



QUARTERLY STATEMENT
AS OF JUNE 30, 2023
OF THE CONDITION AND AFFAIRS OF THE
GRANGE INSURANCE COMPANY

NAIC Group Code.....0267.....0267..... NAIC Company Code..... 14060..... Employer's ID Number..... 31-4192970.....
(Current) (Prior)
Organized under the Laws of OH..... State of Domicile or Port of Entry..... OH.....
Country of Domicile..... US.....
Incorporated/Organized..... 03/25/1935..... Commenced Business..... 04/20/1935.....
Statutory Home Office..... 671 South High Street..... Columbus, OH, US 43206-1066.....
Main Administrative Office..... 671 South High Street.....
Columbus, OH, US 43206-1066..... 614-445-2900.....
(Telephone Number)
Mail Address..... 671 South High Street..... Columbus, OH, US 43206-1066.....
Primary Location of Books and
Records..... 671 South High Street.....
Columbus, OH, US 43206-1066..... 614-445-2900.....
(Telephone Number)
Internet Website Address..... www.grangeinsurance.com.....
Statutory Statement Contact..... Jeffrey P. Siefker..... 614-445-2900.....
(Telephone Number)
siefkerj@grangeinsurance.com..... 614-542-3017.....
(E-Mail Address) (Fax Number)

OFFICERS

..... JOHN (NMN) AMMENDOLA, PRESIDENT & CEO..... TERESA JEAN BROWN, EVP & CFO.....
..... LAVAWN DEE COLEMAN, EVP & SECRETARY.....

DIRECTORS OR TRUSTEES

..... JOHN (NMN) AMMENDOLA..... KATHIE JANE ANDRADE.....
..... JAMES MARTIN BENSON..... MARK LEWIS BOXER.....
..... TERESA JEAN BROWN..... MICHAEL DESMOND FRAIZER.....
..... ROBERT ENLOW HOYT..... MARY MARNETTE PERRY.....
..... THOMAS SIMRALL STEWART..... CHRISTIANNA (NMN) WOOD.....

State of Ohio.....
County of Franklin..... 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.

x JOHN (NMN) AMMENDOLA
PRESIDENT & CEO
x LAVAWN DEE COLEMAN
EVP & SECRETARY
x TERESA JEAN BROWN
EVP & CFO

Subscribed and sworn to before me
this 8th day of
August, 2023

x

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



TERESA J BURCHWELL
Notary Public
State of Ohio
My Comm. Expires
April 28, 2027

ASSETS

		Current Statement Date		
		1	2	3
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)
				December 31 Prior Year Net Admitted Assets
1.	Bonds.....	1,340,902,132		1,340,902,132
2.	Stocks:			
2.1	Preferred stocks.....	33,264,016		33,264,016
2.2	Common stocks.....	739,331,136		739,331,136
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 \$ encumbrances).....	73,034,845		73,034,845
4.2	Properties held for the production of income (less \$ encumbrances).....	9,009,969		9,009,969
4.3	Properties held for sale (less \$ encumbrances).....			
5.	Cash (\$ 11,599,835), cash equivalents (\$ 140,522,396) and short-term investments (\$ 636,562).....	152,758,793		152,758,793
6.	Contract loans (including \$ premium notes).....			
7.	Derivatives.....			
8.	Other invested assets.....	166,992,454		166,992,454
9.	Receivables for securities.....			—
10.	Securities lending reinvested collateral assets.....	26,049,467		26,049,467
11.	Aggregate write-ins for invested assets.....			
12.	Subtotals, cash and invested assets (Lines 1 to 11).....	2,541,342,812		2,541,342,812
13.	Title plants less \$ charged off (for Title insurers only).....			
14.	Investment income due and accrued.....	9,993,762		9,993,762
15.	Premiums and considerations:			
15.1	Uncollected premiums and agents' balances in the course of collection.....	355,520,241	3,099,334	352,420,907
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 1,921,802 earned but unbilled premiums).....	1,921,802		1,921,802
15.3	Accrued retrospective premiums (\$) and contracts subject to redetermination (\$).....			
16.	Reinsurance:			
16.1	Amounts recoverable from reinsurers.....	6,390,057		6,390,057
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.....	58,998,041		58,998,041
18.2	Net deferred tax asset.....	48,817,984	11,370,517	37,447,467
19.	Guaranty funds receivable or on deposit.....			
20.	Electronic data processing equipment and software.....	15,656,647	15,656,361	286
21.	Furniture and equipment, including health care delivery assets (\$).....	1,028,041	1,028,041	—
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....			
23.	Receivables from parent, subsidiaries and affiliates.....	95,341		95,341
24.	Health care (\$) and other amounts receivable.....			
25.	Aggregate write-ins for other-than-invested assets.....	4,260,306	338,379	3,921,927
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	3,044,025,034	31,492,632	3,012,532,402
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
28.	Total (Lines 26 and 27).....	3,044,025,034	31,492,632	3,012,532,402
Details of Write-Ins				
1101.			
1102.			
1103.			
1198.	Summary of remaining write-ins for Line 11 from overflow page.....			
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....			
2501.	Agent Loans.....	338,379	338,379	—
2502.	Equities in Pools.....	1,249,158		1,249,158
2503.	Miscellaneous Assets.....	2,672,769		2,672,769
2598.	Summary of remaining write-ins for Line 25 from overflow page.....			
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	4,260,306	338,379	3,921,927

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 246,961,725).....	774,269,485	737,602,165
2. Reinsurance payable on paid losses and loss adjustment expenses	(36,438)	(31,701)
3. Loss adjustment expenses.....	134,955,107	140,105,433
4. Commissions payable, contingent commissions and other similar charges.....	8,826,776	15,895,049
5. Other expenses (excluding taxes, licenses and fees).....	25,714,781	32,757,325
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	14,597,820	16,611,531
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses)).....		—
7.2 Net deferred tax liability.....		—
8. Borrowed money \$ 200,000,000 and interest thereon \$ 335,000.....	200,335,000	200,335,000
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 32,790,054 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act).....	681,685,113	624,415,042
10. Advance premium.....	15,266,621	10,342,036
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	5,049,666	5,469,666
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(17,648,646)	4,678,390
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	126,462	46,570
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$ certified).....		446,111
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....	2,273,561	569,878
19. Payable to parent, subsidiaries and affiliates.....		—
20. Derivatives.....		
21. Payable for securities.....	1,497,307	5,069,219
22. Payable for securities lending.....	26,049,467	25,203,446
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$ and interest thereon \$ 		
25. Aggregate write-ins for liabilities.....	5,464,582	7,306,186
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,878,426,664	1,826,821,345
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	1,878,426,664	1,826,821,345
29. Aggregate write-ins for special surplus funds.....		
30. Common capital stock.....	5,000,000	5,000,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other-than-special surplus funds.....		
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	51,175,000	1,175,000
35. Unassigned funds (surplus).....	1,077,930,738	1,156,412,656
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$).....		
36.2 shares preferred (value included in Line 31 \$).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	1,134,105,738	1,162,587,656
38. Totals (Page 2, Line 28, Col. 3).....	3,012,532,402	2,989,409,001
Details of Write-Ins		
2501. Reserve for checks written off.....	5,431,212	4,647,868
2502. Deferred compensation.....	8,887,697	12,359,316
2503. Liability for Benefit Plans.....	(12,822,382)	(12,822,382)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,968,055	3,121,384
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	5,464,582	7,306,186
2901.....		
2902.....		
2903.....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....		
3201.....		
3202.....		
3203.....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above).....		

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income			
1. Premiums earned:			
1.1. Direct (written \$ 221,637,840)	212,105,743	211,623,409	425,147,704
1.2. Assumed (written \$ 567,416,567)	517,098,570	472,146,937	973,054,647
1.3. Ceded (written \$ 43,604,109)	41,024,083	39,710,063	81,027,269
1.4. Net (written \$ 745,450,299)	688,180,229	644,060,283	1,317,175,081
Deductions:			
2. Losses incurred (current accident year \$532,780,681):			
2.1 Direct	187,645,947	150,902,687	312,612,288
2.2 Assumed	432,961,082	416,126,446	788,995,889
2.3 Ceded	48,152,723	43,349,445	65,502,344
2.4 Net	572,454,306	523,679,688	1,036,105,837
3. Loss adjustment expenses incurred	68,838,105	67,457,427	140,655,878
4. Other underwriting expenses incurred	214,524,294	209,918,818	418,177,275
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	855,816,705	801,055,933	1,594,938,990
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(167,636,476)	(156,995,650)	(277,763,909)
Investment Income			
9. Net investment income earned	30,915,053	22,694,800	53,309,048
10. Net realized capital gains (losses) less capital gains tax of \$ 0	44,533,929	7,573,218	(28,503,035)
11. Net investment gain (loss) (Lines 9 + 10)	75,448,982	30,268,018	24,806,013
Other Income			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ 4,224,256)	(4,224,256)	1,635,794	(3,629,121)
13. Finance and service charges not included in premiums	6,281,337	6,549,244	12,813,780
14. Aggregate write-ins for miscellaneous income	491,756	(147,565)	(344,560)
15. Total other income (Lines 12 through 14)	2,548,837	8,037,473	8,840,099
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(89,638,657)	(118,690,159)	(244,117,796)
17. Dividends to policyholders	2,324,502	2,607,840	6,226,117
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(91,963,159)	(121,297,999)	(250,343,913)
19. Federal and foreign income taxes incurred	(584,324)	(28,350,004)	(42,187,967)
20. Net income (Line 18 minus Line 19) (to Line 22)	(91,378,835)	(92,947,995)	(208,155,946)
Capital and Surplus Account			
21. Surplus as regards policyholders, December 31 prior year	1,162,587,656	1,535,776,114	1,535,776,114
22. Net income (from Line 20)	(91,378,835)	(92,947,995)	(208,155,946)
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ (439,316)	1,020,862	(125,910,937)	(93,043,962)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	20,075,075	(881,866)	6,798,330
27. Change in nonadmitted assets	(8,920,307)	1,912,405	(589,644)
28. Change in provision for reinsurance	446,111	323,116	(122,995)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1. Paid in			
32.2. Transferred from surplus (Stock Dividend)			
32.3. Transferred to surplus			
33. Surplus adjustments:			
33.1. Paid in	50,000,000	—	—
33.2. Transferred to capital (Stock Dividend)			
33.3. Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			(78,000,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	275,176	119,584	(74,241)
38. Change in surplus as regards policyholders (Lines 22 through 37)	(28,481,918)	(217,385,693)	(373,188,458)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,134,105,738	1,318,390,421	1,162,587,656
Details of Write-Ins			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401. Miscellaneous income	491,756	(147,565)	(344,560)
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	491,756	(147,565)	(344,560)
3701. Deferred Gain - Intercompany Pooling Change	275,176	119,584	772,094
3702. Change in Funded Status - Benefit Plans			(846,335)
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	275,176	119,584	(74,241)

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	693,757,581	654,468,408	1,356,526,112
2. Net investment income.....	36,412,791	31,409,149	70,290,848
3. Miscellaneous income.....	2,548,837	8,037,473	8,840,099
4. Total (Lines 1 to 3).....	732,719,209	693,915,031	1,435,657,059
5. Benefit and loss related payments.....	540,025,759	428,516,076	844,586,415
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	304,637,253	300,174,775	567,410,825
8. Dividends paid to policyholders.....	2,744,502	2,865,615	5,360,876
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	(555,107)	(982,549)	6,512,084
10. Total (Lines 5 through 9).....	846,852,406	730,573,916	1,423,870,200
11. Net cash from operations (Line 4 minus Line 10).....	(114,133,197)	(36,658,886)	11,786,859
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	192,562,181	199,210,794	430,435,253
12.2 Stocks.....	235,386,479	83,770,569	233,781,642
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	15,502,693	10,000,000	17,376,502
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	688		
12.7 Miscellaneous proceeds.....	—	1,775,336	9,793,643
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	443,452,041	294,756,699	691,387,041
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	269,239,679	155,121,472	344,519,089
13.2 Stocks.....	41,426,571	77,053,172	231,653,232
13.3 Mortgage loans.....			
13.4 Real estate.....	276,734	239,832	1,599,937
13.5 Other invested assets.....	11,009,133	17,369,346	36,960,770
13.6 Miscellaneous applications.....	4,417,933	54,897	—
13.7 Total investments acquired (Lines 13.1 to 13.6).....	326,370,050	249,838,719	614,733,028
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).....	117,081,991	44,917,980	76,654,013
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.....	50,000,000	—	—
16.3 Borrowed funds.....	—	—	—
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			78,000,000
16.6 Other cash provided (applied).....	6,014,152	(22,107,252)	(20,495,370)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	56,014,152	(22,107,252)	(98,495,370)
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).....	58,962,946	(13,848,157)	(10,054,499)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	93,795,847	103,850,346	103,850,346
19.2 End of period (Line 18 plus Line 19.1).....	152,758,793	90,002,189	93,795,847
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Grange Insurance Company (the “Company”) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by The Ohio Department of Insurance (the “Department”). The Department requires that insurance companies domiciled in the State of Ohio prepare their statutory basis 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 Department. The Company does not employ accounting practices that depart from the NAIC SAP.

A reconciliation of the Company’s net income and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below; the reconciliation illustrates that the permitted practice described above has no impact on either net income or surplus:

	SSAP #	F/S Page	F/S Line #	06/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (91,378,835)	\$ (208,155,946)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (91,378,835)</u>	<u>\$ (208,155,946)</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,134,105,738	\$ 1,162,587,656
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,134,105,738</u>	<u>\$ 1,162,587,656</u>

C. Accounting Policy

- (2) Bonds not backed by other loans are stated at amortized cost using the scientific method. Securities Valuation Office (“SVO”) identified investments identified in SSAP No. 26R are stated at fair value.
- (6) Loan-backed securities are stated at either amortized cost or the lower or amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, those are valued using the prospective method.

D. Going Concern

Management has evaluated the Company’s viability and has no doubt as to the Company’s ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Hub Data and Bloomberg. These assumptions are consistent with the current interest rate and economic environment.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss
- a. The aggregate amount of unrealized losses:
- | | |
|------------------------|----------------|
| 1. Less than 12 months | \$ (3,489,946) |
| 2. 12 months or longer | (34,001,279) |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|----------------|
| 1. Less than 12 months | \$ 136,691,853 |
| 2. 12 months or longer | 216,509,807 |
- (5) According to SSAP 43R, the best estimate of future cash flows using the appropriate discount rate was calculated for each affected security, with other-than-temporary impairments realized to the extent that present value was less than amortized cost. Securities held with an intent to sell were other-than-temporarily impaired to current fair value. Securities with a present value greater than amortized cost were not other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) For securities lending agreements, the Company requires a minimum of 102% and 105% of the fair value of the domestic and foreign securities loaned at the outset of the contract as collateral. Cash collateral received is invested in short-term investments and the offsetting collateral liability is included in Collateral from Lending Activities. The fair value of the collateral as of the end of the period is \$26.0million.
- (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(3) Collateral received

(a) Aggregate amount collateral received

The Company has no repurchase agreements as collateral.

	Fair Value
1. Securities Lending	
(a) Open	\$
(b) 30 days or less	26,049,467
(c) 31 to 60 days	
(d) 61 to 90 days	
(e) Greater than 90 days	
(f) Subtotal (a+b+c+d+e)	\$ 26,049,467
(g) Securities received	
(h) Total collateral received (f+g)	\$ 26,049,467
2. Dollar Repurchase Agreement	
(a) Open	\$
(b) 30 days or less	
(c) 31 to 60 days	
(d) 61 to 90 days	
(e) Greater than 90 days	
(f) Subtotal (a+b+c+d+e)	\$
(g) Securities received	
(h) Total collateral received (f+g)	\$

The Company has no dollar repurchase agreements as collateral received.

(b) Fair value and portion sold or repledged - Not Applicable

(c) The Company receives primarily cash collateral in an amount in excess of the fair value of the securities lent. The Company reinvests the cash collateral into higher yielding short-term securities than the collateral received.

(4) The Company re-invested the cash collateral in the Northern Institutional Liquid Asset Portfolio.

(5) Collateral reinvestment

(a) Aggregate amount collateral reinvested

The Company has no repurchase agreements as collateral.

Notes to the Financial Statements

5. Investments (Continued)

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open	\$	\$
(b) 30 days or less	26,049,467	26,049,467
(c) 31 to 60 days		
(d) 61 to 90 days		
(e) 91 to 120 days		
(f) 121 to 180 days		
(g) 181 to 365 days		
(h) 1 to 2 years		
(i) 2 to 3 years		
(j) Greater than 3 years		
(k) Subtotal (Sum of a through j)	\$ 26,049,467	\$ 26,049,467
(l) Securities received		
(m) Total collateral reinvested (k+l)	\$ 26,049,467	\$ 26,049,467
2. Dollar Repurchase Agreement		
(a) Open	\$	\$
(b) 30 days or less		
(c) 31 to 60 days		
(d) 61 to 90 days		
(e) 91 to 120 days		
(f) 121 to 180 days		
(g) 181 to 365 days		
(h) 1 to 2 years		
(i) 2 to 3 years		
(j) Greater than 3 years		
(k) Subtotal (Sum of a through j)	\$	\$
(l) Securities received		
(m) Total collateral reinvested (k+l)	\$	\$

The Company has no dollar repurchase agreements as collateral.

(b) The maturity dates of the liabilities match the invested assets.

(6) Collateral not permitted by contract or custom to sell or repledge - Not Applicable

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date - 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

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A.
- 1. The Company and its affiliate, Integrity Insurance Company ("IIC"), are stock companies 100% owned by Grange Holdings, Inc. ("GHI"), which is 100% owned by Grange Mutual Holding Company.
 - 2. The Company owns 100% of the common stock of Grange Indemnity Insurance Company, Grange Insurance Company of Michigan, Grange Property & Casualty Insurance Company and Trustgard Insurance Company. The Company, domiciled in the state of Ohio, is a member of the Grange Insurance Operations.
 - 3. The Company is affiliated with IIC, which has two 100% wholly owned subsidiaries, Integrity Property & Casualty Insurance Company and Integrity Select Insurance Company. The companies, domiciled in Ohio, are members of the Grange Insurance Operations.
- B. In April 2023, GHI completed a \$50.0million return of capital to the Company to provide additional capital to cover a higher volume of claims from elevated weather losses.

Notes to the Financial Statements

11. Debt

- A. Apart from the item described in Note 11B immediately below, the Company did not have any capital notes or other debt obligations outstanding during the periods presented.
- B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") of Cincinnati. Through its membership, the Company executed a \$60.0 million 10-year fixed-term, fixed-rate advance at 2.23% in October 2016 for general operating purposes. In March 2020, the Company executed a \$50.0 million 10-year fixed-term, fixed-rate advance at 1.99% and a \$90.0 million 5-year fixed-term, fixed-rate advance at 1.86%, both for general operating purposes and to provide additional liquidity in the wake of the COVID-19 pandemic. The Company has determined the current, actual maximum borrowing capacity as \$341.6 million based on the FHLB Additional Borrowing Capacity statement published at the time of the report.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	2,391,527	2,391,527	-
(c) Activity stock	7,915,973	7,915,973	-
(d) Excess stock	-	-	-
(e) Aggregate total (a+b+c+d)	\$ 10,307,500	\$ 10,307,500	\$ -
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 341,621,082		
2. Prior Year-End			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	2,528,632	2,528,632	-
(c) Activity stock	7,778,868	7,778,868	-
(d) Excess stock	-	-	-
(e) Aggregate total (a+b+c+d)	\$ 10,307,500	\$ 10,307,500	\$ -
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 261,504,409		

- (b) Membership stock (class A and B) eligible and not eligible for redemption

	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
Membership Stock						
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 2,391,527	\$ 2,391,527	\$ -	\$ -	\$ -	\$ -

- (3) Collateral pledged to FHLB

- (a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and protected cell accounts total collateral pledged (Lines 2+3)	\$ 258,745,239	\$ 291,518,855	\$ 200,000,000
2. Current year general account total collateral pledged	258,745,239	291,518,855	200,000,000
3. Current year protected cell accounts total collateral pledged	-	-	-
4. Prior year-end total general and protected cell accounts total collateral pledged	214,411,606	246,002,630	200,000,000

- (b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3)	\$ 258,745,239	\$ 291,518,855	\$ 200,000,000
2. Current year general account maximum collateral pledged	258,745,239	291,518,855	200,000,000
3. Current year protected cell accounts maximum collateral pledged	-	-	-
4. Prior year-end total general and protected cell accounts maximum collateral pledged	253,918,560	268,398,924	200,000,000

Notes to the Financial Statements

11. Debt (Continued)

- (4) Borrowing from FHLB
- (a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Protected Cell Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ 200,000,000	\$ 200,000,000	\$ -	XXX
(b) Funding agreements	-	-	-	\$ -
(c) Other	-	-	-	XXX
(d) Aggregate total (a+b+c)	\$ 200,000,000	\$ 200,000,000	\$ -	\$ -
2. Prior Year-end				
(a) Debt	\$ 200,000,000	\$ 200,000,000	\$ -	XXX
(b) Funding agreements	-	-	-	\$ -
(c) Other	-	-	-	XXX
(d) Aggregate total (a+b+c)	\$ 200,000,000	\$ 200,000,000	\$ -	\$ -

- (b) Maximum amount during reporting period (current year)

	(1)	(2)	3
	Total (2+3)	General Account	Protected Cell Accounts
1. Debt	\$ 200,000,000	\$ 200,000,000	\$ -
2. Funding agreements	-	-	-
3. Other	-	-	-
4. Aggregate total (Lines 1+2+3)	\$ 200,000,000	\$ 200,000,000	\$ -

- (c) FHLB - Prepayment obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding agreements	NO
3. Other	NO

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

The postretirement healthcare benefit plan ("Postretirement Plan") is sponsored by the Company and all annual costs for 2023 were shared via the pooling agreement. The Postretirement Plan was closed to new participants as of December 31, 2005 and benefits provided under the plan were terminated for any active associate participating in the plan who had not yet reached 50 years of age by December 31, 2020. Also the Company's financial obligation to all retirees who are age 65 or older is limited to annually funding Health Reimbursement Accounts effective January 1, 2021.

A. Defined Benefit Plan

- (4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	06/30/2023	12/31/2022	06/30/2023	12/31/2022	06/30/2023	12/31/2022
a. Service cost	\$	\$	\$ 19,896	\$ 65,782	\$	\$
b. Interest cost			339,020	384,258		
c. Expected return on plan assets			-	-		
d. Transition asset or obligation			-	-		
e. Gains and losses			(346,498)	(338,404)		
f. Prior service cost or credit			(1,267,171)	(2,534,341)		
g. Gain or loss recognized due to a settlement or curtailment			-	-		
h. Total net periodic benefit cost	\$	\$	\$ (1,254,753)	\$ (2,422,705)	\$	\$

G. Consolidated/Holding Company Plans - No Significant Changes

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes

14. Liabilities, Contingencies and Assessments - No Significant Changes

15. Leases - No Significant Changes

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

Notes to the Financial Statements

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

B. Transfer and Servicing of Financial Assets

- (1) The Company participates in a securities lending program with its custodian as the lending agent. Securities on loan as of the end of the period were fixed-income bonds totaling \$26.0 million. Collateral received from lending activities is maintained in accordance with the securities lending agreement, whereby the collateral requirement shall be an amount equal to 102% of the then-current market value of the relevant loaned securities where securities and collateral are denominated in the same currency, and 105% for all other securities. The Company's lending agent, its custodian, reinvests the cash collateral according to investment guidelines outlined in the securities lending agreement and is reported on the balance sheet. Collateral received in the form of securities are restricted and off-balance sheet. The Company is not able to sell or reinvest the securities received as collateral and according to the MLSA, the borrower bears all the risk associated with said securities.
- (2) Servicing assets and servicing liabilities - Not Applicable
- (4) Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continued involvement with the transferred financial assets - Not Applicable

C. Wash Sales - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

- (1) Fair value measurements at reporting date

The Company has categorized its investments that are measured at fair value into the three-level hierarchy or investments reported at net asset value ("NAV") as of the end of the reporting period:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stock - Industrial & Misc.....	\$ 20,036,553	\$ -	\$ -	\$ -	\$ 20,036,553
Bonds - Industrial & Misc.....	-	94,493,937	-	-	94,493,937
Common Stock - Industrial & Misc.....	258,939,579	10,352,214	-	223,643,739	492,935,532
Common Stock - Parent, Subs, & Affiliates.....	-	-	246,395,604	-	246,395,604
Other Invested Assets - Hedge Funds.....	-	-	-	68,380,478	68,380,478
Other Invested Assets - Floating Rate Loans.....	-	-	-	98,611,976	98,611,976
Total assets at fair value/NAV.....	\$ 278,976,132	\$ 104,846,151	\$ 246,395,604	\$ 390,636,193	\$ 1,020,854,080
b. Liabilities at fair value					
Total liabilities at fair value.....	\$	\$	\$	\$	\$

- (2) Fair value measurements in Level 3 of the fair value hierarchy

Description	Beginning balance as of 04/01/2023	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2023
a. Assets										
Common Stock - Parent, Subs, & Affiliates.....	\$ 244,874,050	\$	\$	\$	1,521,554	\$	\$	\$	\$	\$ 246,395,604
Total assets.....	\$ 244,874,050	\$	\$	\$	1,521,554	\$	\$	\$	\$	\$ 246,395,604
b. Liabilities										
Total liabilities.....	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

- (3) The Company's policy is to recognize transfers in and out as of the end of the reporting period.
- (4) As of the end of the period, the reported fair value of the entity's investments categorized within Level 2 and Level 3 of the fair value hierarchy are as follows:

Bonds – According to statutory accounting rules, fixed-income securities with a rating of NAIC 1 or 2 are reported at amortized cost. Securities with a rating of NAIC 3 thru 6, or non-investment grade ratings, are measured and reported at the lower of amortized cost or fair value on the statement of financial position. At the end of every quarter and at year end, the Company utilizes fair values provided by its custodian. Fair value is determined by evaluations that are based on observable market information rather than market quotes. Inputs to the evaluations include, but are not limited to, market prices from recently completed transactions and transactions of comparable securities, credit spreads, interest rate yield curves, and other market-observable information. Thus, any fixed-income securities measured and reported at fair value are included in the amounts disclosed above as Level 2 in the hierarchy.

Common Stocks, Industrial & Misc. – According to statutory accounting rules, common stocks are reported at fair value. The Company holds two positions not actively traded. One represents membership in the National Association of Mutual Insurance Company and is valued by the SVO. The other represents membership with FHLB of Cincinnati. Therefore, these securities are included in level 2.

Parent, Subsidiaries, and Affiliates – The Company's investments in four subsidiaries are measured and reported at fair value as of the end of the period, for each respective entity totaling\$246.4million. Fair value measurement is determined by the individual entity's surplus at the end of a period, or the amount by which assets exceed liabilities. All subsidiaries are in the insurance industry, whereby its assets are largely comprised of fixed income securities carried at amortized cost and its liabilities represent payables related to current federal income taxes and deferred taxes. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement and result in disclosure at Level 3.

- (5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,268,922,402	\$ 1,340,902,132	\$ 48,990,410	\$ 1,219,931,992	\$ -	\$ -	\$ -
Common Stock	739,331,136	739,331,136	258,939,579	10,352,214	246,395,604	223,643,739	-
Preferred Stock	32,977,265	33,264,016	32,977,265	-	-	-	-
Other invested assets	166,992,454	166,992,454	-	-	-	166,992,454	-
Money market	140,522,396	140,522,396	140,522,396	-	-	-	-

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV

Mutual Funds

- **Columbia Pyrford International Stock Fund (\$47.2 million)** – In Q4 2021, Columbia Threadneedle Investments completed its acquisition of BMO's EMEA asset management business announced in April 2021. As a result, the BMO Pyrford International Stock Fund is now the Columbia Pyrford International Stock Fund. No changes to the portfolio management team occurred as a result of the acquisition. The fund seeks capital appreciation by investing in equity securities of companies located in a number of countries outside the United States. The fund may meet redemption requests by redeeming shares in-kind, especially in stressed market conditions, although the fund does not intend to do so.
- **DFA International Core Equity Portfolio (\$47.0 million)** – The portfolio purchases a broad and diverse group of securities of non-U.S. companies in developed markets. The portfolio invests in companies of all sizes, with increased exposure to smaller capitalization, lower relative price, and higher profitability companies as compared to their representation in the international universe. The portfolio reserves the right to meet redemption requests through an in-kind redemption, typically in response to a particularly large redemption, at the request of a client or in stressed market conditions.
- **MFS Emerging Markets Debt Fund (\$77.0 million)** – The fund invests primarily in debt securities issued or guaranteed by companies, financial institutions and government entities in emerging market countries. The fund reserves the right to make a "redemption in kind" (payment in portfolio securities) rather than cash if the amount redeemed in any 90-day period is large enough to effect fund operations.
- **Transamerica International Equity Fund (\$47.4 million)** – The fund seeks maximum long-term total return, consistent with reasonable risk to principal, by investing in a diversified portfolio of common stocks of primarily non-U.S. issuers. Shares will normally be redeemed for cash, although each fund retains the right to wholly or partly redeem its shares in kind, under unusual circumstances (such as adverse or unstable market, economic, or political conditions), in an effort to protect the interests of shareholders by the delivery of securities selected from its assets at its discretion.
- **TCW Emerging Markets Debt Fund (\$5.0 million)** – The fund invests primarily in debt securities issued or guaranteed by companies, financial institutions and government entities in emerging market countries. The fund reserves the right to make a "redemption in kind" (payment in portfolio securities) rather than cash if the amount redeemed in any 90-day period is large enough to effect fund operations.

Other Invested Assets

- **Eaton Vance Institutional Senior Loans Fund (\$98.6 million)** – The Fund's investment objective is to provide as high a level of current income as is consistent with the preservation of capital, by investing in a portfolio primarily of senior floating-rate loans. The Company does not have any unfunded commitments as of the end of the period. Redemption requests must be for amounts of \$100,000 or more. Upon commencement of redemption privileges, a Shareholder may redeem its Shares upon advance written notice to the Fund pursuant to the following schedule: for amounts up to one-third of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than thirty (30) days after the Fund receives the redemption request (the "Notice Date"); for amounts up to two-thirds of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than sixty (60) days after the Notice Date; and for amounts greater than two-thirds of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than ninety (90) days after the Notice Date. For the avoidance of doubt, a Notice Date must be a day on which the NYSE is open for trading. Notwithstanding the foregoing, if cash is available to pay redemption requests sooner than hereinbefore provided, the Fund may do so to remain more fully invested. Redemption proceeds will equal the net asset value of Shares redeemed on the date of redemption and will be paid by wire.
- **Adams Street Senior Private Credit Fund II, LP (\$47.9 million)** – The Partnership's objective is to invest primarily in directly originated first lien, privately negotiated debt of private equity-backed middle-market companies. The Partnership seeks to generate current income with attractive risk-adjusted returns and strong downside protection focusing primarily across regions in North America and, to a lesser extent, parts of Europe. The Company has committed \$60.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$13.3 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership is 6 years from its final closing, subject to two consecutive additional one-year extensions by the General Partner. The Partnership will allocate its available capital over a three-year period from the initial capital call.
- **Commonfund Capital Global Private Equity Partners III, LP (\$14.4 million)** – The Partnership's objective is to offer investors a multi-manager, multi-strategy fund focused primarily on investing in global private equity. The fund serves as a complete global private equity investment program that enables investors to make one commitment to gain exposure to private equity opportunities in the U.S., Europe and other developed markets and in select emerging markets through a single partnership. The Company has committed \$20.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$8.4 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two-year period from the initial capital call.
- **Mesirow Financial Private Equity Fund VI, LP (\$4.7 million)** – The primary objective of Fund VIII-A is to generate attractive absolute returns for its investors that exceed the relevant private equity industry and public benchmarks and are commensurate with asset class risk. Mesirow Financial Private Equity will seek to achieve this objective by assembling a diversified portfolio of primary partnership commitments, secondary investments and co-investments. By investing in private investment funds of highly sought-after managers and co-investing directly in companies alongside those managers, Mesirow Financial Private Equity will seek to produce consistently strong investment performance with low loss rates on invested capital. The Company has committed \$10.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$5.4 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, with the potential for three one-year extensions.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- **Adams Street 2022 Global Fund, LP (\$1.3 million)** – Adams Street believes that a global, diversified private equity portfolio has the best capacity to consistently generate attractive relative (and absolute) returns over market cycles. Adams Street also believes investing in a globally diversified private equity portfolio has the capacity to substantially reduce variability in returns, creating a level of investment stability for our investors. Thus, the Partnership's objective is to search for opportunities with managers/companies that are not highly correlated with economic swings. To fulfill this investment goal, the Partnership pursues primary, secondary, co-investment deals steered by leading managers across the globe. The Company has committed \$10.0 million to the Partnership and has unfunded commitments as of the end of the period, totaling \$8.7 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two-year period from the initial capital call.
- **Udata Venture Partners II, LP (\$0.1 million)** – The primary objective of the Partnership is to achieve returns for their partners by investing in equity and equity-related securities in privately negotiated transactions, across the full investment life cycle, in the information technology industry. The Company does not have any unfunded commitments as of the end of the period. No transfer of a Limited Partner's interest in the Partnership, in whole or in part, shall be made without prior written consent of the General Partner. Consent, which will not be unreasonably withheld or delayed, shall be required for any transfer of part or all of any Limited Partner's economic interest in the Partnership.

21. Other Items - No Significant Changes

22. Events Subsequent

There have been no events after the period's end, but before the filing of this statement, which have a material effect upon the financial condition of the Company.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method Used to Estimate - Not Applicable
- B. Method Used to Record - Not Applicable
- C. Amount and Percent of Net Retrospective Premiums - Not Applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable
- E. Calculation of Nonadmitted Retrospective Premium - Not Applicable
- F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

- (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable
- (4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable
- (5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

- A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

The changes in incurred losses and loss adjustment expense attributable to insured events of prior years are generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

	June 30, 2023	December 31, 2022
Balance January 1	\$1,097,724,928	\$880,039,638
Less: Reinsurance Recoverable	220,017,335	\$286,835,085
Net Balance January 1	877,707,593	593,204,553
Incurred Related to:		
Current Year	687,767,388	929,778,887
Prior Year	(46,474,980)	(42,838,613)
Total Incurred	641,292,408	886,940,274
Paid Related to:		
Current Year	324,461,033	554,442,781
Prior Year	285,314,377	236,595,928
Total Paid	609,775,410	791,038,709
Net Balance at the end of reporting period	909,224,591	689,106,118
Plus: Reinsurance Recoverable	230,834,808	224,242,883
Balance at the end of reporting period	\$1,140,059,399	\$913,349,001

- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - No Significant Changes

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

Notes to the Financial Statements

- 29. Participating Policies - Not Applicable
- 30. Premium Deficiency Reserves - No Significant Changes
- 31. High Deductibles - Not Applicable
- 32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable
- 33. Asbestos/Environmental Reserves - No Significant Changes
- 34. Subscriber Savings Accounts - Not Applicable
- 35. Multiple Peril Crop Insurance - Not Applicable
- 36. Financial Guaranty Insurance - Not Applicable

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?.....NO.....
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 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?.....NO.....
- 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.....
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?.....NO.....
- 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?.....NO.....
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?.....NO.....
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?.....NO.....
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.....12/31/2019...
- 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.....12/31/2019...
- 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).....02/03/2021...
- 6.4 By what department or departments?
Ohio.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?.....N/A.....
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?.....YES.....
- 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?.....NO.....
- 7.2 If yes, give full information
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?.....NO.....
- 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?.....NO.....
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?.....YES.....
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
.....
- 9.2 Has the code of ethics for senior managers been amended?.....NO.....
- 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?.....NO.....
- 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.....
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$.....95,341

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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.) NO
- 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: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? YES
- 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	243,446,902	246,395,604
14.24 Short-Term Investments		
14.25 Mortgage Loans on Real Estate		
14.26 All Other		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	243,446,902	246,395,604
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? NO
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? N/A
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 26,049,467
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 26,049,467
- 16.3 Total payable for securities lending reported on the liability page \$ 26,049,467

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

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

1	2
Name of Custodian(s)	Custodian Address
Northern Trust	333 S Wabash Street WB43, Chicago, IL 60604
Federal Home Loan Bank of Cincinnati	221 E. 4th St., Suite 600, Cincinnati, OH 45202

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? NO
- 17.4 If yes, give full and complete information relating thereto:

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

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

1	2
Name of Firm or Individual	Affiliation
Advent Capital Management, LLC	U
SSGA Funds Management, Inc.	U
SSI Investment Management	U
Thompson, Siegel & Walmsley, LLC	U
Crescent Capital Group LP	U
Sit Investment Associates	U
Brown Brothers Harriman	U
J. Christopher Montgomery	I
James Habegger	I
John Ammendola	I
Teresa Brown	I

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? 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, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? NO

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
113013	Advent Capital Management, LLC		SEC #801-60263	NO
111242	SSGA Funds Management, Inc.	FT3UGI3NU6B7EELQF380	SEC #801-60103	NO
104889	SSI Investment Management		SEC #801-10544	NO
105726	Thompson, Siegel & Walmsley, LLC		SEC #801-6273	NO
153966	Crescent Capital Group LP	549300L8Z46F3ZAWSB82	SEC #801-71747	NO
105725	Sit Investment Associates		SEC #801-16350	NO
111231	Brown Brothers Harriman		SEC #801-60256	NO

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

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?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?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?NO

GENERAL INTERROGATORIES
PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?.....NO.....
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?.....NO.....
If yes, attach an explanation.
.....
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?.....NO.....
- 3.2 If yes, give full and complete information thereto
.....
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?.....NO.....
- 4.2 If yes, complete the following schedule:

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

5.1 A&H loss percent..... – %

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

5.3 A&H expense percent excluding cost containment expenses..... – %
- 6.1 Do you act as a custodian for health savings accounts?.....NO.....
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date.....\$.....
- 6.3 Do you act as an administrator for health savings accounts?.....NO.....
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date.....\$.....
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....YES.....
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

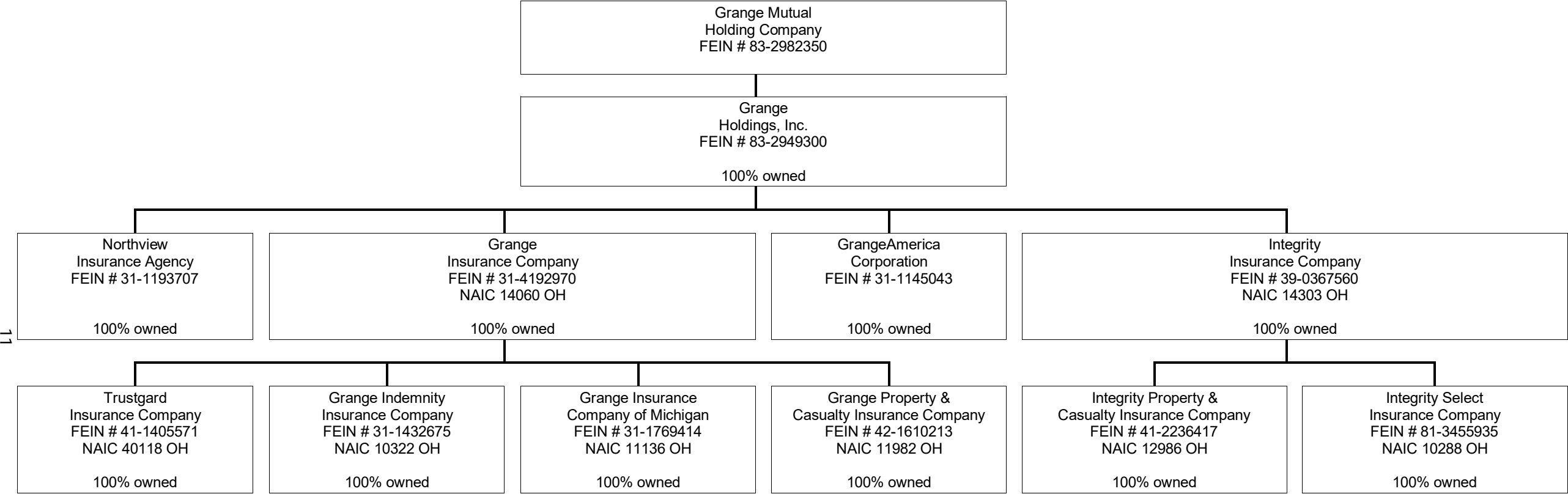
1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
23680.....	47-0698507.....	ODYSSEY REINS CO.....	CT.....	Authorized.....		
22225.....	87-2252307.....	TRISURA INS CO.....	OK.....	Authorized.....		
23043.....	04-1543470.....	LIBERTY MUT INS CO.....	MA.....	Authorized.....		
All Other Insurers						
.....	AA-3194122.....	DaVinci Reins Ltd.....	BMU.....	Unauthorized.....		
.....	AA-1126609.....	Lloyd's Syndicate Number 609.....	GBR.....	Authorized.....		
.....	AA-1120179.....	Lloyd's Syndicate Number 2988.....	GBR.....	Authorized.....		

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

			1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			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
States, Etc.									
1.	Alabama.....	AL	L						
2.	Alaska.....	AK	N						
3.	Arizona.....	AZ	L						
4.	Arkansas.....	AR	N						
5.	California.....	CA	N						
6.	Colorado.....	CO	N						
7.	Connecticut.....	CT	N						
8.	Delaware.....	DE	N						
9.	District of Columbia.....	DC	N						
10.	Florida.....	FL	N						
11.	Georgia.....	GA	L	32,459,745	31,141,173	29,175,164	18,892,815	65,469,176	42,480,493
12.	Hawaii.....	HI	N						
13.	Idaho.....	ID	N						
14.	Illinois.....	IL	L	9,676,019	10,018,228	5,026,285	5,302,065	22,481,257	20,737,847
15.	Indiana.....	IN	L	8,180,516	7,542,298	4,757,475	3,143,511	18,498,777	14,132,276
16.	Iowa.....	IA	L						
17.	Kansas.....	KS	L						
18.	Kentucky.....	KY	L	16,797,623	15,785,556	13,972,153	12,282,949	36,908,437	19,959,522
19.	Louisiana.....	LA	N						
20.	Maine.....	ME	N						
21.	Maryland.....	MD	L						
22.	Massachusetts.....	MA	N						
23.	Michigan.....	MI	N						
24.	Minnesota.....	MN	L						
25.	Mississippi.....	MS	L						
26.	Missouri.....	MO	L						
27.	Montana.....	MT	N						
28.	Nebraska.....	NE	N						
29.	Nevada.....	NV	N						
30.	New Hampshire.....	NH	N						
31.	New Jersey.....	NJ	N						
32.	New Mexico.....	NM	N						
33.	New York.....	NY	N						
34.	North Carolina.....	NC	L						
35.	North Dakota.....	ND	N						
36.	Ohio.....	OH	L	100,175,178	100,459,835	65,653,368	52,991,729	98,448,051	98,978,560
37.	Oklahoma.....	OK	N						
38.	Oregon.....	OR	N						
39.	Pennsylvania.....	PA	L	33,516,676	29,651,779	25,223,969	20,965,942	39,450,173	31,010,002
40.	Rhode Island.....	RI	N						
41.	South Carolina.....	SC	L				237		(746)
42.	South Dakota.....	SD	N						
43.	Tennessee.....	TN	L	16,096,331	15,565,342	13,131,826	6,762,094	21,839,501	22,584,028
44.	Texas.....	TX	N						
45.	Utah.....	UT	L						
46.	Vermont.....	VT	N						
47.	Virginia.....	VA	L	4,735,752	4,277,020	1,134,234	1,543,196	7,343,438	5,087,207
48.	Washington.....	WA	N						
49.	West Virginia.....	WV	L						
50.	Wisconsin.....	WI	L						
51.	Wyoming.....	WY	N						
52.	American Samoa.....	AS	N						
53.	Guam.....	GU	N						
54.	Puerto Rico.....	PR	N						
55.	US Virgin Islands.....	VI	N						
56.	Northern Mariana Islands.....	MP	N						
57.	Canada.....	CAN	N						
58.	Aggregate Other Alien.....	OT	XXX						
59.	Totals.....		XXX	221,637,840	214,441,231	158,074,474	121,884,537	310,438,810	254,969,187
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page.....		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....		XXX						

(a) Active Status Counts
1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 21 4. Q – Qualified - Qualified or accredited reinsurer..... –
Domestic Surplus Lines Insurer (DSLII) – Reporting entities
2. R – Registered – Non-domiciled RRGs..... – 5. D – authorized to write surplus lines in the state of domicile..... –
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the state of domicile - see DSLII)..... – 6. N – None of the above - Not allowed to write business in the state..... 36

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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)	*
0267	GRANGE INSURANCE POOL	14060	31-4192970				GRANGE INSURANCE COMPANY	OH	RE	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	10322	31-1432675				GRANGE INDEMNITY INSURANCE COMPANY	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	40118	41-1405571				TRUSTGARD INSURANCE COMPANY	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	11136	31-1769414				GRANGE INSURANCE COMPANY OF MICHIGAN	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	11982	42-1610213				GRANGE PROPERTY & CASUALTY INSURANCE COMPANY	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	14303	39-0367560				INTEGRITY INSURANCE COMPANY	OH	IA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	10288	81-3455935				INTEGRITY SELECT INSURANCE COMPANY	OH	IA	INTEGRITY INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	12986	41-2236417				INTEGRITY PROPERTY & CASUALTY INSURANCE COMPANY	OH	IA	INTEGRITY INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
			31-1145043				GRANGEAMERICA	OH	NIA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
			31-1193707				NORTHVIEW INSURANCE AGENCY	OH	NIA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
			83-2982350				GRANGE MUTUAL HOLDING COMPANY	OH	UIP	GRANGE MUTUAL HOLDING COMPANY	Board of Directors		GRANGE MUTUAL HOLDING COMPANY	NO	
			83-2949300				GRANGE HOLDINGS, INC.	OH	UDP	GRANGE MUTUAL HOLDING COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
Asterisk	Explanation														

PART 1 – LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire	4,543,983	3,741,494	82.340	57.398
2.1.	Allied lines	2,227,519	515,502	23.142	11.798
2.2.	Multiple peril crop				
2.3.	Federal flood				
2.4.	Private crop				
2.5.	Private flood				
3.	Farmowners multiple peril	7,354,965	8,148,583	110.790	66.751
4.	Homeowners multiple peril	32,895,304	38,152,002	115.980	89.457
5.1	Commercial multiple peril (non-liability portion)	41,589,753	49,856,911	119.878	92.190
5.2	Commercial multiple peril (liability portion)	21,115,981	22,367,476	105.927	67.650
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	1,458,405	329,706	22.607	36.931
10.	Financial guaranty				
11.1.	Medical professional liability - occurrence				
11.2.	Medical professional liability - claims made				
12.	Earthquake	374,996	-	-	0.702
13.1.	Comprehensive (hospital and medical) individual				
13.2.	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1.	Vision only				
15.2.	Dental only				
15.3.	Disability income				
15.4.	Medicare supplement				
15.5.	Medicaid Title XIX				
15.6.	Medicare Title XVIII				
15.7.	Long-term care				
15.8.	Federal employees health benefits plan				
15.9.	Other health				
16.	Workers' compensation	3,584,394	641,662	17.902	13.539
17.1.	Other liability occurrence	9,881,144	7,798,598	78.924	43.477
17.2.	Other liability-claims made	33,522	3,397,228	10,134.324	186.990
17.3.	Excess workers' compensation				
18.1.	Products liability - occurrence	21,452	2,794	13.024	(0.484)
18.2.	Products liability - claims made				
19.1.	Private passenger auto no-fault (personal injury protection)	1,034,216	827,823	80.044	45.382
19.2.	Other private passenger auto liability	26,867,261	17,400,954	64.766	60.480
19.3.	Commercial auto no-fault (personal injury protection)	186,737	(52,318)	(28.017)	16.744
19.4.	Other commercial auto liability	20,884,375	14,672,887	70.258	68.116
21.1.	Private passenger auto physical damage	30,232,881	14,857,864	49.145	68.016
21.2.	Commercial auto physical damage	7,750,311	4,988,332	64.363	68.019
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft	68,544	(1,551)	(2.263)	(0.942)
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	212,105,743	187,645,947	88.468	71.307
Details of Write-Ins					
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)				

PART 2 – DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	2,310,500	4,534,060	4,378,352
2.1	Allied lines	1,176,509	2,261,186	2,202,395
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril	3,743,941	7,654,808	7,436,459
4.	Homeowners multiple peril	18,610,971	32,051,011	30,369,599
5.1	Commercial multiple peril (non-liability portion)	23,022,509	44,833,667	41,654,339
5.2	Commercial multiple peril (liability portion)	12,389,834	23,112,970	22,226,061
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	848,986	1,560,299	1,601,429
10.	Financial guaranty			
11.1.	Medical professional liability - occurrence			
11.2.	Medical professional liability - claims made			
12.	Earthquake	199,230	367,766	368,702
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation	1,787,656	3,705,322	3,953,060
17.1.	Other liability occurrence	6,194,434	11,458,478	10,236,022
17.2.	Other liability-claims made	14,024	36,690	40,210
17.3.	Excess workers' compensation			
18.1.	Products liability - occurrence	34,903	41,369	25,125
18.2.	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)	480,630	978,262	1,105,704
19.2	Other private passenger auto liability	13,527,557	26,903,179	28,472,401
19.3	Commercial auto no-fault (personal injury protection)	107,930	209,025	222,958
19.4	Other commercial auto liability	11,516,516	22,624,515	21,240,466
21.1	Private passenger auto physical damage	15,525,008	30,682,888	31,048,094
21.2	Commercial auto physical damage	4,618,954	8,539,241	7,784,373
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft	41,915	83,104	75,482
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	116,152,007	221,637,840	214,441,231
Details of Write-Ins				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)			

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
				2023 Loss and LAE Payments on Claims Reported as of Prior Year End	2023 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2023 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)										
1. 2020 + Prior.....	108,496	94,598	203,094	49,415	4,985	54,400	76,371	1,662	60,569	138,602	17,290	(27,382)	(10,092)
2. 2021.....	86,303	90,442	176,745	33,402	2,764	36,166	64,119	4,587	67,955	136,660	11,218	(15,136)	(3,918)
3. Subtotals 2021 + prior.....	194,799	185,040	379,838	82,817	7,749	90,566	140,490	6,249	128,524	275,262	28,508	(42,518)	(14,010)
4. 2022.....	233,421	264,448	497,869	162,075	31,845	193,920	127,527	13,867	130,090	271,484	56,181	(88,646)	(32,465)
5. Subtotals 2022 + prior.....	428,220	449,488	877,707	244,892	39,594	284,486	268,017	20,116	258,613	546,746	84,689	(131,164)	(46,475)
6. 2023.....	XXX	XXX	XXX	XXX	325,287	325,287	XXX	149,569	212,911	362,480	XXX	XXX	XXX
7. Totals.....	428,220	449,488	877,707	244,892	364,882	609,773	268,017	169,685	471,524	909,226	84,689	(131,164)	(46,475)
8. Prior Year-End Surplus As Regards Policyholders.....	1,162,588										Col. 11, Line 7 As % of Col. 1, Line 7 19.777 %	Col. 12, Line 7 As % of Col. 2, Line 7 (29.181)%	Col. 13, Line 7 As % of Col. 3, Line 7 (5.295)% Col. 13, Line 7 / Line 8 (3.998)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?.....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?.....	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?.....	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?.....	YES

August Filing

5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.....	YES
---	-----------

EXPLANATION:

1. No business written.....
2. No business written.....
3. No business written.....
4.
5.

BARCODES:

1. 
1 4 0 6 0 2 0 2 3 4 9 0 0 0 0 0 2
2. 
1 4 0 6 0 2 0 2 3 4 5 5 0 0 0 0 2
3. 
1 4 0 6 0 2 0 2 3 3 6 5 0 0 0 0 2
4.
5.

OVERFLOW PAGE FOR WRITE-INS
LIABILITIES

	1	2
	Current Statement Date	December 31, Prior Year
2504. Suspense.....	351,910	100,345
2505. Deferred Gain.....	—	275,178
2506. Miscellaneous liabilities.....	3,616,145	2,745,861
2597. Summary of remaining write-ins for Line 25 from overflow page.....	3,968,055	3,121,384
2997. Summary of remaining write-ins for Line 29 from overflow page.....		
3297. Summary of remaining write-ins for Line 32 from overflow page.....		

SCHEDULE A – VERIFICATION

Real Estate

			1	2
			Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		83,832,689	86,273,741
2.	Cost of acquired:			
2.1	Actual cost at time of acquisition		276,734	1,599,937
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		2,064,609	4,040,990
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		82,044,814	83,832,689
10.	Deduct total nonadmitted amounts			
11.	Statement value at end of current period (Line 9 minus Line 10)		82,044,814	83,832,689

SCHEDULE B – VERIFICATION

Mortgage Loans

			1	2
			Year to Date	Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year			
2.	Cost of acquired:			
2.1	Actual cost at time of acquisition			
2.2	Additional investment made after acquisition			
3.	Capitalized deferred interest and other			
4.	Accrual of discount			
5.	Unrealized valuation increase (decrease)			
6.	Total gain (loss) on disposals			
7.	Deduct amounts received on disposals			
8.	Deduct amortization of premium and mortgage interest points and comm			
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	2
			Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		168,423,415	155,895,455
2.	Cost of acquired:			
2.1	Actual cost at time of acquisition			3,300,000
2.2	Additional investment made after acquisition		11,009,133	33,660,770
3.	Capitalized deferred interest and other			
4.	Accrual of discount			
5.	Unrealized valuation increase (decrease)		4,064,105	(6,513,299)
6.	Total gain (loss) on disposals		(1,001,506)	(543,010)
7.	Deduct amounts received on disposals		15,502,693	17,376,502
8.	Deduct amortization of premium and depreciation			
9.	Total foreign exchange change in book / adjusted carrying value			
10.	Deduct current year's other-than-temporary impairment recognized			
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		166,992,454	168,423,415
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)		166,992,454	168,423,415

SCHEDULE D - VERIFICATION

Bonds and Stocks

			1	2
			Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year		2,192,678,397	2,440,456,915
2.	Cost of bonds and stocks acquired		310,666,250	576,172,320
3.	Accrual of discount		1,544,201	1,748,817
4.	Unrealized valuation increase (decrease)		(3,473,815)	(112,298,667)
5.	Total gain (loss) on disposals		45,881,571	(29,314,826)
6.	Deduct consideration for bonds and stocks disposed of		427,956,036	664,340,964
7.	Deduct amortization of premium		5,503,836	13,671,380
8.	Total foreign exchange change in book / adjusted carrying value			
9.	Deduct current year's other-than-temporary impairment recognized		346,824	6,197,886
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		7,376	124,068
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,113,497,284	2,192,678,397
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)		2,113,497,284	2,192,678,397

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	2	3	4	5	6	7	8
	Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a).....	967,133,010	124,362,454	33,340,112	(618,176)	967,133,010	1,057,537,176		969,039,963
2. NAIC 2 (a).....	181,137,184	13,584,346	17,271,947	341,827	181,137,184	177,791,410		182,215,874
3. NAIC 3 (a).....	92,974,395	10,298,825	17,479,914	1,403,257	92,974,395	87,196,563		82,668,982
4. NAIC 4 (a).....	27,048,591	3,875,239	11,827,222	(83,064)	27,048,591	19,013,544		31,506,845
5. NAIC 5 (a).....	236,530		251,854	15,324	236,530	–		1,126,524
6. NAIC 6 (a).....								
7. Total Bonds.....	1,268,529,710	152,120,864	80,171,049	1,059,168	1,268,529,710	1,341,538,693		1,266,558,188
Preferred Stock								
8. NAIC 1.....	220,293		219,422	(871)	220,293	–		286,771
9. NAIC 2.....	39,842,426	62,216	6,447,161	(193,465)	39,842,426	33,264,016		41,351,618
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	40,062,719	62,216	6,666,583	(194,336)	40,062,719	33,264,016		41,638,389
15. Total Bonds & Preferred Stock.....	1,308,592,429	152,183,080	86,837,632	864,832	1,308,592,429	1,374,802,709		1,308,196,577

(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 \$; NAIC 2 \$ 636,561; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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 Total	636,562	XXX	616,320		

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	622,995	
2. Cost of short-term investments acquired	275,028	11,117,513
3. Accrual of discount	13,567	6,675
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	688	128,244
6. Deduct consideration received on disposals	275,579	10,522,318
7. Deduct amortization of premium	137	107,120
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)	636,562	622,995
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	636,562	622,995

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

NONE

(SI-05) Schedule DB - Part C - Section 1

NONE

(SI-06) Schedule DB - Part C - Section 2

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	66,962,228	68,079,760
2.	Cost of cash equivalents acquired.....	783,918,931	759,067,270
3.	Accrual of discount.....		94
4.	Unrealized valuation increase (decrease).....	(8,745)	
5.	Total gain (loss) on disposals.....		
6.	Deduct consideration received on disposals.....	710,350,018	760,184,896
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).....	140,522,396	66,962,228
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	140,522,396	66,962,228

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
HOME OFFICE COMPLEX - 671 SOUTH HIGH.....	COLUMBUS.....	OH.....	06/02/2023.....	BROCON CONSTRUCTION.....	125,045.....	—.....	125,045.....	—.....
0199999 – Acquired by purchase.....					125,045.....	—.....	125,045.....	—.....
0399999 – Totals.....					125,045.....	—.....	125,045.....

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans Acquired and Additions Made During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 – Total Mortgages (sum of 0899999, 1699999, 2499999 and 3299999)								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 – Total																	

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated												
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY		06/01/2021	1		840,000			58.000
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	ADAM STREET PARTNERS LLC		10/18/2021	1		2,502,693			77.870
994GDZ-99-4	MESIROW FINANCIAL PRIVATE EQUITY FUND VIII-A	CHICAGO	IL	MESIROW FINANCIAL PRIVATE EQUITY FUND VI		06/13/2022	1		1,200,000			46.500
994MXC-99-0	ADAMS STREET 2022 GLOBAL FUND LP	Chicago	IL	ADAM STREET PARTNERS LLC		11/02/2022	1		465,000			100.000
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated									5,007,693			XXX
6099999 – Subtotals, Unaffiliated									5,007,693			XXX
6299999 – Totals									5,007,693			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
G2926*-10-0	EATON VANCE INST SR LOAN FUND	GEORGETOWN		Distribution	01/02/2013	06/20/2023	9,888,639	865,926				865,926		10,754,565	10,000,000		(754,565)	(754,565)	328,875
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated							9,888,639	865,926				865,926		10,754,565	10,000,000		(754,565)	(754,565)	328,875
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	Distribution	10/18/2021	04/20/2023	2,502,286	407				407		2,502,693	2,502,693				84,177
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated							2,502,286	407				407		2,502,693	2,502,693				84,177
6099999 – Subtotals, Unaffiliated							12,390,925	866,332				866,332		13,257,258	12,502,693		(754,565)	(754,565)	413,051
6299999 – Totals							12,390,925	866,332				866,332		13,257,258	12,502,693		(754,565)	(754,565)	413,051

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
38378X-KN-0	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		05/10/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	667,999	694,927	946	1.A
38379U-CD-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		05/10/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,377,315	1,446,000	1,603	1.A
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		06/04/2019	VARIOUS	XXX	18,822	18,822		1.A
38381H-SH-5	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/23/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	6,272,656	6,820,421	12,788	1.A
38383W-VK-9	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		05/09/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,960,809	2,980,368	4,553	1.A
38383X-TJ-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		05/08/2023	STIFEL NICOLAUS AND CO	XXX	5,060,792	4,974,515	7,600	1.A
38383X-XE-9	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		05/16/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	5,001,453	4,981,992	13,700	1.A
38384A-2T-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		05/24/2023	STIFEL NICOLAUS AND CO	XXX	5,089,063	5,000,000	26,181	1.A
38384A-F7-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		05/31/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	5,012,500	5,000,000	22,153	1.A
38384A-J7-9	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/06/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	3,024,492	3,000,000	14,500	1.A
91282C-FW-6	US TREASURY N/B 4.5 15/11/25		05/05/2023	ICBC FINANCIAL SERVICES LLC - FI BROKER	XXX	916,313	900,000	19,467	1.A FE
91282C-GK-1	TSY INFL IX N/B 1.125 15/01/33		06/12/2023	STIFEL NICOLAUS AND CO	XXX	3,705,166	3,857,646	17,866	1.A FE
91282C-GW-5	TSY INFL IX N/B 1.25 15/04/28		06/12/2023	STIFEL NICOLAUS AND CO	XXX	2,556,117	2,621,216	5,283	1.A FE
0109999999 – Bonds: U.S. Governments						41,663,496	42,295,908	146,639	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions									
20772K-TJ-8	CONNECTICUT ST 5.05		06/01/2023	BLAYLOCK & COMPANY INC	XXX	1,019,200	1,000,000		1.D FE
602245-UM-2	MILWAUKEE CNTY WI 6.84		06/22/2023	STIFEL NICOLAUS AND CO	XXX	2,764,587	2,622,549	12,457	1.C FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						3,783,787	3,622,549	12,457	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
25483V-A7-9	DIST OF COLUMBIA REVENUE 3.85		05/15/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,283,459	1,310,000	11,068	1.G FE
3130AV-YV-8	FEDERAL HOME LOAN BANK 5.25 09/05/25		05/10/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	3,000,000	3,000,000		1.A FE
3130AW-C5-7	FEDERAL HOME LOAN BANK 6.25 21/06/28		05/30/2023	PERSHING LLC	XXX	5,000,000	5,000,000		1.B FE
3130AW-DW-7	FEDERAL HOME LOAN BANK 5.05 16/09/27		06/06/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,000,000	3,000,000		1.B FE
3133EP-FQ-3	FEDERAL FARM CREDIT BANK 4.8 13/04/33		05/05/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,303,000	1,303,000	4,343	1.A FE
3133EP-LJ-2	FEDERAL FARM CREDIT BANK 5.12 01/06/33		06/08/2023	STIFEL NICOLAUS AND CO	XXX	5,000,000	5,000,000	5,689	1.B FE
3134GY-SL-7	FREDDIE MAC 5.05 22/05/26		05/17/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,500,000	4,500,000		1.A FE
3134GY-T5-1	FREDDIE MAC 5.65 28/05/26		05/24/2023	DEAN WITTER REYNOLDS INC	XXX	5,000,000	5,000,000		1.A FE
3134GY-VE-9	FREDDIE MAC 4.675 28/06/28		06/27/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,946,250	5,000,000		1.A FE
3136BP-C9-0	FANNIE MAE 5 POOL ID N.A.		06/08/2023	STIFEL NICOLAUS AND CO	XXX	4,780,579	4,819,740	8,033	1.A
3136BP-E4-9	FANNIE MAE 5.5 POOL ID N.A.		05/23/2023	STIFEL NICOLAUS AND CO	XXX	4,844,374	4,831,541	18,454	1.A
3136BP-LV-1	FANNIE MAE 5.5 POOL ID N.A.		06/20/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,888,010	4,829,155	16,231	1.A
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.		06/02/2023	LOOP CAPITAL MARKETS LLC	XXX	4,957,134	4,804,007	4,804	1.A
3136BP-S2-8	FANNIE MAE 5.5 POOL ID N.A.		06/07/2023	STIFEL NICOLAUS AND CO	XXX	4,711,426	4,707,748	7,912	1.A
3136BP-X4-8	FANNIE MAE 5.5 POOL ID N.A.		05/30/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,855,096	2,851,087	436	1.A
3137H9-RL-5	FREDDIE MAC 5 POOL ID N.A.		05/08/2023	LOOP CAPITAL MARKETS LLC	XXX	4,963,756	4,950,606	6,876	1.A
769318-EM-4	RIVERSOUTH OH AUTH REVENUE 4.913		06/14/2023	STIFEL NICOLAUS AND CO	XXX	685,000	685,000		1.C FE
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						65,718,085	65,591,882	83,845	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		06/05/2023	JEFFERIES & COMPANY JEFFERIE	XXX	284,858	285,000	285	2.C
013817-AJ-0	ARCONIC INC 5.9 01/02/27		04/25/2023	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	649,616	633,000	8,922	3.A FE
018802-AB-4	ALLIANT ENERGY CORP 3.875 15/03/26		06/28/2023	VARIOUS	XXX	1,041,170	1,020,000	9,537	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03040W-BB-0	AMERICAN WATER CAPITAL C 3.625 15/06/26		06/28/2023	VARIOUS	XXX	937,838	937,000	7	2.A FE
03674X-AS-5	ANTERO RESOURCES CORP 5.375 01/03/30		05/11/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	302,250	325,000	3,591	3.A FE
06368E-F7-2	BANK OF MONTREAL 1.05 19/02/27	A	05/17/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	854,080	1,000,000	2,625	1.E FE
06405L-AD-3	BANK OF NEW YORK MELLON 5.148 22/05/26		05/17/2023	LOOP CAPITAL MARKETS LLC	XXX	1,000,000	1,000,000		1.C FE
07317Q-AJ-4	BAYTEX ENERGY CORP 8.5 30/04/30	A	04/13/2023	RBC CAPITAL MARKETS, LLC	XXX	24,677	25,000		3.C FE
09606B-AA-2	BLUE STREAM ISSUER, LLC 5.398 POOL ID 1A		04/25/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	1,080,163	1,100,000		1.G FE
12008R-AN-7	BUILDERS FIRSTSOURCE INC 5 01/03/30		05/04/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	282,563	300,000	2,375	3.C FE
125896-BW-9	CMS ENERGY CORP 3.375 01/05/28		05/11/2023	BARCLAYS BANK PLC BARCLABP	XXX	957,683	955,000	61	2.B FE
13648T-AC-1	CANADIAN PACIFIC RAILWAY 2.875 15/11/29	A	04/19/2023	CORPORATE ACTIONS	XXX	1,679,432	1,584,000		2.B FE
17330Y-UV-0	CITIGROUP GLOBAL MARKETS 0.25 13/01/28		04/11/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	16,488	16,000		1.F FE
17331L-AC-1	CITIGROUP COMMERCIAL MORTGAGE 6.3597 POOL ID PRM3		06/15/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,082,986	1,080,000	5,342	1.C FE
17888H-AB-9	CIVITAS RESOURCES INC 8.75 01/07/31		06/22/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	275,000	275,000		4.A FE
222070-AE-4	COTY INC 5 15/04/26		05/25/2023	VARIOUS	XXX	386,688	400,000	2,208	3.B FE
252131-AL-1	DEXCOM INC 0.375 15/05/28		05/03/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	305,000	305,000		3.B Z
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 15/08/27		04/14/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	342,188	375,000	3,855	3.B FE
26441C-BX-2	DUKE ENERGY CORP 4.125 15/04/26		04/28/2023	VARIOUS	XXX	2,904,407	2,881,000	2,430	2.B FE
26442C-BJ-2	DUKE ENERGY CAROLINAS 4.95 15/01/33		06/20/2023	LOOP CAPITAL MARKETS LLC	XXX	1,498,695	1,500,000	34,238	1.F FE
34528Q-HY-3	FORD CREDIT FLOORPLAN MASTER O 5.75 POOL ID 1		05/09/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	2,499,889	2,500,000		1.F FE
345397-C9-2	FORD MOTOR CREDIT CO LLC 6.8 12/05/28		04/05/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	275,344	275,000	57	3.A FE
345397-ZR-7	FORD MOTOR CREDIT CO LLC 5.113 03/05/29		04/18/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	564,000	600,000	14,231	3.A FE
34965K-AA-5	FORTREA HOLDINGS INC 7.5 01/07/30		06/12/2023	BARCLAYS BANK PLC NY BARCNY	XXX	250,000	250,000		3.C FE
36168Q-AM-6	GFL ENVIRONMENTAL INC 3.5 01/09/28	A	04/11/2023	VARIOUS	XXX	272,125	300,000	1,167	3.C FE
366651-AG-2	GARTNER INC 3.625 15/06/29		04/06/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	654,313	725,000	8,451	3.A FE
410345-AL-6	HANESBRANDS INC 4.875 15/05/26		06/29/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	256,781	275,000	1,788	4.A FE
44148H-AA-1	HOTWIRE FUNDING LLC 5.687 POOL ID 1A		05/16/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	2,500,000	2,500,000		1.F FE
47077W-AA-6	JANE STREET GRP/JSG FIN 4.5 15/11/29		05/05/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	267,000	300,000	6,525	3.B FE
477839-AB-0	JOHN BEAN TECHNOLOGIES C 0.25 15/05/26		04/20/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	294,022	320,000	353	1.G FE
531229-AL-6	LIBERTY MEDIA CORP 2.25 15/08/27		05/17/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	281,731	261,000	1,533	4.A
57164Y-AE-7	MARRIOTT VACATION WORLDW 3.25 15/12/27		04/11/2023	VARIOUS	XXX	50,903	52,000	575	4.A
58547D-AC-3	MELCO RESORTS FINANCE 5.625 17/07/27	D	05/16/2023	UBS WARBURG LLC WARBURGD	XXX	649,500	725,000	13,555	3.C FE
60855R-AJ-9	MOLINA HEALTHCARE INC 4.375 15/06/28		04/25/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	326,375	350,000	5,615	3.C FE
629377-CE-0	NRG ENERGY INC 5.75 15/01/28		06/01/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	261,938	275,000	6,149	3.B FE
651229-AW-6	NEWELL BRANDS INC 4.7 01/04/26		05/05/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	424,688	450,000	2,233	3.B FE
654744-AC-5	NISSAN MOTOR CO 4.345 17/09/27		04/25/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	1,387,500	1,500,000	7,242	3.A FE
677071-AF-9	OHANA MILITARY COMM LLC 5.675 01/10/26		06/09/2023	STIFEL NICOLAUS AND CO	XXX	1,270,925	1,264,602	14,353	1.D FE
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD 4.125 01/12/31	A	05/25/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	243,750	300,000	6,153	3.C FE
69352P-AR-4	PPL CAPITAL FUNDING INC 2.875 15/03/28		04/11/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	122,451	121,000	474	2.A FE
78351M-AA-0	RYAN SPECIALTY GROUP 4.375 01/02/30		05/09/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	448,750	500,000	6,076	4.A FE
78410G-AG-9	SBA COMMUNICATIONS CORP 3.125 01/02/29		04/17/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	761,250	875,000	5,907	3.B FE
82452J-AB-5	SHIFT4 PAYMENTS INC 0 15/12/25		05/12/2023	VARIOUS	XXX	168,844	159,000		4.C
830867-AB-3	DELTA AIR LINES/SKYMILES 4.75 20/10/28		04/14/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	800,250	825,000	9,579	2.B FE
842587-DN-4	SOUTHERN CO 3.875 15/12/25		04/03/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	63,630	63,000	251	2.B FE
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30		04/28/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	302,313	350,000	4,551	3.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86212X-AF-7	STORE MASTER FUNDING LLC 6.19 POOL ID 1A		05/22/2023	PERSHING LLC	XXX	1,099,839	1,100,000		1.A FE
88651C-AA-8	TIERPOINT ISSUER LLC 6 POOL ID 1A		06/29/2023	PERSHING LLC	XXX	2,393,229	2,500,000		4.B Z
92277G-AY-3	VENTAS REALTY LP 3.75 01/06/26		06/09/2023	VARIOUS	XXX	1,718,751	1,716,000		2.A FE
92332Y-AA-9	VENTURE GLOBAL LNG INC 8.125 01/06/28		05/19/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	550,000	550,000		3.C FE
92660F-AK-0	VIDEOTRON LTD / LTEE 5.125 15/04/27	A	05/31/2023	VARIOUS	XXX	483,500	500,000	3,203	3.B FE
92840V-AH-5	VISTRA OPERATIONS CO LLC 4.375 01/05/29		05/09/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	132,750	150,000	182	3.B FE
95041A-AB-4	WELLTOWER OP LLC 2.75 15/05/28		06/12/2023	VARIOUS	XXX	2,826,447	2,793,000	3,181	2.A FE
98379K-AB-8	XPO INC 7.125 01/06/31		05/18/2023	VARIOUS	XXX	199,500	200,000		3.C FE
ZK0252-45-0	SK HYNIX INC 1.75 11/04/30		06/29/2023	JEFFERIES & COMPANY JEFFERIE	XXX	247,430	200,000	797	2.B FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						40,955,496	41,820,602	199,657	XXX
2509999997 – Subtotals - Bonds - Part 3						152,120,863	153,330,940	442,598	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						152,120,863	153,330,940	442,598	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
48251W-40-1	KKR & CO INC 6 15/09/23		04/11/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	994.000	62,216			2.B FE
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						62,216	XXX		XXX
4509999997 – Subtotals - Preferred Stocks - Part 3						62,216	XXX		XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)									
4509999999 – Subtotals - Preferred Stocks						62,216	XXX		XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00123Q-10-4	AGNC INVESTMENT CORP		06/20/2023	VARIOUS	24,000.000	244,259	XXX		XXX
00182C-10-3	ANI PHARMACEUTICALS INC		04/17/2023	BERENBERG CAPITAL MARKETS LLC	400.000	15,282	XXX		XXX
00287Y-10-9	ABBVIE INC		06/23/2023	VARIOUS	2,400.000	326,212	XXX		XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		06/14/2023	VARIOUS	5,600.000	291,333	XXX		XXX
00507V-10-9	ACTIVISION BLIZZARD INC		06/23/2023	VARIOUS	3,600.000	294,848	XXX		XXX
00676P-10-7	ADEIA INC		05/08/2023	VARIOUS	6,700.000	50,311	XXX		XXX
00773T-10-1	ADVANSIX INC		05/09/2023	COWEN AND COMPANY, LLC	200.000	6,833	XXX		XXX
008492-10-0	AGREE REALTY CORP		06/23/2023	SSB-CUSTODIAN SSBCUSTO	2,500.000	162,575	XXX		XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		05/09/2023	VARIOUS	10,800.000	159,517	XXX		XXX
018802-10-8	ALLIANT ENERGY CORP		06/23/2023	VARIOUS	800.000	41,464	XXX		XXX
02156K-10-3	ALTICE USA INC		05/19/2023	VARIOUS	20,400.000	57,561	XXX		XXX
036752-10-3	ELEVANCE HEALTH INC		06/23/2023	VARIOUS	800.000	360,321	XXX		XXX
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMENT CO		06/14/2023	B.RILEY & CO. LLC	2,100.000	17,742	XXX		XXX
037833-10-0	APPLE INC		06/23/2023	VARIOUS	20,200.000	3,770,940	XXX		XXX
03940R-10-7	ARCH RESOURCES INC		04/14/2023	BERENBERG CAPITAL MARKETS LLC	1,000.000	128,819	XXX		XXX
05990K-10-6	BANC OF CALIFORNIA INC		04/17/2023	VARIOUS	12,600.000	154,634	XXX		XXX
090572-20-7	BIO-RAD LABORATORIES INC		05/08/2023	VARIOUS	200.000	76,809	XXX		XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	4,000.000	260,170	XXX		XXX
11135F-10-1	BROADCOM INC		06/23/2023	VARIOUS	600.000	493,291	XXX		XXX
114340-10-2	AZENTA INC		05/10/2023	LUMINEX TRADING AND ANALYTICS	1,000.000	37,153	XXX		XXX
125523-10-0	CIGNA GROUP/THE		06/23/2023	STATE STREET BANK AND TRUST CO STSTBKUS	500.000	137,425	XXX		XXX
126650-10-0	CVS HEALTH CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	600.000	41,762	XXX		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
127387-10-8	CADENCE DESIGN SYSTEMS INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	67,597	XXX		XXX
147528-10-3	CASEY'S GENERAL STORES INC		06/23/2023	VARIOUS	2,600.000	581,746	XXX		XXX
16359R-10-3	CHEMED CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	54,187	XXX		XXX
165167-73-5	CHESAPEAKE ENERGY CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	500.000	40,296	XXX		XXX
166764-10-0	CHEVRON CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	30,271	XXX		XXX
197236-10-2	COLUMBIA BANKING SYSTEM INC		06/06/2023	VARIOUS	15,500.000	312,683	XXX		XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		05/09/2023	VARIOUS	2,900.000	94,625	XXX		XXX
23345M-10-7	DT MIDSTREAM INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	1,200.000	55,899	XXX		XXX
25470M-10-9	DISH NETWORK CORP		04/25/2023	BARCLAYS CAPITAL INC BARCUS31	500.000	3,535	XXX		XXX
277276-10-1	EASTGROUP PROPERTIES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	16,502	XXX		XXX
278768-10-6	ECHOSTAR CORP		05/09/2023	SANFORD BERNSTEIN AND CO	1,000.000	15,156	XXX		XXX
27923Q-10-9	ECOVYST INC		06/14/2023	VARIOUS	18,700.000	199,548	XXX		XXX
285512-10-9	ELECTRONIC ARTS INC		06/23/2023	STATE STREET BANK AND TRUST CO STSTBKUS	300.000	37,575	XXX		XXX
29444U-70-0	EQUINIX INC		06/23/2023	SSB-CUSTODIAN SSBCUSTO	100.000	74,611	XXX		XXX
294628-10-2	EQUITY COMMONWEALTH		04/10/2023	BERENBERG CAPITAL MARKETS LLC	4,000.000	83,815	XXX		XXX
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	13,055	XXX		XXX
298736-10-9	EURONET WORLDWIDE INC		06/14/2023	JONES AND ASSOCIATES JONESAND	1,800.000	202,645	XXX		XXX
30034W-10-6	EVERGY INC		06/23/2023	VARIOUS	1,300.000	74,505	XXX		XXX
30231G-10-2	EXXON MOBIL CORP		06/23/2023	VARIOUS	300.000	30,721	XXX		XXX
302941-10-9	FTI CONSULTING INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	37,645	XXX		XXX
36162J-10-6	GEO GROUP INC/THE		06/23/2023	VARIOUS	37,400.000	271,974	XXX		XXX
37247D-10-6	GENWORTH FINANCIAL INC		06/14/2023	VARIOUS	14,400.000	78,795	XXX		XXX
38268T-10-3	GOPRO INC		06/16/2023	VARIOUS	13,400.000	56,234	XXX		XXX
384637-10-4	GRAHAM HOLDINGS CO		06/12/2023	BROADCORT CAPITAL (THRU ML)	100.000	58,005	XXX		XXX
38526M-10-6	GRAND CANYON EDUCATION INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	30,334	XXX		XXX
39304D-10-2	GREEN DOT CORP		06/21/2023	VARIOUS	24,200.000	474,790	XXX		XXX
403949-10-0	HF SINCLAIR CORP		06/09/2023	VARIOUS	3,800.000	162,086	XXX		XXX
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	1,800.000	65,003	XXX		XXX
444859-10-2	HUMANA INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	44,595	XXX		XXX
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	21,696	XXX		XXX
451107-10-6	IDACORP INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	500.000	51,161	XXX		XXX
45337C-10-2	INCYTE CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	700.000	43,717	XXX		XXX
46187W-10-7	INVITATION HOMES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	800.000	26,194	XXX		XXX
46625H-10-0	JPMORGAN CHASE & CO		06/23/2023	VARIOUS	2,100.000	291,589	XXX		XXX
49456B-10-1	KINDER MORGAN INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	3,500.000	57,129	XXX		XXX
532457-10-8	ELI LILLY & CO		06/23/2023	VARIOUS	2,500.000	1,147,104	XXX		XXX
58155Q-10-3	MCKESSON CORP		06/23/2023	VARIOUS	200.000	83,152	XXX		XXX
636180-10-1	NATIONAL FUEL GAS CO		04/03/2023	VARIOUS	1,200.000	69,053	XXX		XXX
65339F-10-1	NEXTERA ENERGY INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	14,835	XXX		XXX
65473P-10-5	NISOURCE INC		06/27/2023	STIFEL NICOLAUS AND CO	1,000.000	27,361	XXX		XXX
670837-10-3	OGE ENERGY CORP		06/27/2023	VARIOUS	3,500.000	125,511	XXX		XXX
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		06/12/2023	EVERCORE ISI	2,100.000	52,196	XXX		XXX
68389X-10-5	ORACLE CORP		06/23/2023	VARIOUS	2,200.000	261,008	XXX		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	2,700.000	260,017	XXX		XXX
743606-10-5	PROSPERITY BANCSHARES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	16,648	XXX		XXX
756109-10-4	REALTY INCOME CORP		06/23/2023	SSB-CUSTODIAN SSBCUSTO	2,400.000	141,024	XXX		XXX
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	15,070	XXX		XXX
817565-10-4	SERVICE CORP INTERNATIONAL/US		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	12,715	XXX		XXX
82706C-10-8	SILICON MOTION TECHNOLOGY CORP	D	05/11/2023	VARIOUS	3,000.000	178,738	XXX		XXX
85254J-10-2	STAG INDUSTRIAL INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	800.000	27,426	XXX		XXX
855244-10-9	STARBUCKS CORP		06/23/2023	STATE STREET BANK AND TRUST CO STSTBKUS	1,200.000	118,008	XXX		XXX
871607-10-7	SYNOPSYS INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	125,869	XXX		XXX
87162W-10-0	TD SYNnex CORP		04/25/2023	ABEL NOSER 6293603	1,000.000	87,804	XXX		XXX
872540-10-9	TJX COS INC/THE		06/23/2023	STATE STREET BANK AND TRUST CO STSTBKUS	400.000	32,824	XXX		XXX
87484T-10-8	TALOS ENERGY INC		05/09/2023	VARIOUS	8,200.000	101,432	XXX		XXX
912008-10-9	US FOODS HOLDING CORP		06/20/2023	VARIOUS	15,000.000	584,259	XXX		XXX
912909-10-8	UNITED STATES STEEL CORP		05/04/2023	VARIOUS	6,800.000	153,311	XXX		XXX
92240M-10-8	VECTOR GROUP LTD		05/15/2023	VARIOUS	9,200.000	103,740	XXX		XXX
92936U-10-9	WP CAREY INC		06/23/2023	SSB-CUSTODIAN SSBCUSTO	1,300.000	86,177	XXX		XXX
957638-10-9	WESTERN ALLIANCE BANCORP		04/05/2023	VARIOUS	11,600.000	346,986	XXX		XXX
96208T-10-4	WEX INC		05/01/2023	SANFORD BERNSTEIN AND CO	1,000.000	175,568	XXX		XXX
G21810-10-9	CLARIVATE PLC	D	06/12/2023	VARIOUS	35,300.000	282,465	XXX		XXX
G50871-10-5	JAZZ PHARMACEUTICALS PLC		06/13/2023	VARIOUS	4,100.000	524,095	XXX		XXX
G6564A-10-5	NOMAD FOODS LTD	D	05/16/2023	VARIOUS	1,500.000	26,889	XXX		XXX
L72967-10-9	ORION SA		04/14/2023	BTIG, INC	1,900.000	47,248	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						16,117,705	XXX		XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO									
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST		06/23/2023	Northern Trust Corp	29,410.000	486,751	XXX		
67074C-10-3	NUVEEN TAXABLE MUNICIPAL INCOME FUND		06/20/2023	Northern Trust Corp	9,308.000	144,871	XXX		
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						631,622	XXX		XXX
Common Stocks: Exchange Traded Funds									
26924G-78-9	ETFMG SIT ULTRA SHORT ETF		05/16/2023	Northern Trust Corp	51,800.000	2,500,303	XXX		
5819999999 – Common Stocks: Exchange Traded Funds						2,500,303	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						19,249,629	XXX		XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 – Subtotals Common Stocks						19,249,629	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						19,311,846	XXX		XXX
6009999999 – Totals						171,432,709	XXX	442,598	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL ID AK7613		06/01/2023	MBS PAYDOWN	XXX	23,264	23,264	24,427	24,170	(38)			(38)		23,264				345	09/15/2037	1.A
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID 587303		06/01/2023	MBS PAYDOWN	XXX	992	992	1,017	1,001	(1)			(1)		992				20	09/15/2032	1.A
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID 3284		06/01/2023	MBS PAYDOWN	XXX	407	407	409	409						407				8	09/20/2032	1.A
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		06/01/2023	MBS PAYDOWN	XXX	2,843	2,843	2,848	2,846						2,843				37	01/15/2033	1.A
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	479	479	479	479						479				6	03/16/2033	1.A
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	3,408	3,408	3,572	3,503	(10)			(10)		3,408				37	11/20/2042	1.A
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	6,995	6,995	6,735	6,862	97			97		6,995				60	07/16/2043	1.A
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	34,986	34,986	34,833	34,839	22			22		34,986				253	12/16/2042	1.A
38378T-X2-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	55,798	55,798	54,517	55,573	17			17		55,798				463	07/20/2041	1.A
38378X-KN-0	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	3,045	3,045	2,927		2			2		3,045					11/16/2047	1.A
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	7,215	7,215	7,071	7,098	56			56		7,215				69	02/16/2058	1.A
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	9,553	9,553	9,483	9,504	4			4		9,553				83	01/16/2059	1.A
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	8,243	8,243	8,092	8,185	11			11		8,243				85	04/16/2050	1.A
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	6,467	6,467	6,229	6,334	21			21		6,467				55	04/16/2052	1.A
38380J-TL-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	31,809	31,809	33,718	33,002	(80)			(80)		31,809				287	03/16/2035	1.A
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	33,387	33,387	32,140	32,730	87			87		33,387				333	11/16/2048	1.A
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	55,645	55,645	53,898	54,741	119			119		55,645				576	11/16/2048	1.A
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	10,302	10,302	10,047	10,153	55			55		10,302				89	07/16/2051	1.A
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	24,294	24,294	23,809	23,986	104			104		24,294				219	11/16/2053	1.A
38380M-TJ-0	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		05/01/2023	MBS PAYDOWN	XXX	124,657	124,657	121,969	119,098	7,666			7,666		124,657				1,682	10/16/2047	1.A
38380R-4Q-0	GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	54,566	54,566	55,155	55,094	(25)			(25)		54,566				345	09/16/2039	1.A
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	14,355	14,355	14,483	14,449	(18)			(18)		14,355				130	09/20/2047	1.A
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	67,032	67,032	62,738	66,280	90			90		67,032				695	09/20/2046	1.A
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	40,556	40,556	39,740	39,799	31			31		40,556				203	09/16/2039	1.A
38381H-JJ-1	GOVERNMENT NATIONAL MORTGAGE A 2.25 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	29,150	29,150	27,615	27,637	203			203		29,150				233	03/16/2047	1.A
38381H-QT-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	24,702	24,702	22,301	22,307	165			165		24,702				223	03/16/2063	1.A
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	19,975	19,975	18,652	18,657	142			142		19,975				217	02/16/2054	1.A
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	41,337	41,337	43,888	42,296	(159)			(159)		41,337				385	10/20/2048	1.A
38382H-QJ-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	10,418	10,418	10,685	10,582	(12)			(12)		10,418				113	04/20/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
38382J-DW-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	11,763	11,763	12,241	12,087		(41)		(41)		11,763				162	03/20/2049	1.A.
38382M-VJ-5	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	82,915	82,915	84,431	84,096		(57)		(57)		82,915				454	01/20/2051	1.A.
38382Q-3G-3	GOVERNMENT NATIONAL MORTGAGE A 1 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	99,497	99,497	98,937	99,129		23		23		99,497				354	08/20/2050	1.A.
38383L-6R-6	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	78,036	78,036	79,060	79,060		(80)		(80)		78,036				1,588	04/20/2049	1.A.
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	74,373	74,373	74,640	74,640		(32)		(32)		74,373				1,257	06/20/2043	1.A.
38383W-VK-9	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	15,927	15,927	15,823			1		1		15,927					04/20/2050	1.A.
38383W-ZZ-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	53,231	53,231	54,287			(14)		(14)		53,231				283	05/20/2050	1.A.
38383X-TJ-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	27,878	27,878	28,362			(7)		(7)		27,878					11/20/2046	1.A.
38383X-XE-9	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	28,045	28,045	28,155			(1)		(1)		28,045					03/20/2048	1.A.
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24		06/12/2023	STIFEL NICOLAUS AND CO	XXX	3,625,133	3,716,869	3,126,964	3,667,539	(552,736)	(1,734)		(554,470)		3,113,069		512,064	512,064	12,213	04/15/2024	1.A.
0109999999 – Bonds: U.S. Governments						4,842,680	4,934,416	4,336,375	4,748,165	(552,736)	6,608		(546,129)		4,330,617		512,063	512,063	23,563	XXX	XXX
Bonds: U.S. States, Territories and Possessions																					
70914P-TU-6	PENNSYLVANIA ST 5		04/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,700,000	1,700,000	2,153,390	1,712,701		(12,701)		(12,701)		1,700,000				42,500	04/01/2024	1.D FE
0509999999 – Bonds: U.S. States, Territories and Possessions						1,700,000	1,700,000	2,153,390	1,712,701		(12,701)		(12,701)		1,700,000				42,500	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
079365-Z4-7	BELLEVUE WA 5		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,175,880	1,008,692		(8,692)		(8,692)		1,000,000				25,000	12/01/2024	1.A FE
26371G-QW-3	DUBLIN OH CITY SCH DIST 5		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	750,000	750,000	839,235	754,515		(4,515)		(4,515)		750,000				18,750	12/01/2025	1.B FE
280455-EA-0	EDGEWOOD OH CITY SCH DIST 5		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	264,170	250,729		(729)		(729)		250,000				6,250	12/01/2028	1.C FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						2,000,000	2,000,000	2,279,285	2,013,936		(13,936)		(13,936)		2,000,000				50,000	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	6,503	6,503	6,803	6,683		(11)		(11)		6,503				66	08/15/2042	1.A.
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		06/01/2023	MBS PAYDOWN	XXX	30,723	30,723	32,734	35,937		(123)		(123)		30,723				415	03/01/2048	1.A.
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	49,344	49,344	53,661	53,439		(304)		(304)		49,344				596	10/15/2042	1.A.
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		06/01/2023	MBS PAYDOWN	XXX	94,056	94,056	99,846	99,672		(441)		(441)		94,056				1,086	05/01/2050	1.A.
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		06/01/2023	MBS PAYDOWN	XXX	13,918	13,918	14,814	14,739		(42)		(42)		13,918				140	08/01/2050	1.A.
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		06/01/2023	MBS PAYDOWN	XXX	17,109	17,109	18,061	18,112		(84)		(84)		17,109				143	09/01/2050	1.A.
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655		06/01/2023	MBS PAYDOWN	XXX	76,365	76,365	80,064	79,621		(182)		(182)		76,365				509	12/01/2035	1.A.
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	7,791	7,791	7,493	7,631		14		14		7,791				47	03/25/2041	1.A.
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	34,307	34,307	34,307							34,307				401	10/25/2026	1.A.
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	134,880	134,880	137,999	134,910		(6)		(6)		134,880				1,621	10/25/2040	1.A.
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	8,982	8,982	8,903	8,942		5		5		8,982				62	01/25/2042	1.A.
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	8,063	8,063	8,620	8,265		(12)		(12)		8,063				102	10/25/2042	1.A.
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	2,401	2,401	2,509	2,439		(2)		(2)		2,401				28	10/25/2042	1.A.
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	7,099	7,099	7,120	7,108		(1)		(1)		7,099				49	02/25/2033	1.A.
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	6,859	6,859	6,529	6,712		6		6		6,859				29	04/25/2043	1.A.
3136AK-SC-8	FANNIE MAE 2.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	79,113	79,113	75,405	77,272		209		209		79,113				660	08/25/2034	1.A.
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	229,128	229,128	235,393	229,557		(146)		(146)		229,128				2,031	09/25/2038	1.A.
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	191,022	191,022	200,558	191,211		(95)		(95)		191,022				1,871	04/25/2030	1.A.
3136AY-6S-7	FANNIEMAE-ACES 2.6237 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	451,015	451,015	482,586	460,736		(3,301)		(3,301)		451,015				3,884	11/25/2024	1.A.
3136B2-7L-0	FANNIEMAE-ACES 3.7007 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	2,166	2,166	2,532	2,375		(25)		(25)		2,166				26	08/25/2028	1.A.
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	48,978	48,978	51,748	51,345		(190)		(190)		48,978				482	06/25/2048	1.A.
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	29,578	29,578	30,549	30,355		(67)		(67)		29,578				355	05/25/2048	1.A.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	35,446	35,446	35,301	35,344		13		13	35,446	35,446				406	08/25/2050	1.A
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	26,028	26,028	26,340	26,250		(31)		(31)	26,028	26,028				352	09/25/2050	1.A
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	45,895	45,895	46,196	45,930		(7)		(7)	45,895	45,895				614	08/25/2047	1.A
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	76,289	76,289	81,176	80,781		(282)		(282)	76,289	76,289				793	11/25/2059	1.A
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	3,879	3,879	4,124	4,039		(17)		(17)	3,879	3,879				33	08/25/2029	1.A
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	16,167	16,167	16,632	16,479		(21)		(21)	16,167	16,167				133	02/25/2050	1.A
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	54,347	54,347	55,290	55,063		(56)		(56)	54,347	54,347				366	07/25/2050	1.A
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	28,854	28,854	31,857	31,674		(238)		(238)	28,854	28,854				502	07/25/2050	1.A
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	60,371	60,371	62,276	62,062		(49)		(49)	60,371	60,371				403	12/25/2050	1.A
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	179,053	179,053	183,977	194,414		(525)		(525)	179,053	179,053				1,197	10/25/2050	1.A
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	87,443	87,443	88,536	88,411		(43)		(43)	87,443	87,443				367	02/25/2041	1.A
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	68,201	68,201	70,876	70,551		(73)		(73)	68,201	68,201				468	01/25/2051	1.A
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	63,673	63,673	64,279	64,271		(24)		(24)	63,673	63,673				343	02/25/2051	1.A
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	87,964	87,964	87,675	87,755		13		13	87,964	87,964				371	05/25/2050	1.A
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	43,530	43,530	44,904	44,779		(57)		(57)	43,530	43,530				438	05/25/2050	1.A
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	27,174	27,174	27,144	27,144		2		2	27,174	27,174				181	10/25/2051	1.A
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	105,332	105,332	106,419	106,378		(51)		(51)	105,332	105,332				1,400	03/25/2049	1.A
3136BP-CH-2	FANNIE MAE 5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	80,424	80,424	80,122	80,133		20		20	80,424	80,424				1,356	06/25/2045	1.A
3136BP-E4-9	FANNIE MAE 5.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	73,508	73,508	73,704	73,704		(1)		(1)	73,508	73,508					02/25/2049	1.A
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	262,430	262,430	266,858	266,740		(493)		(493)	262,430	262,430				5,159	06/25/2042	1.A
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		06/01/2023	MBS PAYDOWN	XXX	1,647	1,647	1,628	1,634		1		1	1,647	1,647				32	10/01/2032	1.A
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	63,394	63,394	66,683	64,364		(118)		(118)	63,394	63,394				921	08/15/2030	1.A
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	18,911	18,911	19,254	18,983		(21)		(21)	18,911	18,911				233	11/15/2025	1.A
3137AK-L2-5	FREDDIE MAC 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	101,712	101,712	101,672	101,708		1		1	101,712	101,712				1,230	01/15/2027	1.A
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	4,862	4,862	4,789	4,836		5		5	4,862	4,862				37	06/15/2041	1.A
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	31,276	31,276	33,524	32,405		(74)		(74)	31,276	31,276				435	03/15/2042	1.A
3137AN-VV-4	FREDDIE MAC 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	129,164	129,164	129,164	129,164					129,164	129,164				1,463	01/15/2031	1.A
3137AT-GL-0	FREDDIE MAC 0 POOL ID N.A.		05/01/2023	MBS PAYDOWN	XXX	2,738	2,738	2,777	2,776		(2)		(2)	2,738	2,738				3	11/15/2040	1.A
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.		06/01/2023		XXX			11,813	9,736		(821)		(821)		904				904	03/15/2033	1.A
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	114,911	114,911	122,901	116,229		(1,113)		(1,113)	114,911	114,911				1,420	05/15/2040	1.A
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	19,655	19,655	19,286	19,477		28		28	19,655	19,655				125	06/15/2028	1.A
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	1,185	1,185	1,186	1,185					1,185	1,185				8	02/15/2044	1.A
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	118,556	118,556	118,371	118,551		3		3	118,556	118,556				1,345	08/15/2042	1.A
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	21,533	21,533	22,332	22,285		(109)		(109)	21,533	21,533				282	03/15/2046	1.A
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	123,471	123,471	124,687	123,595		(35)		(35)	123,471	123,471				1,609	06/15/2045	1.A
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	64,869	64,869	67,099	66,735		(59)		(59)	64,869	64,869				441	11/25/2050	1.A
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	65,640	65,640	68,055	67,512		(60)		(60)	65,640	65,640				434	11/25/2050	1.A
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	41,708	41,708	43,240	43,042		(41)		(41)	41,708	41,708				279	12/25/2050	1.A
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	61,119	61,119	63,430	62,982		(84)		(84)	61,119	61,119				420	09/25/2050	1.A
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	22,153	22,153	23,350	22,324		(27)		(27)	22,153	22,153				259	11/15/2028	1.A
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	64,225	64,225	65,509	65,345		(42)		(42)	64,225	64,225				433	03/25/2051	1.A
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	105,370	105,370	109,634	105,925		(161)		(161)	105,370	105,370				1,557	11/15/2046	1.A
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	19,573	19,573	22,049	20,033		(44)		(44)	19,573	19,573				310	01/15/2049	1.A
3137FK-WD-4	FLHMC MULTIFAMILY																				
3137FP-EC-5	STRUCTURED P 3.499 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	11,026	11,026	12,115	11,425		(82)		(82)	11,026	11,026				129	01/25/2026	1.A
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	31,626	31,626	32,525	32,322		(63)		(63)	31,626	31,626				247	03/25/2048	1.A
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	51,132	51,132	52,922	52,457		(50)		(50)	51,132	51,132				338	08/25/2050	1.A
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	78,811	78,811	82,776	82,042		(120)		(120)	78,811	78,811				633	09/25/2050	1.A
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	132,463	132,463	136,355	135,686		(227)		(227)	132,463	132,463				1,071	10/25/2049	1.A
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	105,971	105,971	110,408	109,649		(259)		(259)	105,971	105,971				952	10/25/2049	1.A
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	132,463	132,463	142,957	140,490		(564)		(564)	132,463	132,463				1,666	10/25/2049	1.A
3137HO-QU-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	44,574	44,574	45,096	45,075		(16)		(16)	44,574	44,574				313	11/25/2050	1.A
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	56,012	56,012	58,042	57,842		(82)		(82)	56,012	56,012				563	09/25/2050	1.A
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	106,934	106,934	107,920	107,668		(88)		(88)	106,934	106,934				1,246	11/25/2049	1.A
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	91,271	91,271	91,271	91,271					91,271	91,271				1,370	07/25/2033	1.A FE
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	129,079	129,079	128,716	128,723		27		27	129,079	129,079				2,135	06/25/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
3137H9-KL-2	FREDDIE MAC 5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	143,728	143,728	144,424	144,416		(67)		(67)		143,728				1,261	06/25/2042	1.A
3137H9-RL-5	FREDDIE MAC 5 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	20,574	20,574	20,629							20,574					12/25/2052	1.A
3137H9-W7-0	FREDDIE MAC 6 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	241,596	241,596	242,691			(37)		(37)		241,596				1,120	07/25/2046	1.A FE
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175		06/01/2023	MBS PAYDOWN	XXX	12,939	12,939	14,077	13,537		(80)		(80)		12,939				159	10/01/2027	1.A
3138LL-5E-1	FANNIE MAE 3.04 POOL ID AN8044		06/01/2023	MBS PAYDOWN	XXX	11,526	11,526	12,529	12,094		(72)		(72)		11,526				147	01/01/2028	1.A
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		06/01/2023	MBS PAYDOWN	XXX	895	895	937	906		(2)		(2)		895				12	07/15/2039	1.A
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460		06/01/2023	MBS PAYDOWN	XXX	17,387	17,387	19,897	18,815		(144)		(144)		17,387				249	05/01/2027	1.A
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		06/01/2023	MBS PAYDOWN	XXX	104,576	104,576	110,279	109,862		(163)		(163)		104,576				921	10/01/2050	1.A
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323		06/01/2023	MBS PAYDOWN	XXX	48,348	48,348	50,441	50,258		(82)		(82)		48,348				324	12/01/2040	1.A
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		06/01/2023	MBS PAYDOWN	XXX	7,184	7,184	7,846	7,449		(45)		(45)		7,184				143	12/01/2027	1.A
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517		06/01/2023	MBS PAYDOWN	XXX	707	707	764	714		(8)		(8)		707				13	01/01/2024	1.A
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		06/01/2023	MBS PAYDOWN	XXX	5,572	5,572	5,580	5,577						5,572				46	06/01/2033	1.A
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		06/01/2023	MBS PAYDOWN	XXX	5,849	5,849	6,023	5,957		(12)		(12)		5,849				82	07/01/2023	1.A
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		06/01/2023	MBS PAYDOWN	XXX	14,626	14,626	15,243	15,002		(39)		(39)		14,626				197	08/01/2031	1.A
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		06/01/2023	MBS PAYDOWN	XXX	2,791	2,791	2,878	2,838		(6)		(6)		2,791				38	11/01/2030	1.A
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667		06/01/2023	MBS PAYDOWN	XXX	7,446	7,446	7,434	7,437		1		1		7,446				100	03/01/2031	1.A
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		06/01/2023	MBS PAYDOWN	XXX	6,067	6,067	6,421	6,279		(21)		(21)		6,067				69	05/01/2032	1.A
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		06/01/2023	MBS PAYDOWN	XXX	9,932	9,932	10,442	10,236		(30)		(30)		9,932				116	04/01/2032	1.A
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		06/01/2023	MBS PAYDOWN	XXX	8,062	8,062	8,299	8,181		(22)		(22)		8,062				78	02/01/2028	1.A
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		06/01/2023	MBS PAYDOWN	XXX	13,428	13,428	13,890	13,726		(26)		(26)		13,428				111	05/01/2033	1.A
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		06/01/2023	MBS PAYDOWN	XXX	6,942	6,942	7,114	7,054		(8)		(8)		6,942				70	08/01/2035	1.A
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		06/01/2023	MBS PAYDOWN	XXX	12,818	12,818	13,156	13,129		(21)		(21)		12,818				129	08/01/2039	1.A
847184-TJ-7	SPARTANBURG SC WTRWKS REVENUE 5		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,125,000	1,125,000	1,211,963	1,129,537		(4,537)		(4,537)		1,125,000				28,125	06/01/2029	1.C FE
889396-QG-5	TOLEDO OH WTRWKS REVENUE 5		05/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,815,000	1,815,000	2,041,694	1,825,115		(10,115)		(10,115)		1,815,000				45,375	11/15/2025	1.D FE
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34		04/05/2023	MBS PAYDOWN	XXX	34,365	34,365	34,365	34,365						34,365				330	10/05/2034	1.A FE
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						8,801,801	8,801,801	9,304,476	8,607,530		(26,553)		(26,553)		8,801,801				133,540	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
00091H-AA-0	ACC TRUST 1.19 POOL ID 1		06/20/2023	MBS PAYDOWN	XXX	127,352	127,352	127,242	127,335		19		19		127,352				564	09/20/2024	1.G FE
00687Y-AA-3	ADIANT GLOBAL HOLDINGS 4.875 15/08/26		04/06/2023	UBS AG STAMFORD BRANCH J.P. MORGAN SECURITIES LLC-514105	XXX	311,188	325,000	302,656	302,569	1,746	1,408		3,154		305,740	5,448		5,448	10,386	08/15/2026	4.C FE
00827B-AB-2	AFFIRM HOLDINGS INC 0 15/11/26		06/01/2023		XXX	549,791	813,000	540,504			16,856		16,856		557,360	(7,569)		(7,569)		11/15/2026	4.C Z
008911-BK-4	AIR CANADA 3.875 15/08/26	A	06/22/2023	JEFFERIES & COMPANY JEFFERIE	XXX	69,563	75,000	70,125	66,420	4,393	506		4,899		71,330	(1,767)		(1,767)	2,511	08/15/2026	3.B FE
013817-AJ-0	ARCONIC INC 5.9 01/02/27		06/21/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	640,913	633,000	649,616			(626)		(626)		648,991	(8,078)		(8,078)	14,731	02/01/2027	3.A FE
013822-AG-6	ALCOA NEDERLAND HOLDING 4.125 31/03/29		06/20/2023	BARCLAYS BANK PLC NY BARCNY	XXX	902,500	1,000,000	1,001,125	1,000,755		(105)		(105)		1,000,650	(98,150)		(98,150)	30,021	03/31/2029	2.C FE
02156L-AH-4	ALTICE FRANCE SA 5.5 15/10/29	D	04/10/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	261,625	350,000	347,375	266,886	80,816	79		80,895		347,781	(86,156)		(86,156)	9,465	10/15/2029	4.C FE
03746A-AA-8	APACHE CORP 7.75 15/12/29		06/13/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	2,090,000	2,000,000	2,414,597	2,091,104	131,006	(12,221)		118,785		2,209,889	(119,889)		(119,889)	77,500	12/15/2029	3.A FE
038522-AR-9	ARAMARK SERVICES INC 6.375 01/05/25		04/10/2023	WELLS FARGO BANK, N.A.	XXX	898,875	900,000	927,438	888,939	29,170	(3,166)		26,004		914,942	(16,067)		(16,067)	25,659	05/01/2025	4.A FE
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27		04/12/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	98,750	100,000	102,500	95,463	6,476	(48)		6,428		101,891	(3,141)		(3,141)	3,681	04/01/2027	4.B FE
03969A-AR-1	ARDAGH PKG FIN/HLDGS USA 5.25 15/08/27	D	06/20/2023	BARCLAYS BANK PLC NY BARCNY	XXX	258,000	300,000	248,250			3,604		3,604		251,854	6,146		6,146	9,494	08/15/2027	5.A FE
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		05/01/2023	CITIGROUP GLOBAL MARKETS INC. 4241105	XXX	471,703	469,000	474,174	475,076		(1,760)		(1,760)		473,316	(1,613)		(1,613)	14,581	03/01/2024	2.C FE
049362-AA-4	ATLAS LUXCO 4 / ALL UNI 4.625 01/06/28		04/10/2023	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	214,375	250,000	250,000	202,686	47,314			47,314		250,000	(35,625)		(35,625)	4,207	06/01/2028	4.B FE
054977-AA-1	BANKERS HEALTHCARE GROUP SECUR 1.71 POOL ID A		06/17/2023	MBS PAYDOWN	XXX	225,874	225,874	225,856	225,860		4		4		225,874				1,411	02/20/2035	1.A FE
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	D	05/19/2023	VARIOUS	XXX	816,233	548,000	569,920	548,000						548,000		268,233	268,233		02/04/2025	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
07317Q-AJ-4	BAYTEX ENERGY CORP 8.5 30/04/30	A	04/13/2023	OPPENHEIMER AND CO, INC.	XXX	25,125	25,000	24,677			1		1		24,679		446	446		04/30/2030	3.C FE
090043-AB-6	BILL.COM HOLDINGS INC 0 01/12/25		05/02/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	248,014	271,000	285,843			(14,843)		(14,843)		271,000		(22,986)	(22,986)		12/01/2025	4.B
09061G-AH-4	BIOMARIN PHARMACEUTICAL 0.599 01/08/24		06/08/2023	BNP PARIBAS PRIME BROKERAGE	XXX	363,256	361,000	381,873	373,687		(3,543)		(3,543)		370,144		(6,888)	(6,888)	1,868	08/01/2024	3.C FE
093645-AJ-8	BLOCK COMMUNICATIONS INC 4.875 01/03/28		05/15/2023	BARCLAYS BANK PLC NY BARCNY	XXX	249,000	300,000	301,031	261,750	38,979	(123)		38,856		300,606		(51,606)	(51,606)	10,400	03/01/2028	4.A FE
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		06/21/2023	BANK OF AMERICA CORPORATION.	XXX	516,378	343,000	399,182	368,653		(4,889)		(4,889)		363,764		152,614	152,614	1,479	05/01/2025	1.G FE
118230-AU-5	BUCKEYE PARTNERS LP 4.5 01/03/28		05/30/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	198,000	225,000	226,313	197,774	28,302	(83)		28,219		225,993		(27,993)	(27,993)	7,594	03/01/2028	3.C FE
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A		06/15/2023	MBS PAYDOWN	XXX	44,169	44,169	42,851	42,992		143		143		44,169				613	06/15/2037	1.G FE
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A		06/15/2023	MBS PAYDOWN	XXX	1,094	1,094	1,094	1,094						1,094				7	08/15/2051	1.E FE
12530M-AL-9	CF HIPPOLYTA ISSUER LLC 5.97 POOL ID 1A		04/15/2023	MBS PAYDOWN	XXX	3,285	3,285	3,285	3,285						3,285				49	08/15/2062	1.D FE
12625G-AC-8	CNOOC FINANCE 2013 LTD 3 09/05/23	D	05/08/2023	MATURITY	XXX	2,050,000	2,050,000	1,993,228	2,047,216		2,784		2,784		2,050,000				30,750	05/09/2023	1.E FE
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		06/30/2023	MBS PAYDOWN	XXX	13,403	13,403	13,700	13,671		(19)		(19)		13,403				94	02/28/2034	1.C FE
131347-CN-4	CALPINE CORP 5.125 15/03/28		04/10/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	227,500	250,000	250,000	223,227	26,773			26,773		250,000		(22,500)	(22,500)	7,367	03/15/2028	4.A FE
143658-BU-5	CARNIVAL CORP 5.75 01/12/27		05/22/2023	VARIOUS	XXX	263,133	231,000	237,906			(191)		(191)		237,716		25,417	25,417	6,758	12/01/2027	4.C Z
14856H-AA-6	CASTLELAKE AVIATION FIN 5 15/04/27		04/05/2023	CANTOR FITZGERALD & CO 7311 CANTORFI	XXX	467,250	525,000	525,000	456,836	68,164			68,164		525,000		(57,750)	(57,750)	12,760	04/15/2027	4.A FE
151290-BW-2	CEMEX SAB DE CV 7.375 05/06/27	D	06/05/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	207,376	200,000	211,600	205,250	2,814	(8,064)		(5,250)		200,000				14,751	06/05/2027	3.A FE
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		04/29/2023	MBS PAYDOWN	XXX	24,927	24,927	24,460	24,769		17		17		24,927				499	04/29/2026	2.B FE
251525-AP-6	DEUTSCHE BANK AG 4.5 01/04/25	D	04/26/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	701,250	750,000	698,025	701,204		6,532		6,532		707,736		(6,486)	(6,486)	19,313	04/01/2025	2.C FE
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 15/08/27		05/24/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	195,188	225,000	203,063	201,299	2,389	1,545		3,934		205,246		(10,058)	(10,058)	10,318	08/15/2027	3.B FE
26210C-AD-6	DROPBOX INC 0 01/03/28		06/14/2023	VARIOUS	XXX	278,975	300,000	253,427			2,117		2,117		255,543		23,432	23,432		03/01/2028	3.B
26884L-AK-5	EQT CORP 1.75 01/05/26		06/26/2023	BARCLAYS BANK PLC BARCLABP	XXX	340,264	125,000	304,966	271,889		(27,968)		(27,968)		243,921		96,343	96,343	1,412	05/01/2026	2.C FE
278265-AD-5	EATON VANCE CORP 3.625 15/06/23		06/15/2023	VARIOUS	XXX	2,000,000	2,000,000	2,042,238	2,003,506		(3,506)		(3,506)		2,000,000				36,250	06/15/2023	1.G FE
28035Q-AB-8	EDGEWELL PERSONAL CARE 4.125 01/04/29		06/22/2023	MATURITY J.P. MORGAN SECURITIES INC JPMORG4	XXX	436,250	500,000	500,000	426,239	73,761			73,761		500,000		(63,750)	(63,750)	15,182	04/01/2029	3.C FE
292052-AF-4	EMPIRE RESORTS INC 7.75 01/11/26		04/28/2023	VARIOUS	XXX	206,500	250,000	250,000	200,548	49,453			49,453		250,000		(43,500)	(43,500)	9,268	11/01/2026	4.A FE
29355A-AH-0	BANK OF AMERICA CORPORATION.		04/28/2023	VARIOUS	XXX	251,262	265,000	268,455	265,000						265,000		(13,738)	(13,738)		03/01/2026	3.B
29364D-AR-1	ENPHASE ENERGY INC 0 01/03/26		06/01/2023	MATURITY	XXX	1,700,000	1,700,000	1,673,480	1,697,510		2,490		2,490		1,700,000				25,925	06/01/2023	1.F FE
29786A-AL-0	ENTERGY ARKANSAS LLC 3.05 01/06/23		06/09/2023	BARCLAYS CAPITAL INC BARCUS31	XXX	317,674	375,000	348,563	349,759		2,306		2,306		352,066		(34,392)	(34,392)	367	09/01/2027	2.B FE
30015D-AA-9	ETSY INC 0.125 01/09/27		04/05/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	406,938	425,000	416,441			215		215		416,663		(9,726)	(9,726)	7,367	04/26/2028	4.B FE
30212P-BE-4	EVERGREEN ACQCO/TVI INC 9.75 26/04/28		06/23/2023	VARIOUS	XXX	1,487,139	1,690,000	1,683,125	690,000		12,075		12,075		1,606,967		(119,828)	(119,828)		02/15/2026	2.C FE
345370-BY-5	EXPEDIA GROUP INC 0 15/02/26		04/05/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	280,313	275,000	327,938	271,868	46,091	(1,808)		44,284		316,152		(35,839)	(35,839)	9,381	10/01/2028	3.B FE
345370-CZ-1	FORD MOTOR COMPANY 6.625 01/10/28		06/12/2023	VARIOUS	XXX	656,135	638,000	750,713	601,953	32,293	518		32,811		634,764		21,371	21,371		03/15/2026	3.A FE
347466-AE-4	FORD MOTOR COMPANY 0 15/03/26		06/15/2023	MBS PAYDOWN	XXX	18,739	18,739	18,403	18,519		12		12		18,739				497	12/15/2035	1.F FE
34960P-AC-5	IRWIN LAND LLC 5.3 15/12/35		04/27/2023	JEFFERIES & COMPANY JEFFERIE	XXX	156,000	150,000	150,000	150,000						150,000		6,000	6,000	10,969	08/01/2027	3.C FE
34960P-AD-3	FORTRESS TRANS & INFRAST 9.75 01/08/27		04/27/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	544,500	600,000	608,125	511,866	93,106	(111)		92,995		604,861		(60,361)	(60,361)	16,500	05/01/2028	3.C FE
	FORTRESS TRANS & INFRAST 5.5 01/05/28																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
369550-BD-9	GENERAL DYNAMICS CORP 3.375 15/05/23		05/15/2023	MATURITY	XXX	1,250,000	1,250,000	1,245,500	1,249,633		367		367		1,250,000				21,094	05/15/2023	1.G FE
380355-AF-4	GOEASY LTD 4.375 01/05/26	A	06/22/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	274,125	300,000	296,500	265,500	31,637	386		32,023		297,529		(23,404)	(23,404)	8,568	05/01/2026	3.C FE
41984L-AA-5	HAWAIIAN BRAND INTELLECT 5.75 20/01/26		04/12/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	579,563	625,000	647,767	565,625	76,086	(1,072)		75,014		640,638		(61,076)	(61,076)	17,274	01/20/2026	4.A FE
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26		04/10/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	208,688	225,000	256,219	209,867	39,258	(1,762)		37,496		247,331		(38,644)	(38,644)	10,379	08/01/2026	4.B FE
44932K-AA-4	MATCH GROUP FINANCECO 3 2 15/01/30		05/02/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	102,389	124,000	129,141	106,888	22,055	(227)		21,828		128,716		(26,327)	(26,327)	1,991	01/15/2030	3.C
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375 01/02/29		05/10/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	77,250	100,000	100,000	84,565	15,435			15,435		100,000		(22,750)	(22,750)	3,415	02/01/2029	3.C FE
452327-AK-5	ILLUMINA INC 0 15/08/23		05/09/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	1,231,250	1,250,000	1,357,377	1,250,000						1,250,000		(18,750)	(18,750)		08/15/2023	2.B FE
45781M-AB-7	INNOVIVA INC 2.5 15/08/25		05/09/2023	BANK OF AMERICA CORPORATION	XXX	307,200	320,000	332,000	331,791		(1,590)		(1,590)		330,201		(23,001)	(23,001)	5,911	08/15/2025	1.D FE
469815-AK-0	JACOBS ENTERTAINMENT INC 6.75 15/02/29		04/18/2023	BARCLAYS BANK PLC NY BARCNY	XXX	479,125	550,000	556,531	496,447	59,817	(143)		59,675		556,122		(76,997)	(76,997)	25,181	02/15/2029	4.B FE
48123V-AD-4	J2 GLOBAL 1.75 01/11/26		05/04/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	334,340	365,000	350,003	350,808		1,213		1,213		352,021		(17,681)	(17,681)	3,318	11/01/2026	3.C FE
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		04/19/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	377,617	335,000	377,065	341,865		(6,191)		(6,191)		335,674		41,943	41,943	395	05/01/2023	1.E FE
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		06/12/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	181,947	148,000	155,400	154,638		(612)		(612)		154,026		27,921	27,921	336	06/15/2027	1.D FE
485170-BD-5	KANSAS CITY SOUTHERN 2.875 15/11/29		04/19/2023	CORPORATE ACTIONS	XXX	1,681,016	1,584,000	1,704,352	1,684,592		(4,333)		(4,333)		1,680,260		757	757	19,481	11/15/2029	2.B FE
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		05/08/2023	VARIOUS	XXX	1,018,168	1,106,000	1,051,122	937,727		3,450		3,450		1,056,534		(38,366)	(38,366)	4,949	04/01/2027	2.C FE
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30		04/26/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	142,875	150,000	142,125			151		151		142,277		598	598	5,714	10/01/2030	3.B FE
505742-AP-1	LADDER CAP FIN LLLP/CORP 4.75 15/06/29		05/30/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	392,500	500,000	500,000	403,680	96,320			96,320		500,000		(107,500)	(107,500)	10,951	06/15/2029	3.B FE
527298-BR-3	LEVEL 3 FINANCING INC 4.25 01/07/28		04/12/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	206,000	400,000	332,000			2,340		2,340		334,340		(128,340)	(128,340)	4,864	07/01/2028	4.A FE
53219L-AT-6	LEGACY LIFEPOINT HEALTH 6.75 15/04/25		04/06/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	402,156	425,000	436,688	399,963	33,602	(1,309)		32,293		432,228		(30,071)	(30,071)	14,025	04/15/2025	4.B FE
538034-AZ-2	LIVE NATION ENTERTAINMEN 3.125 15/01/29		05/05/2023	VARIOUS	XXX	651,839	649,000	663,229			(636)		(636)		662,593		(10,754)	(10,754)	6,487	01/15/2029	4.C Z
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26		05/02/2023	WELLS FARGO BANK, N.A.	XXX	337,481	400,000	352,319	343,000	10,381	3,732		14,113		357,113		(19,632)	(19,632)	772	12/15/2026	3.C
57164P-AF-3	MARRIOTT OWNERSHIP RESOR 4.75 15/01/28		04/10/2023	BARCLAYS BANK PLC NY BARCNY	XXX	445,000	500,000	511,250	435,391	65,706	(176)		65,530		500,921		(55,921)	(55,921)	13,656	01/15/2028	4.A FE
58403Y-AN-6	MED TRUST 6.994 POOL ID MDLN		05/15/2023	MBS PAYDOWN	XXX	4,264	4,264	4,264	4,264						4,264				114	11/15/2038	1.D FE
595017-AU-8	MICROCHIP TECHNOLOGY INC 0.125 15/11/24		05/04/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	395,860	370,000	386,650	384,796		(2,759)		(2,759)		382,036		13,824	13,824	222	11/15/2024	2.C
59567L-AA-2	MIDCAP FINANCIAL ISSR TR 6.5 01/05/28		04/10/2023	BARCLAYS BANK PLC NY BARCNY	XXX	297,500	350,000	353,750	299,798	53,295	(120)		53,174		352,972		(55,472)	(55,472)	10,174	05/01/2028	4.A FE
61744Y-AQ-1	MORGAN STANLEY 3.737 24/04/24		04/24/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	997,880	1,000,070		(70)		(70)		1,000,000				18,685	04/24/2024	1.G FE
61774T-SJ-2	MORGAN STANLEY FIN LLC 0.25 27/01/28		05/17/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	571,028	615,000	630,375							615,000		(43,973)	(43,973)	389	01/27/2028	1.E FE
62886E-BA-5	NCR CORP 5.125 15/04/29		04/27/2023	JEFFERIES & COMPANY JEFFERIE	XXX	215,000	250,000	238,750	209,138	30,491	472		30,964		240,091		(25,091)	(25,091)	6,976	04/15/2029	4.B FE
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23		06/14/2023	BARCLAYS BANK PLC BARCLABP	XXX	616,900	620,000	649,771	625,703		(5,703)		(5,703)		620,000		(3,100)	(3,100)	29,807	08/15/2023	2.C PL
651229-AX-4	NEWELL BRANDS INC 5.875 01/04/36		05/05/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	372,375	450,000	549,000	386,376	156,287	(2,061)		154,226		540,598		(168,223)	(168,223)	15,447	04/01/2036	3.B FE
65253M-AA-6	NEWTEK SMALL BUSINESS LOAN TRU 8 POOL ID 1		06/26/2023	MBS PAYDOWN	XXX	82,083	82,083	82,083	82,083						82,083				2,241	12/25/2048	1.F FE
654744-AC-5	NISSAN MOTOR CO 4.345 17/09/27		06/21/2023	RBC CAPITAL MARKETS, LLC	XXX	1,373,190	1,500,000	1,387,500			3,439		3,439		1,390,939		(17,749)	(17,749)	17,259	09/17/2027	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
669771-AS-6	NOVA GAS TRANSMISSION 7.875 01/04/23	A	04/01/2023	MATURITY	XXX	1,000,000	1,000,000	1,265,000	1,008,769		(8,769)		(8,769)		1,000,000				39,375	04/01/2023	2.A FE
674599-CR-4	OCCIDENTAL PETROLEUM COR 3.2 15/08/26		06/13/2023	BARCLAYS BANK PLC NY BARCNY	XXX	1,565,438	1,725,000	1,215,875	1,395,212		35,707		35,707		1,430,919		134,518	134,518	46,000	08/15/2026	3.A FE
674599-CX-1	OCCIDENTAL PETROLEUM COR 4.3 15/08/39		06/13/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	192,925	250,000	235,000	199,894	35,602	264		35,866		235,761		(42,836)	(42,836)	8,958	08/15/2039	3.A FE
674599-EC-5	OCCIDENTAL PETROLEUM COR 6.375 01/09/28		06/13/2023	JEFFERIES & COMPANY JEFFERIE	XXX	662,480	650,000	743,625	656,319	68,059	(6,002)		62,057		718,376		(55,896)	(55,896)	32,690	09/01/2028	3.A FE
682189-AT-2	ON SEMICONDUCTOR CORP 0.5 01/03/29		06/21/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	505,878	464,000	462,470			77		77		462,547		43,331	43,331	741	03/01/2029	3.B Z
70202L-AB-8	PARSONS CORP 0.25 15/08/25		06/28/2023	VARIOUS	XXX	344,731	304,000	324,000	316,441		(1,923)		(1,923)		314,518		30,212	30,212	594	08/15/2025	2.C FE
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		06/26/2023	VARIOUS	XXX	759,176	355,000	379,252	366,416		(2,185)		(2,185)		364,230		394,945	394,945	506	05/15/2025	2.B FE
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1		06/25/2023	MBS PAYDOWN	XXX	4,245	4,245	4,239	4,241		1		1		4,245				53	01/25/2062	1.A FE
75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 6.7166 POOL ID FL8		05/25/2023	MBS PAYDOWN	XXX	113,441	113,441	113,441	113,441						113,441				2,646	01/25/2037	1.A FE
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29		05/18/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	256,875	300,000	300,000	242,565	57,435			57,435		300,000		(43,125)	(43,125)	8,633	09/01/2029	3.C FE
785712-AG-5	SABLE INTL FINANCE LTD 5.75 07/09/27	D	04/10/2023	SCOTIA MCLEOD INC SCOTIAM	XXX	116,250	125,000	116,250			126		126		116,383		(133)	(133)	1,897	09/07/2027	3.C FE
79466L-AE-4	SALESFORCE.COM INC 3.25 11/04/23		04/11/2023	MATURITY	XXX	2,000,000	2,000,000	1,988,500	1,999,276		724		724		2,000,000				32,500	04/11/2023	1.F FE
80290C-AE-4	SANTANDER BANK AUTO CREDIT-LIN 1.833 POOL ID 1A		06/15/2023	MBS PAYDOWN	XXX	197,921	197,921	197,921	197,921						197,921				1,202	12/15/2031	2.B FE
81761L-AA-0	SERVICE PROPERTIES TRUST 7.5 15/09/25		04/10/2023	VARIOUS	XXX	493,750	500,000	534,500	476,463	42,055	(1,963)		40,092		516,519		(22,769)	(22,769)	21,500	09/15/2025	4.A FE
81761L-AB-8	SERVICE PROPERTIES TRUST 5.5 15/12/27		04/10/2023	VARIOUS	XXX	534,000	600,000	537,375	516,697	25,923	2,714		28,637		545,334		(11,334)	(11,334)	10,725	12/15/2027	4.A FE
82452J-AB-5	SHIFT4 PAYMENTS INC 0 15/12/25		04/04/2023	BARCLAYS BANK PLC BARCLABP	XXX	60,051	52,000	53,989	51,427	328	21		350		51,777		8,274	8,274		12/15/2025	4.C
830867-AB-3	DELTA AIR LINES/SKYMILES 4.75 20/10/28		06/20/2023	BARCLAYS BANK PLC NY BARCNY	XXX	798,188	825,000	800,250			958		958		801,208		(3,020)	(3,020)	16,546	10/20/2028	2.B FE
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD 5.875 01/06/29		04/10/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	124,125	150,000	132,375	125,955	7,529	560		8,089		134,048		(9,923)	(9,923)	3,207	06/01/2029	4.B FE
842587-DN-4	SOUTHERN CO 3.875 15/12/25		05/10/2023	VARIOUS	XXX	354,282	343,000	343,000							343,000		11,282	11,282	2,528	12/15/2025	2.B FE
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		05/08/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	302,540	285,000	314,491	298,625		(2,090)		(2,090)		296,536		6,004	6,004	1,870	05/01/2025	2.A FE
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP 8 20/09/25		06/22/2023	VARIOUS	XXX	628,156	625,000	655,104	625,567	10,693	(2,794)		7,899		633,424		(5,268)	(5,268)	31,167	09/20/2025	3.B FE
852060-AD-4	SPRINT CAPITAL CORP 6.875 15/11/28		06/13/2023	VARIOUS	XXX	1,604,250	1,500,000	1,605,000			(2,142)		(2,142)		1,602,858		1,392	1,392	53,281	11/15/2028	3.A FE
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738 20/09/29		06/20/2023	MBS PAYDOWN	XXX	250,000	250,000	248,000	247,852		818		818		250,000				5,923	09/20/2029	1.F FE
86212X-AF-7	STORE MASTER FUNDING LLC 6.19 POOL ID 1A		06/20/2023	MBS PAYDOWN	XXX	458	458	458							458					06/20/2053	1.A FE
86787E-AN-7	TRUIST BANK 2.75 01/05/23		05/01/2023	MATURITY	XXX	1,000,000	1,000,000	989,150	999,582		418		418		1,000,000				13,750	05/01/2023	1.F FE
87256Y-AC-7	TKC HOLDINGS INC 6.875 15/05/28		04/10/2023	JEFFERIES & COMPANY JEFFERIE	XXX	255,750	300,000	300,000	234,406	65,594			65,594		300,000		(44,250)	(44,250)	8,422	05/15/2028	4.B FE
87901J-AH-8	TEGNA INC 5 15/09/29		05/25/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	169,750	200,000	208,750	189,760	17,126	(437)		16,689		206,442		(36,692)	(36,692)	7,083	09/15/2029	3.A FE
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26		04/27/2023	BARCLAYS BANK PLC NY BARCNY	XXX	653,563	700,000	725,906	621,251	97,379	(2,275)		95,103		716,354		(62,792)	(62,792)	35,268	02/01/2026	4.B FE
893647-BL-0	TRANSDIGM INC 5.5 15/11/27		04/10/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	235,938	250,000	248,125	234,610	13,750	83		13,832		248,443		(12,506)	(12,506)	5,615	11/15/2027	4.C FE
92240M-BL-1	VECTOR GROUP LTD 5.75 01/02/29 VCP RRL ABS I, LTD 2.848 POOL ID 1A		05/15/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	481,250	550,000	550,000	476,883	73,117			73,117		550,000		(68,750)	(68,750)	25,124	02/01/2029	3.C FE
92243R-AC-8	VERINT SYSTEMS INC 0.25 15/04/26		04/20/2023	MBS PAYDOWN	XXX	890	890	890	890						890				6	10/20/2031	2.B FE
92343X-AC-4	VERINT SYSTEMS INC 0.25 15/04/26		05/09/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	316,820	365,000	326,676	317,550	10,364	3,832		14,195		331,745		(14,925)	(14,925)	522	04/15/2026	3.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
92512V-AA-7	VEROS AUTO RECEIVABLES TRUST 3.47 POOL ID 1		06/15/2023	MBS PAYDOWN	XXX	272,623	272,623	272,613	272,615		5		5		272,623				3,081	12/15/2025	1.C FE
92564R-AJ-4	VICI PROPERTIES / NOTE 5.75 01/02/27		06/20/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	442,274	450,000	454,250	452,706		(306)		(306)		452,399		(10,126)	(10,126)	23,072	02/01/2027	2.C FE
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24		06/12/2023	VARIOUS	XXX	3,633,075	3,757,000	3,592,023	3,613,673		47,472		47,472		3,661,145		(28,070)	(28,070)	44,205	02/01/2024	2.C FE
961214-DZ-3	WESTPAC BANKING CORP 3.65 15/05/23	D	05/15/2023	MATURITY	XXX	2,000,000	2,000,000	2,000,620	2,000,051		(51)		(51)		2,000,000				36,500	05/15/2023	1.D FE
97717P-AE-4	WISDOMTREE INC 5.75 15/08/28		05/22/2023	OPPENHEIMER AND CO, INC.	XXX	643,199	618,000	618,853			(39)		(39)		618,813		24,386	24,386	9,547	08/15/2028	4.C Z
98980B-AA-1	ZIPRECRUITER INC 5 15/01/30		05/11/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	344,000	400,000	399,625	329,768	69,892	15		69,906		399,675		(55,675)	(55,675)	16,667	01/15/2030	3.C FE
BP1721-83-9	MEITUAN 0 27/04/28		06/16/2023	JP MORGAN SECURITIES LTD. LONDON	XXX	165,400	200,000	164,750			2,046		2,046		166,796		(1,396)	(1,396)		04/27/2028	2.C FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						61,908,193	63,500,769	63,869,336	50,063,490	2,048,262	21,807		2,070,070		63,063,742		(1,162,925)	(1,162,925)	1,293,429	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						79,252,674	80,936,986	81,942,861	67,145,822	1,495,526	(24,776)		1,470,750		79,896,159		(650,861)	(650,861)	1,543,032	XXX	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)																					
2509999999 – Subtotals - Bonds						79,252,674	80,936,986	81,942,861	67,145,822	1,495,526	(24,776)		1,470,750		79,896,159		(650,861)	(650,861)	1,543,032	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		06/07/2023	BANK OF AMERICA CORPORATION.	6,780.000	341,311		189,851	349,170	(159,319)			(159,319)		189,851		151,460	151,460	8,729	XXX	2.C FE
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		06/16/2023	BANK OF AMERICA CORPORATION.	8,500.000	415,641		418,541	429,165	(10,624)			(10,624)		418,541		(2,900)	(2,900)	12,886	XXX	2.B FE
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						756,952	XXX	608,392	778,335	(169,943)			(169,943)		608,392		148,560	148,560	21,615	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23		06/16/2023	VARIOUS	68,809.000	3,395,126		3,483,999	3,463,098		(18,768)		(18,768)		3,444,135		(49,009)	(49,009)	93,879	XXX	2.B FE
48251W-40-1	KKR & CO INC 6 15/09/23		06/21/2023	VARIOUS	18,675.000	1,223,376		960,457	1,069,144	(115,372)			(115,372)		953,772		269,604	269,604	27,752	XXX	2.B FE
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25		05/09/2023	J.P. MORGAN SECURITIES LLC- 514105	9,825.000	459,444		461,616	463,661		3,298		3,298		466,956		(7,512)	(7,512)	8,506	XXX	2.B Z
65473P-12-1	NISOURCE INC 7.75 01/03/24		06/28/2023	VARIOUS	9,530.000	956,790		1,019,011	987,387	(13,478)			(13,478)		973,906		(17,115)	(17,115)	36,929	XXX	2.C FE
901375-10-5	2020 CASH EXCH TRUST 5.25 01/06/23		04/03/2023	WELLS FARGO BANK, N.A.	210.000	242,162		241,650	240,887		(18,834)		(18,834)		219,422		22,740	22,740	14	XXX	1.F Z
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						6,276,898	XXX	6,166,733	6,224,177	(115,372)	(47,782)		(163,154)		6,058,190		218,708	218,708	167,080	XXX	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						7,033,850	XXX	6,775,126	7,002,512	(285,315)	(47,782)		(333,097)		6,666,583		367,268	367,268	188,695	XXX	XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)																					
4509999999 – Subtotals - Preferred Stocks						7,033,850	XXX	6,775,126	7,002,512	(285,315)	(47,782)		(333,097)		6,666,583		367,268	367,268	188,695	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
001055-10-2	AFLAC INC		05/30/2023	SSB-CUSTODIAN SSB-CUSTO	2,700.000	176,148	XXX	150,635	194,238	(43,603)			(43,603)		150,635		25,513	25,513	2,268	XXX	XXX
00182C-10-3	ANI PHARMACEUTICALS INC		06/27/2023	VARIOUS	5,600.000	287,361	XXX	201,340	225,288	(23,948)			(23,948)		201,340		86,021	86,021		XXX	XXX
00206R-10-2	AT&T INC		06/23/2023	VARIOUS	31,500.000	535,231	XXX	576,042	579,915	(3,873)			(3,873)		576,042		(40,812)	(40,812)	16,040	XXX	XXX
002824-10-0	ABBOTT LABORATORIES		06/23/2023	VARIOUS	2,800.000	294,255	XXX	307,412	307,412	(253,392)			(253,392)		54,020		240,235	240,235	2,754	XXX	XXX
00287Y-10-9	ABBVIE INC		05/04/2023	VARIOUS	800.000	118,962	XXX	121,873	129,288	(7,415)			(7,415)		121,873		(2,911)	(2,911)	2,220	XXX	XXX
00507V-10-9	ACTIVISION BLIZZARD INC		05/04/2023	ACADEMY SECURITIES INC	1,200.000	89,550	XXX	90,300	91,860	(1,560)			(1,560)		90,300		(750)	(750)		XXX	XXX
00508Y-10-2	ACUITY BRANDS INC		05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	100.000	15,495	XXX	15,468	16,561	(1,093)			(1,093)		15,468		27	27	26	XXX	XXX
00676P-10-7	ADEIA INC		06/20/2023	VARIOUS	14,300.000	151,895	XXX	140,493	135,564	4,929			4,929		140,493		11,402	11,402	1,430	XXX	XXX
00724F-10-1	ADOBE INC		06/23/2023	VARIOUS	1,600.000	734,647	XXX	26,385	538,448	(512,063)			(512,063)		26,385		708,263	708,263		XXX	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS INC		06/23/2023	VARIOUS	200.000	57,491	XXX	9,712	61,652	(51,940)			(51,940)		9,712		47,779	47,779	674	XXX	XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		06/20/2023	VARIOUS	25,100.000	477,002	XXX	624,512	652,098	(27,586)			(27,586)		624,512		(147,510)	(147,510)		XXX	XXX
011659-10-9	ALASKA AIR GROUP INC		06/20/2023	VARIOUS	8,800.000	432,661	XXX	408,093	377,872	30,221			30,221		408,093		24,567	24,567		XXX	XXX
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC		05/04/2023	VARIOUS	1,600.000	195,505	XXX	240,112	233,072	7,040			7,040		240,112		(44,606)	(44,606)	3,872	XXX	XXX
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		06/20/2023	LONDON	9,600.000	511,994	XXX	342,811	399,360	(56,549)			(56,549)		342,811		169,183	169,183	4,416	XXX	XXX
020002-10-1	ALLSTATE CORP/THE		04/03/2023	RBC CAPITAL MARKETS, LLC	400.000	45,759	XXX	53,045	54,240	(1,195)			(1,195)		53,045		(7,286)	(7,286)	696	XXX	XXX
02079K-10-7	ALPHABET INC		05/30/2023	VARIOUS	4,000.000	498,215	XXX	125,302	354,920	(229,618)			(229,618)		125,302		372,913	372,913		XXX	XXX

Quarterly Statement as of June 30, 2023 of the GRANGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
02079K-30-5	ALPHABET INC		06/23/2023	VARIOUS	22,000.000	2,517,206	XXX	670,431	1,941,060	(1,270,629)			(1,270,629)		670,431		1,846,775	1,846,775		XXX	XXX
02156K-10-3	ALTICE USA INC		06/20/2023	ROBERT W. BAIRD LIMITED																	
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		03/15/2023	ROBERTWB	127,407.000	326,554	XXX	575,525							575,525		(248,971)	(248,971)		XXX	XXX
02209S-10-3	ALTRIA GROUP INC		05/30/2023	Post Sale Income			XXX												15	XXX	XXX
				SSB-CUSTODIAN SSBCUSTOM	2,900.000	128,528	XXX	125,860	132,559	(6,699)			(6,699)		125,860		2,668	2,668	5,452	XXX	XXX
				CABRERA CAPITAL MARKETS, INC CABRERAC	1,400.000	112,200	XXX	114,438	124,488	(10,050)			(10,050)		114,438		(2,237)	(2,237)	882	XXX	XXX
023608-10-2	AMEREN CORP		05/30/2023																		
025537-10-1	AMERICAN ELECTRIC POWER CO INC		06/23/2023	VARIOUS	3,500.000	303,019	XXX	298,126	332,325	(34,199)			(34,199)		298,126		4,893	4,893	4,482	XXX	XXX
025932-10-4	AMERICAN FINANCIAL GROUP INC/OH		04/03/2023	RBC CAPITAL MARKETS, LLC	500.000	61,191	XXX	68,766	68,640	126			126		68,766		(7,575)	(7,575)	2,315	XXX	XXX
02665T-30-6	AMERICAN HOMES 4 RENT		06/23/2023	VARIOUS	4,200.000	141,613	XXX	134,016	126,588	7,428			7,428		134,016		7,597	7,597	1,848	XXX	XXX
03027X-10-0	AMERICAN TOWER CORP		06/23/2023	VARIOUS	1,700.000	319,130	XXX	104,009	360,162	(256,153)			(256,153)		104,009		215,121	215,121	4,992	XXX	XXX
030420-10-3	AMERICAN WATER WORKS CO INC		05/04/2023	ACADEMY SECURITIES INC	100.000	14,768	XXX	14,993	15,242	(249)			(249)		14,993		(225)	(225)	66	XXX	XXX
031100-10-0	AMETEK INC		06/23/2023	VARIOUS	1,500.000	228,998	XXX	170,254	209,580	(39,326)			(39,326)		170,254		58,744	58,744	600	XXX	XXX
031162-10-0	AMGEN INC		05/30/2023	VARIOUS	1,800.000	421,990	XXX	441,670	472,752	(31,082)			(31,082)		441,670		(19,680)	(19,680)	4,047	XXX	XXX
032654-10-5	ANALOG DEVICES INC		05/04/2023	VARIOUS	1,800.000	338,292	XXX	291,123	295,254	(4,131)			(4,131)		291,123		47,170	47,170	1,548	XXX	XXX
03674X-10-6	ANTERO RESOURCES CORP		06/20/2023	ABEL NOSER 6293603	8,500.000	189,895	XXX	202,591	263,415	(60,824)			(60,824)		202,591		(12,696)	(12,696)		XXX	XXX
036752-10-3	ELEVANCE HEALTH INC		05/04/2023	ACADEMY SECURITIES INC	700.000	319,431	XXX	328,910	359,079	(30,169)			(30,169)		328,910		(9,480)	(9,480)	1,036	XXX	XXX
				ELECTRONIC BROKERAGE																	
03748R-74-7	MANAGEMENT CO		05/10/2023	SYSTEMS, LLC	7,900.000	67,256	XXX	48,073	56,248	(8,175)			(8,175)		48,073		19,183	19,183		XXX	XXX
037833-10-0	APPLE INC		05/30/2023	VARIOUS	6,200.000	1,040,426	XXX	878,292	805,566	72,726			72,726		878,292		162,134	162,134	1,690	XXX	XXX
038222-10-5	APPLIED MATERIALS INC		06/23/2023	VARIOUS	1,500.000	185,198	XXX	146,040	146,070	(30)			(30)		146,040		39,158	39,158	614	XXX	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO		06/23/2023	VARIOUS	2,000.000	149,445	XXX	125,840	185,700	(59,860)			(59,860)		125,840		23,605	23,605	1,305	XXX	XXX
053484-10-1	AVALONBAY COMMUNITIES INC		06/23/2023	VARIOUS	1,600.000	285,296	XXX	270,769	258,432	12,337			12,337		270,769		14,527	14,527	5,184	XXX	XXX
053611-10-9	AVERY DENNISON CORP		05/04/2023	ACADEMY SECURITIES INC	300.000	50,512	XXX	56,132	54,300	1,832			1,832		56,132		(5,619)	(5,619)	225	XXX	XXX
				GOLDMAN SACHS AND COMPANY GOLSACOM	1,006.000	56,142	XXX	7,334	51,447	(44,113)			(44,113)		7,334		48,808	48,808	402	XXX	XXX
058498-10-6	BALL CORP		06/23/2023																		
05990K-10-6	BANC OF CALIFORNIA INC		06/20/2023	VARIOUS	21,300.000	245,111	XXX	369,357							369,357		(124,246)	(124,246)	2,130	XXX	XXX
062540-10-9	BANK OF HAWAII CORP		04/03/2023	RBC CAPITAL MARKETS, LLC	900.000	45,976	XXX	70,157	69,804	353			353		70,157		(24,182)	(24,182)	630	XXX	XXX
06417N-10-3	BANK OZK		05/04/2023	VARIOUS	1,400.000	46,658	XXX	52,742	56,084	(3,343)			(3,343)		52,742		(6,084)	(6,084)	686	XXX	XXX
071813-10-9	BAXTER INTERNATIONAL INC		06/23/2023	VARIOUS	3,572.000	158,339	XXX	49,305	182,065	(132,760)			(132,760)		49,305		109,034	109,034	2,072	XXX	XXX
075887-10-9	BECTON DICKINSON & CO		04/03/2023	RBC CAPITAL MARKETS, LLC	100.000	24,717	XXX	23,654	25,430	(1,776)			(1,776)		23,654		1,063	1,063	91	XXX	XXX
084423-10-2	W R BERKLEY CORP		04/03/2023	RBC CAPITAL MARKETS, LLC	1,300.000	81,772	XXX	88,442	94,341	(5,899)			(5,899)		88,442		(6,670)	(6,670)	780	XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY INC		06/23/2023	VARIOUS	3,800.000	1,220,595	XXX	357,736	1,173,820	(816,084)			(816,084)		357,736		862,859	862,859		XXX	XXX
09247X-10-1	BLACKROCK INC		06/23/2023	VARIOUS	600.000	408,267	XXX	102,931	425,178	(322,247)			(322,247)		102,931		305,336	305,336	6,000	XXX	XXX
				STATE STREET BANK AND TRUST CO STSTBKUS	200.000	18,416	XXX	17,909	20,904	(2,996)			(2,996)		17,909		508	508	94	XXX	XXX
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP		05/04/2023																		
101137-10-7	BOSTON SCIENTIFIC CORP		05/30/2023	VARIOUS	1,900.000	95,985	XXX	72,243	87,913	(15,670)			(15,670)		72,243		23,743	23,743		XXX	XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO		05/04/2023	VARIOUS	7,100.000	480,847	XXX	559,834	510,845	48,989			48,989		559,834		(78,986)	(78,986)	6,840	XXX	XXX
12008R-10-7	BUILDERS FIRSTSOURCE INC		06/20/2023	VARIOUS	8,300.000	913,666	XXX	540,324	538,504	1,820			1,820		540,324		373,342	373,342		XXX	XXX
12503M-10-8	CBOE GLOBAL MARKETS INC		05/30/2023	VARIOUS	700.000	94,323	XXX	84,049	87,829	(3,780)			(3,780)		84,049		10,274	10,274	500	XXX	XXX
12504L-10-9	CBRE GROUP INC		05/04/2023	VARIOUS	2,800.000	205,371	XXX	207,789	215,488	(7,699)			(7,699)		207,789		(2,418)	(2,418)		XXX	XXX
12514G-10-8	CDW CORP/DE		05/04/2023	VARIOUS	600.000	101,293	XXX	98,606	107,148	(8,543)			(8,543)		98,606		2,688	2,688	354	XXX	XXX
12541W-20-9	CH ROBINSON WORLDWIDE INC		05/30/2023	VARIOUS	500.000	50,437	XXX	46,998	45,780	1,218			1,218		46,998		3,439	3,439	610	XXX	XXX
12572Q-10-5	CME GROUP INC		05/04/2023	ACADEMY SECURITIES INC	600.000	110,404	XXX	108,204	100,896	7,308			7,308		108,204		2,200	2,200	3,360	XXX	XXX
126408-10-3	CSX CORP		05/04/2023	ACADEMY SECURITIES INC	800.000	25,023	XXX	25,576	24,784	792			792		25,576		(553)	(553)	88	XXX	XXX
				CABRERA CAPITAL MARKETS, INC CABRERAC	100.000	29,999	XXX	27,717	30,059	(2,342)			(2,342)		27,717		2,282	2,282		XXX	XXX
127190-30-4	CACI INTERNATIONAL INC		05/30/2023																		
127387-10-8	CADENCE DESIGN SYSTEMS INC		05/04/2023	ACADEMY SECURITIES INC	500.000	102,772	XXX	82,146	80,320	1,826			1,826		82,146		20,626	20,626		XXX	XXX
				CABRERA CAPITAL MARKETS, INC CABRERAC	200.000	10,099	XXX	8,302	11,350	(3,048)			(3,048)		8,302		1,797	1,797	148	XXX	XXX
134429-10-9	CAMPBELL SOUP CO		05/30/2023																		
13765N-10-7	CANNAE HOLDINGS INC		06/20/2023	VARIOUS	16,400.000	325,549	XXX	627,212	338,660	288,552			288,552		627,212		(301,664)	(301,664)		XXX	XXX
142339-10-0	CARLISLE COS INC		05/04/2023	VARIOUS	300.000	64,542	XXX	72,043	70,695	1,348			1,348		72,043		(7,501)	(7,501)	225	XXX	XXX
14448C-10-4	CARRIER GLOBAL CORP		06/23/2023	VARIOUS	2,158.000	103,692	XXX	10,096	89,018	(78,922)			(78,922)		10,096		93,596	93,596	798	XXX	XXX
				GOLDMAN SACHS AND COMPANY GOLSACOM	46.000	10,784	XXX	831	11,020	(10,189)			(10,189)		831		9,953	9,953	110	XXX	XXX
149123-10-1	CATERPILLAR INC		06/23/2023																		
150870-10-3	CELANESE CORP		05/04/2023	VARIOUS	300.000	31,126	XXX	29,942	30,672	(730)			(730)		29,942		1,184	1,184	350	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
165167-73-5	CHESAPEAKE ENERGY CORP		04/12/2023	BARCLAYS CAPITAL INC BARCUS31	1,400,000	111,705	XXX	91,135	132,118	(40,983)			(40,983)		91,135		20,570	20,570	1,806	XXX	XXX
171340-10-2	CHURCH & DWIGHT CO INC		04/03/2023	RBC CAPITAL MARKETS, LLC	400,000	35,548	XXX	30,985	32,244	(1,259)			(1,259)		30,985		4,563	4,563	109	XXX	XXX
172755-10-0	CIRRUS LOGIC INC		06/23/2023	VARIOUS	800,000	64,265	XXX	58,114	59,584	(1,470)			(1,470)		58,114		6,151	6,151		XXX	XXX
17275R-10-2	CISCO SYSTEMS INC		05/30/2023	VARIOUS	4,600,000	237,217	XXX	186,192	219,144	(32,952)			(32,952)		186,192		51,025	51,025	2,372	XXX	XXX
172908-10-5	CINTAS CORP		05/30/2023	VARIOUS	300,000	138,870	XXX	113,755	135,486	(21,731)			(21,731)		113,755		25,115	25,115	460	XXX	XXX
191216-10-0	COCA-COLA CO/THE		06/23/2023	VARIOUS	700,000	43,086	XXX	18,800	44,527	(25,727)			(25,727)		18,800		24,285	24,285	322	XXX	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200,000	12,407	XXX	3,286	11,438	(8,152)			(8,152)		3,286		9,121	9,121	116	XXX	XXX
194162-10-3	COLGATE-PALMOLIVE CO		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	600,000	46,264	XXX	15,570	47,274	(31,704)			(31,704)		15,570		30,694	30,694	570	XXX	XXX
20030N-10-1	COMCAST CORP		06/23/2023	VARIOUS	23,800,000	950,848	XXX	190,036	832,286	(642,250)			(642,250)		190,036		760,812	760,812	13,038	XXX	XXX
200525-10-3	COMMERCE BANCSHARES INC/MO COMPASS MINERALS		05/04/2023	VARIOUS	1,260,000	63,807	XXX	79,359	85,768	(2,171)			(2,171)		79,359		(15,552)	(15,552)	(3,898)	XXX	XXX
20451N-10-1	INTERNATIONAL INC		06/20/2023	LIQUIDNET INC	6,100,000	211,259	XXX	383,511	250,100	133,411			133,411		383,511		(172,252)	(172,252)	1,830	XXX	XXX
205887-10-2	CONAGRA BRANDS INC		04/03/2023	RBC CAPITAL MARKETS, LLC	600,000	22,472	XXX	21,559	23,220	(1,661)			(1,661)		21,559		913	913	198	XXX	XXX
21036P-10-8	CONSTELLATION BRANDS INC		04/03/2023	RBC CAPITAL MARKETS, LLC	100,000	22,564	XXX	24,550	23,175	1,375			1,375		24,550		(1,986)	(1,986)	80	XXX	XXX
217204-10-6	COPART INC		05/04/2023	ACADEMY SECURITIES INC	600,000	46,996	XXX	38,473	36,534	1,939			1,939		38,473		8,523	8,523		XXX	XXX
22160K-10-5	COSTCO WHOLESALE CORP		06/23/2023	VARIOUS	500,000	259,451	XXX	21,326	228,250	(206,924)			(206,924)		21,326		238,125	238,125	858	XXX	XXX
229663-10-9	CUBESMART		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	2,700,000	117,118	XXX	109,417	108,675	742			742		109,417		7,701	7,701	2,646	XXX	XXX
229899-10-9	CULLEN/FROST BANKERS INC		05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	300,000	28,026	XXX	34,032	40,110	(6,078)			(6,078)		34,032		(6,006)	(6,006)	261	XXX	XXX
231021-10-6	CUMMINS INC		05/30/2023	VARIOUS	400,000	83,569	XXX	78,009	96,916	(18,907)			(18,907)		78,009		5,560	5,560	1,256	XXX	XXX
23204G-10-0	CUSTOMERS BANCORP INC		06/28/2023	B. RILEY & CO. LLC	1,000,000	30,564	XXX	63,035	28,340	34,695			34,695		63,035		(32,471)	(32,471)		XXX	XXX
23331A-10-9	DR HORTON INC		05/30/2023	VARIOUS	300,000	32,241	XXX	24,359	26,742	(2,383)			(2,383)		24,359		7,883	7,883	150	XXX	XXX
233331-10-7	DTE ENERGY CO		05/04/2023	VARIOUS	600,000	67,195	XXX	66,988	70,518	(3,530)			(3,530)		66,988		207	207	1,143	XXX	XXX
23345M-10-7	DT MIDSTREAM INC		04/03/2023	RBC CAPITAL MARKETS, LLC	383,000	18,811	XXX	15,487	34,669	(5,678)			(5,678)		15,487		3,324	3,324	509	XXX	XXX
235851-10-2	DANAHER CORP		06/23/2023	VARIOUS	1,600,000	382,747	XXX	28,447	424,672	(396,625)			(396,625)		28,047		354,700	354,700	832	XXX	XXX
24906P-10-9	DENTSPLY SIRONA INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	525,000	20,180	XXX	12,624	16,716	(4,092)			(4,092)		12,624		7,555	7,555	139	XXX	XXX
25401T-60-3	DIGITALBRIDGE GROUP INC		06/20/2023	VARIOUS	26,525,000	329,272	XXX	290,184	290,184						290,184		39,088	39,088	531	XXX	XXX
25470M-10-9	DISH NETWORK CORP		06/20/2023	VARIOUS	66,600,000	432,628	XXX	1,163,955	928,044	232,376			232,376		1,163,955		(731,327)	(731,327)		XXX	XXX
256677-10-5	DOLLAR GENERAL CORP		06/23/2023	SSB-CUSTODIAN SSBCUSO	300,000	57,883	XXX	40,941	73,875	(32,934)			(32,934)		40,941		16,942	16,942	342	XXX	XXX
25746U-10-9	DOMINION ENERGY INC		05/04/2023	VARIOUS	1,500,000	83,700	XXX	88,819	91,980	(3,161)			(3,161)		88,819		(5,119)	(5,119)	1,001	XXX	XXX
278768-10-6	ECHOSTAR CORP		06/20/2023	VARIOUS	12,400,000	210,447	XXX	287,678	206,832	80,846			80,846		287,678		(77,231)	(77,231)		XXX	XXX
278865-10-0	ECOLAB INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	1,000,000	178,146	XXX	28,679	145,560	(116,881)			(116,881)		28,679		149,467	149,467	1,060	XXX	XXX
28176E-10-8	EDWARDS LIFSCIENCES CORP		05/04/2023	ACADEMY SECURITIES INC	1,200,000	105,437	XXX	89,311	89,532	(221)			(221)		89,311		16,126	16,126		XXX	XXX
291011-10-4	EMERSON ELECTRIC CO		06/23/2023	VARIOUS	1,700,000	140,996	XXX	133,629	163,302	(29,673)			(29,673)		133,629		7,367	7,367	936	XXX	XXX
29261A-10-0	ENCOMPASS HEALTH CORP		06/20/2023	VARIOUS	5,900,000	368,134	XXX	337,025	352,879	(15,854)			(15,854)		337,025		31,110	31,110	1,770	XXX	XXX
29364G-10-3	ENTERGY CORP		06/23/2023	VARIOUS	1,400,000	144,199	XXX	142,214	157,500	(15,286)			(15,286)		142,214		1,985	1,985	2,996	XXX	XXX
29444U-70-0	EQUINIX INC		05/04/2023	SSB-CUSTODIAN SSBCUSO	100,000	72,934	XXX	64,555	65,503	(948)			(948)		64,555		8,379	8,379	341	XXX	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP		06/20/2023	VARIOUS	27,500,000	200,762	XXX	233,918	184,250	49,668			49,668		233,918		(33,156)	(33,156)	8,250	XXX	XXX
294628-10-2	EQUITY COMMONWEALTH		06/20/2023	VARIOUS	18,600,000	391,502	XXX	606,505	464,442	142,063			142,063		606,505		(215,002)	(215,002)	79,050	XXX	XXX
29670G-10-2	ESSENTIAL UTILITIES INC		05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	800,000	34,192	XXX	38,351	38,184	167			167		38,351		(4,159)	(4,159)	230	XXX	XXX
297178-10-5	ESSEX PROPERTY TRUST INC		06/23/2023	VARIOUS	1,400,000	302,387	XXX	297,395	296,688	707			707		297,395		4,992	4,992	6,314	XXX	XXX
30040W-10-8	EVERSOURCE ENERGY		04/03/2023	RBC CAPITAL MARKETS, LLC	1,200,000	92,896	XXX	96,653	100,608	(3,955)			(3,955)		96,653		(3,757)	(3,757)	810	XXX	XXX
30226D-10-6	EXTREME NETWORKS INC		06/07/2023	VARIOUS	8,900,000	183,338	XXX	94,087	162,959	(68,872)			(68,872)		94,087		89,252	89,252		XXX	XXX
302520-10-1	FNB CORP/PA		06/23/2023	VARIOUS	6,400,000	71,998	XXX	71,440	83,520	(12,080)			(12,080)		71,440		558	558	1,140	XXX	XXX
30303M-10-2	META PLATFORMS INC		06/23/2023	VARIOUS	9,000,000	2,533,960	XXX	1,343,158	133,577	73,453			73,453		1,343,158		1,190,801	1,190,801		XXX	XXX
303075-10-5	FACTSET RESEARCH SYSTEMS INC		05/04/2023	VARIOUS	200,000	79,125	XXX	78,505	80,242	(1,738)			(1,738)		78,505		620	620	178	XXX	XXX
313745-10-1	FEDERAL REALTY INVESTMENT TRUST		05/30/2023	VARIOUS	1,000,000	95,350	XXX	104,804	101,040	3,764			3,764		104,804		(9,453)	(9,453)	2,160	XXX	XXX
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	2,100,000	110,769	XXX	48,700	142,485	(93,785)			(93,785)		48,700		62,069	62,069	2,184	XXX	XXX
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		04/03/2023	RBC CAPITAL MARKETS, LLC	900,000	31,230	XXX	35,624	33,858	1,766			1,766		35,624		(4,394)	(4,394)	405	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
31847R-10-2	FIRST AMERICAN FINANCIAL CORP FIRST CITIZENS BANCSHARES INC/NC		05/30/2023	VARIOUS	1,300.000	72,928	XXX	68,861	68,042	819			819		68,861		4,067	4,067	676	XXX	XXX
31946M-10-3	FIRST HAWAIIAN INC		06/20/2023	VARIOUS	1,034.000	1,256,048	XXX	688,569	784,144	(95,575)			(95,575)		688,569		567,478	567,478	1,326	XXX	XXX
32051X-10-8	FIRST INDUSTRIAL REALTY TRUST INC		05/04/2023	VARIOUS	2,800.000	51,501	XXX	65,331	72,912	(7,581)			(7,581)		65,331		(13,830)	(13,830)	728	XXX	XXX
32054K-10-3	FISERV INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	3,400.000	170,296	XXX	167,084	164,084	3,000			3,000		167,084		3,212	3,212	2,091	XXX	XXX
337738-10-8	FIRSTENERGY CORP		06/23/2023	VARIOUS	1,200.000	138,408	XXX	9,759	121,284	(111,525)			(111,525)		9,759		128,649	128,649		XXX	XXX
337932-10-7	FLEETCOR TECHNOLOGIES INC		05/04/2023	VARIOUS	2,400.000	94,233	XXX	91,479	100,656	(9,177)			(9,177)		91,479		2,754	2,754	1,238	XXX	XXX
339041-10-5	FLOWERS FOODS INC		06/20/2023	SANFORD BERNSTEIN AND CO CABRERA CAPITAL MARKETS, INC CABRERAC	2,600.000	624,925	XXX	468,647	477,568	(8,921)			(8,921)		468,647		156,278	156,278		XXX	XXX
343498-10-1	ARTHUR J GALLAGHER & CO GAMING AND LEISURE PROPERTIES INC		05/30/2023	VARIOUS	1,300.000	32,805	XXX	29,900	37,362	(7,462)			(7,462)		29,900		2,905	2,905	286	XXX	XXX
363576-10-9	GENERAL DYNAMICS CORP		05/30/2023	VARIOUS	700.000	139,399	XXX	123,557	131,978	(8,421)			(8,421)		123,557		15,842	15,842	385	XXX	XXX
36467J-10-8	GENERAL MILLS INC		06/23/2023	VARIOUS	700.000	33,146	XXX	32,895	36,463	(3,568)			(3,568)		32,895		251	251	967	XXX	XXX
369550-10-8	GILEAD SCIENCES INC		05/30/2023	VARIOUS	1,400.000	303,520	XXX	304,761	347,354	(42,593)			(42,593)		304,761		(1,241)	(1,241)	2,952	XXX	XXX
370334-10-4	GOLDMAN SACHS AND COMPANY GOLSACOM		04/03/2023	RBC CAPITAL MARKETS, LLC	200.000	17,230	XXX	4,742	16,770	(12,028)			(12,028)		4,742		12,488	12,488	108	XXX	XXX
375558-10-3	GOLDMAN SACHS AND COMPANY GOLSACOM		05/30/2023	VARIOUS	1,200.000	95,259	XXX	81,954	103,020	(21,066)			(21,066)		81,954		13,305	13,305	900	XXX	XXX
37940X-10-2	GLOBAL PAYMENTS INC		06/23/2023	VARIOUS	444.000	43,883	XXX	7,674	44,098	(36,424)			(36,424)		7,674		36,209	36,209	222	XXX	XXX
384313-50-8	GRAPHIC PACKAGING HOLDING CO HANOVER INSURANCE GROUP INC/THE		06/15/2023	VARIOUS	53,100.000	246,606	XXX	294,593	55,625	(9,530)			(9,530)		294,593		(47,987)	(47,987)	951	XXX	XXX
384802-10-4	HEALTHPEAK PROPERTIES INC		06/23/2023	VARIOUS	100.000	73,789	XXX	46,095	26,700	(11,562)			(11,562)		46,095		27,694	27,694	358	XXX	XXX
388689-10-1	HARTFORD FINANCIAL SERVICES GROUP INC/THE		05/09/2023	VARIOUS	1,200.000	30,997	XXX	15,138	136,494	(16,648)			(16,648)		15,138		15,859	15,859	240	XXX	XXX
410867-10-5	HOME DEPOT INC/THE		05/04/2023	VARIOUS	400.000	50,472	XXX	55,265	268,249	426			426		268,249		(38,419)	(38,419)	3,210	XXX	XXX
416515-10-4	HOLOGIC INC		05/04/2023	VARIOUS	10,700.000	230,256	XXX	268,675	41,113	(46,667)			(46,667)		41,113		40,285	40,285	520	XXX	XXX
42250P-10-3	JACK HENRY & ASSOCIATES INC		06/23/2023	VARIOUS	500.000	81,398	XXX	41,113	87,780	(165)			(165)		87,780		11,295	11,295	311	XXX	XXX
426281-10-1	HERSHEY CO/THE		05/04/2023	ACADEMY SECURITIES INC	300.000	24,760	XXX	21,992	22,443	(451)			(451)		21,992		2,768	2,768		XXX	XXX
427866-10-8	HOME DEPOT INC/THE		06/23/2023	VARIOUS	2,100.000	624,368	XXX	24,967	663,306	(638,339)			(638,339)		24,967		599,402	599,402	6,270	XXX	XXX
436440-10-1	HONEYWELL INTERNATIONAL INC		06/23/2023	VARIOUS	700.000	139,363	XXX	21,655	150,010	(128,355)			(128,355)		21,655		117,709	117,709	1,339	XXX	XXX
437076-10-2	HUBBELL INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	63,413	XXX	36,665	46,936	(10,272)			(10,272)		36,665		26,748	26,748	448	XXX	XXX
438516-10-6	ILLINOIS TOOL WORKS INC		06/23/2023	VARIOUS	1,400.000	339,294	XXX	40,944	308,420	(267,476)			(267,476)		40,944		298,350	298,350	3,668	XXX	XXX
443510-60-7	INGREDION INC		05/30/2023	VARIOUS	300.000	31,085	XXX	28,851	29,379	(528)			(528)		28,851		2,234	2,234	426	XXX	XXX
452308-10-9	INTEL CORP		06/23/2023	VARIOUS	29,700.000	965,910	XXX	684,600	784,971	(100,371)			(100,371)		684,600		281,310	281,310	14,278	XXX	XXX
457187-10-2	INTERNATIONAL BUSINESS MACHINES CORP		04/03/2023	RBC CAPITAL MARKETS, LLC	200.000	26,427	XXX	28,953	28,178	775			775		28,953		(2,526)	(2,526)	330	XXX	XXX
458140-10-0	INTERNATIONAL FLAVORS & FRAGRANCES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	365.000	27,476	XXX	14,182	38,267	(24,084)			(24,084)		14,182		13,294	13,294	591	XXX	XXX
459200-10-1	INTUIT INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	711.000	321,858	XXX	12,506	276,735	(264,229)			(264,229)		12,506		309,352	309,352	1,109	XXX	XXX
461202-10-3	INTUITIVE SURGICAL INC		06/23/2023	VARIOUS	1,400.000	437,380	XXX	78,388	371,490	(293,102)			(293,102)		78,388		(1,991)	(1,991)	52	XXX	XXX
46120E-60-2	JACOBS SOLUTIONS INC		05/04/2023	VARIOUS	200.000	23,093	XXX	25,085	24,014	1,071			1,071		25,085		410,519	410,519	6,716	XXX	XXX
46982L-10-8	JOHNSON & JOHNSON		06/23/2023	VARIOUS	3,100.000	496,090	XXX	85,571	547,615	(462,044)			(462,044)		85,571		7,362	7,362	748	XXX	XXX
478160-10-4	JUNIPER NETWORKS INC		05/04/2023	VARIOUS	3,400.000	101,512	XXX	94,150	108,664	(15,474)			(15,474)		94,150		8,894	8,894	885	XXX	XXX
48203R-10-4	KELLOGG CO		05/30/2023	INSTINET INV SERVICES LTD	1,500.000	100,280	XXX	91,386	106,860	(15,474)			(15,474)		91,386					XXX	XXX
487836-10-8	KENNEDY-WILSON HOLDINGS INC		06/20/2023	LONDON	34,800.000	576,993	XXX	583,414	547,404	36,010			36,010		583,414		(6,421)	(6,421)	16,704	XXX	XXX
489398-10-7	KEURIG DR PEPPER INC		04/03/2023	RBC CAPITAL MARKETS, LLC	1,200.000	42,508	XXX	45,364	42,792	2,572			2,572		45,364		(2,856)	(2,856)	480	XXX	XXX
49271V-10-0	KNIFE RIVER CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	50.000	2,278	XXX	1,744	1,517						1,744		534	534		XXX	XXX
498894-10-4	LAMAR ADVERTISING CO		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	400.000	36,963	XXX	36,837	37,760	(923)			(923)		36,837		126	126	1,000	XXX	XXX
512816-10-9	ESTEE LAUDER COS INC/THE		06/23/2023	VARIOUS	1,005.000	192,900	XXX	23,768	249,351	(225,582)			(225,582)		23,768		169,131	169,131	1,327	XXX	XXX
518439-10-4	LEIDOS HOLDINGS INC		05/04/2023	ACADEMY SECURITIES INC	400.000	31,868	XXX	40,629	42,076	(1,447)			(1,447)		40,629		(8,761)	(8,761)	144	XXX	XXX
525327-10-2																					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
526057-10-4	LENNAR CORP		05/30/2023	VARIOUS	200.000	21,559	XXX	16,915	18,100	(1,185)			(1,185)		16,915		4,644	4,644	150	XXX	XXX
526107-10-7	LENNOX INTERNATIONAL INC		05/30/2023	STATE STREET BANK AND TRUST CO STSTBKUS	100.000	28,097	XXX	20,364	23,923	(3,559)			(3,559)		20,364		7,733	7,733	212	XXX	XXX
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC		05/30/2023	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	35,068	XXX	25,157	28,898	(3,742)			(3,742)		25,157		9,912	9,912	256	XXX	XXX
546347-10-5	LOUISIANA-PACIFIC CORP		06/20/2023	BERENBERG CAPITAL MARKETS LLC	4,500.000	288,228	XXX	242,313	266,400	(24,087)			(24,087)		242,313		45,915	45,915	2,160	XXX	XXX
552690-10-9	MDU RESOURCES GROUP INC		06/23/2023	VARIOUS	2,200.000	62,389	XXX	59,465	66,748	(5,539)			(5,539)		59,465		2,924	2,924	979	XXX	XXX
552848-10-3	MGIC INVESTMENT CORP		04/03/2023	RBC CAPITAL MARKETS, LLC	1,900.000	25,542	XXX	25,257	24,700	557			557		25,257		286	286	190	XXX	XXX
55306N-10-4	MKS INSTRUMENTS INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	30,356	XXX	22,089	25,419	(3,330)			(3,330)		22,089		8,267	8,267	132	XXX	XXX
553530-10-6	MSC INDUSTRIAL DIRECT CO INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	600.000	57,676	XXX	45,344	49,020	(3,677)			(3,677)		45,344		12,333	12,333	948	XXX	XXX
55354G-10-0	MSCI INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	46,514	XXX	15,181	46,517	(31,336)			(31,336)		15,181		31,333	31,333	276	XXX	XXX
55826T-10-2	SPHERE ENTERTAINMENT CO MAGNACHIP SEMICONDUCTOR CORP	D	05/03/2023	EVERCORE ISI	1,000.000	31,470	XXX	24,830							24,830		6,640	6,640		XXX	XXX
55933J-20-3			06/20/2023	VARIOUS	13,100.000	141,085	XXX	123,673	123,009	664			664		123,673		17,412	17,412		XXX	XXX
559663-10-9	MAGNOLIA OIL & GAS CORP		06/20/2023	COWEN AND COMPANY, LLC	8,900.000	179,473	XXX	200,551	208,705	(8,154)			(8,154)		200,551		(21,078)	(21,078)	2,047	XXX	XXX
57060D-10-8	MARKETAXESS HOLDINGS INC		06/23/2023	VARIOUS	300.000	93,129	XXX	71,737	83,667	(11,930)			(11,930)		71,737		21,392	21,392	360	XXX	XXX
574795-10-0	MASIMO CORP		05/30/2023	VARIOUS	300.000	52,528	XXX	42,365	44,385	(2,020)			(2,020)		42,365		10,163	10,163		XXX	XXX
57636Q-10-4	MASTERCARD INC		06/23/2023	VARIOUS	1,800.000	672,002	XXX	41,261	625,914	(584,653)			(584,653)		41,261		630,740	630,740	1,824	XXX	XXX
579780-20-6	MCCORMICK & CO INC/MD		05/04/2023	VARIOUS	1,100.000	94,760	XXX	91,991	91,179	812			812		91,991		2,769	2,769	624	XXX	XXX
580135-10-1	MCDONALD'S CORP		05/30/2023	VARIOUS	700.000	198,664	XXX	18,476	184,471	(165,995)			(165,995)		18,476		180,188	180,188	1,064	XXX	XXX
58463J-30-4	MEDICAL PROPERTIES TRUST INC		05/04/2023	VARIOUS	7,800.000	64,231	XXX	96,504	86,892	9,612			9,612		96,504		(32,273)	(32,273)	4,524	XXX	XXX
58933Y-10-5	MERCK & CO INC		06/23/2023	VARIOUS	1,800.000	197,043	XXX	54,203	199,710	(145,507)			(145,507)		54,203		142,840	142,840	2,628	XXX	XXX
594918-10-4	MICROSOFT CORP		06/23/2023	VARIOUS	15,900.000	5,041,716	XXX	1,117,134	3,813,138	(2,696,004)			(2,696,004)		1,117,134		3,924,582	3,924,582	17,068	XXX	XXX
60770K-10-7	MODERNA INC		05/04/2023	VARIOUS	600.000	83,339	XXX	90,086	107,772	(17,686)			(17,686)		90,086		(6,747)	(6,747)		XXX	XXX
60871R-20-9	MOLSON COORS BEVERAGE CO		06/20/2023	VARIOUS	22,500.000	1,382,261	XXX	826,554	1,159,200	(332,646)			(332,646)		826,554		555,706	555,706	13,489	XXX	XXX
609207-10-5	MONDELEZ INTERNATIONAL INC		04/03/2023	RBC CAPITAL MARKETS, LLC	1,400.000	98,448	XXX	91,717	93,310	(1,593)			(1,593)		91,717		6,731	6,731	1,078	XXX	XXX
61174X-10-9	MONSTER BEVERAGE CORP		05/30/2023	VARIOUS	4,800.000	268,838	XXX	220,277	487,344	(23,395)			(23,395)		220,277		48,561	48,561		XXX	XXX
615369-10-5	MOODY'S CORP		06/23/2023	SSB-CUSTODIAN SSBCUS	100.000	33,728	XXX	2,024	27,862	(25,839)			(25,839)		2,024		31,705	31,705	154	XXX	XXX
620076-30-7	MOTOROLA SOLUTIONS INC		05/30/2023	VARIOUS	600.000	171,038	XXX	130,399	154,626	(24,227)			(24,227)		130,399		40,639	40,639	1,056	XXX	XXX
62944T-10-5	NVR INC		05/30/2023	CABRERA CAPITAL MARKETS, INC CABRERAC	20.000	112,662	XXX	87,256	92,252	(4,995)			(4,995)		87,256		25,406	25,406		XXX	XXX
636180-10-1	NATIONAL FUEL GAS CO		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	9,921	XXX	10,086	12,660	(2,574)			(2,574)		10,086		(165)	(165)	190	XXX	XXX
637417-10-6	NNN REIT INC		06/23/2023	VARIOUS	1,900.000	80,148	XXX	84,043	86,944	(2,901)			(2,901)		84,043		(3,895)	(3,895)	2,090	XXX	XXX
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/28/2023	VARIOUS	10,500.000	107,768	XXX	120,169	90,300	29,869			29,869		120,169		(12,401)	(12,401)	1,785	XXX	XXX
654106-10-3	NIKE INC		06/23/2023	VARIOUS	3,100.000	343,424	XXX	28,941	362,731	(333,790)			(333,790)		28,941		314,483	314,483	1,054	XXX	XXX
65473P-10-5	NISOURCE INC		06/23/2023	VARIOUS	2,900.000	78,659	XXX	72,794	79,518	(6,724)			(6,724)		72,794		5,865	5,865	1,175	XXX	XXX
665859-10-4	NORTHERN TRUST CORP		05/04/2023	ACADEMY SECURITIES INC	100.000	7,152	XXX	9,206	8,849	357			357		9,206		(2,054)	(2,054)	150	XXX	XXX
670837-10-3	OGE ENERGY CORP		05/04/2023	VARIOUS	4,800.000	179,166	XXX	180,540	189,840	(9,300)			(9,300)		180,540		(1,374)	(1,374)	3,478	XXX	XXX
679580-10-0	OLD DOMINION FREIGHT LINE INC OLD REPUBLIC INTERNATIONAL CORP		05/04/2023	ACADEMY SECURITIES INC	200.000	62,511	XXX	59,488	56,756	2,732			2,732		59,488		3,024	3,024	80	XXX	XXX
680223-10-4			05/30/2023	VARIOUS	3,100.000	77,237	XXX	70,163	74,865	(4,702)			(4,702)		70,163		7,074	7,074	760	XXX	XXX
68622V-10-6	ORGANON & CO		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	527.000	10,665	XXX	6,810	54,493	(7,909)			(7,909)		6,810		3,855	3,855	295	XXX	XXX
693506-10-7	PPG INDUSTRIES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	600.000	83,332	XXX	14,684	75,444	(60,760)			(60,760)		14,684		68,648	68,648	744	XXX	XXX
69351T-10-6	PPL CORP		05/04/2023	VARIOUS	4,000.000	113,321	XXX	112,406	116,880	(4,474)			(4,474)		112,406		915	915	1,860	XXX	XXX
693718-10-8	PACCAR INC		05/30/2023	VARIOUS	1,000.000	71,140	XXX	56,093	98,970	(9,887)			(9,887)		56,093		15,047	15,047	2,367	XXX	XXX
713448-10-8	PEPSICO INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	800.000	148,853	XXX	35,448	144,528	(109,080)			(109,080)		35,448		113,405	113,405	2,852	XXX	XXX
714046-10-9	REVVITY INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	419.000	48,590	XXX	5,828	58,752	(52,924)			(52,924)		5,828		42,762	42,762	59	XXX	XXX
717081-10-3	PFIZER INC		05/30/2023	VARIOUS	4,100.000	157,421	XXX	68,597	210,084	(141,487)			(141,487)		68,597		88,824	88,824	2,829	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC	D	05/04/2023	ACADEMY SECURITIES INC	5,200.000	490,130	XXX	535,455	434,191	9,406			9,406		535,455		(45,325)	(45,325)	12,052	XXX	XXX	
733174-70-0	POPULAR INC		05/04/2023	STATE STREET BANK & TRUST COMPANY / ISHA	3,000.000	165,627	XXX	109,488	198,960	(89,472)			(89,472)		109,488		56,140	56,140	3,300	XXX	XXX	
737446-10-4	POST HOLDINGS INC		06/20/2023	SANFORD BERNSTEIN AND CO	2,200.000	190,673	XXX	136,945	198,572	(61,627)				(61,627)		136,945		53,729	53,729		XXX	XXX
74144T-10-8	T ROWE PRICE GROUP INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	1,300.000	138,225	XXX	43,661	141,778	(98,118)				(98,118)		43,661		94,564	94,564	3,172	XXX	XXX
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		05/04/2023	ACADEMY SECURITIES INC	600.000	41,493	XXX	41,132	50,352	(9,221)				(9,221)		41,132		361	361	384	XXX	XXX
742718-10-9	PROCTER & GAMBLE CO/THE		06/23/2023	VARIOUS	6,300.000	916,828	XXX	492,221	954,828	(462,607)				(462,607)		492,221		424,608	424,608	10,175	XXX	XXX
743315-10-3	PROGRESSIVE CORP/THE		05/04/2023	VARIOUS	400.000	56,154	XXX	50,096	51,884	(1,788)				(1,788)		50,096		6,058	6,058	50	XXX	XXX
74340W-10-3	PROLOGIS INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	1,000.000	116,897	XXX	118,086	112,730	5,356				5,356		118,086		(1,190)	(1,190)	1,740	XXX	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC	05/30/2023	VARIOUS	1,600.000	95,141	XXX	92,354	98,032	(5,678)				(5,678)		92,354		2,788	2,788	912	XXX	XXX	
74460D-10-9	PUBLIC STORAGE	04/03/2023	RBC CAPITAL MARKETS, LLC	100.000	30,827	XXX	29,334	28,019	1,315				1,315		29,334		1,492	1,492	300	XXX	XXX	
74736K-10-1	QORVO INC	05/04/2023	VARIOUS	600.000	59,769	XXX	58,856	54,384	4,472				4,472		58,856		912	912		XXX	XXX	
74915M-10-0	QURATE RETAIL INC	06/20/2023	INSTINET INV SERVICES LTD LONDON	18,867.000	17,361	XXX	32,966								32,966		(15,605)	(15,605)		XXX	XXX	
750236-10-1	RADIAN GROUP INC	05/25/2023	SANFORD BERNSTEIN AND CO	10,900.000	275,479	XXX	241,263	207,863	33,400				33,400		241,263		34,215	34,215	2,453	XXX	XXX	
754730-10-9	RAYMOND JAMES FINANCIAL INC	05/04/2023	ACADEMY SECURITIES INC	200.000	16,644	XXX	18,501	21,370	(2,870)				(2,870)		18,501		(1,857)	(1,857)	168	XXX	XXX	
754907-10-3	RAYONIER INC	05/04/2023	ACADEMY SECURITIES INC	300.000	8,882	XXX	10,743	9,888	855				855		10,743		(1,862)	(1,862)	86	XXX	XXX	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP	05/04/2023	VARIOUS	4,500.000	435,631	XXX	424,371	454,140	(29,769)				(29,769)		424,371		11,260	11,260	2,475	XXX	XXX	
758750-10-3	REGAL REXNORD CORP	05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	100.000	12,706	XXX	12,934	11,998	936				936		12,934		(228)	(228)	70	XXX	XXX	
758849-10-3	REGENCY CENTERS CORP	05/04/2023	SSB-CUSTODIAN SSBCUSTO	1,000.000	60,100	XXX	63,755	62,500	1,255				1,255		63,755		(3,655)	(3,655)	1,300	XXX	XXX	
75886F-10-7	REGENERON PHARMACEUTICALS INC	06/23/2023	SSB-CUSTODIAN SSBCUSTO	200.000	150,833	XXX	122,498	144,298	(21,800)				(21,800)		122,498		28,335	28,335		XXX	XXX	
759509-10-2	RELIANCE STEEL & ALUMINUM CO	05/30/2023	VARIOUS	400.000	97,755	XXX	69,117	80,976	(11,859)				(11,859)		69,117		28,638	28,638	600	XXX	XXX	
760759-10-0	REPUBLIC SERVICES INC	05/04/2023	ACADEMY SECURITIES INC	300.000	43,772	XXX	40,072	38,697	1,375				1,375		40,072		3,700	3,700	297	XXX	XXX	
761152-10-7	RESMED INC	05/04/2023	VARIOUS	600.000	137,962	XXX	128,664	124,878	3,786				3,786		128,664		9,298	9,298	264	XXX	XXX	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC	06/20/2023	SANFORD BERNSTEIN AND CO	10,400.000	292,604	XXX	313,192	311,792	1,400				1,400		313,192		(20,588)	(20,588)	4,784	XXX	XXX	
773903-10-9	ROCKWELL AUTOMATION INC	06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	162.000	50,749	XXX	4,800	41,726	(36,926)				(36,926)		4,800		45,949	45,949	382	XXX	XXX	
776696-10-6	ROPER TECHNOLOGIES INC	05/04/2023	VARIOUS	300.000	134,806	XXX	127,290	129,627	(2,337)				(2,337)		127,290		7,517	7,517	341	XXX	XXX	
78409V-10-4	S&P GLOBAL INC	05/04/2023	VARIOUS	900.000	311,712	XXX	311,956	301,446	10,510				10,510		311,956		(244)	(244)	810	XXX	XXX	
78442P-10-6	SLM CORP	06/20/2023	VARIOUS	20,556.000	328,410	XXX	169,254	341,230	(171,976)				(171,976)		169,254		159,156	159,156	3,999	XXX	XXX	
80007P-86-9	SANDRIDGE ENERGY INC	05/16/2023	VARIOUS	3,600.000	58,228	XXX	50,087	61,308	(11,221)				(11,221)		50,087		8,141	8,141		XXX	XXX	
806407-10-2	HENRY SCHEIN INC	05/04/2023	ACADEMY SECURITIES INC	500.000	39,552	XXX	39,313	39,935	(622)				(622)		39,313		239	239		XXX	XXX	
808513-10-5	CHARLES SCHWAB CORP/THE	06/23/2023	VARIOUS	547.000	28,660	XXX	5,355	45,543	(40,188)				(40,188)		5,355		23,305	23,305	202	XXX	XXX	
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP	05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	19,742	XXX	18,879	22,186	(3,308)				(3,308)		18,879		864	864	148	XXX	XXX	
81211K-10-0	SEALED AIR CORP	06/20/2023	VARIOUS	15,100.000	610,857	XXX	780,003	753,188	26,815				26,815		780,003		(169,146)	(169,146)	4,600	XXX	XXX	
816851-10-9	SEMPRA ENERGY	06/23/2023	SSB-CUSTODIAN SSBCUSTO	600.000	86,250	XXX	76,110	92,724	(16,614)				(16,614)		76,110		10,140	10,140	1,401	XXX	XXX	
817565-10-4	SERVICE CORP INTERNATIONAL/US	05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	900.000	58,311	XXX	62,667	62,226	441				441		62,667		(4,356)	(4,356)	243	XXX	XXX	
824348-10-6	SHERWIN-WILLIAMS CO/THE	05/04/2023	ACADEMY SECURITIES INC	500.000	113,526	XXX	115,626	118,665	(3,040)				(3,040)		115,626		(2,099)	(2,099)	303	XXX	XXX	
827048-10-9	SILGAN HOLDINGS INC	05/30/2023	STATE STREET BANK AND TRUST CO STSTBKUS	400.000	18,452	XXX	16,981	20,736	(3,755)				(3,755)		16,981		1,471	1,471	72	XXX	XXX	
82706C-10-8	SILICON MOTION TECHNOLOGY CORP	D	06/21/2023	COWEN AND COMPANY, LLC	1,800.000	126,271	XXX	117,984							117,984		8,287	8,287		XXX	XXX	
831865-20-9	A O SMITH CORP	06/23/2023	VARIOUS	600.000	40,572	XXX	34,017	34,344	(327)				(327)		34,017		6,555	6,555	360	XXX	XXX	
842587-10-7	SOUTHERN CO/THE	06/23/2023	VARIOUS	1,800.000	125,640	XXX	112,518	128,538	(16,020)				(16,020)		112,518		13,122	13,122	2,134	XXX	XXX	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC	05/08/2023	VARIOUS	4,400.000	301,495	XXX	299,688	268,048	31,640				31,640		299,688		1,806	1,806	1,848	XXX	XXX	
84857L-10-1	SPIRE INC	04/04/2023	VARIOUS	2,300.000	159,892	XXX	148,888	158,378	(9,490)				(9,490)		148,888		11,004	11,004	9,504	XXX	XXX	
84860W-30-0	SPIRIT REALTY CAPITAL INC	06/23/2023	VARIOUS	1,241.000	47,710	XXX	49,373	49,553	(180)				(180)		49,373		(1,664)	(1,664)	1,646	XXX	XXX	
860372-10-1	STEWART INFORMATION SERVICES CORP	06/20/2023	STATE STREET BANK & TRUST COMPANY / ISHA	4,700.000	200,754	XXX	142,548	200,831	(58,283)				(58,283)		142,548		58,206	58,206	4,230	XXX	XXX	

Quarterly Statement as of June 30, 2023 of the GRANGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
863667-10-1	STRYKER CORP		06/23/2023	VARIOUS	1,000.000	283,672	XXX	109,557	244,490	(134,934)			(134,934)		109,557		174,116	174,116	1,500	XXX	XXX
871607-10-7	SYNOPSIS INC.		05/04/2023	ACADEMY SECURITIES INC	400.000	146,846	XXX	126,989	127,716	(727)			(727)		126,989		19,857	19,857		XXX	XXX
				BERENBERG CAPITAL MARKETS																	
87162W-10-0	TD SYNnex CORP		06/20/2023	LLC	1,800.000	172,950	XXX	190,497	170,478	20,019			20,019		190,497		(17,547)	(17,547)	1,352	XXX	XXX
872540-10-9	TJX COS INC/THE		05/30/2023	VARIOUS	4,300.000	331,884	XXX	280,238	342,280	(62,042)			(62,042)		280,238		51,646	51,646	2,233	XXX	XXX
872590-10-4	T-MOBILE US INC.		05/04/2023	VARIOUS	2,700.000	386,575	XXX	388,904	378,000	10,904			10,904		388,904		(2,330)	(2,330)		XXX	XXX
879360-10-5	TELEDYNE TECHNOLOGIES INC.		05/04/2023	ACADEMY SECURITIES INC	200.000	81,617	XXX	75,605	79,982	(4,378)			(4,378)		75,605		6,012	6,012		XXX	XXX
				GOLDMAN SACHS AND																	
879369-10-6	TELEFLEX INC		06/23/2023	COMPANY GOLSACOM	100.000	23,730	XXX	16,487	24,963	(8,476)			(8,476)		16,487		7,242	7,242	68	XXX	XXX
				STATE STREET BANK AND																	
88162G-10-3	TETRA TECH INC		05/04/2023	TRUST CO STSTBKUS	100.000	13,911	XXX	13,697	14,519	(822)			(822)		13,697		214	214	23	XXX	XXX
882508-10-4	TEXAS INSTRUMENTS INC.		06/23/2023	VARIOUS	1,300.000	221,213	XXX	32,051	214,786	(182,735)			(182,735)		32,051		189,162	189,162	2,976	XXX	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC.		06/23/2023	VARIOUS	900.000	478,816	XXX	28,343	495,621	(467,278)			(467,278)		28,343		450,473	450,473	585	XXX	XXX
88579Y-10-1	3M CO		06/23/2023	VARIOUS	2,900.000	293,949	XXX	138,068	347,768	(209,700)			(209,700)		138,068		155,881	155,881	7,950	XXX	XXX
892356-10-6	TRACTOR SUPPLY CO.		05/30/2023	VARIOUS	300.000	64,524	XXX	54,087	67,491	(13,404)			(13,404)		54,087		10,436	10,436		XXX	XXX
892672-10-6	TRADEWEB MARKETS INC.		05/04/2023	ACADEMY SECURITIES INC	300.000	20,903	XXX	17,235	19,479	(2,244)			(2,244)		17,235		3,668	3,668	27	XXX	XXX
902494-10-3	TYSON FOODS INC		04/03/2023	RBC CAPITAL MARKETS, LLC	700.000	41,615	XXX	45,849	43,575	2,274			2,274		45,849		(4,234)	(4,234)	336	XXX	XXX
902681-10-5	UGI CORP		06/20/2023	VARIOUS	2,200.000	60,586	XXX	72,579	81,554	(8,975)			(8,975)		72,579		(11,992)	(11,992)	2,016	XXX	XXX
902973-30-4	US BANCORP		05/04/2023	VARIOUS	2,000.000	67,843	XXX	86,883	87,220	(337)			(337)		86,883		(19,040)	(19,040)	1,920	XXX	XXX
907818-10-8	UNION PACIFIC CORP		06/23/2023	VARIOUS	1,400.000	279,268	XXX	19,264	289,898	(270,634)			(270,634)		19,264		260,005	260,005	2,600	XXX	XXX
912909-10-8	UNITED STATES STEEL CORP		06/20/2023	VARIOUS	4,300.000	100,609	XXX	88,626	107,715	(19,089)			(19,089)		88,626		11,983	11,983	430	XXX	XXX
91324P-10-2	UNITEDHEALTH GROUP INC		06/23/2023	VARIOUS	1,700.000	819,555	XXX	47,951	901,306	(853,355)			(853,355)		47,951		771,604	771,604	4,121	XXX	XXX
				GOLDMAN SACHS AND																	
91347P-10-5	UNIVERSAL DISPLAY CORP.		06/23/2023	COMPANY GOLSACOM	200.000	27,189	XXX	21,620	21,608	12			12		21,620		5,570	5,570	140	XXX	XXX
92343V-10-4	VERIZON COMMUNICATIONS INC.		06/23/2023	VARIOUS	5,700.000	205,852	XXX	226,924	1,970	499			499		226,924		(21,072)	(21,072)	3,752	XXX	XXX
92532F-10-0	VERTEX PHARMACEUTICALS INC.		05/30/2023	VARIOUS	600.000	196,787	XXX	175,532	173,268	2,264			2,264		175,532		21,255	21,255		XXX	XXX
92826C-83-9	VISA INC.		06/23/2023	VARIOUS	3,100.000	701,930	XXX	66,883	644,056	(577,174)			(577,174)		66,883		635,047	635,047	2,430	XXX	XXX
929160-10-9	VULCAN MATERIALS CO.		06/23/2023	VARIOUS	400.000	83,875	XXX	58,329	70,044	(11,715)			(11,715)		58,329		25,546	25,546	344	XXX	XXX
92936U-10-9	WP CAREY INC.		05/04/2023	SSB-CUSTODIAN SSBCUS	2,300.000	166,083	XXX	178,323	179,745	(1,423)			(1,423)		178,322		(12,239)	(12,239)	4,904	XXX	XXX
931142-10-3	WALMART INC		05/30/2023	VARIOUS	2,000.000	293,777	XXX	119,220	283,580	(164,360)			(164,360)		119,220		174,557	174,557	3,058	XXX	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC		04/03/2023	RBC CAPITAL MARKETS, LLC	291.000	10,321	XXX	7,385	10,872	(3,487)			(3,487)		7,385		2,937	2,937	140	XXX	XXX
				GOLDMAN SACHS AND																	
941848-10-3	WATERS CORP		06/23/2023	COMPANY GOLSACOM	100.000	25,984	XXX	3,517	34,258	(30,741)			(30,741)		3,517		22,467	22,467		XXX	XXX
				GOLDMAN SACHS AND																	
942622-20-0	WATSCO INC.		06/23/2023	COMPANY GOLSACOM	100.000	36,526	XXX	24,030	24,940	(910)			(910)		24,030		12,496	12,496	490	XXX	XXX
95040Q-10-4	WELLTOWER INC.		06/23/2023	VARIOUS	1,700.000	127,459	XXX	115,152	111,435	3,717			3,717		115,152		12,307	12,307	1,830	XXX	XXX
				GOLDMAN SACHS AND																	
955306-10-5	WEST PHARMACEUTICAL		06/23/2023	COMPANY GOLSACOM	100.000	36,699	XXX	22,474	23,535	(1,061)			(1,061)		22,474		14,226	14,226	38	XXX	XXX
959802-10-9	SERVICES INC		04/03/2023	RBC CAPITAL MARKETS, LLC	2,769.000	30,606	XXX	24,430	38,129	(13,699)			(13,699)		24,430		6,176	6,176	651	XXX	XXX
97650W-10-8	WINTRUST FINANCIAL CORP.		05/04/2023	VARIOUS	700.000	47,277	XXX	57,745	59,164	(1,419)			(1,419)		57,745		(10,468)	(10,468)	280	XXX	XXX
				GOLDMAN SACHS AND																	
980745-10-3	WOODWARD INC		06/23/2023	COMPANY GOLSACOM	200.000	22,829	XXX	18,751	19,322	(572)			(572)		18,751		4,079	4,079	88	XXX	XXX
98419M-10-0	XYLEM INC/NY		06/23/2023	VARIOUS	400.000	44,411	XXX	5,802	44,228	(38,426)			(38,426)		5,802		38,609	38,609	264	XXX	XXX
988498-10-1	YUM! BRANDS INC.		05/30/2023	VARIOUS	600.000	78,359	XXX	68,652	76,848	(8,196)			(8,196)		68,652		9,706	9,706	605	XXX	XXX
989207-10-5	ZEBRA TECHNOLOGIES CORP		05/04/2023	ACADEMY SECURITIES INC	100.000	26,378	XXX	25,462	25,641	(179)			(179)		25,462		915	915		XXX	XXX
98978V-10-3	ZOETIS INC		06/23/2023	VARIOUS	1,400.000	231,740	XXX	131,275	205,170	(73,895)			(73,895)		131,275		100,465	100,465	938	XXX	XXX
G0176J-10-9	ALLEGION PLC		05/04/2023	ACADEMY SECURITIES INC	100.000	10,722	XXX	11,281	10,526	755			755		11,281		(559)	(559)	45	XXX	XXX
G1151C-10-1	ACCENTURE PLC		06/23/2023	VARIOUS	1,600.000	477,638	XXX	183,079	426,944	(243,865)			(243,865)		183,079		294,559	294,559	3,136	XXX	XXX
G29183-10-3	EATON CORP PLC		05/30/2023	VARIOUS	800.000	141,994	XXX	115,362	125,560	(10,198)			(10,198)		125,560		26,633	26,633	1,118	XXX	XXX
G3075P-10-1	ENSTAR GROUP LTD	D	05/10/2023	VARIOUS	1,200.000	301,510	XXX	239,249	277,248	(37,999)			(37,999)		239,249		62,261	62,261		XXX	XXX
				GOLDMAN SACHS AND																	
G3223R-10-8	EVEREST RE GROUP LTD.		06/23/2023	COMPANY GOLSACOM	100.000	34,565	XXX	26,637	33,127	(6,490)			(6,490)		26,637		7,928	7,928	330	XXX	XXX
				JAMES RIVER GROUP HOLDINGS																	
G5005R-10-7	LTD	D	04/05/2023	VARIOUS	7,600.000	149,507	XXX	171,792	158,916	12,876			12,876		171,792		(22,285)	(22,285)	380	XXX	XXX
G54950-10-3	LINDE PLC		05/04/2023	VARIOUS	900.000	323,162	XXX	278,922	293,562	(14,640)			(14,640)		278,922		44,239	44,239	1,148	XXX	XXX
G5960L-10-3	MEDTRONIC PLC		05/30/2023	VARIOUS	1,200.000	103,777	XXX	108,267	93,264	15,003			15,003		108,267		(4,490)	(4,490)	1,632	XXX	XXX
G6564A-10-5	NOMAD FOODS LTD	D	06/20/2023	VARIOUS	16,700.000	308,318	XXX	287,908	287,908						287,908		20,410	20,410		XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
G6700G-10-7	NVENT ELECTRIC PLC	D	06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	1,200.000	57,825	XXX	38,007	46,164	(8,157)			(8,157)		38,007		19,818	19,818	420	XXX	XXX
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	D	06/23/2023	VARIOUS	200.000	38,008	XXX	31,351	36,846	(5,496)			(5,496)		31,351		6,657	6,657	114	XXX	XXX
G7S00T-10-4	PENTAIR PLC	D	06/23/2023	VARIOUS	300.000	17,434	XXX	13,475	13,494	(19)			(19)		13,475		3,959	3,959	132	XXX	XXX
G96629-10-3	WILLIS TOWERS WATSON PLC	D	05/04/2023	VARIOUS	500.000	114,912	XXX	117,085	122,290	(5,205)			(5,205)		117,085		(2,173)	(2,173)	830	XXX	XXX
G97822-10-3	PERRIGO CO PLC		06/20/2023	BERENBERG CAPITAL MARKETS LLC	10,000.000	337,586	XXX	371,530	340,900	30,630			30,630		371,530		(33,944)	(33,944)	5,460	XXX	XXX
H1467J-10-4	CHUBB LTD		05/30/2023	VARIOUS	1,900.000	367,560	XXX	337,526	419,140	(81,600)			(81,600)		337,526		30,034	30,034	3,154	XXX	XXX
H84989-10-4	TE CONNECTIVITY LTD		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	96.000	12,778	XXX	3,050	11,021	(7,970)			(7,970)		3,050		9,728	9,728	110	XXX	XXX
L72967-10-9	ORION SA		05/24/2023	LIQUIDNET INC	7,700.000	190,246	XXX	124,615	137,137	(12,522)			(12,522)		124,615		65,631	65,631	271	XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						61,856,324	XXX	40,740,162	55,504,983	(17,300,355)			(17,300,355)		40,740,162		21,116,161	21,116,161	524,072	XXX	XXX
Common Stocks: Mutual Funds Designations Assigned by the SVO																					
19766Q-78-3	COLUMBIA PYRFORD INTERNATIONAL STOCK FUND		06/16/2023	CHICAGO MUTUAL FUNDS	1,522,359.180	21,500,000	XXX	18,359,652	19,592,763	(1,233,111)			(1,233,111)		18,359,652		3,140,348	3,140,348	1,920	XXX	
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO		06/16/2023	CHICAGO MUTUAL FUNDS	1,286,371.610	19,000,000	XXX	14,844,728	17,378,880	(2,534,152)			(2,534,152)		14,844,728		4,155,272	4,155,272	31,336	XXX	
552746-36-4	MFS EMERGING MARKETS DEBT FUND		06/28/2023	CHICAGO MUTUAL FUNDS	957,780.880	11,000,000	XXX	11,253,852	11,004,902	248,950			248,950		11,253,852		(253,852)	(253,852)	427,305	XXX	
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY		06/16/2023	CHICAGO MUTUAL FUNDS	987,066.020	19,500,000	XXX	16,397,534	17,707,964	(1,310,430)			(1,310,430)		16,397,534		3,102,466	3,102,466	1,716	XXX	
5319999999 – Common Stocks: Mutual Funds Designations Assigned by the SVO						71,000,000	XXX	60,855,766	65,684,510	(4,828,743)			(4,828,743)		60,855,766		10,144,234	10,144,234	462,277	XXX	XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO																					
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST		04/04/2023	Northern Trust Corp	1,600.000	28,810	XXX	25,852	26,944	(1,092)			(1,092)		25,852		2,957	2,957	494	XXX	
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND		04/03/2023	Northern Trust Corp	1,019.000	14,724	XXX	20,051	15,132	4,919			4,919		20,051		(5,327)	(5,327)	336	XXX	
27828V-10-4	EATON VANCE SHORT DURATION DIVERSIFIED INCOME FUND		04/04/2023	MISCHLER FINANCIAL GROUP, INC.	19,493.000	201,679	XXX	260,214	198,634	61,580			61,580		260,214		(58,535)	(58,535)	5,273	XXX	
401664-10-7	GUGGENHEIM TAXABLE MUNICIPAL BOND & INVESTMENT GRADE DEBT TR		04/28/2023	Northern Trust Corp	12,987.000	217,489	XXX	200,058	212,467	(12,409)			(12,409)		200,058		17,431	17,431	6,403	XXX	
46132E-10-3	INVESCO ADVANTAGE MUNICIPAL INCOME TRUST II		05/18/2023	Northern Trust Corp	16,206.000	137,124	XXX	150,999	139,210	11,790			11,790		150,999		(13,875)	(13,875)	2,223	XXX	
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND		04/19/2023	VARIOUS	0.773	8	XXX	9	8	(1)			(1)		9		(1)	(1)		XXX	
67072C-10-5	NUVEEN PREFERRED & INCOME SECURITIES FUND		05/17/2023	VARIOUS	96,001.000	605,248	XXX	965,516	652,807	312,709			312,709		965,516		(360,268)	(360,268)	15,242	XXX	
67073B-10-6	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND		05/17/2023	VARIOUS	164,261.000	1,036,587	XXX	1,631,940	1,195,820	436,120			436,120		1,631,940		(595,353)	(595,353)	33,247	XXX	
67075A-10-6	NUVEEN PREFERRED & INCOME TERM FUND		04/06/2023	MISCHLER FINANCIAL GROUP, INC.	13,900.000	243,647	XXX	257,974	258,262	(288)			(288)		257,974		(14,327)	(14,327)	4,796	XXX	
72200X-10-4	PIMCO STRATEGIC INCOME FUND INC		06/21/2023	Northern Trust Corp	46,231.000	249,533	XXX	322,221	228,381	93,840			93,840		322,221		(72,687)	(72,687)	14,287	XXX	
957664-10-5	WESTERN ASSET PREMIER BOND FUND		06/15/2023	Northern Trust Corp	16,727.000	180,541	XXX	242,470	177,975	64,494			64,494		242,470		(61,929)	(61,929)	5,520	XXX	
95766R-10-4	WESTERN ASSET INFLATION-LINKED OPPORTUNITIES & INCOME FUND		06/20/2023	CAPITAL INSTITUTIONAL SERVICES, INC.	155,146.000	1,415,067	XXX	2,108,382	1,416,483	691,899			691,899		2,108,382		(693,315)	(693,315)	42,571	XXX	
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC		04/03/2023	Post Sale Income			XXX												222	XXX	
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						4,330,459	XXX	6,185,687	4,522,123	1,663,563			1,663,563		6,185,687		(1,855,228)	(1,855,228)	130,613	XXX	XXX
Common Stocks: Exchange Traded Funds																					
26924G-78-9	ETFMG SIT ULTRA SHORT ETF		06/13/2023	Northern Trust Corp	47,600.000	2,302,394	XXX	2,297,576							2,297,576		4,818	4,818	10,366	XXX	
5819999999 – Common Stocks: Exchange Traded Funds						2,302,394	XXX	2,297,576							2,297,576		4,818	4,818	10,366	XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4						139,489,176	XXX	110,079,191	125,711,616	(20,465,535)			(20,465,535)		110,079,191		29,409,984	29,409,984	1,127,329	XXX	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																					
5989999999 – Subtotals Common Stocks						139,489,176	XXX	110,079,191	125,711,616	(20,465,535)			(20,465,535)		110,079,191		29,409,984	29,409,984	1,127,329	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
5999999999 – Subtotals Preferred and Common Stocks						146,523,026	XXX	116,854,317	132,714,128	(20,750,850)	(47,782)		(20,798,632)		116,745,774		29,777,252	29,777,252	1,316,024	XXX	XXX
6009999999 – Totals						225,775,700	XXX	198,797,178	199,859,950	(19,255,324)	(72,558)		(19,327,882)		196,641,933		29,126,391	29,126,391	2,859,056	XXX	XXX

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
and not included on Schedules A, B, BA, D DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	NORTHERN INSTITUTIONAL LIQUID ASSET PORT	LS	1.A	26,049,467	26,049,467	07/05/2023
9709999999 – Cash Equivalents (Schedule E, Part 2 type)				26,049,467	26,049,467	XXX
9999999999 – Total				26,049,467	26,049,467	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value \$846,020 Book/Adjusted Carrying Value \$846,020

2. Average balance for the year to date Fair Value \$27,382,038 Book/Adjusted Carrying Value \$37,382,038

3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 26,049,467; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
9999999999 – Total						XXX

NONE

General Interrogatories:

1. Total activity for the year to date	Fair Value	\$	Book/Adjusted Carrying Value	\$
2. Average balance for the year to date	Fair Value	\$	Book/Adjusted Carrying Value	\$

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	7	8	
					First Month	Second Month	Third Month	
PNC Bank - Operating – Pittsburgh, Pennsylvania					5,207,497	381,988	(8,978,346)	XXX
Huntington National Bank - Payroll – Columbus, Ohio					10,000	10,000	10,000	XXX
Fifth Third Bank - Lockbox – Cincinnati OH					20,000,000	20,000,000	20,000,000	XXX
FHLB of Cincinnati – Cincinnati OH		4.500	8,475		505,150	406,487	568,181	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories			8,475		25,722,647	20,798,476	11,599,835	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit			8,475		25,722,647	20,798,476	11,599,835	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total			8,475		25,722,647	20,798,476	11,599,835	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3.....	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO.....		06/30/2023.....		XXX.....	40,191,537.....	366,726.....	1,100,559.....
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO.....						40,191,537.....	366,726.....	1,100,559.....
All Other Money Market Mutual Funds								
60934N-58-3.....	FEDERATED HERMES INSTITUTIONAL PRIME VALUE OBLIGATIONS FUND.....		06/30/2023.....		XXX.....	25,098,253.....		38,567.....
38141W-23-2.....	GOLDMAN SACHS FINANCIAL SQUARE MONEY MARKET FUND.....		06/30/2023.....		XXX.....	25,096,793.....		38,074.....
4812A0-36-7.....	JPMORGAN PRIME MONEY MARKET FUND.....		06/26/2023.....		XXX.....	25,034,038.....		35,284.....
61747C-71-5.....	MSILF PRIME PORTFOLIO.....		06/30/2023.....		XXX.....	25,101,776.....		42,106.....
8309999999 – All Other Money Market Mutual Funds.....						100,330,859.....		154,030.....
8609999999 – Total Cash Equivalents.....						140,522,396.....	366,726.....	1,254,589.....



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended 06/30/2023

NAIC Group Code: 0267
Company Name: GRANGE INSURANCE COMPANY

NAIC Company Code: 14060

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

1. Monoline policies

1	2	3
Direct Written Premium	Direct Earned Premium	Direct Losses Incurred
\$..... -	\$..... -	\$..... -

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?.....NO.....
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?.....NO.....
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in
CMP packaged policies
2.31 Amount quantified:.....\$
2.32 Amount estimated using reasonable assumptions:.....\$
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability
coverage provided in CMP packaged policies.....\$