	1,450,521	1,377,953	1,293,844
21. Change in nonadmitted assets	(2,076,103)	(4,955,046)	(4,868,511)
22. Change in provision for unauthorized and certified reinsurance			
23. Change in supplemental reserves			
24. Change in surplus notes			
25. Cumulative effect of changes in accounting principles			18,572,000
26. Capital Changes:			
26.1 Paid in			
26.2 Transferred from surplus (Stock Dividend)			
26.3 Transferred to surplus			
27. Surplus Adjustments:			
27.1 Paid in			
27.2 Transferred to capital (Stock Dividend)			
27.3 Transferred from capital			
28. Dividends to stockholders	(25,000,000)		
29. Change in treasury stock			
30. Aggregate write-ins for gains and losses in surplus			
31. Change in surplus as regards policyholders for the year (Lines 17 through 30)	(11,307,756)	(7,232,352)	17,565,265
32. Surplus as regards policyholders as of statement date (Lines 16 plus 31)	112,381,436	98,891,575	123,689,192
DETAILS OF WRITE-IN LINES			
0201. Non-WFG Policies	282,951	780,809	878,989
0202.			
0203.			
0298. Summary of remaining write-ins for Line 02 from overflow page			
0299. Totals (Lines 0201 through 0203 plus 0298) (Line 02 above)	282,951	780,809	878,989
0601.			
0602.			
0603.			
0698. Summary of remaining write-ins for Line 06 from overflow page			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 06 above)			
1201.			
1202.			
1203.			
1298. Summary of remaining write-ins for Line 12 from overflow page			
1299. Totals (Lines 1201 through 1203 plus 1298) (Line 12 above)			
3001.			
3002.			
3003.			
3098. Summary of remaining write-ins for Line 30 from overflow page			
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)			

NONE

NONE

NONE

CASH FLOW

	1	2	3
Cash from Operations	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	302,218,300	282,122,748	377,948,618
2. Net investment income	9,900,676	1,900,899	5,282,652
3. Miscellaneous income	45,261,590	30,737,576	42,064,159
4. Total (Lines 1 to 3)	357,380,566	314,761,223	425,295,429
5. Benefit and loss related payments	14,556,168	16,831,721	20,975,629
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	328,127,845	310,782,825	410,224,800
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	1,750,000		
10. Total (Lines 5 through 9)	344,434,013	327,614,546	431,200,429
11. Net cash from operations (Line 4 minus Line 10)	12,946,553	(12,853,323)	(5,905,000)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	40,622,836	6,919,778	21,659,518
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments	(1,442)		(111,164)
12.7 Miscellaneous proceeds	4,294,835		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	44,916,229	6,919,778	21,548,354
13. Cost of investments acquired (long-term only):			
13.1 Bonds	89,881,466	4,756,046	118,114,468
13.2 Stocks	2,383		
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	110,396		4,149,898
13.7 Total investments acquired (Lines 13.1 to 13.6)	89,994,245	4,756,046	122,264,366
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(45,078,016)	2,163,732	(100,716,012)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	25,000,000		
16.6 Other cash provided (applied)	(3,293,069)	(5,027,951)	(8,916,605)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(28,293,069)	(5,027,951)	(8,916,605)
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)	(60,424,532)	(15,717,542)	(115,537,617)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	120,542,666	236,080,283	236,080,283
19.2 End of period (Line 18 plus Line 19.1)	60,118,134	220,362,741	120,542,666

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

20.0001			
20.0002			
20.0003			

NOTES TO FINANCIAL STATEMENTS

Note 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of WFG National Title Insurance Company (the “Company”) have been prepared on the basis of accounting practices prescribed or permitted by the South Carolina Department of Insurance (“SCDOI”) as of December 31, 2022. On November 6, 2023, the Company transferred its legal domicile from South Carolina to Florida. The financial statements of the Company for the period ending December 31, 2023 are presented on the basis of accounting prescribed or permitted by the Florida Office of Insurance Regulation (“FLOIR”).

The SCDOI requires insurance companies domiciled in the state of South Carolina to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”) subject to any deviations prescribed or permitted by the South Carolina Insurance Department. The SCDOI has not adopted any prescribed practices that materially differ from NAIC SAP and there are no permitted practices for the Company that differ from NAIC SAP or state prescribed accounting practices.

The FLOIR recognizes only statutory accounting practices prescribed or permitted by the State of Florida for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Florida insurance laws. The FLOIR has not adopted any prescribed practices that materially differ from NAIC SAP and there are no permitted practices for the Company that differ from NAIC SAP or state prescribed accounting practices.

Reconciliations of net income and policyholders’ surplus between the amounts reported in the accompanying financial statements and NAIC SAP are shown below:

<u>Net Income</u>	<u>09/30/2024</u>	<u>12/31/2023</u>
(1) WFG National Title Insurance Company state basis	\$13,839,426	\$2,897,769
(2) State Prescribed Practices that increase (decrease) NAIC SAP		
(3) State Permitted Practices that increase (decrease) NAIC SAP		
(4) NAIC SAP	<u>\$13,839,426</u>	<u>\$2,897,769</u>
<u>Surplus</u>		
(5) WFG National Title Insurance Company state basis	\$112,381,436	\$123,689,192
(6) State Prescribed Practices that increase (decrease) NAIC SAP		
(7) State Permitted Practices that increase (decrease) NAIC SAP		
(8) NAIC SAP	<u>\$112,381,436</u>	<u>\$123,689,192</u>

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

No changes since December 31, 2023

C. Accounting Policy

No changes since December 31, 2023

D. Going Concern

Based upon management’s evaluation of relevant conditions and events, the Company has no substantial doubt about the entity’s ability to continue as a going concern within one year after the date the financial statements have been issued.

Note 2 Accounting Changes and Corrections of Errors

No changes since December 31, 2023

Note 3 Business Combinations and Goodwill

Not Applicable.

Note 4 Discontinued Operations

Not Applicable.

Note 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans – Not Applicable.

B. Troubled Debt Restructuring for Creditors – Not Applicable.

C. Reverse Mortgages – Not Applicable.

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker-dealer survey values.

NOTES TO FINANCIAL STATEMENTS

(2) There was no OTTI recognized on any mortgage-backed/loan-backed or structured securities for the period ended September 30, 2024.

(3) There was no OTTI recognized on any mortgage-backed/loan-backed or structured securities for the period ended September 30, 2024.

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

a. The aggregate amount of unrealized losses:	Amount
1. Less than 12 months	\$5,271
2. 12 months or longer	\$58,428
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$2,521,590
2. 12 months or longer	\$1,414,464

(5) Inherent in the Company's evaluation of a particular security are assumptions and estimates about the operations of the issuer and its future earnings potential. Some of the factors considered in evaluating whether a decline in fair value is other-than-temporary are: 1) the Company's intent to retain the investment for a period of time sufficient to allow for an anticipated recovery in value; 2) the recoverability of principal and interest; 3) the duration and extent to which the fair value has been less than amortized cost; 4) the financial condition, near-term and long-term prospects of the issuer, including relevant industry conditions and trends, and implications of rating agency actions and offering prices; and 5) the specific reasons that a security is in a significant unrealized loss position, including market conditions which could affect access to liquidity.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not Applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not Applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not Applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale – Not Applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not Applicable.
- J. Real Estate – Not Applicable.
- K. Low-Income Housing Tax Credits (LIHTC) – Not Applicable.
- L. Restricted Assets – No Change.
- M. Working Capital Finance Investments – Not Applicable.
- N. Offsetting and Netting of Assets and Liabilities – Not Applicable.
- O. 5GI Securities – Not Applicable.
- P. Short Sales – Not Applicable.
- Q. Prepayment Penalty and Acceleration Fees – None.
- R. Reporting Entity's Share of Cash Pool – Not Applicable.

Note 6 Joint Ventures, Partnerships and Limited Liability Companies

The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

Note 7 Investment Income

No investment income due and accrued has been excluded.

Note 8 Derivative Instruments

Not Applicable.

Note 9 Income Taxes

No Material Change.

Note 10 Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationship

The Company is a wholly owned subsidiary of Williston Financial Group, LLC ("WFG") and owns 100% of WFG National Title Company of Washington, a title and settlement agency.

NOTES TO FINANCIAL STATEMENTS

- B. Significant Transactions and Changes in terms of Intercompany Arrangements
There have been no significant transactions or changes to Intercompany agreements.
- C. Transactions with Related Parties Who Are Not Reported on Schedule Y
All transactions with related parties have been reported.
- D. Amounts Due to or from Related Parties – As of September 30, 2024 there were \$2,212,906 due from related parties, while there were \$1,903,112 due from related parties as of December 31, 2023.
- E. Management, Service Contracts, Cost Sharing Arrangements – No Significant Changes.
- F. Guarantees or Undertakings for Related Parties (Note 14A) – None.
- G. Nature of Relationships that Could Affect Operations – None.
- H. Amount Deducted for Investment in Upstream Company – Not Applicable.
- I. Detail of Investment in Affiliates Greater than 10% of Admitted Assets – No investments greater than 10% of Admitted Assets.
- J. Write-downs for Impairment of Investments in Affiliates – Not Applicable.
- K. Foreign subsidiary Valued Using CARVM – Not Applicable.
- L. Downstream Holding Company Valued Using Look-Through Method – Not Applicable.
- M. All SCA Investments – Not Applicable.
- N. Investment in Insurance SCA's – None.
- O. SCA or SSAP 48 Entity Loss Tracking – Not Applicable.

Note 11 Debt

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

Note 12 Retirement Plan, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefits

- A. Defined Benefit Plan – Not Applicable
- B. Investment Policies and Strategies – Not Applicable
- C. Fair Value of Plan Assets – Not Applicable
- D. Expected Long-Term Rate of Return – Not Applicable
- E. Defined Contribution Plans – No changes since December 31, 2023
- F. Multi-Employer Plans – Not Applicable
- G. Consolidated/Holding Company Plans – No changes since December 31, 2023
- H. Post-employment benefits and compensated absences – Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits – Not Applicable

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

- A. Outstanding Shares – No changes since December 31, 2023
- B. Dividend Rate of Preferred Stock – Not Applicable
- C. Dividend Restrictions – No changes since December 31, 2023
- D. Dates and Amounts of Dividends Paid
The Company paid \$25 million in the second quarter of 2024 and did not pay a dividend in 2023.
- E. Amounts of Ordinary Dividends That May Be Paid – No changes since December 31, 2023.
- F. Restrictions on Unassigned Funds – Not Applicable
- G. Mutual Surplus Advances – Not Applicable
- H. Company Stock Held for Special Purposes – Not Applicable
- I. Changes in Special Surplus Funds – Not Applicable

NOTES TO FINANCIAL STATEMENTS

J. Change in Unassigned Funds – No Material Change

K. Surplus Notes – Not Applicable

Note 14 Liabilities, Contingencies and Assessments

No material changes since December 31, 2023.

Note 15 Leases

No Material Changes.

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

Not Applicable.

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

Not Applicable.

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

Not Applicable – Title Company.

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

Not Applicable – Title Company.

Note 20 Fair Value Measurements

A. Fair Value Hierarchy

- Included in the Company's statement of financial position as financial assets measured at fair value after initial recognition are non-affiliate equity securities and bonds with an NAIC designation of 3 or above where fair value is less than amortized cost. Equity securities are measured at fair value utilizing Level 1 inputs and respective bonds are measured utilizing Level 2 inputs. The Company obtains fair value measurements from independent pricing services through its investment advisor.

Assets and liabilities recorded at fair value are categorized based on the level of judgement associated with inputs used to measure their fair value and the level of market price observability, as follows:

Level 1 inputs – Unadjusted quoted prices in active markets for identical assets or liabilities that the reporting entity has the ability to access at the measurement date.

Level 2 inputs – Inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. These might include quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the asset or liability (such as interest rates, volatilities, prepayment speeds, credit risks, etc.), or inputs that are derived principally from or corroborated by market data by correlation or other means.

Level 3 inputs – Unobservable inputs for determining the fair values of assets or liabilities that reflect an entity's own assumptions about the assumptions that market participants would use in pricing the assets or liabilities.

As of September 30, 2024, there were no transfers between levels 1, 2 and 3 of the fair value hierarchy.

The following table summarizes information about the Company's financial assets measured at fair value on a recurring basis as of September 30, 2024, and indicates the fair value hierarchy of the valuation techniques utilized by the Company to determine such fair value:

<u>Description of Asset or Liability</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Net Asset Value</u>	<u>Total</u>
Assets at Fair Value					
Bonds	\$ -	\$163,780	\$ -	\$ -	\$163,780
Preferred Stock	118,485				118,485
Mutual Funds	2,402,262				2,402,262
Cash, cash equivalents and short-term	55,355,289				55,355,289
Total assets at fair value	<u>\$57,876,036</u>	<u>\$163,780</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$58,039,816</u>

The Company had no financial liabilities measured at fair value at September 30, 2024.

- Fair Value Measurements in Level 3 – Not Applicable.
- Policy for Recognizing Transfers into and out of Level 3 – Not Applicable.

NOTES TO FINANCIAL STATEMENTS

4. Description of Level 2 And Level 3 Valuation Techniques

The Company has no assets or liabilities measured at fair value in the level 3 category.

Bonds carried at fair value categorized as Level 2 were valued using a market approach, including pricing models. These valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. The pricing models use prices and relevant market information regarding a particular security or securities with similar characteristics to establish a valuation.

5. Derivative Assets and Liabilities – Not Applicable.

B. Other Fair Value Disclosures – Not Applicable.

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

The table below reflects the fair values and admitted values of all admitted assets that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

<u>Type of Financial Instrument</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Net Asset Value</u>	<u>Not Practicable (Carrying Value)</u>
Bonds	\$202,565,807	\$200,186,969	\$ -	\$202,565,807	\$ -	\$ -	\$ -
Preferred Stock	118,485	118,485	118,485				
Mutual Funds	2,402,262	2,402,262	2,402,262				
Cash, cash equivalents and short-term	60,118,134	60,118,134	55,355,289	4,762,845			
Total assets at fair value	<u>\$265,204,688</u>	<u>\$262,825,850</u>	<u>\$57,876,036</u>	<u>\$207,328,652</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

D. Items for Which Not Practicable to Estimate Fair Values – Not Applicable.

E. Investment measured by Net Asset Value (NAV) Practice – Not Applicable.

Note 21 Other Items

A. Unusual and Infrequent Items – Not Applicable.

B. Troubled Debt Restructuring for Debtors – Not Applicable.

C. Other Disclosures – None.

D. Business Interruption Insurance Recoveries – Not Applicable.

E. State Transferable and Non-Transferable Tax Credits – Not Applicable.

F. Subprime Mortgage Related Risk Exposure – Not Applicable.

G. Insurance-Linked Securities (ILS) Contracts – Not Applicable.

H. Realized amount on Life Insurance Where the Reporting entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy– Not Applicable.

Note 22 Events Subsequent

Subsequent events have been considered through November 14, 2024 for the statutory statement issued on November 14, 2024.

A. Type I Recognized Subsequent Events – None

B. Type II Non-Recognized Subsequent Events – None

Note 23 Reinsurance

Beginning January 1, 2024, 12 title insurers, including the Company, entered into reinsurance agreements with various Lloyd's syndicates, international reinsurers and one domestic title insurer.

Under these treaties:

1. WFG National Title Insurance Company (WFG) retains the first \$5 million of risk under each policy.

2. The WFG policy liability amount in excess of \$5 million and up to \$30 million is automatically reinsured. This reinsurance coverage applies to all previously issued WFG policies and to all policies issued through June 30, 2025.

3. Additional facultative placements are used to reinsure any risks above \$30 million, however because of the administrative cost of processing facultative placements, WFG will sometimes retain the risks between \$30 and \$38 million.

Note 24 Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not Applicable – Title Company.

NOTES TO FINANCIAL STATEMENTS

Note 25 Changes in Incurred Losses and Loss Adjustment Expenses

No Material Change.

Note 26 Intercompany Pooling Arrangements

Not Applicable – Title Company.

Note 27 Structured Settlements

Not Applicable.

Note 28 Supplemental Reserve

None.

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 [] No [X]

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

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

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

1 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 [] N/A [X]
 If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. _____ 12/31/2020 _____

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. _____ 12/31/2020 _____

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). _____ 09/27/2021 _____

6.4 By what department or departments?
 SC 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

GENERAL INTERROGATORIES

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
 (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. Yes [X] No []

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

GENERAL INTERROGATORIES

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ _____	\$ _____
14.22 Preferred Stock	\$ _____	\$ _____
14.23 Common Stock	\$ _____	\$ _____
14.24 Short-Term Investments	\$ _____	\$ _____
14.25 Mortgage Loans on Real Estate	\$ _____	\$ _____
14.26 All Other	\$ <u>9,111,611</u>	\$ <u>9,502,842</u>
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ <u>9,111,611</u>	\$ <u>9,502,842</u>
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ _____	\$ _____

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ _____
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ _____
16.3 Total payable for securities lending reported on the liability page	\$ _____

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 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
Principal Custody Solutions	711 High Street, Des Moines, IA 50392
US Bank	555 SW Oak Street, Portland, OR 97204

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

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

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

GENERAL INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
Michael Thomas Gallaher, CFO	I
BlackRock Financial Management Inc.	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

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

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
107105	BlackRock Financial Management Inc.	549300LVXYIVJKE13M84	SEC#801-48433	DS

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

18.2 If no, list exceptions:

.....

.....

.....

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

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes No

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

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

Has the reporting entity self-designated PLGI securities? Yes No

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

GENERAL INTERROGATORIES

PART 2 - TITLE

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

.....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses discounted to present value at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
.....
.....
.....
Total										

5.1 Reporting entity assets listed on Page 2 include the following segregated assets of the Statutory Premium Reserve or other similar statutory reserves:

5.11 Bonds	\$ 133,925,826
5.12 Short-term investments	\$
5.13 Mortgages	\$
5.14 Cash	\$
5.15 Other admissible invested assets	\$
5.16 Total	\$ 133,925,826

5.2 List below segregated funds held for others by the reporting entity, set apart in special accounts and excluded from entity assets and liabilities.

(These funds are also included in Schedule E - Part 1 and the "From Separate Accounts, Segregated Accounts and Protected Cell Accounts" line on Page 2 except for escrow funds held by Title insurers)

5.21 Custodial funds not included in this statement were held pursuant to the governing agreements of custody in the amount of:	\$ 265,074,670
These funds consist of:	
5.22 In cash on deposit	\$ 265,074,670
5.23 Other forms of security	\$

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
U.S. Insurers						
51268	06-1629891	CONNECTICUT ATTORNEYS TITLE INSURANCE COMPANY	VT	Authorized		
50130	95-2275595	DOMA TITLE INSURANCE, INC.	SC	Authorized		
14240	45-4486928	FIRST NATIONAL TITLE INSURANCE COMPANY	TX	Authorized		
All Other Insurers						
0	AA-1126623	BEAZLEY SYNDICATE 623	GBR	Unauthorized		
0	AA-1128623	BEAZLEY SYNDICATE 2623	GBR	Unauthorized		
0	AA-1780072	AXA XL EUROPE SE	IRL	Unauthorized		
0	AA-1120102	RENAISSANCE RE SYNDICATE 1458	GBR	Unauthorized		
0	AA-1127084	CHAUCER SYNDICATE 1084	GBR	Unauthorized		
0	AA-1128987	BRIT SYNDICATE 2987	GBR	Unauthorized		
0	AA-1120179	BRIT SYNDICATE 2988	GBR	Unauthorized		
0	AA-3190917	LIBERTY SPECIALTY MARKETS BERMUDA LTD	BMU	Unauthorized		
0	AA-1126006	LIBERTY SYNDICATE 4472	GBR	Unauthorized		
0	AA-3770280	GREENLIGHT REINS LTD	CYM	Unauthorized		
0	AA-3194139	AXIS SPECIALTY LTD	BMU	Reciprocal Jurisdiction		
0	AA-1120175	FIDELIS UNDERWRITING LIMITED	GBR	Reciprocal Jurisdiction		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year To Date - By States and Territories

States, Etc.	1	Direct Premiums Written		Direct Losses and Allocated Loss Adjustment Expenses Paid (Deducting Salvage)		Direct Known Claim Reserve		
		Active Status (a)	2	3	4	5	6	7
			Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama	AL	L	369,071	435,814	86,215	26,250	43,978	32,983
2. Alaska	AK	L						
3. Arizona	AZ	L	13,437,343	7,662,063	4,795	7,113	5	
4. Arkansas	AR	L	138,695	67,076	94			
5. California	CA	L	51,262,587	36,458,379	2,316,930	4,271,406	4,907,098	1,982,736
6. Colorado	CO	L	3,566,903	2,586,166	67,994	20,597	16,393	2,683
7. Connecticut	CT	L	855,994	419,229	201,362	29,270	18,981	16,966
8. Delaware	DE	L	89,368	151,979	489	14,173	7,311	13,015
9. District of Columbia	DC	L	438,863	345,180	(64,611)	3,400	219,487	60,195
10. Florida	FL	L	55,970,924	52,718,864	4,339,153	3,655,914	9,553,684	7,268,801
11. Georgia	GA	L	3,230,102	4,531,881	81,747	1,347,468	460,109	1,005,426
12. Hawaii	HI	L	10,236					
13. Idaho	ID	L	142,586	125,840				
14. Illinois	IL	L	3,535,056	3,189,043	176,168	81,872	706,683	585,024
15. Indiana	IN	L	3,482,932	2,114,987	39,247	(19,455)	38,990	10,414
16. Iowa	IA	N	983	2,057				
17. Kansas	KS	L	1,205,132	782,629	21,610	24,240	22,195	11,760
18. Kentucky	KY	L	149,171	173,068	5,522	(116,390)	12,478	16,440
19. Louisiana	LA	L	8,920,885	9,078,321	56,073	126,155	227,163	215,899
20. Maine	ME	L	4,165	5,741				
21. Maryland	MD	L	3,113,113	5,196,404	200,794	340,095	872,887	311,885
22. Massachusetts	MA	L	3,599,498	2,904,016	188,712	293,140	345,937	516,457
23. Michigan	MI	L	10,551,802	9,562,276	31,128	58,213	84,532	38,429
24. Minnesota	MN	L	1,095,391	868,165	26,972	51,065	18,642	27,693
25. Mississippi	MS	L	187,211	158,309	7,984	12,815	20,502	8,754
26. Missouri	MO	L	1,758,867	1,196,396	110,844	28,447	48,557	49,277
27. Montana	MT	L	40,546	35,148				
28. Nebraska	NE	L	140,545	265,736	7,148		5,352	
29. Nevada	NV	L	4,594,657	4,644,919	391,973	527,594	50,952	171,570
30. New Hampshire	NH	L	49,355	61,918	12,334	90,795	1,098	4,205
31. New Jersey	NJ	L	7,802,456	9,182,984	170,981	64,239	350,913	314,512
32. New Mexico	NM	L	2,225,029	2,282,158	6,178	10,021	11,714	48,859
33. New York	NY	L	12,639,575	12,352,033	550,036	2,317,391	1,581,814	1,131,916
34. North Carolina	NC	L	15,507,900	15,056,195	587,236	423,219	1,074,004	320,792
35. North Dakota	ND	L	437,055	298,165				
36. Ohio	OH	L	5,057,128	3,367,880	37,783	81,875	49,045	29,950
37. Oklahoma	OK	L	1,350,697	937,096	12,460	95,090	305,971	228,610
38. Oregon	OR	L	11,943,467	10,150,165	588,844	289,579	459,157	229,810
39. Pennsylvania	PA	L	8,562,347	8,871,100	49,863	38,528	134,506	58,963
40. Rhode Island	RI	L	428,501	364,075	7,247	9,129	18,084	7,986
41. South Carolina	SC	L	4,833,795	4,090,056	440,054	61,092	267,482	491,204
42. South Dakota	SD	L	21,350	37,151				
43. Tennessee	TN	L	2,367,783	2,059,753	57,959	9,079	22,227	14,080
44. Texas	TX	L	32,874,677	43,644,633	2,181,011	1,647,296	2,427,195	2,496,845
45. Utah	UT	L	3,995,163	1,193,907	1,137,485	9,373	29,166	18,217
46. Vermont	VT	L	350	5,439				
47. Virginia	VA	L	4,645,614	7,339,678	(29,577)	207,647	559,827	586,264
48. Washington	WA	L	16,161,670	16,195,006	354,741	620,210	902,951	595,478
49. West Virginia	WV	L	201,013	170,864	38,894	38,146	25,957	28,804
50. Wisconsin	WI	L	274,375	236,669	397			
51. Wyoming	WY	L	105,767					
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Alien	OT	X X X						
59. Totals		X X X	303,377,693	283,576,611	14,502,269	16,796,091	25,903,027	18,952,902

DETAILS OF WRITE-INS							
58001.		X X X					
58002.		X X X					
58003.		X X X					
58998.	Summary of remaining write-ins for Line 58 from overflow page	X X X					
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X					

NONE

(a) Active Status Counts:

- 1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
- 2. R – Registered - Non-domiciled RRGs _____
- 3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state _____
- 4. Q - Qualified - Qualified or accredited reinsurer _____
- 5. N – None of the above - Not allowed to write business in the state 7

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
David Dominik					
Golden Gate Private Equity, Inc.	DE		94-3361271	David Dominik	100
GGC Fund III ¹	CYM				100 ²
Nassau NAMCO Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau NAMCO Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
Nassau Saybrus Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau Saybrus Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
GGCOF Nassau Investments, L.P.	CYM		98-1472055	Golden Gate Capital Opportunity Fund, L.P.	Contract
GGCOF Executive Co-Invest, L.P.	CYM			Individuals	Contract
GGCOF Executive Co-Invest Holdings, Ltd.	CYM			Individuals	Contract
NRH, L.P.	CYM		98-1250709	GGCOF Executive Co-Invest Holdings, Ltd.	Contract
Nassau Cayman Ltd.	CYM		N/A	NRH, L.P.	100
Nassau Re (Cayman) Ltd.	CYM		N/A	NRH, L.P. ³	100
Nassau TRF SPV Ltd.	CYM		N/A	Nassau Re (Cayman) Ltd.	100
Nassau Financial Group GP Ltd.	CYM		98-1421610	Individuals	Contract
Nassau Financial Group, L.P.	CYM		98-1421752	Nassau Financial Group GP Ltd.	Contract
Nassau Asset Management LLC	DE		81-0773412	Nassau Financial Group, L.P.	100
Nassau CorAmerica LLC	DE		26-4145792	Nassau Asset Management LLC	100
Nassau CorAmerica Loan Company LLC	DE		26-4145792	Nassau CorAmerica LLC	100
Nassau CorAmerica Advisors LLC	DE		46-3781541	Nassau CorAmerica LLC	100
NCA Realty Partners LLC	DE		87-3252226	Nassau CorAmerica LLC	100
NCA Realty Partners GP LLC	DE		87-4074805	Nassau CorAmerica LLC	100
NCA Realty Fund I LP	DE		87-4074125	NCA Realty Partners GP LLC	Contract
NCA Realty Fund II LP	DE		99-3983500	NCA Realty Partners GP LLC	Contract
NCARP SGP LLC	DE		87-3327045	Nassau CorAmerica LLC	100
Nassau NGC Holdings LLC	DE		98-1421752	Nassau Asset Management LLC	100
Nassau Global Credit GP LLC	DE		N/A	Nassau NGC Holdings LLC	100
NGC Loan Fund LP	DE		81-3302407	Nassau Global Credit GP LP	Contract

¹ "GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

² Percentage represents the aggregate ownership among the GGC Fund III entities.

³ Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
NGC Enhanced Loan Master Fund LP	CYM		N/A	Nassau Global Credit GP LP	Contract
NGC Enhanced Loan Offshore Fund LP	CYM		N/A	Nassau Global Credit GP LP	Contract
NGC Enhanced Loan Fund LP	DE		46-4397929	Nassau Global Credit GP LP	Contract
AIC Credit Opportunities Partners Fund II UGP, LLC	DE		N/A	Nassau NGC Holdings LLC	100
AIC Credit Opportunities Partners Fund II GP, L.P.	DE		N/A	Nassau NGC Holdings LLC	100
AIC Credit Opportunities Partners Master Fund II, LP	CYM		N/A	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC COP Investments LLC	CYM		N/A	AIC Credit Opportunities Partners Master Fund II, LP	Contract
AIC COP Facility 2, LLC	DE			AIC Credit Opportunities Partners Master Fund II, LP	Contract
AIC Credit Opportunities Partners Fund II (Offshore), L.P.	CYM		N/A	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Fund II, L.P.	DE		83-3057270	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Fund II-A, L.P.	DE		84-3489721	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Mini-Master Fund II (Offshore), L.P.	CYM		N/A	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
Nassau Global Credit LLC	DE		35-2586068	Nassau NGC Holdings LLC	100
NGC CLO Manager LLC	DE		N/A	Nassau Global Credit LLC	100
NGC Management LLC	DE		82-4813430	Nassau Global Credit LLC	100
NGC Management (UK) Ltd	CYM			Nassau Global Credit LLC	100
Nassau NGC Blocker (UK) Ltd.	GBR			Nassau Global Credit LLC	100
Nassau Global Credit (UK) LLP	GBR			Nassau NGC Blocker (UK) Ltd.	99 ⁴
Nassau NPC Holdings LLC	DE		99-1187718	Nassau Asset Management LLC	100
Nassau Private Credit LLC	DE		83-2636471	Nassau NGC Holdings LLC	100
Nassau Private Credit GP LLC	DE		83-2654128	Nassau NGC Holdings LLC	100
Nassau Private Credit Onshore Fund LP	DE		83-2670988	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Master Fund LP	CYM		N/A	Nassau Private Credit GP LLC	Contract

⁴ NGC Management (UK) Ltd owns 1%

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Private Credit Offshore Fund LP	CYM		98-1476251	Nassau Private Credit GP LLC	Contract
NPC Tactical Opportunities Fund LP	DE		86-3842794	Nassau Private Credit GP LLC	Contract
BSL Corporate Credit Opportunities 1 LP	DE		93-3064288	Nassau Private Credit GP LLC	Contract
NPC SGP LLC	DE		84-2253380	Nassau Global Credit LLC	100
NPC Diversified Income GP LLC	DE			Nassau Global Credit LLC	100
NPC Diversified Income Ratings Passthrough Feeder Fund LP	DE			NPC Diversified Income GP LLC	Contract
NPC Diversified Income Fund LP	DE			NPC Diversified Income GP LLC	Contract
NPC Diversified Income Master Fund LP	CYM			NPC Diversified Income GP LLC	Contract
NPC Diversified Income Offshore Fund LP	CYM			NPC Diversified Income GP LLC	Contract
NPC Credit Opportunities Fund GP, LLC	DE			Nassau Global Credit LLC	100
NPC Credit Opportunities Onshore Fund, LP	DE		93-4180444	NPC Credit Opportunities Fund GP, LLC	Contract
NPC Credit Opportunities Offshore Fund, LP	CYM		98-1759587	NPC Credit Opportunities Fund GP, LLC	Contract
NPC Credit Opportunities Master Fund, LP	CYM		98-1759572	NPC Credit Opportunities Fund GP, LLC	Contract
Nassau Alternative Investments LLC	DE		83-2559102	Nassau Asset Management LLC	100
NAMCO Services LLC	DE		84-3366256	Nassau Asset Management LLC	100
Nassau BPC Holdings LLC	DE		87-3194014	Nassau Asset Management LLC	Contract ⁵
Nassau Insurance Group Holdings GP, LLC	DE		47-5299012	Nassau Financial Group GP Ltd.	Contract
Nassau Insurance Group Holdings, L.P.	DE		38-3981572	Nassau Insurance Group Holdings GP, LLC	Contract
The Nassau Companies	DE		47-5128985	Nassau Insurance Group Holdings, L.P.	100
Nassau Life and Annuity Company	CT	93734	43-1240953	The Nassau Companies	100
Nassau Life and Annuity Company ABS C-I	DE			Nassau Life and Annuity Company	100
Nassau Life and Annuity Company ABS D-I	DE			Nassau Life and Annuity Company	100
Lynbrook Re, Inc.	VT	16585	83-4356685	Nassau Life and Annuity Company	100
Nassau Life Insurance Company of Kansas	KS	68284	48-0557726	Nassau Life and Annuity Company	100
Nassau Distribution Holdings II LLC	DE			Nassau Life and Annuity Company	100
NSRE Saybrus Holdings, LLC	DE			The Nassau Companies	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100
Nassau Re/Imagine LLC	DE			The Nassau Companies	100

⁵ Equity interests are owned by Nassau Asset Management LLC (11.92%), Nassau Life Insurance Company (22.02%), Nassau Life and Annuity Company (22.02%) and PHL Variable Insurance Company (44.04%).

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Employee Co-Invest Fund II LLC	DE		47-5128985	The Nassau Companies	51 ⁶
The Nassau Companies of New York	DE		06-1599088	The Nassau Companies	100
Nassau CLO SPV-I LLC	DE		82-3502154	The Nassau Companies	56 ⁷
Nassau CLO SPV-II LLC	DE		83-1785900	The Nassau Companies	54.34 ⁸
Nassau Life Insurance Company	NY	67814	06-0493340	The Nassau Companies of New York	100
Nassau Life Insurance Company ABS A-I	DE			Nassau Life Insurance Company	100
Nassau Life Insurance Company ABS B-I	DE			Nassau Life Insurance Company	100
PM Holdings, Inc.	CT		06-1065485	Nassau Life Insurance Company	100
Phoenix Founders, Inc.	CT		06-0860167	PM Holdings, Inc.	100
Nassau 2019 CFO LLC	DE		84-2346847	Nassau Life Insurance Company	76.73 ⁹
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO LLC	100
NAIC Investments Holdings Ltd.	CYM			The Nassau Companies	100
AIC Company Limited	CYM		98-1034941	NAIC Investments Holdings Ltd.	100
AIC Investments (LHR) Ltd.	CYM			AIC Company Limited	100
AIC Investments (Cayman) Ltd.	CYM			AIC Company Limited	100
AIC Investments (STN) Ltd.	CYM			AIC Company Limited	100
AIC Investments (STN RI) Ltd.	CYM			AIC Investments (STN) Ltd.	100
NGC Investments (NW) Ltd.	CYM			AIC Company Limited	100
NGC Investments (NW RI) Ltd.	CYM			NGC Investments (NW) Ltd.	100
Nassau Reinsurance LLC	DE		47-3724102	Nassau Insurance Group Holdings, L.P.	100
NSRE BD Holdco LLC	DE		83-2726475	Nassau Reinsurance LLC	100
1851 Securities, Inc.	DE		27-1619945	NSRE BD Holdco LLC	100
GGC Opportunity Fund Management GP, Ltd.	CYM			GGC Opportunity Fund Management GP, Ltd.	Board
GGC Opportunity Fund Management, L.P.	CYM		98-0546997	GGC Opportunity Fund Management GP, Ltd.	Contract

⁶ Current employees of The Nassau Companies of New York and its affiliates own 49%.

⁷ Current and former employees of The Nassau Companies of New York and its affiliates own 44%.

⁸ Current and former employees of The Nassau Companies of New York and its affiliates own 45.66%.

⁹ PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
GGC Opportunity Fund Entities ¹⁰	CYM			GGC Opportunity Fund Management, L.P.	Contract
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0 ¹¹
Williston Financial Group LLC	DE		27-1434397	Williston Holdings LLC	100
Valustrust Solutions, LLC	KS		27-3972891	Williston Financial Group LLC	100
WFG Lender Services, LLC	MN		20-5836762	Williston Financial Group LLC	100
WFG Lender Services, LLC	AL		80-0936767	WFG Lender Services, LLC	100
WFG Lender Services, LLC	AR		80-0766075	WFG Lender Services, LLC	100
WFG Lender Services, LLC	TX		26-4627021	WFG Lender Services, LLC	100
WFGLS Title Agency of Utah, LLC	UT		20-8801713	WFG Lender Services, LLC	100
WFG Lender Services of Louisiana, LLC	LA		86-3788188	WFG Lender Services, LLC	100
WFG National Title Company of Texas, LLC	TX		27-0890944	Williston Financial Group LLC	100
Universal Title Partners, LLC	TX		27-1273851	WFG National Title Company of Texas, LLC ¹²	51.0
Universal Title Partners, LLC	TX		27-1273851	Newmark Homes Houston, LLC ¹³	49.0
WFG National Title Insurance Company	FL	51152	57-0575396	Williston Financial Group LLC	100
WFG National Title Company of Washington, LLC	WA		26-0522240	WFG National Title Insurance Company	100
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	Kachemak Bay Title Agency, Inc. ¹⁴	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company ¹⁵	10.0
MyHome, a Williston Financial Group Company, LLC	DE		45-2654474	Williston Financial Group LLC	100
ITC Holdings, Inc.	CA		80-0268853	Williston Financial Group LLC	100
WFG National Title Company of California	CA		95-3621359	ITC Holdings, Inc.	100
Alliance Title Agency, LLC	AZ		85-1213894	ITC Holdings, Inc.	40 ¹⁶

¹⁰ The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P. (#98-

0572954); (iv) GGCOF Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).

¹¹ Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

¹² Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.

¹³ WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.

¹⁴ WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.

¹⁵ Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.

¹⁶ Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
ClosingBot Title Holdings, LLC	DE		88-1727043	ITC Holdings, Inc.	49 ¹⁷
ClosingBot Title, LLC	DE		87-4588972	ClosingBot Title Holdings, LLC	100
Diamond Title Agency LLC	AZ		92-1916660	ITC Holdings, Inc.	51 ¹⁸
Excel Escrow Services	CA		88-2678783	ITC Holdings, Inc.	100
AZ Partners Title Agency LLC	AZ		93-1509493	ITC Holdings, Inc.	40 ¹⁹
Cal Prime Title Company	CA		93-2578609	ITC Holdings, Inc.	100
Agencia Title of Nevada, LLC	NV		93-3414477	ITC Holdings, Inc.	100
Desert Valley Title LLC	NV		93-2875588	ITC Holdings, Inc.	51
National Title Agency LLC	AZ		93-3699456	ITC Holdings, Inc.	51 ²⁰
Silver Springs Title of Nevada, LLC	NV		99-1585358	ITC Holdings, Inc.	51
Alliance Title Agency AZ, LLC	AZ		99-0501278	ITC Holdings, Inc.	100
Diamond Title Agency AZ, LLC	AZ		99-0577725	ITC Holdings, Inc.	100
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100
19 th Street Palm Harbor LLC	DE		32-0642679	Williston Financial Group LLC	100
Brianna Way SPE 1007142, LLC	DE		92-0695607	Williston Financial Group LLC	100
Lynhuber Drive SPE 1016012, LLC	DE		88-4252199	Williston Financial Group LLC	100
Vorto, LLC	DE		36-4825366	GGC Opportunity Fund Entities	100
Vorto Technologies, LLC	DE		88-0704446	Vorto, LLC	100
5F Logistics, LLC	DE		88-0708518	Vorto, LLC	100
5F Tours, LLC	DE		87-4682437	5F Logistics, LLC	100
LoHi Asset Leasing Marketplace, LLC	DE		86-2425276	5F Logistics, LLC	100
5F Managed Transportation, LLC	DE		93-2408254	5F Logistics, LLC	100
LoHi Logistics Holdings, LLC	DE		85-1719300	5F Managed Transportation, LLC	100
LoHi Logistics, LLC	DE		85-1719312	LoHi Logistics Holdings, LLC	100
Red Rocks Brokerage Holdings, LLC	DE		93-3062759	5F Managed Transportation, LLC	100
Red Rocks Brokerage, LLC	DE		61-2108710	Red Rocks Brokerage Holdings, LLC	100

¹⁷ ClosingBot, LLC owns the remaining 51% of ClosingBot Title Holdings, LLC.

¹⁸ Olakino, LLC owns the remaining 49% of Diamond Title Agency LLC.

¹⁹ Alliance Partners, LLC owns the remaining 60% of AZ Partners Title Agency LLC.

²⁰ Intrastate Title Holdings, LLC owns the remaining 49%.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Bainbridge Brokerage Holdings, LLC	DE		88-0847385	5F Managed Transportation, LLC	100
Bainbridge Brokerage, LLC	DE		88-0847101	Bainbridge Brokerage Holdings, LLC	100
Candlestick Freight Holdings, LLC	DE		87-1376141	5F Managed Transportation, LLC	100
Candlestick Freight, LLC	DE		87-1376559	Candlestick Freight Holdings, LLC	100
5F Transportation, LLC	DE		88-0729576	5F Logistics, LLC	100
Fifth Floor Freight Holdings, LLC	DE		86-1570396	5F Transportation, LLC	100
Fifth Floor Freight, LLC	DE		86-1571282	Fifth Floor Freight Holdings, LLC	100
Canary Freight Holdings, LLC	DE		87-1350347	5F Transportation, LLC	100
Canary Freight, LLC	DE		87-1350510	Canary Freight Holdings, LLC	100
Clarksburg Freight Holdings, LLC	DE		87-0932704	5F Transportation, LLC	100
Clarksburg Freight, LLC	DE		87-0932884	Clarksburg Freight Holdings, LLC	100
Snowshoe Mountain Freight Holdings, LLC	DE		87-0966101	5F Transportation, LLC	100
Snowshoe Mountain Freight, LLC	DE		87-0966556	Snowshoe Mountain Freight Holdings, LLC	100
5F Leasing, LLC	DE		88-0630459	5F Logistics, LLC	100
ALM Maintenance, LLC	DE		87-3422149	5F Logistics, LLC	100
Truck Fuel Finance, LLC	DE		86-3276000	5F Logistics, LLC	100
FreighTrax, LLC	DE		88-3059826	5F Logistics, LLC	100
Black Tide Shipping, LLC	DE		93-2618532	5F Logistics, LLC	100
JVN Insurance Company	AZ	17538	93-3731107	5F Logistics, LLC	100
Vorto Operations Holdings, Inc.	DE		85-4142584	Vorto, LLC	100
Vorto Operations, LLC	DE		85-4188478	Vorto, LLC	99.5
Vorto Operations International, LLC	DE		88-3064690	Vorto, LLC	100
Vorto Operations Mexico Holdings, LLC	DE		88-3088473	Vorto Operations International, LLC	100
Vorto Operations Mexico, S. de R.L. de C.V.	MX			Vorto Operations Mexico Holdings, LLC	99.5
PHL Holdings, LLC	DE		87-3491936	GGC Fund III ²¹	100
PHL Delaware LLC	DE			PHL Holdings, LLC	100
DSM Sands LLC	DE			PHL Delaware LLC	100
Westgate Delaware LLC	DE			PHL Delaware LLC	100
Magni Re Ltd.	CYM			Westgate Delaware LLC	100

²¹ GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P., GGCOF Executive Co-Invest, L.P., and GGCOF IRA Co-Invest L.P.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
4736	GGC Group	0	06-1599088		1129033		The Nassau Companies of New York	DE	UDP	The Nassau Companies	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					DSM Sands LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	82-3502154				Nassau CLO SPV-I LLC	DE	NIA	The Nassau Companies	Ownership	56.000	David Dominik	NO	
4736	GGC Group	67814	06-0493340		1159567		Nassau Life Insurance Company	NY	RE	The Nassau Companies of New York	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	06-1065485				PM Holdings, Inc.	CT	DS	Nassau Life Insurance Company	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	27-1619945		1482939		1851 Securities, Inc.	DE	DS	NSRE BD Holdco LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	06-0860167				Phoenix Founders, Inc.	CT	DS	PM Holdings, Inc.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	93734	43-1240953		13118221		Nassau Life and Annuity Company	CT	IA	The Nassau Companies	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					GGC Opportunity Fund Management GP, Ltd.	CYM	UIP	GGC Opportunity Fund Management GP, Ltd.	Board of Directors			NO	
4736	GGC Group	0	98-0546997				GGC Opportunity Fund Management, L.P.	CYM	UIP	GGC Opportunity Fund Management, L.P.	Contract		GGC Opportunity Fund Management	NO	
4736	GGC Group	0					GGC Opportunity Fund Entities	CYM	UIP	GGC Opportunity Fund Management, L.P.	Contract		GGC Opportunity Fund Management	NO	
12	4736	GGC Group	0	27-1434376			Williston Holdings LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	96.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	27-1434397				Williston Financial Group LLC	DE	NIA	Williston Holdings LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	27-3972891				Valutrust Solutions, LLC	KS	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	20-5836762				WFG Lender Services, LLC	MN	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	80-0936767				WFG Lender Services, LLC	AL	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	80-0766075				WFG Lender Services, LLC	AR	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	26-4627021				WFG Lender Services, LLC	TX	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	20-8801713				WFGLS Title Agency of Utah, LLC	UT	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	27-0890944				WFG National Title Company of Texas, LLC	TX	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	27-1273851				Universal Title Partners, LLC	TX	NIA	WFG National Title Company of Texas, LLC	Ownership	51.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	27-1273851				Universal Title Partners, LLC	TX	NIA	Newmark Homes Houston, LLC	Ownership	49.000	Unknown (not affiliated with the GG	NO	
4736	GGC Group	51152	57-0575396				WFG National Title Insurance Company	FL	IA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	26-0522240				WFG National Title Company of Washington, LLC	WA	NIA	WFG National Title Insurance Company	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	WFG National Title Insurance Company	Ownership	10.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	Kachemak Bay Title Agency, Inc.	Ownership	90.000	Unknown (not affiliated with the GG	NO	
4736	GGC Group	0	45-2654474				MyHome, A Williston Financial Group Company, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	80-0268853				ITC Holdings, Inc.	CA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	95-3621359				WFG National Title Company of California	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	38-4008723				WFG National Title Company of Clark County WA, LLC	WA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management	NO	
4736	GGC Group	0	94-3361271				Golden Gate Private Equity, Inc.	DE	NIA	David Dominik	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	N/A				GGC Fund III	CYM	NIA		Ownership	100.000		NO	
4736	GGC Group	0	98-1250709				NRH, L.P.	CYM	NIA	GGCOF Executive Co-Invest Holdings, Ltd.	Contract			NO	
4736	GGC Group	0	N/A				Nassau Cayman Ltd.	CYM	NIA	NRH, L.P.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	N/A				Nassau Re (Cayman) Ltd.	CYM	IA	NRH, L.P.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	N/A				Magni Re Ltd.	CYM	IA	Westgate Delaware LLC	Contract		David Dominik	NO	
4736	GGC Group	0	47-5299012				Nassau Insurance Group Holdings GP, LLC	DE	UIP	Nassau Financial Group, GP Ltd.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	38-3981572				Nassau Insurance Group Holdings, L.P.	DE	UIP	Nassau Insurance Group Holdings GP, LLC	Contract		David Dominik	NO	
4736	GGC Group	0	47-5128985				The Nassau Companies	DE	UIP	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	68284	48-0557726				Nassau Life Insurance Company of Kansas	KS	IA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	47-3724102				Nassau Reinsurance LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	83-2726475				NSRE BD Holdco LLC	DE	NIA	Nassau Reinsurance LLC	Ownership	100.000	David Dominik	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
4736	GGC Group	0	81-0773412				Nassau Asset Management LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	26-4145792				Nassau CorAmerica LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	26-4145792				Nassau CorAmerica Loan Company LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	46-3781541				Nassau CorAmerica Advisors LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	35-2586068				Nassau Global Credit LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	N/A				NGC CLO Manager LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	82-4813430				NGC Management LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau TRF SPV Ltd.	CYM	NIA	Nassau Re (Cayman) Ltd	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau NAMCO Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau NAMCO Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau Saybrus Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, LP	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau Saybrus Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	98-1421610				Nassau Financial Group GP Ltd.	CYM	UIP	Individuals	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	98-1421752				Nassau Financial Group, L.P.	CYM	UIP	Nassau Financial Group GP Ltd.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					PHL Delaware LLC	DE	NIA	PHL Holdings, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	83-2559102				Nassau Alternative Investments LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	83-2636471				Nassau Private Credit LLC	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	83-2654128				Nassau Private Credit GP LLC	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	83-2670988				Nassau Private Credit Onshore Fund LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik	NO	
4736	GGC Group	0	N/A				Nassau Private Credit Master Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik	NO	
4736	GGC Group	0	98-1476251				Nassau Private Credit Offshore Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik	NO	
4736	GGC Group	0	83-1785900				Nassau CLO SPV-II LLC	DE	NIA	The Nassau Companies	Ownership	54.340	David Dominik	NO	
4736	GGC Group	0	84-2346847				Nassau 2019 CFO LLC	DE	NIA	Nassau Life Insurance Company	Ownership	76.730	David Dominik	NO	
4736	GGC Group	0	84-2253380				NPC SGP LLC	DE	NIA	Nassau Global Credit LLC	Contract		David Dominik	NO	
4736	GGC Group	16585	83-4356685				Lynbrook Re, Inc.	VT	IA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	84-3366256				NAMCO Services LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	83-2511417				Nassau 2019 CFO Fund LLC	DE	NIA	Nassau 2019 CFO LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Westgate Delaware LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	84-3945103				Sunrise Re, Inc.	VT	IA	The Nassau Companies	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	98-1472055				GGCOF Nassau Investments, L.P.	CYM	NIA	Golden Gate Capital Opportunity Fund, L.P.	Contract		David Dominik	NO	
4736	GGC Group	0	85-1213894				Alliance Title Agency, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik	NO	
4736	GGC Group	0					Nassau NGC Blocker (UK) Ltd.	CYM	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					NGC Management (UK) Ltd	GBR	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau Global Credit (UK) LLP	GBR	NIA	Nassau NGC Blocker (UK) Ltd.	Ownership	99.000	David Dominik	NO	
4736	GGC Group	0	32-0642679				19th Street Palm Harbor LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	86-3788188				WFG Lender Services of Louisiana, LLC	LA	NIA	WFG Lender Services, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-3252226				NCA Realty Partners LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	36-4825366				Vorto LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	85-1719300				LoHi Logistics Holdings, LLC	DE	NIA	5F Managed Transportation, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	85-1719312				LoHi Logistics, LLC	DE	NIA	LoHi Logistics Holdings, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	85-4142584				Fifth Floor Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	86-1570396				Fifth Floor Freight, LLC	DE	NIA	Fifth Floor Freight Holdings, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-1376141				Candlestick Freight Holdings, LLC	DE	NIA	5F Managed Transportation, LLC	Ownership	100.000	David Dominik	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
4736	GGC Group	0	87-1376559				Candlestick Freight, LLC	DE	NIA	Candlestick Freight Holdings, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-1350347				Canary Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-1350510				Canary Freight, LLC	DE	NIA	Canary Freight Holdings, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-0932704				Clarksburg Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-0932884				Clarksburg Freight, LLC	DE	NIA	Clarksburg Freight Holdings, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-0966101				Snowshoe Mountain Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-0966556				Snowshoe Mountain Freight, LLC	DE	NIA	Snowshoe Mountain Freight Holdings, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-3491936				PHL Holdings, LLC	DE	NIA	GGC Fund III	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-4074805				NCA Realty Partners GP I LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-4074125				NCA Realty Fund I LP	DE	NIA	NCA Realty Partners GP I LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-3327045				NCARP SGP LLC	DE	NIA	Nassau CorAmerica LLC	Ownership		David Dominik	NO	
4736	GGC Group	0	88-0704446				Vorto Technologies, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-4682437				5F Tours, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	86-2425276				LoHi Asset Leasing Marketplace, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	88-0708518				5F Logistics, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	88-0847385				Bainbridge Brokerage Holdings, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	88-0847101				Bainbridge Brokerage, LLC	DE	NIA	Bainbridge Brokerage Holdings, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	88-0729576				5F Transportation, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	88-0630459				5F Leasing, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-3422149				ALM Maintenance, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	86-3276000				Truck Fuel Finance, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	85-4142584				Vorto Operations Holdings, Inc.	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	85-4188478				Vorto Operations, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	92-0695607				Brianna Way SPE 1007142, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	88-3059826				Freigh Trax LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	88-3064690				Vorto Operations International, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	88-3088473				Vorto Operations Mexico Holdings, LLC	DE	NIA	Vorto Operations International, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Vorto Operations Mexico, S. de R.L. de C.V.	MX	NIA	Vorto Operations Mexico Holdings, LLC	Ownership	99.500	David Dominik	NO	
4736	GGC Group	0	81-3180396				NSRE Saybrus Holdings, LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau Re/Imagine LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau Global Credit GP LP	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					AIC Credit Opportunities Partners Master Fund II, LP	CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					AIC Credit Opportunities Partners Fund II GP, L.P.	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					NAIC Investments Holdings Ltd.	CYM	NIA	The Nassau Companies	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	98-1034941				AIC Company Limited.	CYM	NIA	NAIC Investments Holdings Ltd.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					AIC Investments (LHR) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					AIC Investments (Cayman) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					AIC Investments (STN) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					AIC Investments (STN-RI) Ltd.	CYM	NIA	AIC Investments (STN) Ltd.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau Distribution Holdings II LLC	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					NPC Diversified Income GP LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					NPC Diversified Income Ratings Passthrough Feeder Fu	DE	NIA	NPC Diversified Income GP LLC	Contract		David Dominik	NO	
4736	GGC Group	0					NPC Diversified Income Fund LP	DE	NIA	NPC Diversified Income GP LLC	Contract		David Dominik	NO	

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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)	*
4736	GGC Group	0					NPC Diversified Income Master Fund LP	CYM	NIA	NPC Diversified Income GP LLC	Contract		David Dominik	NO	
4736	GGC Group	0					NPC Diversified Income Offshore Fund LP	CYM	NIA	NPC Diversified Income GP LLC	Contract		David Dominik	NO	
4736	GGC Group	0	88-1727043				ClosingBot Title Holdings, LLC	DE	NIA	ITC Holdings, Inc.	Ownership	49.000	David Dominik	NO	
4736	GGC Group	0	87-4588972				ClosingBot Title, LLC	DE	NIA	ClosingBot Title Holdings, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	92-1916660				Diamond Title Agency LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik	NO	
4736	GGC Group	0	88-2678783				Excel Escrow Services	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	93-1509493				AZ Partners Title Agency LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik	NO	
4736	GGC Group	0	93-2578609				Cal Prime Title Company	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	88-4252199				Lynhuber Drive SPE 1016012, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	98-1421752				Nassau NGC Holding LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau Employee Co-Invest Fund II LLC	DE	NIA	The Nassau Companies		51.000	David Dominik	NO	
4736	GGC Group	0	81-3302407				NGC Loan Fund LP	DE	NIA	Nassau Global Credit GP LP	Contract		David Dominik	NO	
4736	GGC Group	0					NGC Enhanced Loan Master Fund LP	CYM	NIA	Nassau Global Credit GP LP	Contract		David Dominik	NO	
4736	GGC Group	0					NGC Enhanced Loan Offshore Fund LP	CYM	NIA	Nassau Global Credit GP LP	Contract		David Dominik	NO	
4736	GGC Group	0	46-4397929				NGC Enhanced Loan Fund LP	DE	NIA	Nassau Global Credit GP LP	Contract		David Dominik	NO	
4736	GGC Group	0					AIC Credit Opportunities Partners Fund II UGP, LLC	DE	NIA	Nassau NGC Holding LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					AIC COP Investments LLC	CYM	NIA	AIC Credit Opportunities Partners Master Fund II, L	Contract		David Dominik	NO	
4736	GGC Group	0					AIC COP Facility 2 LLC	DE	NIA	AIC Credit Opportunities Partners Master Fund II, L	Contract		David Dominik	NO	
4736	GGC Group	0					AIC Credit Opportunities Partners Fund II (Offshore), L.P.	CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik	NO	
4736	GGC Group	0	83-3057270				AIC Credit Opportunities Partners Fund II, LP	DE	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik	NO	
4736	GGC Group	0	84-3489721				AIC Credit Opportunities Partners Fund II-A, LP	DE	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik	NO	
4736	GGC Group	0					AIC Credit Opportunities Partners Mini-Masters Fund II (CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik	NO	
4736	GGC Group	0	86-3842794				NPC Tactical Opportunities Fund LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik	NO	
4736	GGC Group	0	93-3064288				BSL Corporate Credit Opportunities 1 LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik	NO	
4736	GGC Group	0					Nassau Life Insurance Company ABS A-I	DE	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau Life Insurance Company ABS B-I	DE	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau Life and Annuity Company ABS C-I	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					Nassau Life and Annuity Company ABS D-I	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	93-3414477				Agencia Title of Nevada, LLC	NV	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	93-2875588				Desert Valley Title LLC	NV	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik	NO	
4736	GGC Group	0	93-3699456				National Title Agency LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik	NO	
4736	GGC Group	0					NPC Credit Opportunities Fund GP, LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	93-4180444				NPC Credit Opportunities Onshore Fund, LP	DE	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik	NO	
4736	GGC Group	0	98-1759587				NPC Credit Opportunities Onshore Fund, LP	CYM	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik	NO	
4736	GGC Group	0	98-1759572				NPC Credit Opportunities Master Fund, LP	CYM	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik	NO	
4736	GGC Group	17538	93-3731107				JVN Insurance Company	AZ	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	99-1187718				Nassau NPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	99-1585358				Silver Springs Title of Nevada, LLC	NV	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik	NO	
4736	GGC Group	0	99-0501278				Alliance Title Agency AZ, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	99-0577725				Diamond Title Agency AZ, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	93-2408254				5F Managed Transportation, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	93-3062759				Red Rocks Brokerage Holdings, LLC	DE	NIA	5F Managed Transportation LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	61-2108710				Red Rocks Brokerage, LLC	DE	NIA	Red Rocks Brokerage Holdings, LLC	Ownership	100.000	David Dominik	NO	

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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)	*
4736	GGC Group	0	93-2618532				Black Tide Shipping, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	87-3194014				Nassau BPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Contract		David Dominik	NO	
4736	GGC Group	0					NGC Investments (NW) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0					NGC Investments (NW RI) Ltd.	CYM	NIA	NGC Investments (NW) Ltd.	Ownership	100.000	David Dominik	NO	
4736	GGC Group	0	99-3983500				NCA Realty Fund II LP	DE	NIA	NCA Realty Partners GP LLC	Contract		David Dominik	NO	

Asterik	Explanation
1	Current and former employees of The Nassau Companies of New York and its affiliates own 40.25%.
2	The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P. (#98-0572954); (iv) GGCOF Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
3	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
4	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
5	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.
6	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
7	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.
8	"GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
9	Percentage represents the aggregate ownership among the GGC Fund III entities
10	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
11	Current and former employees of The Nassau Companies of New York, and its affiliates own 42.88%.
12	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
13	Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC
14	NCC Management (UK) Ltd. owns 1%.
15	GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
16	ClosingBit, LLC owns the remaining 51% of ClosingBot Title Holdings, LLC.
17	Olakino, LLC owns the remaining 49% of Diamond Title Agency, LLC.
18	Alliance Partners, LLC owns the remaining 60% of AZ Partners Title Agency LLC.
19	Current Employees of The Naussau Companies of New York and it's affiliates own 49%.
20	Intrastate Title Holdings, LLC owns the remining 49%
21	Equity intetests are owned by Nassau asset Management LLC (11.92%), Nassau Life Insurance Company (22.02%), Nassau Life and Annuity Company (22.02%), and PHL Variable Insurance Company (44.04%).

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PART 1 – LOSS EXPERIENCE

	Current Year to Date				5
	1 Direct Premiums Written	2 Other Income (Page 4, Lines 1.2 + 1.3 + 2)	3 Direct Losses Incurred	4 Direct Loss Percentage Cols. 3 / (1 + 2)	Prior Year to Date Direct Loss Percentage
1. Direct operations	50,826,337	37,871,767	1,318,442	1.50	5.70
2. Agency operations:					
2.1 Non-affiliated agency operations	196,098,890	7,326,338	15,089,492	7.40	6.80
2.2 Affiliated agency operations	56,452,466	63,485	4,681,866	8.30	3.30
3. Totals	303,377,693	45,261,590	21,089,800	6.00	6.00

PART 2 – DIRECT PREMIUMS WRITTEN

	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Direct operations	18,849,409	50,826,337	31,787,764
2. Agency operations:			
2.1 Non-affiliated agency operations	72,635,617	196,098,890	197,882,678
2.2 Affiliated agency operations	21,047,341	56,452,466	53,906,169
3. Totals	112,532,367	303,377,693	283,576,611

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

AUGUST FILING

1. 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

1. Explanation

.....
.....
.....

Bar Code:



SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	9,111,611	9,429,772
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	511,857	(157,327)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	120,626	160,834
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	9,502,842	9,111,611
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	9,502,842	9,111,611

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	151,792,882	54,476,282
2. Cost of bonds and stocks acquired	89,883,849	118,114,440
3. Accrual of discount	1,617,567	806,009
4. Unrealized valuation increase (decrease)	95,756	115,860
5. Total gain (loss) on disposals	28,659	(51)
6. Deduct consideration for bonds and stocks disposed of	40,622,836	21,659,518
7. Deduct amortization of premium	88,162	60,140
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	202,707,715	151,792,882
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	202,707,715	151,792,882

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	154,693,444	13,967,681	16,512,531	(47,756)	158,649,545	154,693,444	152,100,838	134,462,356
2. NAIC 2 (a)	47,175,958	5,218,612	110,000	564,653	39,173,048	47,175,958	52,849,223	28,292,329
3. NAIC 3 (a)					258,803			
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	201,869,402	19,186,293	16,622,531	516,897	198,081,396	201,869,402	204,950,061	162,754,685
PREFERRED STOCK								
8. NAIC 1	112,774			5,711	114,033	112,774	118,485	108,661
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	112,774			5,711	114,033	112,774	118,485	108,661
15. Total Bonds & Preferred Stock	201,982,176	19,186,293	16,622,531	522,608	198,195,429	201,982,176	205,068,546	162,863,346

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(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 \$ 4,763,092; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Totals	NONE				

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	13,390,551	17,708,934
2. Cost of short-term investments acquired	4,974,877	86,886,434
3. Accrual of discount	111,174	1,545,183
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(1,442)	
6. Deduct consideration received on disposals	18,475,160	92,750,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		13,390,551
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		13,390,551

NONE Schedule DB - Part A and B Verification

NONE Schedule DB - Part C - Section 1

NONE Schedule DB - Part C - Section 2

NONE Schedule DB - Verification

SCHEDULE E PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	13,888,218	8,592,606
2. Cost of cash equivalents acquired	123,173,893	338,667,289
3. Accrual of discount	606	805,724
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	124,439,922	334,177,401
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	12,622,795	13,888,218
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	12,622,795	13,888,218

NONE **Schedule A - Part 2 and 3**

NONE **Schedule B - Part 2 and 3**

NONE **Schedule BA - Part 2 and 3**

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912828-2A-7	UNITED STATES TREASURY		08/08/2024	WELLS FARGO SECURITIES LLC		71,364	75,000.00	544	1.A
0109999999	Bonds - U. S. Government				XXX	71,364	75,000.00	544	XXX
3137HD-V3-1	FHMS 24KJ50 A2 - CMBS		07/10/2024	J.P. MORGAN SECURITIES LLC		475,394	500,000.00	998	1.A
0909999999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				XXX	475,394	500,000.00	998	XXX
02665W-FL-0	AMERICAN HONDA FINANCE CORP		08/30/2024	DEUTSCHE BANK SECURITIES, INC.		102,332	100,000.00	743	1.G.FE
031162-CT-5	AMGEN INC		07/31/2024	MARKETAXESS CORPORATION		93,772	100,000.00	978	2.A.FE
05253J-B3-4	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y		07/08/2024	WELLS FARGO SECURITIES, LLC		250,000	250,000.00		1.D.FE
05526D-BS-3	BAT CAPITAL CORP		08/30/2024	BOFA SECURITIES, INC		88,267	100,000.00	1,196	2.A.FE
05565E-CS-2	BMW US CAPITAL LLC		08/07/2024	BARCLAYS CAPITAL INC.		503,606	505,000.00		1.F.FE
06051G-JB-6	BANK OF AMERICA CORP		08/30/2024	WELLS FARGO SECURITIES, LLC		89,907	100,000.00	893	1.G.FE
06051G-JK-6	BANK OF AMERICA CORP		07/31/2024	GOLDMAN SACHS & CO.		142,634	150,000.00	484	1.G.FE
06406R-BK-2	BANK OF NEW YORK MELLON CORP		08/30/2024	BOFA SECURITIES, INC		151,680	150,000.00	709	1.F.FE
09261H-BP-1	BLACKSTONE PRIVATE CREDIT FUND		09/24/2024	WELLS FARGO SECURITIES, LLC		198,622	200,000.00		2.C.FE
099724-AQ-9	BORGWARNER INC		08/07/2024	BOFA SECURITIES, INC		154,174	155,000.00		2.A.FE
11135F-BX-8	BROADCOM INC		07/08/2024	BOFA SECURITIES, INC		219,712	220,000.00		2.B.FE
11135F-CA-7	BROADCOM INC		09/26/2024	TD SECURITIES (USA) LLC		144,790	145,000.00		2.B.FE
12433C-AA-3	BX 24AIRC A - CMBS		07/23/2024	WELLS FARGO SECURITIES, LLC		498,750	500,000.00		1.A.FE
125523-CM-0	CIGNA GROUP		08/30/2024	J.P. MORGAN SECURITIES LLC		130,913	150,000.00	1,663	2.A.FE
125896-BQ-2	CMS ENERGY CORP		07/31/2024	CITIGROUP GLOBAL MARKETS INC.		144,585	150,000.00	950	2.B.FE
13608J-AA-5	CANADIAN IMPERIAL BANK OF COMMERCE		06/24/2024	CIBC WORLD MARKETS CORP		370			1.F.FE
17291N-AA-9	CGCMT 2023-SMRT A - CMBS		09/03/2024	WELLS FARGO SECURITIES, LLC		926,016	900,000.00	451	1.A.FE
20030N-DM-0	COMCAST CORP		08/30/2024	GOLDMAN SACHS & CO.		257,379	300,000.00	780	1.G.FE
22822V-BF-7	CROWN CASTLE INC		08/01/2024	BOFA SECURITIES, INC		239,366	240,000.00		2.B.FE
26442C-BB-9	DUKE ENERGY CAROLINAS LLC		08/30/2024	J.P. MORGAN SECURITIES LLC		354,828	400,000.00	3,910	1.F.FE
277432-AZ-3	EASTMAN CHEMICAL CO		07/29/2024	BOFA SECURITIES, INC		169,510	170,000.00		2.B.FE
29250N-BH-7	ENBRIDGE INC		07/31/2024	MORGAN STANLEY & CO. LLC		139,764	150,000.00	780	2.A.FE
29278N-AQ-6	ENERGY TRANSFER LP		08/30/2024	WELLS FARGO SECURITIES, LLC		190,112	200,000.00	2,250	2.B.FE
29375Q-AC-2	EFF 243 A3 - ABS		07/16/2024	BOFA SECURITIES, INC		50,992	51,000.00		1.A.FE
29717P-BA-4	ESSEX PORTFOLIO LP		08/19/2024	WELLS FARGO SECURITIES, LLC		102,871	100,000.00	2,399	2.A.FE
34533B-AA-8	FORDR 24REV1 A - ABS		08/30/2024	PERSHING LLC		1,016,133	1,000,000.00	2,435	1.A.FE
379925-AA-8	GMREV 242 A - ABS		08/23/2024	J.P. MORGAN SECURITIES LLC		411,832	412,000.00		1.A.FE
43813Y-AC-6	HAROT 2024-3 A3 - ABS		08/09/2024	J.P. MORGAN SECURITIES LLC		489,923	490,000.00		1.A.FE
45167R-AJ-3	IDEX CORP		08/07/2024	WELLS FARGO SECURITIES, LLC		224,867	225,000.00		2.B.FE
461070-AV-6	INTERSTATE POWER AND LIGHT CO		09/04/2024	GOLDMAN SACHS & CO.		119,750	120,000.00		2.A.FE
49271V-AN-0	KEURIG DR PEPPER INC		08/30/2024	PERSHING LLC		130,194	150,000.00	1,575	2.B.FE
49803X-AF-0	KITE REALTY GROUP LP		08/13/2024	WELLS FARGO SECURITIES, LLC		148,992	150,000.00		2.B.FE
50540R-BB-7	LABORATORY CORPORATION OF AMERICA HOLDINGS		09/16/2024	BOFA SECURITIES, INC		407,000	408,000.00		2.B.FE

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SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
59523U-AT-4	MID-AMERICA APARTMENTS LP		07/31/2024	BOFA SECURITIES, INC		231,020	250,000.00	1,039	1.G.FE
606822-AJ-3	mitsubishi ufj financial group inc	C	07/31/2024	TD SECURITIES (USA) LLC		239,295	250,000.00	2,642	1.G.FE
615369-BA-2	MOODY'S CORP		07/29/2024	CITIGROUP GLOBAL MARKETS INC.		297,579	300,000.00		2.A.FE
64110L-AZ-9	NETFLIX INC		07/30/2024	GOLDMAN SACHS & CO.		498,070	500,000.00		2.A.FE
681919-BG-0	OMNICOM GROUP INC		07/30/2024	WELLS FARGO SECURITIES, LLC		398,680	400,000.00		2.A.FE
6944PL-3C-1	PACIFIC LIFE GLOBAL FUNDING II		08/22/2024	J.P. MORGAN SECURITIES LLC		399,928	400,000.00		1.D.FE
74153W-CV-9	PRICOA GLOBAL FUNDING I		08/20/2024	DEUTSCHE BANK SECURITIES, INC.		434,461	435,000.00		1.D.FE
74332H-AA-4	PROG 24SFR5 A - CMBS		07/24/2024	GOLDMAN SACHS & CO.		359,630	400,000.00		1.A.FE
74350L-AC-8	PROLOGIS TARGETED U.S. LOGISTICS FUND L.P.		08/08/2024	WELLS FARGO SECURITIES, LLC		69,549	70,000.00		1.G.FE
842400-JE-4	SOUTHERN CALIFORNIA EDISON CO		08/30/2024	WELLS FARGO SECURITIES, LLC		208,800	200,000.00	3,452	1.G.FE
84859D-AD-9	SPIRE MISSOURI INC		08/06/2024	TD SECURITIES (USA) LLC		49,830	50,000.00		1.F.FE
87612G-AK-7	TARGA RESOURCES CORP		08/06/2024	CITIGROUP GLOBAL MARKETS INC.		69,960	70,000.00		2.B.FE
89236T-MK-8	TOYOTA MOTOR CREDIT CORP		08/06/2024	MIZUHO SECURITIES USA INC.		59,878	60,000.00		1.E.FE
90327V-AC-2	USAOT 24A A3 - ABS		07/24/2024	TD SECURITIES (USA) LLC		476,911	477,000.00		1.A.FE
92277G-BA-4	VENTAS REALTY LP		09/05/2024	WELLS FARGO SECURITIES, LLC		249,118	250,000.00		2.A.FE
92343V-GJ-7	VERIZON COMMUNICATIONS INC		08/30/2024	BOFA SECURITIES, INC		88,295	100,000.00	1,148	2.A.FE
92348K-DJ-9	VZMT 247 A - ABS		09/09/2024	BOFA SECURITIES, INC		882,755	883,000.00		1.A.FE
927804-GR-9	VIRGINIA ELECTRIC AND POWER CO		08/06/2024	mitsubishi ufj securities (usa), inc.		89,797	90,000.00		1.F.FE
95040Q-AM-6	WELLTOWER OP LLC		08/30/2024	PERSHING LLC		178,426	200,000.00	1,431	2.A.FE
969457-CL-2	WILLIAMS COMPANIES INC		08/08/2024	RBC CAPITAL MARKETS, LLC		301,426	302,000.00		2.B.FE
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	13,877,051	14,128,000.00	31,908	X X X
2509999997	Subtotal - Bonds - Part 3				X X X	14,423,809	14,703,000.00	33,450	X X X
2509999998	Summary Item from Part 5 for Bonds (N/A for Quarterly)				X X X	X X X	X X X	X X X	X X X
2509999999	Subtotal - Bonds				X X X	14,423,809	14,703,000.00	33,450	X X X
74253Q-41-6	PRINCIPAL:SP PRF SI INST		09/26/2024	NO BROKER	255.170	2,383			
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				X X X	2,383	X X X		X X X
6009999999	Totals				X X X	14,426,192	X X X	33,450	X X X

E04.1

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 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractua Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort-ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
83162C-SH-7	SBAP 2009-20B A - ABS		08/01/2024	Paydown		4,332	4,331.89	4,532	4,453		(7)		(7)		4,446		(115)	(115)	103	02/01/2029	1.A
83162C-TN-3	SBAP 2010-20I A - ABS		09/01/2024	Paydown		5,543	5,543.35	5,745	5,688		5		5		5,693		(149)	(149)	178	09/01/2030	1.A
83162C-WB-5	SBAP 2014-20 B A - ABS		08/01/2024	Paydown		5,880	5,880.48	6,226	6,111		(6)		(6)		6,105		(224)	(224)	95	02/01/2034	1.A
83162C-WX-7	SBAP 2015-20C A - ABS		09/01/2024	Paydown		3,699	3,698.94	3,810	3,776		2		2		3,778		(79)	(79)	102	03/01/2035	1.A
83164L-MP-3	SBA 509366 - RMBS		09/01/2024	Paydown		151	150.74	154	153						153		(2)	(2)	4	05/25/2038	1.A
83164M-BN-8	SBA 509945 - RMBS		09/01/2024	Paydown		61	61.25	66	65						65		(4)	(4)	2	03/25/2042	1.A
912828-2N-9	UNITED STATES TREASURY		07/31/2024	Maturity @ 100.00		75,000	75,000.00	76,161	75,140		(140)		(140)		75,000				1,594	07/31/2024	1.A
912828-2U-3	UNITED STATES TREASURY		08/31/2024	Maturity @ 100.00		2,475,000	2,475,000.00	2,382,671	2,443,451		39,640		39,640		2,475,000				46,406	08/31/2024	1.A
912828-2Y-5	UNITED STATES TREASURY		09/30/2024	Maturity @ 100.00		200,000	200,000.00	204,859	200,756		(756)		(756)		200,000				4,250	09/30/2024	1.A
912828-D5-6	UNITED STATES TREASURY		08/15/2024	Maturity @ 100.00		35,000	35,000.00	35,034	35,002		(2)		(2)		35,000				831	08/15/2024	1.A
912828-J2-7	UNITED STATES TREASURY		08/06/2024	J.P. MORGAN SECURITI		83,751	85,000.00	80,322	84,162		445		445		84,607		(855)	(855)	1,663	02/15/2025	1.A
912828-XX-3	UNITED STATES TREASURY		06/30/2024	Maturity @ 100.00							3,534		3,534						32,000	06/30/2024	1.A
912828-YH-7	UNITED STATES TREASURY		09/30/2024	Maturity @ 100.00		35,000	35,000.00	34,843	34,976		24		24		35,000				525	09/30/2024	1.A
912828-ZC-7	UNITED STATES TREASURY		08/06/2024	J.P. MORGAN SECURITI		112,659	115,000.00	114,498	114,597		204		204		114,801		(2,142)	(2,142)	1,209	02/28/2025	1.A
912828-ZT-0	UNITED STATES TREASURY		09/30/2024	MORGAN STANLEY & C		311,799	320,000.00	319,200	319,752		131		131		319,883		(8,084)	(8,084)	667	05/31/2025	1.A
91282C-EQ-0	UNITED STATES TREASURY		09/30/2024	BMO CAPITAL MARKETS		252,719	255,000.00	255,249	255,119		(64)		(64)		255,055		(2,336)	(2,336)	6,136	05/15/2025	1.A
91282C-FA-4	UNITED STATES TREASURY		07/31/2024	Maturity @ 100.00		2,425,000	2,425,000.00	2,416,096	2,422,933		2,695		2,695		2,425,000				72,750	07/31/2024	1.A
91282C-FN-6	UNITED STATES TREASURY		09/30/2024	Maturity @ 100.00		2,400,000	2,400,000.00	2,373,375	2,389,572		12,719		12,719		2,400,000				102,000	09/30/2024	1.A
91282C-GU-9	UNITED STATES TREASURY		08/06/2024	J.P. MORGAN SECURITI		1,989,528	2,000,000.00	1,962,891	1,970,025		15,958		15,958		1,982,379		7,149	7,149	66,066	03/31/2025	1.A
91282C-GX-3	UNITED STATES TREASURY		09/30/2024	BMO CAPITAL MARKETS		1,292,064	1,295,000.00	1,270,314	1,274,790		10,205		10,205		1,284,995		7,069	7,069	45,954	04/30/2025	1.A
91282C-HD-6	UNITED STATES TREASURY		09/10/2024	BMO CAPITAL MARKETS		499,609	500,000.00	492,910	494,132		2,545		2,545		496,677		2,932	2,932	16,605	05/31/2025	1.A
0109999999	Bonds - U. S. Government				X X X	12,206,795	12,234,666.65	12,038,956	12,134,653		87,132		87,132		12,203,637		3,160	3,160	399,140	X X X	X X X
3132CX-DX-7	FH SB1018 - RMBS		09/01/2024	Paydown		48,963	48,963.14	48,825	48,826		(1)		(1)		48,825		138	138	1,468	10/01/2038	1.A
3132D6-FD-7	FH SB8264 - RMBS		09/01/2024	Paydown		140,748	140,748.05	139,363	139,363		49		49		139,413		1,335	1,335	4,066	11/01/2038	1.A
31381T-7L-8	FN 470799 - CMBS/RMBS		09/01/2024	Paydown		1,313	1,312.63	1,341	1,313		(2)		(2)		1,311		1	1	21	10/01/2024	1.A
3138L8-X3-3	FN AM7897 - CMBS/RMBS		09/01/2024	Paydown		1,210	1,210.48	1,254	1,217		(4)		(4)		1,213		(3)	(3)	17	01/01/2025	1.A
3138LG-2T-2	FN AN4385 - CMBS/RMBS		09/01/2024	Paydown		435	434.86	446	437						437		(2)	(2)	7	01/01/2027	1.A
3138LG-AW-6	FN AN3620 - CMBS/RMBS		09/01/2024	Paydown		441	440.66	460	458		(1)		(1)		457		(16)	(16)	6	11/01/2031	1.A
31395J-SP-2	FHR 2890 PE - CMO/RMBS		09/01/2024	Paydown		3,159	3,159.37	3,462	3,376		(6)		(6)		3,370		(210)	(210)	78	11/15/2034	1.A
31418B-2V-7	FN MA2587 - RMBS		09/01/2024	Paydown		3,474	3,473.51	3,674	3,611		(3)		(3)		3,608		(135)	(135)	61	04/01/2036	1.A
31418E-3V-0	FN MA5311 - RMBS		09/01/2024	Paydown		49,647	49,647.49	49,461			1		1		49,463		185	185	1,168	03/01/2039	1.A
31418E-WH-9	FN MA5147 - RMBS		09/01/2024	Paydown		124,604	124,603.74	123,358			48		48		123,406		1,198	1,198	3,475	09/01/2038	1.A
0909999999	Bonds - U.S. Special Revenue and Special Assessment Non-Guaranteed Obligations				X X X	373,994	373,993.93	371,644	198,601		81		81		371,503		2,491	2,491	10,367	X X X	X X X

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
05552J-AA-7	PNC BANK NA (DELAWARE)	08/27/2024	Maturity @ 100.00		100,000	100,000.00	104,363	100,521		(682)		(682)		100,000				2,500	08/27/2024	1.F FE	
05592X-AB-6	BMWOT 2023-A A2A - ABS	09/25/2024	Paydown		183,593	183,593.09	183,880	183,877		(142)		(142)		183,735		(141)	(141)	7,004	04/27/2026	1.A FE	
05611V-AA-9	BX 24XL4 A - CMBS	09/16/2024	Paydown		9,063	9,063.31	9,041			1		1		9,041		22	22	363	02/15/2039	1.A FE	
12434G-AA-3	BX 2023-XL3 A - CMBS	09/15/2024	Paydown		180,327	180,327.07	180,186	180,179		7		7		180,186		141	141	7,849	12/17/2040	1.A FE	
12663J-AC-5	CNH 2022-B A3 - ABS	09/15/2024	Paydown		80,378	80,378.25	78,645	78,703		453		453		79,156		1,222	1,222	2,023	11/15/2027	1.A FE	
14043G-AD-6	COPAR 2022-2 A3 - ABS	09/15/2024	Paydown		114,632	114,632.24	112,384	112,400		845		845		113,245		1,388	1,388	2,847	05/17/2027	1.A FE	
14318W-AC-1	CARMX 2024-1 A2B - ABS	09/16/2024	Paydown		82,120	82,120.35	82,120							82,120				2,957	03/15/2027	1.A FE	
165183-CZ-5	CFII 232 A1 - ABS	09/15/2024	Paydown		49,475	49,475.23	49,908	49,906		(213)		(213)		49,693		(218)	(218)	2,054	10/15/2035	1.A FE	
19424W-AA-5	CASL 2021-C A1 - ABS	09/25/2024	Paydown		9,098	9,097.77	8,777			(19)		(19)		8,758		340	340	395	07/26/2055	1.A FE	
19425A-AA-2	CASL 2021-B A1 - ABS	09/25/2024	Paydown		7,832	7,831.81	7,555	7,555		17		17		7,571		260	260	334	06/25/2052	1.A FE	
22758H-AA-8	CROSS 24H4 A1 - RMBS	09/01/2024	Paydown		25,318	25,318.20	25,318							25,318		1	1	263	07/25/2069	1.A FE	
29374G-AB-7	EFF 224 A2 - ABS	09/20/2024	Paydown		10,739	10,738.92	10,760	10,759		(12)		(12)		10,748		(9)	(9)	414	10/22/2029	1.A FE	
29374L-AB-6	EFF 233 A2 - ABS	09/20/2024	Paydown		132,041	132,041.25	134,130			(525)		(525)		133,605		(1,564)	(1,564)	3,713	03/20/2030	1.A FE	
29375C-AB-5	EFF 231 A2 - ABS	09/20/2024	Paydown		25,509	25,508.82	25,419	25,423		50		50		25,473		36	36	941	01/22/2029	1.A FE	
345290-AC-4	FORDL 2024-A A2B - ABS	09/16/2024	Paydown		61,787	61,787.33	61,787							61,787				2,322	07/15/2026	1.A FE	
349941-AA-2	FFIN 2024-1 A - ABS	09/15/2024	Paydown		30,480	30,480.14	30,477							30,477			3	622	12/15/2049	1.A FE	
36268G-AC-9	GMCAR 2024-1 A2B - ABS	09/16/2024	Paydown		100,433	100,432.93	100,433							100,433				3,414	02/16/2027	1.A FE	
38141G-WQ-3	GOLDMAN SACHS GROUP INC	09/29/2024	Call @ 100.00		110,000	110,000.00	106,775	107,507		2,493		2,493		110,000				3,599	09/29/2025	2.A FE	
448988-AC-9	HALST 24A A2B - ABS	09/16/2024	Paydown		71,357	71,356.96	71,357							71,357				2,349	06/15/2026	1.A FE	
587918-AC-7	MBART 2024-1 A2B - ABS	09/16/2024	Paydown		90,440	90,440.25	90,440							90,440				3,085	05/17/2027	1.A FE	
63940Y-AB-2	NAVSL 2019-C A2 - ABS	09/15/2024	Paydown		8,094	8,093.89	7,666	7,670		31		31		7,701		393	393	170	02/15/2068	1.A FE	
63941L-AC-7	NAVSL 2019-B A2B - ABS	09/16/2024	Paydown		18,894	18,893.50	18,790			17		17		18,808		86	86	827	12/15/2059	1.A FE	
63942C-AA-0	NAVSL 2021-D A - ABS	09/16/2024	Paydown		3,654	3,654.11	3,513	3,512						3,513		142	142	163	04/15/2060	1.A FE	
63943C-AA-9	NAVSL 24A A - ABS	09/15/2024	Paydown		27,439	27,439.39	27,436			1		1		27,436		3	3	311	10/17/2072	1.A FE	
64034Q-AB-4	NSLT 2021-B AFX - ABS	09/20/2024	Paydown		25,564	25,564.39	22,972	22,978		255		255		23,233		2,332	2,332	241	04/20/2062	1.A FE	
64035D-AB-2	NSLT 21A AP1 - ABS	09/20/2024	Paydown		4,173	4,173.19	3,744	3,744		42		42		3,786		387	387	38	04/20/2062	1.A FE	
68373B-AA-9	OPEN 23AIR A - CMBS	09/15/2024	Paydown		3,302	3,302.31	3,327	3,327		(3)		(3)		3,324		(21)	(21)	200	11/15/2040	1.A FE	
69701Y-AA-0	PSTAT 211 A1 - CDO	07/22/2024	Paydown		76,154	76,153.54	76,095	76,088		2		2		76,090		63	63	3,804	04/20/2029	1.A FE	
742651-DP-4	PRIVATE EXPORT FUNDING CORP	07/15/2024	Maturity @ 100.00		80,000	80,000.00	79,702	79,985		15		15		80,000				1,960	07/15/2024	6. Z*	
78435V-AB-8	SFAST 2024-01 A2 - ABS	09/20/2024	Paydown		88,523	88,522.50	88,517			1		1		88,518			4	2,801	06/21/2027	1.A FE	
78449C-AA-6	SMB 22C A1A - ABS	09/15/2024	Paydown		7,331	7,330.62	7,102	7,104		54		54		7,158		173	173	218	05/16/2050	1.A FE	
78449D-AB-2	SMB 2020-PT-B A2A - ABS	09/25/2024	Paydown		91,228	91,227.60	83,109			509		509		83,618		7,610	7,610	612	09/15/2054	1.A FE	
78449K-AC-4	SMB 2016-C A2B - ABS	09/16/2024	Paydown		3,224	3,223.64	3,216	3,216		3		3		3,219		5	5	143	09/15/2034	1.A FE	
78449L-AC-2	SMB 2018-B A2B - ABS	09/16/2024	Paydown		10,014	10,013.53	9,934			10		10		9,943		70	70	418	01/15/2037	1.A FE	
78449T-AB-7	SMB 2019-A A2A - ABS	09/15/2024	Paydown		15,681	15,681.48	15,057	15,036		14		14		15,050		631	631	361	07/15/2036	1.A FE	
78449T-AC-5	SMB 2019-A A2B - ABS	09/16/2024	Paydown		15,681	15,681.48	15,544	15,540		3		3		15,543		139	139	674	07/15/2036	1.A FE	
831943-AA-3	SMB 24A A1A - ABS	09/15/2024	Paydown		7,221	7,221.03	7,219							7,219		2	2	162	03/15/2056	1.A FE	

E05.1

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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 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractua Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
83206E-AA-5	SMB 24C A1A - ABS		09/15/2024	Paydown		6,605	6,605.18	6,604							6,604		1	1	93	06/17/2052	1.A FE	
83206N-AA-5	SMB 22B A1A - ABS		09/15/2024	Paydown		13,030	13,030.42	12,358	12,342		(21)		(21)		12,321		710	710	344	02/16/2055	1.A FE	
83206N-AB-3	SMB 22B A1B - ABS		09/16/2024	Paydown		20,849	20,848.67	20,901			2		2		20,903		(54)	(54)	603	02/16/2055	1.A FE	
83208A-AA-1	SMB 2021-C APT - ABS		09/15/2024	Paydown		41,373	41,372.97	36,329			240		240		36,569		4,804	4,804	239	01/15/2053	1.A FE	
83208A-AD-5	SMB 2021-C A2 - ABS		09/16/2024	Paydown		20,873	20,873.24	20,697			6		6		20,703		170	170	554	01/15/2053	1.A FE	
83390U-AF-4	SOFI 2020-C AFX - ABS		09/15/2024	Paydown		3,850	3,850.23	3,472			27		27		3,498		352	352	50	02/15/2046	1.A FE	
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	2,067,379	2,067,380.83	2,047,059	1,107,372				3,481		2,047,900			19,483	19,483	64,034	X X X	X X X
2509999997	Subtotal - Bonds - Part 4				X X X	14,648,168	14,676,041.41	14,457,659	13,440,626				90,694		14,623,040			25,134	25,134	473,541	X X X	X X X
2509999998	Summary Item from Part 5 for Bonds (N/A for Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2509999999	Subtotal - Bonds				X X X	14,648,168	14,676,041.41	14,457,659	13,440,626				90,694		14,623,040			25,134	25,134	473,541	X X X	X X X
6009999999	Totals					14,648,168	X X X	14,457,659	13,440,626				90,694		14,623,040			25,134	25,134	473,541	X X X	X X X

E05.2

- NONE** **Schedule DB - Part A - Section 1**
- NONE** **Schedule DB - Part B - Section 1**
- NONE** **Schedule DB - Part D - Section 1**
- NONE** **Schedule DB - Part D - Section 2**
- NONE** **Schedule DB - Part E**
- NONE** **Schedule DL - Part 1**
- NONE** **Schedule DL - Part 2**

SCHEDULE E - PART 1 - CASH

Month-End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories - Section (A) - Segregated Funds Held for Others								
0199998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X						XXX
0199999 Total Segregated Funds Held for Others	X X X	X X X						XXX
Open Depositories - Section (B) - General Funds								
ALLIANCE BANK OF ARIZONA PHOENIX, AZ		0.850	2,603		1,035,531	1,036,408	1,037,257	
AMERICAN RIVIERA BANK SANTA BARBARA, CA		0.300	193		256,071	256,136	256,199	
AMERICAN RIVIERA BANK SANTA BARBARA, CA		0.300	194		256,408	256,473	256,536	
ARIZONA FINANCIAL FKA HO LAKE HAVASU CITY, AZ		2.960	1,679		269,722	270,287	270,836	
BANK OF AMERICA-NATL OP BREA, CA					17,461,743	18,751,658	19,884,858	
BANK OF AMERICA-CA OPER BREA, CA					1,429,038	1,429,038	1,429,038	
BANK OF AMERICA-RECORDI BREA, CA					40,041	24,397	25,430	
EAST WEST BANK SEATTLE, WA		0.050	57		501,128	501,147	501,166	
HERITAGE BANK OLYMPIA, WA		0.200	128		255,657	255,701	255,742	
HOME STREET BANK PORTLAND, OR					1,114,712	1,114,783	1,114,866	
INFINITY BANK SANTA ANA, CA		2.980	8,174		1,084,022	1,086,777	1,089,449	
LEWIS AND CLARK BANK OREGON CITY, OR		0.050	33		253,401	253,401	253,434	
ONPOINT CREDIT UNION PORTLAND, OR		0.050	63		503,372	503,393	503,414	
REPUBLIC BANK PHOENIX, AZ		1.520	1,613		271,250	271,765	272,298	
VANTAGE BANK SAN ANTONIO, TX		4.330	11,160		1,048,321	1,051,983	1,055,468	
WELLS FARGO BANK-OPERA COLUMBIA, SC					63,023	195,174	78,150	
WELLS FARGO BANK-OPERA PORTLAND, OR					19,622,303	20,616,785	18,387,756	
WELLS FARGO BANK-PREMI PORTLAND, OR					101,556	114,021	113,992	
WELLS FARGO BANK-OR RE PORTLAND, OR					44,545	54,854	54,819	
WESTERN HERITAGE BANK EL PASO, TX		0.780	365		103,311	103,487	3	
WILLAMETTE VALLEY BANK PORTLAND, OR		0.200	2,386		261,080	261,080	261,080	
WILLAMETTE VALLEY BANK PORTLAND, OR		0.200	2,344		256,548	256,548	256,548	
US BANK PORTLAND, OR					137,000	137,000	137,000	
0299998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X			75,000			XXX
0299999 Total General Funds	X X X	X X X	30,992		46,444,783	48,802,296	47,495,339	XXX
Open Depositories - Section (C) - Reinsurance Reserve Funds								
0399998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X						XXX
0399999 Total Reinsurance Reserve Funds	X X X	X X X						XXX
0499999 Total Open Depositories	X X X	X X X	30,992		46,444,783	48,802,296	47,495,339	XXX
Suspended Depositories - Section (A) - Seg. Funds Held for Others								
0599998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X						XXX
0599999 Total Segregated Funds Held for Others	X X X	X X X						XXX
Suspended Depositories - Section (B) - General Funds								
0699998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X						XXX
0699999 Total General Funds	X X X	X X X						XXX
Suspended Depositories - Section (C) - Reinsurance Reserve Funds								
0799998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X						XXX
0799999 Total Reinsurance Reserve Funds	X X X	X X X						XXX
0899999 Total Suspended Depositories	X X X	X X X						XXX
0999999 Total Cash on Deposit	X X X	X X X	30,992		46,444,783	48,802,296	47,495,339	XXX
1099999 Cash in Company's Office	X X X	X X X	X X X	X X X				XXX
1199999 Total Cash	X X X	X X X	30,992		46,444,783	48,802,296	47,495,339	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		09/30/2024		12/26/2024	2,720,438		344
	UNITED STATES TREASURY		09/30/2024		10/29/2024	2,042,654		262
001999999	Bonds - U.S. Governments - Issuer Obligations					4,763,092		606
010999999	Subtotals – U.S. Government Bonds					4,763,092		606
241999999	Total Bonds - Subtotals – Issuer Obligations					4,763,092		606
250999999	Total Bonds - Subtotals – Bonds					4,763,092		606
	DREYFUS CASH MGT INST		03/31/2020	4.120	09/30/2024	100,000	352	3,882
	ALLSPRING:TRS+ MM I		09/30/2024	4.730	09/30/2024	35,263	5	
	WFB INSTITUTIONAL BANK DEPOSIT		09/30/2024	1.050	09/30/2024	6,615,681	15,931	146,597
810999999	Sweep Accounts					6,750,944	16,288	150,479
09248U-70-0	BLKRK LQ:FEDFUND INSTL		09/30/2024	4.800	X X X	266,225		10,204
233809-30-0	FIDELITY IMM:TRS O I		09/04/2024	4.790	X X X	25,806	106	363
820999999	Exempt Money Market Mutual Funds – as Identified by SVO					292,031	106	10,567
711991-00-0	TD BANK DEPOSIT SWEEP		09/03/2024		X X X	57,656	140	1,251
8AMMF0-41-6	US BANK MONEY MARKET (MMDA) 20 IT&C		09/04/2024	0.300	X X X	100,014		4
991070-74-9	US BANK MONEY MARKET (MMDA) IT&C		09/30/2024	0.550	X X X	150,114	404	
830999999	All Other Money Market Mutual Funds					307,784	544	1,255
	RBS CITIZENS NA CASH SWEEP		09/03/2024		09/03/2024	508,946		19,731
850999999	Other Cash Equivalents					508,946		19,731
860999999	Total Cash Equivalents					12,622,797	16,938	182,638

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