

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE
JAMES RIVER INSURANCE COMPANY

NAIC Group Code.....3494.....3494.....NAIC Company Code.....12203.....Employer's ID Number.....22-2824607.....
(Current) (Prior)
Organized under the Laws of.....OH.....State of Domicile or Port of Entry.....OH.....
Country of Domicile.....US.....
Incorporated/Organized.....06/30/1987.....Commenced Business.....09/11/1987.....
Statutory Home Office.....3366 RIVERSIDE DRIVE, SUITE 103.....UPPER ARLINGTON, OH, US 43221.....
Main Administrative Office.....6641 WEST BROAD STREET, SUITE 300.....
RICHMOND, VA, US 23230.....804-289-2713.....
(Telephone Number)
Mail Address.....P.O. BOX 27648.....RICHMOND, VA, US 23261.....
Primary Location of Books and
Records.....6641 WEST BROAD STREET, SUITE 300.....
RICHMOND, VA, US 23230.....804-289-2713.....
(Telephone Number)
Internet Website Address.....WWW.JAMESRIVERINS.COM.....
Statutory Statement Contact.....PATRICIA AILEEN SELLS.....804-289-2711.....
(Telephone Number)
ACCOUNTING@FALLSLAKEINS.COM.....804-289-2713.....
(E-Mail Address) (Fax Number)

OFFICERS

.....RICHARD JOHN SCHMITZER, PRESIDENT AND CEO.....TIMOTHY SEAN MACALEESE, SVP AND CFO.....
.....PATRICIA AILEEN SELLS, TREASURER AND CONTROLLER.....SARAH CASEY DORAN, CHAIRPERSON OF THE BOARD.....

OTHER

.....PAMELA LLULL KNOWLES, SECRETARY.....DONALD TODD HIERMAN, ASSISTANT SECRETARY.....

DIRECTORS OR TRUSTEES

.....RICHARD JOHN SCHMITZER.....JOHN GORDON CLARKE.....
.....SARAH CASEY DORAN.....ANGELA JENKINS BURNETT.....
.....TIMOTHY SEAN MACALEESE.....

State of Virginia
County of Henrico 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.

Richard John Schmitzer
President and CEO
Patricia Aileen Sells
Treasurer and Controller
Timothy Sean MacAleese
SVP and CFO

Subscribed and sworn to before me this 27th day of October, 2023

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

Christine L. Miller



ASSETS

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1.	Bonds.....	1,228,388,450	0	1,228,388,450	1,060,205,207
2.	Stocks:				
	2.1 Preferred stocks.....	31,085,701	0	31,085,701	32,594,856
	2.2 Common stocks.....	83,080,770	0	83,080,770	80,819,354
3.	Mortgage loans on real estate:				
	3.1 First liens.....	0	0	0	0
	3.2 Other than first liens.....	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less \$ 0 encumbrances).....	0	0	0	0
	4.2 Properties held for the production of income (less \$ 0 encumbrances).....	0	0	0	0
	4.3 Properties held for sale (less \$ 0 encumbrances).....	0	0	0	0
5.	Cash (\$ 91,301,900), cash equivalents (\$ 125,937,810) and short-term investments (\$ 42,830,203).....	260,069,913	0	260,069,913	185,434,143
6.	Contract loans (including \$ 0 premium notes).....	0	0	0	0
7.	Derivatives.....	0	0	0	0
8.	Other invested assets.....	20,653,795	0	20,653,795	24,880,541
9.	Receivables for securities.....	5,193,102	0	5,193,102	953,582
10.	Securities lending reinvested collateral assets.....	0	0	0	0
11.	Aggregate write-ins for invested assets.....	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11).....	1,628,471,731	0	1,628,471,731	1,384,887,683
13.	Title plants less \$ 0 charged off (for Title insurers only).....	0	0	0	0
14.	Investment income due and accrued.....	9,787,559	0	9,787,559	7,656,113
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection.....	187,735,672	11,054,376	176,681,296	197,401,604
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums).....	0	0	0	0
	15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0).....	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers.....	207,404,405	0	207,404,405	209,246,072
	16.2 Funds held by or deposited with reinsured companies.....	874,140,727	0	874,140,727	787,802,569
	16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17.	Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon.....	11,541,668	0	11,541,668	0
18.2	Net deferred tax asset.....	20,844,315	4,456,496	16,387,819	16,652,849
19.	Guaranty funds receivable or on deposit.....	0	0	0	0
20.	Electronic data processing equipment and software.....	0	0	0	0
21.	Furniture and equipment, including health care delivery assets (\$ 0).....	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates.....	12,149,137	0	12,149,137	7,660,170
24.	Health care (\$ 0) and other amounts receivable.....	0	0	0	0
25.	Aggregate write-ins for other-than-invested assets.....	35,774,639	2,284,521	33,490,118	47,006,913
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	2,987,849,853	17,795,393	2,970,054,460	2,658,313,973
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28.	Total (Lines 26 and 27).....	2,987,849,853	17,795,393	2,970,054,460	2,658,313,973
Details of Write-Ins					
1101.....		0	0	0	0
1102.....		0	0	0	0
1103.....		0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....		0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....		0	0	0	0
2501. CLAIMS RECEIVABLE.....		27,741,718	0	27,741,718	43,426,645
2502. DEDUCTIBLE RECOVERABLE.....		5,528,467	2,284,521	3,243,946	1,463,368
2503. SERVICE FEES RECEIVABLE.....		1,647,925	0	1,647,925	1,245,212
2598. Summary of remaining write-ins for Line 25 from overflow page.....		856,529	0	856,529	871,688
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....		35,774,639	2,284,521	33,490,118	47,006,913

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 130,786,665).....	517,849,739	460,491,395
2. Reinsurance payable on paid losses and loss adjustment expenses	78,711,724	89,169,834
3. Loss adjustment expenses.....	188,680,810	157,307,437
4. Commissions payable, contingent commissions and other similar charges.....	5,325,461	3,222,129
5. Other expenses (excluding taxes, licenses and fees).....	0	0
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	0	0
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses)).....	0	5,962,676
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 414,799,139 and including warranty reserves of \$ 0 and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act).....	167,610,178	170,003,737
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	168,592,271	149,968,898
13. Funds held by company under reinsurance treaties.....	1,419,058,882	1,294,285,851
14. Amounts withheld or retained by company for account of others.....	0	0
15. Remittances and items not allocated.....	0	0
16. Provision for reinsurance (including \$ 0 certified).....	1,791,000	1,791,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	736,105	551,113
20. Derivatives.....	0	0
21. Payable for securities.....	13,132,173	2,164,172
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$ 0 and interest thereon \$ 0.....	0	0
25. Aggregate write-ins for liabilities.....	55,992,421	34,872,906
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,617,480,764	2,369,791,148
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,617,480,764	2,369,791,148
29. Aggregate write-ins for special surplus funds.....	50,315,231	25,683,349
30. Common capital stock.....	3,547,500	3,547,500
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other-than-special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	226,113,177	226,113,177
35. Unassigned funds (surplus).....	72,597,788	33,178,799
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$0).....	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	352,573,696	288,522,825
38. Totals (Page 2, Line 28, Col. 3).....	2,970,054,460	2,658,313,973
Details of Write-Ins		
2501. FUNDS HELD ON DEPOSIT.....	97,359,524	97,359,526
2502. RETROACTIVE REINSURANCE RESERVE CEDED.....	(91,388,266)	(130,685,681)
2503. CLAIMS PAYABLE.....	29,426,675	46,182,607
2598. Summary of remaining write-ins for Line 25 from overflow page.....	20,594,488	22,016,454
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	55,992,421	34,872,906
2901. SPECIAL SURPLUS FUNDS - RETROACTIVE REINSURANCE.....	50,315,231	25,683,349
2902.....	0	0
2903.....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....	50,315,231	25,683,349
3201.....	0	0
3202.....	0	0
3203.....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income			
1. Premiums earned:			
1.1. Direct (written \$ 732,179,819)	722,481,244	665,698,765	898,116,354
1.2. Assumed (written \$ 286,934,957)	289,328,516	248,979,135	346,337,462
1.3. Ceded (written \$ 732,179,819)	722,481,244	665,698,765	898,116,354
1.4. Net (written \$ 286,934,957)	289,328,516	248,979,135	346,337,462
Deductions:			
2. Losses incurred (current accident year \$136,586,002):			
2.1 Direct	408,714,869	354,579,776	461,613,062
2.2 Assumed	169,417,547	145,039,853	190,469,316
2.3 Ceded	408,714,869	354,579,776	461,613,062
2.4 Net	169,417,547	145,039,853	190,469,316
3. Loss adjustment expenses incurred	62,334,588	45,002,285	63,059,306
4. Other underwriting expenses incurred	64,732,764	68,629,227	90,508,956
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	296,484,899	258,671,365	344,037,578
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(7,156,383)	(9,692,230)	2,299,884
Investment Income			
9. Net investment income earned	53,143,422	16,438,157	32,422,280
10. Net realized capital gains (losses) less capital gains tax of \$ 113,231	(231,509)	1,380,916	1,127,896
11. Net investment gain (loss) (Lines 9 + 10)	52,911,913	17,819,073	33,550,176
Other Income			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 423,468)	(423,468)	(687,852)	(833,411)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	33,888,179	25,674,018	26,289,968
15. Total other income (Lines 12 through 14)	33,464,711	24,986,166	25,456,557
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	79,220,241	33,113,009	61,306,617
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	79,220,241	33,113,009	61,306,617
19. Federal and foreign income taxes incurred	16,837,002	8,744,026	21,319,499
20. Net income (Line 18 minus Line 19) (to Line 22)	62,383,239	24,368,983	39,987,118
Capital and Surplus Account			
21. Surplus as regards policyholders, December 31 prior year	288,522,825	201,892,299	201,892,299
22. Net income (from Line 20)	62,383,239	24,368,983	39,987,118
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ (16,832)	3,352,673	(13,770,946)	(9,552,788)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	1,030,355	3,679,947	9,241,452
27. Change in nonadmitted assets	(2,715,396)	(9,867,755)	571,744
28. Change in provision for reinsurance	0	0	(617,000)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1. Paid in	0	0	0
32.2. Transferred from surplus (Stock Dividend)	0	0	0
32.3. Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1. Paid in	0	45,000,000	47,000,000
33.2. Transferred to capital (Stock Dividend)	0	0	0
33.3. Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	64,050,871	49,410,229	86,630,526
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	352,573,696	251,302,528	288,522,825
Details of Write-Ins			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. RETROACTIVE REINSURANCE GAIN	33,348,055	25,683,349	25,683,349
1402. OTHER REVENUE (EXPENSE)	540,124	(9,331)	606,619
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	33,888,179	25,674,018	26,289,968
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	327,550,506	218,982,644	88,794,594
2. Net investment income	43,684,806	10,609,111	26,753,207
3. Miscellaneous income	33,464,711	24,986,166	25,456,557
4. Total (Lines 1 to 3)	404,700,023	254,577,921	141,004,358
5. Benefit and loss related payments	209,407,363	210,884,872	722,568,697
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	93,590,647	46,928,516	33,799,837
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	34,454,577	0	8,525,498
10. Total (Lines 5 through 9)	337,452,587	257,813,388	764,894,032
11. Net cash from operations (Line 4 minus Line 10)	67,247,436	(3,235,467)	(623,889,674)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	80,254,863	71,546,402	92,377,679
12.2 Stocks	10,032,622	9,816,944	11,619,491
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	7,718,462	3,351,023	22,356,495
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	13,840	(28,850)	(53,317)
12.7 Miscellaneous proceeds	10,968,001	27,293,959	642,771
12.8 Total investment proceeds (Lines 12.1 to 12.7)	108,987,788	111,979,477	126,943,119
13. Cost of investments acquired (long-term only):			
13.1 Bonds	239,788,113	850,022,818	352,040,880
13.2 Stocks	9,082,234	23,875,396	27,161,985
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	3,342,191	2,950,193	4,799,368
13.6 Miscellaneous applications	4,239,520	0	1,318,116
13.7 Total investments acquired (Lines 13.1 to 13.6)	256,452,058	876,848,407	385,320,349
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(147,464,270)	(764,868,930)	(258,377,230)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	45,000,000	47,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	154,852,604	748,619,843	795,047,607
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	154,852,604	793,619,843	842,047,607
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)	74,635,770	25,515,446	(40,219,297)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	185,434,143	225,653,440	225,653,440
19.2 End of period (Line 18 plus Line 19.1)	260,069,913	251,168,886	185,434,143
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. COMMUTATION - TRANSFER OF INVESTED ASSETS	78,057,942	562,808,817	565,513,314
20.0002. QUOTA SHARE SETTLEMENT - TRANSFER OF INVESTED ASSETS	17,751,573	28,813,556	34,562,069

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the state of Ohio.

The accompanying financial statements contain no differences as a result of practices prescribed or permitted by Ohio that differ from the NAIC's *Accounting Practices and Procedures Manual* as noted in the table below:

	SSAP #	F/S Page	F/S Line #	09/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 62,383,239	\$ 39,987,118
(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	\$ 62,383,239	\$ 39,987,118
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 352,573,696	\$ 288,522,825
(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	\$ 352,573,696	\$ 288,522,825

C. Accounting Policy

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

Investment-grade non-loan-backed bonds are stated at amortized cost using the interest method. Non-investment-grade non-loan-backed bonds are stated at the lower of amortized cost or fair value. The Company does not have any investments in mandatory convertible securities or SVO-Identified investments.

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

Loan-backed securities are stated at either amortized cost using the interest method, or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities except for interest-only securities or securities where the yield has become negative, which are valued using the prospective method.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - No Significant Changes

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determined Prepayment Assumptions

For fixed rate agency mortgage-backed securities, prepayment speeds are calculated utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer consensus survey of long-term prepayment projections.

For other mortgage-backed, loan-backed and structured securities, prepayment assumptions are obtained from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. If Moody's projections are not available, data is obtained from Reuters, which utilizes the median prepayment speed from contributors' models. Prepayment assumptions for fixed rate agency mortgage-backed securities were generated using the prepayment speeds.

(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

Notes to the Financial Statements

5. Investments (Continued)

(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.....	\$..... 8,218,053
2. 12 months or longer.....	23,386,675
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months.....	\$..... 182,081,907
2. 12 months or longer.....	220,522,243

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

The Company's management regularly reviews the value of investments. If the value of an investment falls below its cost basis, the decline is analyzed to determine whether it is an other-than-temporary decline in value. To make this determination, the following are considered:

- (a) How long and by how much the fair value has been below its cost;
- (b) The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations;
- (c) Management's intent to hold the security long enough for it to recover its value;
- (d) Any downgrades of the security by a rating agency; and
- (e) Any nonpayment of scheduled interest payments.

Based on that analysis, management makes a judgment as to whether the loss is other-than-temporary. If the loss is other-than-temporary, the impairment is recognized as a realized capital loss in the Statement of Income in the period the determination is made.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- M. Working Capital Finance Investments - Not Applicable
- N. Offsetting and Netting of Assets and Liabilities - Not Applicable
- Q. Prepayment Penalty and Acceleration Fees - 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 - No Significant Changes

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - No Significant Changes

11. Debt

- A. Debt, Including Capital Notes - Not Applicable
- B. FHLB (Federal Home Loan Bank) Agreements - Not Applicable

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

- A. Defined Benefit Plan - Not Applicable

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

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company entered into a subscription agreement committing \$20 million to invest in the limited partnership of AG Asset Based Credit Fund, L.P. ("the Fund") via the AG ABC Structured Note, L.P. feeder fund ("the Note Feeder Fund"). The Fund is a diversified private credit strategy targeting 10%-13% net IRRs across a wide range of potential investments including consumer loans (auto loans, student loans, credit card receivables), real assets (single and multi-family rentals, residential development, commercial real estate bridge loans), and specialty (equipment leases, small business loans, tax liens, royalty streams, capital relief). The Fund will ultimately consist of a portfolio of 30-50 specialty private credit investments with a target size of \$800 million. The Fund is scheduled to deploy capital over three years, beginning on June 28, 2023, with an additional one-year extension option exercised at the discretion of the General Partner. The harvest period will be four years with a one-year extension option exercised at the discretion of the General Partner and a second extension option subject to an Advisory Committee veto.

In the third quarter of 2023, the Company funded \$11 million of the original \$20 million commitment, leaving \$9 million as a contingent commitment to invest in the Fund as of 9/30/2023.

- B. Assessments - Not Applicable
- C. Gain Contingencies - Not Applicable

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

	Direct
Claims-related ECO and bad faith losses paid during the reporting period.....	\$..... 3,000,000
Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.	

(a)	(b)	(c)	(d)	(e)
0-25 Claims	26-50 Claims	51-100 Claims	101-500 Claims	More than 500 Claims
X				

Method used to disclose claim count information:
(f) Per Claim [X] (g) Per Claimant []

- E. Product Warranties - Not Applicable
- F. Joint and Several Liabilities - Not Applicable
- G. All Other Contingencies - No Significant Changes

15. Leases - Not Applicable

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

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

For statutory accounting, certain investments are carried at fair value, while others may periodically be carried at fair value based on certain factors such as the NAIC's lower of cost or market rule or an impairment. Assets recorded at fair value are categorized based on an evaluation of the various inputs used to measure the fair value.

Three levels of inputs are used to measure fair value:

- Level 1: Quoted prices in active markets for identical assets,
- Level 2: Indirect observable inputs, including prices for similar assets and market corroborated inputs, and
- Level 3: Unobservable inputs reflecting assumptions that market participants would use, including assumptions about risk.

Supporting documentation received from pricing vendors detailing the inputs, models and processes used in the vendor's evaluation process is used to determine the appropriate fair value hierarchy. Documentation from each pricing vendor is reviewed and monitored periodically to ensure they are consistent with pricing policy procedures. Market information obtained from brokers with respect to security valuations is also considered in the pricing hierarchy.

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - industrial & misc.....	\$..... 0	\$..... 0	\$..... 1,331,774	\$..... 0	\$..... 1,331,774
Bonds - unaffiliated bank loans.....	0	52,380,662	0	0	52,380,662
Preferred stock - industrial & misc.....	0	31,085,701	0	0	31,085,701
Common stock - industrial & misc.....	32,840,446	2,262,116	0	0	35,102,562
Common stock - mutual funds.....	2,290,925	0	0	0	2,290,925
Common stock - closed-end funds.....	5,816,055	0	0	0	5,816,055
Money market mutual funds.....	0	0	0	125,937,810	125,937,810
Total assets at fair value/NAV.....	\$ 40,947,426	\$ 85,728,479	\$ 1,331,774	\$ 125,937,810	\$ 253,945,489
b. Liabilities at fair value					
Not applicable.....	\$..... 0	\$..... 0	\$..... 0	\$..... 0	\$..... 0
Total liabilities at fair value.....	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

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

Description	Beginning balance as of 07/01/2023	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 09/30/2023
a. Assets										
Bonds - industrial & misc.....	\$..... 0	\$..... 0	\$..... 0	\$..... 0	\$..... (318,226)	\$..... 1,650,000	\$..... 0	\$..... 0	\$..... 0	\$..... 1,331,774
Total assets.....	\$ 0	\$ 0	\$ 0	\$ 0	\$ (318,226)	\$ 1,650,000	\$ 0	\$ 0	\$ 0	\$ 1,331,774
b. Liabilities										
Total liabilities.....	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(3) Policies when Transfers Between Levels are Recognized

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

Transfers in and out of Level 3 are recognized based on the beginning of the reporting period.

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

Fair value measurements for fixed income and equity securities are based on values published by independent pricing services such as Refinitiv and IHS Markit. These sources have been evaluated and approved by the investment manager's pricing policy committee. Under certain circumstances, if a vendor price is not available, a price may be obtained from a broker. For private fixed income securities, where vendor prices are not available, the Company will utilize an internally developed valuation model based on the spread of a comparable market index to determine the fair value. Short-term securities are valued at amortized cost. Cash Equivalents, excluding money market mutual funds, are valued at amortized cost. Money market mutual funds are valued using a Net Asset Value (NAV). Other investments consist of non-collateral loans to affiliates and are valued at the outstanding principal balance.

Generally, independent pricing service vendors use a pricing methodology involving the market approach, including pricing models, which use prices and relevant market information regarding a particular security or securities with similar characteristics to establish a valuation.

Investments for which external sources are not available ore are determined by the investment manager not to be representative of fair value are recorded at fair value as determined by the investment manager. In determining the fair value of such investments, the investment manager considers one or more of the following factors: type of security held, convertibility or exchangeability of the security, redeemability of the security (including timing of such redemptions), application of industry accepted valuation models, recent trading activity, liquidity, estimates of liquidation value, purchase cost, and prices received for securities with similar terms of the same issuer or similar issuers. As of September 30, 2023, there were no investments for which external sources were unavailable to determine fair value.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds.....	\$ 1,154,509,290	\$ 1,228,388,450	\$ 2,092,641	\$ 1,144,385,446	\$ 8,031,203	\$ 0	\$ 0
Preferred stock.....	31,085,701	31,085,701	0	31,085,701	0	0	0
Common stock.....	43,209,542	43,209,542	40,947,426	2,262,116	0	0	0
Other Investments.....	720,217	608,634	0	0	720,217	0	0
Cash equivalents & short-term investments.....	168,770,776	168,768,013	2,420,313	40,412,653	0	125,937,810	0

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

A. Unusual or Infrequent Items

The Company is a party to an intercompany pooling agreement ("the Pool") (see note 26 of Annual Statement). On September 25, 2023, two of the pooling participants entered into an agreement to sell the renewal rights to the Individual Risk Workers' Compensation ("IRWC") business in the Specialty Admitted Insurance segment. The transaction includes the full operations of the business, including underwriting, loss control and claims, and transfer of the employees supporting the business. The IRWC business represent 3.2% of the consolidated gross written premiums for the Pool for the nine months ended September 30, 2023. The transaction, which closed on September 29, 2023, is aligned with our strategy to focus our resources on core businesses where we have meaningful scale.

C. Other Disclosures - Not Applicable

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

On November 8, 2023, the Company's ultimate parent James River Group Holdings, LTD. ("JRGH") entered into a Stock Purchase Agreement (the "Stock Purchase Agreement") with Fleming Intermediate Holdings LLC, a Cayman Islands limited liability company (the "Buyer"). Pursuant to the Stock Purchase Agreement, and on the terms and subject to the conditions therein, the Buyer agreed to purchase from JRGH all of the common shares of JRG Re, the Company's sister company (the "Transaction"). The Transaction, which is expected to close in the first quarter of 2024, will result in the JRGH's disposition of its casualty reinsurance business and related assets.

On November 10, 2023, JRGH announced that its board of directors has initiated an exploration of strategic alternatives. As part of this process, the board will consider a wide range of options for the JRGH including, among other things, a potential sale, merger, or other strategic transaction. JRGH has retained financial advisers to assist in the process. There is no assurance that the process will result in the JRGH pursuing a particular transaction or other strategic outcome.

23. Reinsurance

E. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

Notes to the Financial Statements

23. Reinsurance (Continued)

	Amount
(1) Losses incurred	\$ 0
(2) Loss adjustment expenses incurred	0
(3) Premiums earned	0
(4) Other	0
(5) Company	
JRG Re, Ltd	\$ 0

Effective January 1, 2023, the Company fully commuted its 70% quota share reinsurance agreement with its affiliate JRG Re, Ltd ("the Reinsurer"). The Company and the Reinsurer fully and finally settled their obligations. As a result of these transactions, the Company received consideration of \$78.1 million from JRG Re, Ltd, which was equal to the total of the outstanding balances under the contract. There were no losses or loss adjustment expenses incurred nor premiums earned as a result of this transaction.

F. Retroactive Reinsurance

- (1) Retroactive reinsurance agreements that transfer liabilities for losses that have already occurred and that will generate special surplus transactions

On September 27, 2021, the Company and its subsidiary James River Casualty Company, collectively "the Companies", entered into a loss portfolio transfer ("LPT") reinsurance transaction with Aleka Insurance, Inc. ("Aleka"), a wholly-owned captive insurer of Uber Technologies, Inc. ("Uber"), under which Aleka will reinsure substantially all of the Company's legacy portfolio of commercial auto policies related to Uber's ridesharing business. Under the terms of the transaction, based on reserves in place as of July 1, 2021, the Company ceded to Aleka approximately \$342.3 million of commercial auto liabilities relating to business written for Uber's ridesharing business in the years 2013-2019. The coverage provided by Aleka is fully collateralized and not subject to an aggregate limit. The Company paid Aleka a reinsurance premium of \$342.3 million.

Aleka is obligated to post collateral as security for its obligations to the Companies, which will be maintained at 102% of the Companies' estimate of Aleka's obligations under the reinsurance agreement, in accordance with standard actuarial principles and based on reserves recorded in the Companies' statutory financial statements. This collateral is held in two trust accounts: the first, a trust account established by Aleka for the benefit of the Companies (the "LPT Trust"), and the second, a trust account established by the Companies for the benefit of the third-party claims administrator appointed by Aleka and the Companies (the "Loss Fund Trust"), which the Company funds using amounts withdrawn from the LPT Trust.

The LPT is considered a retroactive reinsurance contract. The Loss and LAE reserves ceded under the LPT are reflected as a contra-liability "Retroactive Reinsurance Reserve Ceded" within Aggregate Write-Ins for Liabilities. When the cumulative loss and LAE ceded under the LPT exceed the consideration paid, the resulting gain is reflected as an Aggregate Write-In for Special Surplus Funds.

The Company is party to an intercompany pooling agreement ("the Pool") (see note 26). Development on the Companies' legacy portfolio of commercial auto policies related to Uber's ridesharing business is ceded to the Pool. Any gain on the LPT related to development is shared by the pooling participants at their respective pooling percentages. Each Company's share of the gain on LPT is immediately settled through recoveries on paid losses.

Any balance in the Aggregate Write-In for Special Surplus Funds resulting from a gain on the LPT is transferred to Unassigned Funds to the extent the retroactive reinsurance recovered exceeds the initial consideration paid under the contract.

(a) Reserves transferred

	Reported Company	
	Assumed	Ceded
1. Initial reserves	\$ 0	\$ 342,282,678
2. Adjustments - prior year(s)	0	(211,596,997)
3. Adjustment - current year	0	(39,297,415)
4. Current total (1+2+3)	\$ 0	\$ 91,388,266

(b) Consideration paid or received

	Assumed	Ceded
1. Initial consideration	\$ 0	\$ 342,282,678
2. Adjustments - prior year(s)	0	0
3. Adjustments - current year	0	0
4. Current total (1+2+3)	\$ 0	\$ 342,282,678

(c) Paid losses reimbursed or recovered

	Assumed	Ceded
1. Prior year(s)	\$ 0	\$ (237,280,346)
2. Current year	0	(72,645,470)
3. Current total (1+2)	\$ 0	\$ (309,925,816)

Notes to the Financial Statements

23. Reinsurance (Continued)

(d) Special surplus from retroactive reinsurance

	Assumed	Ceded
1. Initial surplus gain or loss	\$ 0	\$ 0
2. Adjustments - prior year(s)	0	25,683,349
3. Adjustments - current year	0	33,348,055
4. Current year restricted surplus	0	(50,315,231)
5. Cumulative total transferred to unassigned funds (1+2+3+4)	\$ 0	\$ 8,716,173

(e) All cedents and reinsurers involved in all transactions included in summary totals above

Company	Assumed Amount	Ceded Amount
Aleka Insurance, Inc.	\$ 0	\$ 91,388,266
Total	\$ 0	\$ 91,388,266

(f) Total Paid Loss/LAE amounts recoverable (for authorized, reciprocal jurisdiction, unauthorized and certified reinsurers), any amounts more than 90 days overdue (for authorized, reciprocal jurisdiction, unauthorized and certified reinsurers), and for amounts recoverable the collateral held (for unauthorized and certified reinsurers) as respects amounts recoverable from unauthorized and certified reinsurers

(1) Authorized reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue
Total	\$ 0	\$ 0

(2) Unauthorized reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue	Collateral Held
Aleka Insurance, Inc.	\$ 8,295,899	\$ 0	\$ 96,226,942
Total	\$ 8,295,899	\$ 0	\$ 96,226,942

(3) Certified reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue	Collateral Held
Total	\$ 0	\$ 0	\$ 0

(4) Reciprocal Jurisdiction Reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue
Total	\$ 0	\$ 0

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not write any contracts with retroactive rated contract terms.

- A. Method Used to Estimate - None
- B. Method Used to Record - None
- C. Amount and Percent of Net Retrospective Premiums - None
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None
- E. Calculation of Nonadmitted Retrospective Premium - None
- F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

NONE

(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

Notes to the Financial Statements

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 following table provides an analysis of the change in loss and loss adjustment expense reserves net of reinsurance recoverables for the indicated periods:

	Sept. 30, 2023	Dec. 31, 2022
Reserves, Net of Reinsurance Recoverables at Beginning of Period	\$617,798,832	\$330,326,644
Loss and loss adjustment expense incurred:		
Current accident year	198,971,405	236,014,301
Prior accident years	32,780,730	17,514,321
	231,752,135	253,528,622
Loss and loss adjustment expense payments made for:		
Current accident year	10,226,737	18,545,907
Prior accident years	132,793,681	(52,489,473)
	143,020,418	(33,943,566)
Reserves, Net of Reinsurance Recoverables at End of Period	\$706,530,549	\$617,798,832

The Company participates in an intercompany pooling arrangement ("the Pool") as further described in Note 26 of the Annual Statement. The Company's participation is 55% of the entire pool. The development across the entire pool is described below.

Losses Incurred

During 2023, due to adverse paid loss trends on the legacy commercial auto portfolio, the Pool recognized adverse prior year development of \$60.6 million on the reserves subject to the Commercial Auto LPT. Because the reserves were fully subject to the agreement that provides unlimited coverage, the Pool does not expect any economic impact from this development. The Pool recorded a retroactive reinsurance benefit of \$60.6 million in Aggregate Write-Ins for Miscellaneous Income. See Note 23.

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

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?.....YES
- 1.2 If yes, has the report been filed with the domiciliary state?.....YES
- 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?.....YES
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Effective September 13, 2023, the Company's affiliate Carolina Re LTD was discontinued in Bermuda and continued in Delaware. For more information on organizational changes, see Note 22 – Events Subsequent.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?.....YES
- 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.....1620459
- 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
	00000	

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).06/26/2021
- 6.4 By what department or departments?
OHIO DEPARTMENT OF INSURANCE.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?.....N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?.....N/A
- 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.
NOT APPLICABLE.....
- 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:
NOT APPLICABLE.....
- 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).
NOT APPLICABLE.....
- 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).
NOT APPLICABLE.....

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....YES
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$ 0

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: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? YES
- 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	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	36,455,253	39,871,228
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	36,455,253	39,871,228
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	0	0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? 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 \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 16.3 Total payable for securities lending reported on the liability page \$ 0

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
TRUIST BANK	P.O. BOX 896735 CHARLOTTE, NC 28289
US BANK, N.A.	ONE FEDERAL STREET, 3RD FLOOR, BOSTON, MA 02110

- 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)
NOT APPLICABLE		

- 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
NEW ENGLAND ASSET MANAGEMENT, INC.	U
ANGELO, GORDON & CO.	U
NEUBERGER BERMAN INVESTMENT ADVISERS, LLC	U

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? YES
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? YES

- 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
105900	NEW ENGLAND ASSET MANAGEMENT, INC.	KUR85E5PS4GQFZTFC130	SEC	NO
131940	ANGELO, GORDON & CO.	XXJ808RONB9FETFPCB63	SEC	NO
124687	NEUBERGER BERMAN INVESTMENT ADVISERS, LLC	8PSZVUUKYGCPW2RDO373	SEC	NO

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

- 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?.....YES.....
- 3.2 If yes, give full and complete information thereto
Effective 1/1/2023, the Company commuted its 70% quota share reinsurance agreement with its affiliate JRG Re LTD.....
- 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..... | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
5. Operating Percentages:
5.1 A&H loss percent..... 0 %
5.2 A&H cost containment percent..... 0 %
5.3 A&H expense percent excluding cost containment expenses..... 0 %
- 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.....\$..... 0
- 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.....\$..... 0
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
All Other Insurers						
00000.....	AA-3190871.....	Lancashire Insurance Company Ltd.....	BMU.....	Reciprocal Jurisdiction.....	0.....	

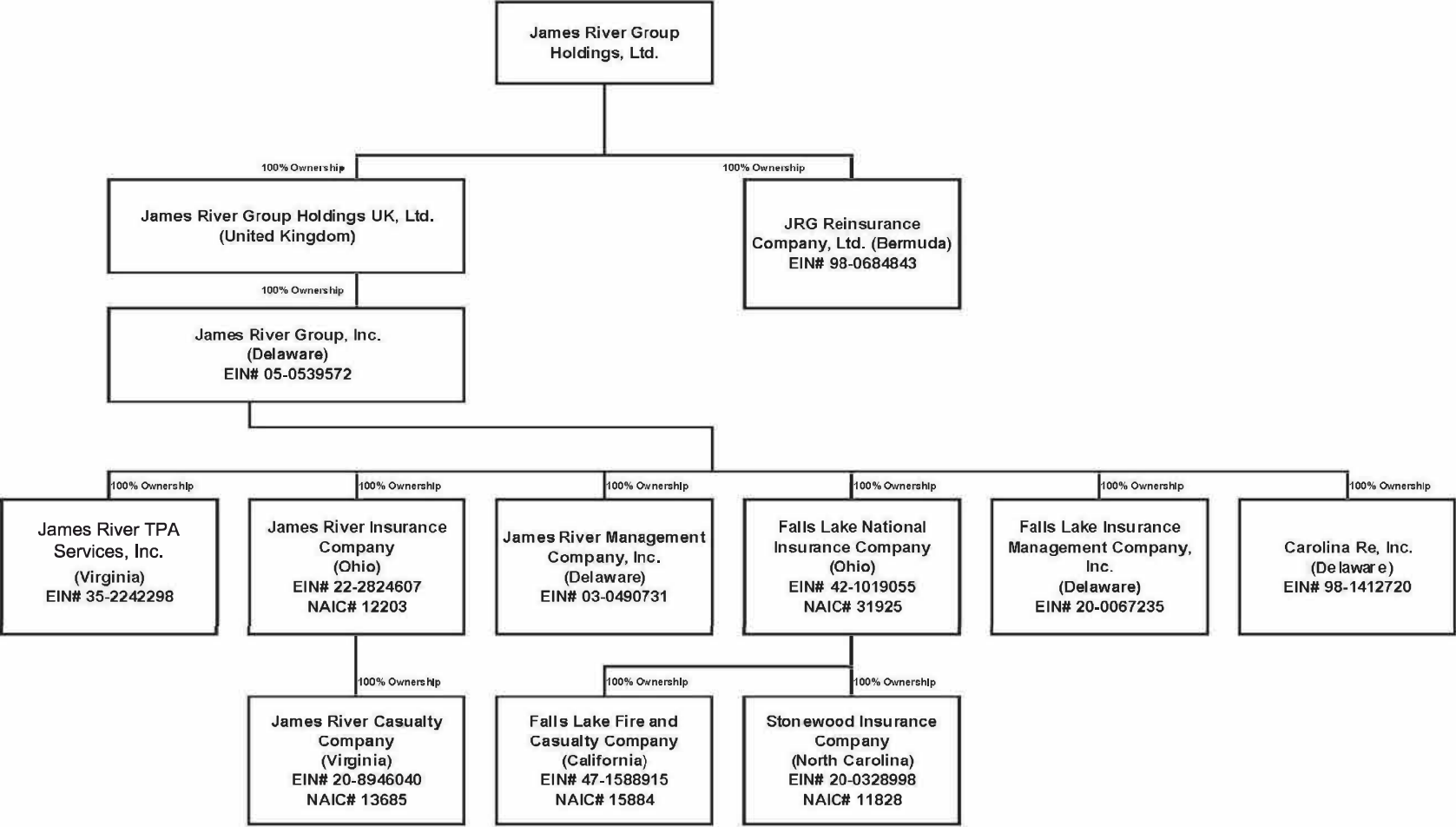
SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN
Current Year to Date - Allocated by States and Territories

States, Etc.		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
1.	Alabama.....	AL	E	5,753,994	5,702,521	3,337,157	2,793,323	5,633,589	9,098,412
2.	Alaska.....	AK	E	376,127	502,498	26,250	0	515,804	401,031
3.	Arizona.....	AZ	E	13,481,889	16,563,376	5,760,964	11,357,232	24,856,885	19,691,959
4.	Arkansas.....	AR	E	1,919,395	2,679,331	280,160	3,333,161	4,845,660	6,439,252
5.	California.....	CA	E	129,961,468	116,622,447	163,042,719	149,732,348	296,318,982	334,410,895
6.	Colorado.....	CO	E	5,617,202	7,867,518	1,844,707	2,867,621	7,178,772	7,164,976
7.	Connecticut.....	CT	E	3,700,751	3,778,112	1,307,398	2,672,747	5,757,468	6,031,499
8.	Delaware.....	DE	E	1,752,099	934,018	200,050	326,875	1,739,540	1,163,467
9.	District of Columbia.....	DC	E	1,275,087	1,101,511	4,405,237	1,932,452	3,021,293	4,015,996
10.	Florida.....	FL	E	136,726,747	119,049,911	42,073,117	29,743,501	180,124,774	169,866,873
11.	Georgia.....	GA	E	16,186,762	12,990,480	4,909,798	4,096,482	20,119,384	17,444,998
12.	Hawaii.....	HI	E	413,100	358,439	526,009	113,500	649,638	877,331
13.	Idaho.....	ID	E	2,660,049	2,134,913	3,825	92,933	3,159,197	2,094,158
14.	Illinois.....	IL	E	12,835,851	12,476,144	2,169,724	6,875,154	20,930,056	28,089,539
15.	Indiana.....	IN	E	3,808,624	3,983,942	3,661,273	2,755,385	7,463,213	6,017,614
16.	Iowa.....	IA	E	1,635,038	1,596,081	312,748	21,278	1,625,339	1,905,953
17.	Kansas.....	KS	E	4,133,528	4,018,546	330,000	3,664,308	7,286,824	6,605,909
18.	Kentucky.....	KY	E	5,402,150	3,432,849	959,375	374,763	6,492,314	4,999,320
19.	Louisiana.....	LA	E	12,663,692	13,649,139	11,693,733	37,371,643	52,977,961	63,698,099
20.	Maine.....	ME	E	847,826	774,210	22,500	1,341	648,675	790,022
21.	Maryland.....	MD	E	3,963,817	3,656,104	1,874,576	2,518,737	7,508,952	6,437,395
22.	Massachusetts.....	MA	E	8,150,160	9,174,184	2,410,872	3,870,492	13,957,579	19,122,182
23.	Michigan.....	MI	E	8,999,601	8,749,442	1,637,208	680,979	11,126,874	14,199,368
24.	Minnesota.....	MN	E	3,750,165	5,339,168	6,722,326	1,442,892	6,322,842	8,420,714
25.	Mississippi.....	MS	E	3,358,190	3,154,465	100,250	832,998	4,666,886	4,453,723
26.	Missouri.....	MO	E	6,602,724	9,339,835	4,140,868	11,687,775	12,425,378	14,822,994
27.	Montana.....	MT	E	2,733,335	2,231,063	0	50,000	3,334,374	2,233,745
28.	Nebraska.....	NE	E	1,240,119	895,614	340,624	1,704,290	3,551,475	4,306,987
29.	Nevada.....	NV	E	7,938,728	6,634,168	5,827,257	8,991,323	14,655,124	19,480,875
30.	New Hampshire.....	NH	E	320,194	536,130	213,119	172,500	326,338	1,427,712
31.	New Jersey.....	NJ	E	19,742,012	18,586,063	8,046,694	6,442,995	37,968,474	39,011,780
32.	New Mexico.....	NM	E	1,777,372	902,161	74,040	202,500	2,038,790	1,341,248
33.	New York.....	NY	E	76,953,155	72,741,917	25,176,496	11,069,329	182,752,664	161,067,700
34.	North Carolina.....	NC	E	6,778,481	4,928,280	325,916	8,476,532	9,906,778	10,627,663
35.	North Dakota.....	ND	E	530,292	693,337	730	145,401	778,695	876,362
36.	Ohio.....	OH	D	13,077,248	9,084,291	26,000	306,855	12,291,433	10,005,767
37.	Oklahoma.....	OK	E	5,648,142	6,311,525	2,545,273	629,057	9,969,764	9,658,635
38.	Oregon.....	OR	E	9,038,764	7,974,804	455,203	1,517,263	10,535,385	7,768,856
39.	Pennsylvania.....	PA	E	13,521,795	19,046,829	7,631,083	2,430,652	27,634,919	25,003,950
40.	Rhode Island.....	RI	E	937,008	964,343	140,200	409,317	1,954,176	1,517,597
41.	South Carolina.....	SC	E	8,890,413	5,800,199	2,347,498	2,568,143	10,355,229	8,099,176
42.	South Dakota.....	SD	E	135,413	270,110	0	0	385,120	443,245
43.	Tennessee.....	TN	E	6,044,540	5,168,105	6,657,895	3,840,224	17,257,464	19,175,279
44.	Texas.....	TX	E	125,696,448	111,997,846	50,409,583	18,018,506	172,480,986	158,464,059
45.	Utah.....	UT	E	2,689,054	2,212,384	513,219	91,012	2,929,207	3,018,312
46.	Vermont.....	VT	E	63,085	282,976	0	0	136,039	166,195
47.	Virginia.....	VA	E	10,140,146	8,635,711	1,250,446	3,147,989	13,780,809	11,405,808
48.	Washington.....	WA	E	16,932,212	15,593,437	3,844,926	2,649,902	23,563,779	22,473,822
49.	West Virginia.....	WV	E	1,477,558	1,120,099	0	1,217,500	2,122,889	1,083,738
50.	Wisconsin.....	WI	E	2,568,140	2,365,492	513,883	736,249	3,772,082	3,896,329
51.	Wyoming.....	WY	E	1,330,129	902,018	0	0	2,057,815	948,641
52.	American Samoa.....	AS	N	0	0	0	0	0	0
53.	Guam.....	GU	N	0	0	0	0	0	0
54.	Puerto Rico.....	PR	E	0	0	25,739	71,702	121,609	121,901
55.	US Virgin Islands.....	VI	E	0	0	0	0	0	0
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57.	Canada.....	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	0
59.	Totals.....	XXX		732,179,819	675,508,086	380,118,668	356,049,161	1,274,015,296	1,281,889,061
Details of Write-Ins									
58001.		XXX		0	0	0	0	0	0
58002.		XXX		0	0	0	0	0	0
58003.		XXX		0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....	XXX		0	0	0	0	0	0

(a) Active Status Counts

1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	0	4. Q – Qualified - Qualified or accredited reinsurer.....	0
		Domestic Surplus Lines Insurer (DSLII) – Reporting entities	
2. R – Registered – Non-domiciled RRGs.....	0	5. D – authorized to write surplus lines in the state of domicile.....	1
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the state of domicile - see DSLII).....	52	6. N – None of the above - Not allowed to write business in the state.....	4

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)	*
0000		00000	98-0585280	0	0001620459	NASDAQ	JAMES RIVER GROUP HOLDINGS, LTD	BMU	UIP			0		NO	0
0000		00000		0	0000000000		JAMES RIVER GROUP HOLDINGS UK, LTD	GBR	UIP	JAMES RIVER GROUP HOLDINGS, LTD	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		00000	05-0539572	0	0000000000		JAMES RIVER GROUP, INC	DE	UDP	JAMES RIVER GROUP HOLDINGS UK, LTD	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		00000	98-0684843	0	0000000000		JRG REINSURANCE COMPANY, LTD	BMU	IA	JAMES RIVER GROUP HOLDINGS, LTD	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		00000	35-2242298	0	0000000000		JAMES RIVER TPA SERVICES, INC	VA	NIA	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	12203	22-2824607	0	0000000000		JAMES RIVER INSURANCE COMPANY	OH	RE	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		00000	03-0490731	0	0000000000		JAMES RIVER MANAGEMENT COMPANY, INC	DE	NIA	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	13685	20-8946040	0	0000000000		JAMES RIVER CASUALTY COMPANY	VA	DS	JAMES RIVER INSURANCE COMPANY	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	31925	42-1019055	0	0000000000		FALLS LAKE NATIONAL INSURANCE COMPANY	OH	IA	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		00000	20-0067235	0	0000000000		FALLS LAKE INSURANCE MANAGEMENT COMPANY, INC	DE	NIA	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	15884	47-1588915	0	0000000000		FALLS LAKE FIRE AND CASUALTY COMPANY	CA	IA	FALLS LAKE NATIONAL INSURANCE COMPANY	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	11828	20-0328998	0	0000000000		STONEWOOD INSURANCE COMPANY	NC	IA	FALLS LAKE NATIONAL INSURANCE COMPANY	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		00000	98-1412720	0	0000000000		CAROLINA RE, INC	DE	IA	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
Asterisk	Explanation														
0															

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	8,100,945	2,687,585	33.176	116.414
2.1.	Allied lines	34,110,649	2,554,240	7.488	48.639
2.2.	Multiple peril crop	0	0	0	0
2.3.	Federal flood	0	0	0	0
2.4.	Private crop	0	0	0	0
2.5.	Private flood	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0
5.1	Commercial multiple peril (non-liability portion)	0	(55)	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0	0
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	0	0	0	0
9.	Inland marine	236	(19,576)	(8,294.915)	(158.406)
10.	Financial guaranty	0	0	0	0
11.1.	Medical professional liability - occurrence	36,459	111,250	305.137	(3,237.262)
11.2.	Medical professional liability - claims made	10,947,392	5,660,052	51.702	68.760
12.	Earthquake	2,927,201	(488,917)	(16.703)	(4.520)
13.1.	Comprehensive (hospital and medical) individual	0	0	0	0
13.2.	Comprehensive (hospital and medical) group	0	0	0	0
14.	Credit accident and health	0	0	0	0
15.1.	Vision only	0	0	0	0
15.2.	Dental only	0	0	0	0
15.3.	Disability income	0	0	0	0
15.4.	Medicare supplement	0	0	0	0
15.5.	Medicaid Title XIX	0	0	0	0
15.6.	Medicare Title XVIII	0	0	0	0
15.7.	Long-term care	0	0	0	0
15.8.	Federal employees health benefits plan	0	0	0	0
15.9.	Other health	0	0	0	0
16.	Workers' compensation	0	0	0	0
17.1.	Other liability occurrence	525,768,387	297,520,986	56.588	46.130
17.2.	Other liability-claims made	33,577,622	4,370,167	13.015	11.246
17.3.	Excess workers' compensation	0	0	0	0
18.1.	Products liability - occurrence	69,580,765	24,855,111	35.721	47.331
18.2.	Products liability - claims made	14,495,457	1,603,736	11.064	2.408
19.1.	Private passenger auto no-fault (personal injury protection)	0	0	0	0
19.2.	Other private passenger auto liability	0	0	0	0
19.3.	Commercial auto no-fault (personal injury protection)	0	0	0	0
19.4.	Other commercial auto liability	22,936,131	69,860,290	304.586	245.947
21.1.	Private passenger auto physical damage	0	0	0	0
21.2.	Commercial auto physical damage	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0
23.	Fidelity	0	0	0	0
24.	Surety	0	0	0	0
26.	Burglary and theft	0	0	0	0
27.	Boiler and machinery	0	0	0	0
28.	Credit	0	0	0	0
29.	International	0	0	0	0
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	Totals	722,481,244	408,714,869	56.571	53.264
Details of Write-Ins					
3401.	.....	0	0	0	0
3402.	.....	0	0	0	0
3403.	.....	0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0	0

PART 2 – DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	2,256,495	9,765,257	7,911,562
2.1	Allied lines	7,402,184	40,547,316	26,920,284
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	0	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	298	298	0
10.	Financial guaranty	0	0	0
11.1.	Medical professional liability - occurrence	0	75,000	0
11.2.	Medical professional liability - claims made	3,239,800	9,976,948	12,222,548
12.	Earthquake	899,005	2,332,759	4,092,575
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1.	Other liability occurrence	157,666,039	530,794,533	475,723,104
17.2.	Other liability-claims made	11,200,011	34,390,023	33,377,095
17.3.	Excess workers' compensation	0	0	0
18.1.	Products liability - occurrence	22,678,349	69,674,762	66,565,485
18.2.	Products liability - claims made	2,705,019	11,926,088	13,489,327
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	9,104,189	22,696,835	35,206,106
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	217,151,389	732,179,819	675,508,086
Details of Write-Ins				
3401.		0	0	0
3402.		0	0	0
3403.		0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0	0

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
								Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End			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)	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 IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)			
1. 2020 + Prior.....	171,073	78,395	249,468	85,522	549	86,071	133,958	4,495	88,348	226,801	48,407	14,997	63,404
2. 2021.....	37,704	113,158	150,862	23,741	653	24,394	35,407	3,339	82,125	120,871	21,444	(27,041)	(5,597)
3. Subtotals 2021 + prior.....	208,777	191,553	400,330	109,263	1,202	110,465	169,365	7,834	170,473	347,672	69,851	(12,044)	57,807
4. 2022.....	22,933	194,536	217,469	20,426	1,903	22,329	22,759	6,901	140,454	170,114	20,252	(45,278)	(25,026)
5. Subtotals 2022 + prior.....	231,710	386,089	617,799	129,689	3,105	132,794	192,124	14,735	310,927	517,786	90,103	(57,322)	32,781
6. 2023.....	XXX	XXX	XXX	XXX	10,227	10,227	XXX	18,099	170,646	188,745	XXX	XXX	XXX
7. Totals.....	231,710	386,089	617,799	129,689	13,332	143,021	192,124	32,834	481,573	706,531	90,103	(57,322)	32,781
8. Prior Year-End Surplus As Regards Policyholders.....	288,523										Col. 11, Line 7 As % of Col. 1, Line 7 38.886 %	Col. 12, Line 7 As % of Col. 2, Line 7 (14.847)%	Col. 13, Line 7 As % of Col. 3, Line 7 5.306 % Col. 13, Line 7 / Line 8 11.362 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

August Filing

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

EXPLANATION:

1. THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED.....
2.
3. THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED.....
4. THE DATA FOR THIS SUPPLEMENT IS NOT REQUIRED TO BE FILED.....
5.

BARCODES:

1.

12203202349000003
2.
3.

12203202336500003
4.

12203202350500003
5.

OVERFLOW PAGE FOR WRITE-INS

ASSETS				
	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
2504. OTHER ASSETS	576,659	0	576,659	591,818
2505. CLAIMS DEPOSIT	279,870	0	279,870	279,870
2597. Summary of remaining write-ins for Line 25 from overflow page	856,529	0	856,529	871,688

LIABILITIES			
	1	2	
	Current Statement Date	December 31, Prior Year	
2504. DEFERRED CEDING COMMISSION	16,588,481	16,992,122	
2505. OTHER LIABILITIES	4,006,007	5,024,332	
2597. Summary of remaining write-ins for Line 25 from overflow page	20,594,488	22,016,454	
2997. Summary of remaining write-ins for Line 29 from overflow page	0	0	
3297. Summary of remaining write-ins for Line 32 from overflow page	0	0	

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

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

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		24,880,541	44,137,430
2.	Cost of acquired:			
2.1	Actual cost at time of acquisition		1,650,000	0
2.2	Additional investment made after acquisition		1,692,191	4,799,368
3.	Capitalized deferred interest and other		0	0
4.	Accrual of discount		0	0
5.	Unrealized valuation increase (decrease)		149,525	(1,699,762)
6.	Total gain (loss) on disposals		0	0
7.	Deduct amounts received on disposals		7,718,462	22,356,495
8.	Deduct amortization of premium and depreciation		0	0
9.	Total foreign exchange change in book / adjusted carrying value		0	0
10.	Deduct current year's other-than-temporary impairment recognized		0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		20,653,795	24,880,541
12.	Deduct total nonadmitted amounts		0	0
13.	Statement value at end of current period (Line 11 minus Line 12)		20,653,795	24,880,541

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		1,173,619,415	307,893,302
2.	Cost of bonds and stocks acquired		248,690,136	976,378,224
3.	Accrual of discount		7,808,045	3,497,872
4.	Unrealized valuation increase (decrease)		3,169,669	(11,215,144)
5.	Total gain (loss) on disposals		525,355	1,986,706
6.	Deduct consideration for bonds and stocks disposed of		90,119,350	103,997,170
7.	Deduct amortization of premium		480,875	524,802
8.	Total foreign exchange change in book / adjusted carrying value		0	0
9.	Deduct current year's other-than-temporary impairment recognized		657,474	399,573
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,342,554,921	1,173,619,415
12.	Deduct total nonadmitted amounts		0	0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,342,554,921	1,173,619,415

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

	1	2	3	4	5	6	7	8
NAIC Designation	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).....	965,077,533	67,931,019	27,782,073	3,818,521	941,942,106	965,077,533	1,009,045,000	922,309,935
2. NAIC 2 (a).....	102,147,801	14,758,420	5,648,384	(1,608,995)	102,690,708	102,147,801	109,648,842	110,218,820
3. NAIC 3 (a).....	13,055,197	8,799,859	2,165,092	1,477,879	5,694,333	13,055,197	21,167,843	4,066,032
4. NAIC 4 (a).....	96,760,184	19,715,295	16,940,391	(2,759,613)	40,497,734	96,760,184	96,775,475	37,811,894
5. NAIC 5 (a).....	35,205,495	3,894,578	7,183,153	2,664,573	11,839,823	35,205,495	34,581,493	12,329,408
6. NAIC 6 (a).....	0	0	0	0	13,011	0	0	136,349
7. Total Bonds.....	1,212,246,210	115,099,171	59,719,093	3,592,365	1,102,677,715	1,212,246,210	1,271,218,653	1,086,872,437
Preferred Stock								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	32,736,240	0	726,800	(923,739)	32,380,429	32,736,240	31,085,701	32,594,856
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	32,736,240	0	726,800	(923,739)	32,380,429	32,736,240	31,085,701	32,594,856
15. Total Bonds & Preferred Stock.....	1,244,982,450	115,099,171	60,445,893	2,668,626	1,135,058,144	1,244,982,450	1,302,304,354	1,119,467,293

(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 \$ 42,830,203; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1
Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total	42,830,203	XXX	42,719,948	0	0

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	26,667,231	62,991,516
2.	Cost of short-term investments acquired	52,157,874	171,166,185
3.	Accrual of discount	298,244	367,806
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	13,840	(53,317)
6.	Deduct consideration received on disposals	36,293,036	207,795,368
7.	Deduct amortization of premium	13,950	9,591
8.	Total foreign exchange change in book / adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	42,830,203	26,667,231
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	42,830,203	26,667,231

(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.....	110,141,944	110,338,754
2.	Cost of cash equivalents acquired.....	323,051,643	661,639,465
3.	Accrual of discount.....	0	84,884
4.	Unrealized valuation increase (decrease).....	(70)	160
5.	Total gain (loss) on disposals.....	0	117
6.	Deduct consideration received on disposals.....	307,255,707	661,921,435
7.	Deduct amortization of premium.....	0	0
8.	Total foreign exchange change in book / adjusted carrying value.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized.....	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	125,937,810	110,141,944
11.	Deduct total nonadmitted amounts.....	0	0
12.	Statement value at end of current period (Line 10 minus Line 11).....	125,937,810	110,141,944

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

SCHEDULE BA - PART 2

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

1 CUSIP	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Any Other Class of Assets, Unaffiliated												
000000-00-0	AG Commercial Real Estate Debt Opportunities Fund III, L.P.	Wilmington	DE	AG Commercial Debt Opportunities GP, LLC	0	09/10/2020	0	0	43,764	0	0	1.750
000000-00-0	AG Direct Lending Fund, L.P.	Wilmington	DE	AG Direct Lending Fund GP, LLC	0	06/04/2015	0	0	22,121	0	0	1.640
00840C-10-7	AG ABC Structured Note, L.P.	New York	DE	AG Asset Based Credit GP, LLC	0	06/30/2023	0	1,650,000	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP	New York	DE	Blue Owl GP Stakes Associates V , LP	0	01/25/2001	0	0	150,000	0	0	0.080
5899999 – Any Other Class of Assets, Unaffiliated								1,650,000	215,885	0	0	XXX
Any Other Class of Assets, Affiliated												
000000-00-0	DESRI IV, L.L.C.	New York	DE	D.E. Shaw Renewable Investments, L.L.C	0	06/01/2021	0	0	2,286	0	0	4.940
000000-00-0	DESRI VI, L.L.C.	New York	DE	D.E. Shaw Renewable Investments, L.L.C	0	06/01/2021	0	0	7,018	0	0	2.500
5999999 – Any Other Class of Assets, Affiliated								0	9,304	0	0	XXX
6099999 – Subtotals, Unaffiliated								1,650,000	215,885	0	0	XXX
6199999 – Subtotals, Affiliated								0	9,304	0	0	XXX
6299999 – Totals								1,650,000	225,189	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book / Adjusted Carrying Value						15 Book / Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Non-collateral Loans, Affiliated																			
92209W-AA-3	VantageSouth 7.625% Subordinated Notes	Raleigh	DE	VantageSouth Bancshares	06/01/2021	08/12/2023	4,500,000	0	0	0	0	0	0	4,500,000	4,500,000	0	0	0	39,078
000000-00-0	DESRI Headwater Renewables Holding, LLC	New York	DE	DESRI Headwater Renewables Holding, LLC	01/14/2021	07/14/2023	593,477	0	0	0	0	0	0	593,477	593,477	0	0	0	193,713
3299999 – Non-collateral Loans, Affiliated							5,093,477	0	0	0	0	0	0	5,093,477	5,093,477	0	0	0	232,791
Any Other Class of Assets, Unaffiliated																			
000000-00-0	AG Commercial Real Estate Debt Opportunities Fund III, L.P.	Wilmington	DE	Capital Distribution	09/10/2020	09/11/2023	3,425,766	0	0	0	0	0	0	3,425,766	242,293	0	0	0	43,764
000000-00-0	AG Direct Lending Fund, L.P.	Wilmington	DE	Capital Distribution	06/04/2015	07/31/2023	1,182,709	0	0	0	0	0	0	1,182,709	55,954	0	0	0	22,121
000000-00-0	Dyal V US Investors, L.P.	New York	DE	Capital Distribution	01/25/2021	09/14/2023	1,614,465	0	0	0	0	0	0	1,614,465	522,865	0	0	0	(18,799)
5899999 – Any Other Class of Assets, Unaffiliated							6,222,940	0	0	0	0	0	0	6,222,940	821,112	0	0	0	47,086
Any Other Class of Assets, Affiliated																			
000000-00-0	DESRI IV, L.L.C	New York	DE	Capital Distribution	06/01/2021	09/30/2023	6,125,385	0	0	0	0	0	0	6,125,385	18,982	0	0	0	2,286
000000-00-0	DESRI VI, L.L.C	New York	DE	Capital Distribution	06/01/2021	09/30/2023	1,849,495	(7,018)	0	0	0	0	(7,018)	1,849,495	7,018	0	0	0	7,018
5999999 – Any Other Class of Assets, Affiliated							7,974,880	(7,018)	0	0	0	0	(7,018)	7,974,880	26,000	0	0	0	9,304
6099999 – Subtotals, Unaffiliated							6,222,940	0	0	0	0	0	0	6,222,940	821,112	0	0	0	47,086
6199999 – Subtotals, Affiliated							13,068,357	(7,018)	0	0	0	0	(7,018)	13,068,357	5,119,477	0	0	0	242,095
6299999 – Totals							19,291,297	(7,018)	0	0	0	0	(7,018)	19,291,297	5,940,589	0	0	0	289,181

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. Political Subdivisions of States, Territories and Possessions									
780869-XY-4	ROYSE CITY TEX INDPT SCH DIST		07/26/2023	FHN FINANCIAL SECURITIES CORP	XXX	2,704,075	2,500,000	0	1.A FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						2,704,075	2,500,000	0	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3132E0-DZ-2	FH SD3720 - RMBS		08/31/2023	NOMURA SECURITIES INTERNATIONAL	XXX	5,797,757	5,935,004	10,716	1.A
3140XL-3L-0	FN FS5302 - RMBS		08/15/2023	WELLS FARGO SECURITIES LLC	XXX	3,851,216	3,988,314	7,201	1.A
3140XL-VD-7	FN FS5111 - RMBS		07/05/2023	MORGAN STANLEY & CO. LLC	XXX	2,981,303	2,987,371	2,282	1.A
60535Q-J9-2	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		07/07/2023	RAYMOND JAMES & ASSOCIATES, INC.	XXX	1,500,000	1,500,000	0	1.A FE
79771F-EW-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	Morgan Stanley & Co. LLC	XXX	101,587	105,000	831	1.A Z
79771F-EX-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	Morgan Stanley & Co. LLC	XXX	5,000	5,000	41	1.A Z
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						14,236,863	14,520,689	21,071	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
00840C-AA-5	AG ABC STRUCTURED CLASS A NOTE		08/29/2023	DIRECT	XXX	7,700,000	7,700,000	0	2.C PL
00840C-AB-3	AG ABC STRUCTURED CLASS B NOTE		08/29/2023	DIRECT	XXX	1,650,000	1,650,000	0	3.B PL
02361D-BA-7	AMEREN ILLINOIS CO		07/20/2023	KEYBANC CAPITAL MARKETS INC.	XXX	1,499,085	1,500,000	11,138	1.F FE
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL		09/27/2023	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,358,840	2,000,000	8,922	2.A FE
125523-CS-7	CIGNA GROUP		09/27/2023	BOFA SECURITIES INC.	XXX	1,955,680	2,000,000	4,200	2.A FE
126650-DY-3	CVS HEALTH CORP		09/27/2023	U.S. BANCORP INVESTMENTS INC.	XXX	1,907,240	2,000,000	34,450	2.B FE
17325F-BB-3	CITIBANK NA		09/26/2023	CITIGROUP GLOBAL MARKETS, INC.	XXX	2,000,000	2,000,000	0	1.E FE
46647P-DG-8	JPMORGAN CHASE & CO		08/14/2023	J.P. MORGAN SECURITIES LLC	XXX	3,423,840	3,500,000	9,904	1.E FE
46647P-DU-7	JPMORGAN CHASE & CO		07/17/2023	J.P. MORGAN SECURITIES LLC	XXX	1,500,000	1,500,000	0	1.E FE
539830-CA-5	LOCKHEED MARTIN CORP		07/19/2023	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,511,025	1,500,000	11,083	1.G FE
641062-BL-7	NESTLE HOLDINGS INC		09/06/2023	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,499,940	1,500,000	0	1.D FE
75513E-CS-8	RTX CORP		09/26/2023	J.P. MORGAN SECURITIES LLC	XXX	1,836,660	2,000,000	9,257	2.A FE
89788M-AE-2	TRUIST FINANCIAL CORP		09/25/2023	MARKET TAXES CORP	XXX	1,654,060	2,000,000	11,532	1.G FE
904764-BS-5	UNILEVER CAPITAL CORP		09/05/2023	BOFA SECURITIES INC.	XXX	1,995,960	2,000,000	0	1.E FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						31,492,330	32,850,000	100,486	XXX
Bonds: Unaffiliated Bank Loans									
000000-00-0	Discovery Purchaser Corporation		09/28/2023	Various	XXX	493,725	508,942	0	5.B
000000-00-0	Covanta Holding Corporation		07/25/2023	ROYAL BANK OF CANADA	XXX	55,816	55,851	0	5.B
000000-00-0	Covanta Holding Corporation		07/25/2023	ROYAL BANK OF CANADA	XXX	4,252	4,255	0	5.B
000000-00-0	Micro Holding Corp.		07/25/2023	Mitsubishi UFJ Securities USA, Inc.	XXX	616,125	636,000	0	4.B FE
000000-00-0	National Intergovernmental Purchasing Al		07/19/2023	BARCLAY INVESTMENTS, INC.	XXX	23,416	23,653	0	5.B
000000-00-0	National Intergovernmental Purchasing Al		07/19/2023	BARCLAY INVESTMENTS, INC.	XXX	249,272	251,790	0	5.B
000000-00-0	Saphilux S.a.r.l.		07/20/2023	NMRA	XXX	497,425	505,000	0	4.C FE
000000-00-0	Calpine Construction Finance Company, L.		07/20/2023	CITIBANK	XXX	563,671	567,931	0	5.B
000000-00-0	Select Medical Corporation		07/26/2023	J.P. MORGAN SECURITIES INC.	XXX	408,333	410,385	0	3.C FE
000000-00-0	Helios Software Holdings, Inc.		07/31/2023	Various	XXX	737,865	764,000	0	4.B FE
000000-00-0	Alchemy US Holdco Term Loan		08/11/2023	GOLDMAN SACHS AND CO.	XXX	243,016	253,141	0	5.B
000000-00-0	Tacala LLC		08/11/2023	KKR Corporate Lending LLC	XXX	272,440	278,000	0	5.B
000000-00-0	Cushman & Wakefield U.S. Borrower, LLC		08/10/2023	J.P. MORGAN SECURITIES INC.	XXX	483,600	496,000	0	3.B FE
000000-00-0	Sharp Midco LLC		08/04/2023	J.P. MORGAN SECURITIES INC.	XXX	361,495	367,000	0	4.C 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
000000-00-0	Mosel Bidco SE (Software AG)	C	08/01/2023	J.P. MORGAN SECURITIES INC.	XXX	392,040	396,000	0	5.B
00076V-BH-2	ABG Intermediate Holdings 2 LLC		08/30/2023	U.S. Bank	XXX	26,357	26,357	0	4.B FE
00217B-AB-0	ASP Dream Acquisition Co LLC		09/21/2023	J. P. MORGAN SECURITIES INC.	XXX	311,850	315,000	0	4.C FE
00769E-AZ-3	Advantage Sales & Marketing Inc.		09/26/2023	BANK OF AMERICA	XXX	2,978,856	3,025,229	0	4.B FE
00775K-AG-3	Osaic Holdings, Inc.		08/08/2023	UBS WARBURG LLC	XXX	197,010	199,000	0	4.A FE
01957T-AH-0	Allied Universal Holdco LLC		09/19/2023	RBC CAPITAL MARKETS	XXX	106,707	108,746	0	4.C FE
01957T-AU-1	Allied Universal Holdco LLC		08/09/2023	MORGAN STANLEY AND CO INC.	XXX	32,980	34,000	0	4.C FE
03835E-AG-9	Applovin Corporation		08/15/2023	J. P. MORGAN SECURITIES INC.	XXX	1,722,730	1,731,386	0	3.C FE
04686R-AC-7	Athenahealth, Inc.		07/01/2023	J. P. MORGAN SECURITIES INC.	XXX	(18,486)	(19,408)	0	4.B FE
05549P-AC-5	BCP Renaissance Parent L.L.C.		09/20/2023	JEFFERIES	XXX	136,496	136,701	0	4.B FE
07368R-AF-8	Beacon Roofing Supply Inc		06/28/2023	UBS WARBURG LLC	XXX	(203)	(204)	0	3.C FE
12620B-AR-1	CPM Holdings, Inc.		09/22/2023	JEFFERIES	XXX	592,445	601,467	0	4.B FE
15643X-AC-2	Centuri Group, Inc.		02/08/2023	BMO CAPITAL MARKETS	XXX	(879)	(885)	0	4.A FE
18972F-AC-6	Clydesdale Acquisition Holdings, Inc.		09/19/2023	BMO CAPITAL MARKETS	XXX	914,081	918,674	0	4.B FE
20600R-AB-8	Conair Holdings, LLC		09/08/2023	BANK OF AMERICA	XXX	123,418	128,672	0	4.C FE
22526W-AQ-1	Creative Artists Agency, LLC		09/15/2023	BANK OF AMERICA	XXX	431,741	433,910	0	4.B FE
24022K-AB-5	DCert Buyer, Inc. Digicert Buyer T/L		07/05/2023	WELL	XXX	282,935	284,000	0	4.B FE
24982L-AD-7	Dermatology Intermediate Holdings III, I		08/03/2023	DIRECT	XXX	944	955	0	4.B FE
25213Y-BC-8	DexKo Global Inc.		07/24/2023	GOLDMAN SACHS AND CO.	XXX	411,069	423,783	0	4.B FE
26658N-AP-4	Engineered Machinery Holdings, Inc.		07/05/2023	GOLDMAN SACHS AND CO.	XXX	395,970	402,000	0	4.C FE
29426N-AT-1	Epicor Software Corporation		08/15/2023	KKR Corporate Lending LLC	XXX	249,480	252,000	0	4.C FE
31187L-AG-8	FleetPride, Inc.		09/27/2023	RBC CAPITAL MARKETS	XXX	1,743,318	1,769,866	0	4.C FE
31556P-AB-3	Fertitta Entertainment LLC		07/05/2023	JEFFERIES	XXX	166,320	168,000	0	4.B FE
31773H-AB-8	GIP Pilot Acquisition Partners, L.P.		09/18/2023	J. P. MORGAN SECURITIES INC.	XXX	370,140	372,000	0	3.C FE
31774B-AF-1	Fortress Investment Group		07/31/2023	DEUTSCHE BANK	XXX	167,160	168,000	0	3.B FE
31935H-AD-9	First Brands Group, LLC		07/05/2023	JEFFERIES	XXX	217,685	221,000	0	4.A FE
34416D-AY-4	Focus Financial Partners, LLC		05/10/2023	RBC CAPITAL MARKETS	XXX	(588)	0	0	4.A FE
37147Y-AB-7	Generation Bridge II, LLC		08/07/2023	JEFFERIES	XXX	887,040	896,000	0	3.B FE
42236W-AV-9	Heartland Dental, LLC		08/29/2023	Various	XXX	412,222	424,970	0	5.B
45173J-AQ-7	II-VI Incorporated		09/27/2023	BANK OF AMERICA	XXX	85,551	85,765	0	3.B FE
46583D-AF-6	Ivanti Software, Inc.		08/15/2023	BANK OF AMERICA	XXX	40,805	49,460	0	4.B FE
46583D-AG-4	Ivanti Software, Inc.		08/22/2023	BANK OF AMERICA	XXX	280,809	330,364	0	4.B FE
51177R-AB-6	Lakeland Tours, LLC		09/27/2023	DIRECT	XXX	81,408	81,408	0	4.B
57165K-AB-2	RED PLANET BORROWER, LLC		09/08/2023	MORGAN STANLEY AND CO INC.	XXX	68,734	72,067	0	4.C FE
57723C-AR-0	MATTRESS FIRM, INC.		08/25/2023	BARCLAY INVESTMENTS, INC.	XXX	764,695	767,574	0	4.A FE
57810J-AG-3	Amynta Agency Borrower, Inc.		07/27/2023	WELL	XXX	256,444	259,034	0	4.C FE
60672H-AC-7	Mitnick Corporate Purchase, Inc.		07/17/2023	Various	XXX	307,587	313,315	0	4.C FE
66679P-AB-1	Northriver Midstream Finance LP		08/10/2023	BMO CAPITAL MARKETS	XXX	403,920	408,000	0	3.C FE
68250X-AB-7	19th Holdings Golf, LLC		08/23/2023	J. P. MORGAN SECURITIES INC.	XXX	83,300	85,000	0	4.B FE
69403H-AL-4	Pacific Bells LLC		07/25/2023	ROYAL BANK OF CANADA	XXX	181,470	184,000	0	4.C FE
69417W-AB-7	Pacific Dental Services, LLC		09/15/2023	BNP FRANCE	XXX	259,783	260,108	0	4.B FE
72811H-AG-5	Recess Holdings, Inc.		08/17/2023	GOLDMAN SACHS AND CO.	XXX	291,673	294,619	0	4.B FE
74006L-AS-1	Pre-Paid Legal Services, Inc.		08/25/2023	RBC CAPITAL MARKETS	XXX	449,988	456,841	0	4.C 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
74338U-AG-6	Project Leopard Holdings, Inc.		09/28/2023	J.P. MORGAN SECURITIES INC.	XXX	342,686	379,294	0	4.B FE
74339V-AB-4	Cloudera, Inc.		08/25/2023	J.P. MORGAN SECURITIES INC.	XXX	71,000	73,000	0	4.C FE
74530D-AC-9	Pug LLC		08/23/2023	J.P. MORGAN SECURITIES INC.	XXX	199,500	210,000	0	4.C FE
75972J-AB-0	RENAISSANCE HOLDING CORP		07/05/2023	BARCLAY INVESTMENTS, INC.	XXX	74,438	75,000	0	4.C FE
75972J-AE-4	Renaissance Holding Corp		09/15/2023	DIRECT	XXX	562,945	564,356	0	5.B FE
77313D-AW-1	Rocket Software, Inc.		09/28/2023	RBC CAPITAL MARKETS	XXX	318,306	323,154	0	4.B FE
78249L-AD-2	Russell Investments US Institutional Hol		09/21/2023	Various	XXX	490,621	514,728	0	4.A FE
78466Y-AN-8	SRS Distribution Inc.		06/27/2023	CITIBANK	XXX	(449)	(458)	0	4.C FE
87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L		07/25/2023	J.P. MORGAN SECURITIES INC.	XXX	441,540	446,000	0	4.C FE
88037H-AP-9	Tenneco Inc.		08/15/2023	CITIGROUP	XXX	844,900	994,000	0	4.A FE
90010L-AC-6	ThoughtWorks, Inc.		08/14/2023	Various	XXX	492,075	500,986	0	3.C FE
92639M-AB-3	Victorias Secret & Co		09/26/2023	Various	XXX	427,648	434,654	0	3.B FE
92941P-AC-7	Weight Watchers International, Inc.		09/14/2023	Various	XXX	216,840	294,000	0	4.C FE
92943E-AB-2	GTCR W Merger Sub LLC		09/20/2023	J.P. MORGAN SECURITIES INC.	XXX	740,280	744,000	0	3.C FE
94847D-AH-4	Knot Worldwide Term Loan		09/29/2023	J.P. MORGAN SECURITIES INC.	XXX	1,046,865	1,052,126	0	4.B FE
C6901L-AJ-6	1011778 B.C. Unlimited Liability Company		09/12/2023	J.P. MORGAN SECURITIES INC.	XXX	649,735	653,000	0	3.B FE
C6907U-AB-7	Ontario Gaming GTA LP		07/21/2023	U.S. Bank	XXX	195,030	197,000	0	4.B FE
F6456U-AB-9	Banijay Group SAS	C	07/13/2023	Various	XXX	(599)	(603)	0	5.B
G6368C-AE-9	LifeMiles Ltd.	C	09/07/2023	MORGAN STANLEY AND CO INC	XXX	65,096	66,424	0	4.C FE
G9368P-BH-6	Virgin Media Bristol LLC		09/20/2023	CITIBANK	XXX	311,850	315,000	0	3.C FE
L0323L-AJ-9	Archroma Finance S.a.r.l.	C	06/22/2023	HSBC	XXX	15	0	0	4.B FE
L0527C-AB-0	Birkenstock GmbH & Co. KG	C	07/17/2023	WELL	XXX	39,161	39,259	0	4.A FE
L2210T-AH-8	Curium BidCo S.a.r.l.	C	08/03/2023	DIRECT	XXX	423,720	428,000	0	4.C FE
L9635L-AB-0	Venga Finance Sarl	C	09/06/2023	BMO CAPITAL MARKETS	XXX	148,964	151,617	0	4.B FE
LX1963-69-8	Second Lien Term Loan : Cloudera, Inc.		07/05/2023	J.P. MORGAN SECURITIES INC.	XXX	598,000	650,000	0	5.B FE
N2820E-AJ-7	EG Group Limited	C	08/02/2023	BARCLAY INVESTMENTS, INC.	XXX	73,003	74,415	0	4.C FE
N8137F-AB-6	Hunter Douglas Inc.	C	09/08/2023	J.P. MORGAN SECURITIES INC.	XXX	169,108	173,000	0	4.B FE
1909999999 – Bonds: Unaffiliated Bank Loans						30,759,732	31,538,673	0	XXX
2509999997 – Subtotals - Bonds - Part 3						79,193,000	81,409,362	121,557	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						79,193,000	81,409,362	121,557	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
018802-10-8	ALLIANT ENERGY ORD		08/16/2023	PIPER SANDLER & CO.	2,550.000	129,130	XXX	0	XXX
125896-10-0	CMS ENERGY ORD		08/16/2023	PIPER SANDLER & CO.	4,350.000	245,725	XXX	0	XXX
26441C-20-4	DUKE ENERGY ORD		08/16/2023	PIPER SANDLER & CO.	600.000	55,245	XXX	0	XXX
69351T-10-6	PPL ORD		08/16/2023	PIPER SANDLER & CO.	6,450.000	164,800	XXX	0	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		08/16/2023	PIPER SANDLER & CO.	1,350.000	81,088	XXX	0	XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/16/2023	PIPER SANDLER & CO.	2,300.000	76,733	XXX	0	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						752,721	XXX	0	XXX
5989999997 – Subtotals - Common Stocks - Part 3						752,721	XXX	0	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 – Subtotals Common Stocks						752,721	XXX	0	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
5999999999 – Subtotals Preferred and Common Stocks.....						752,721	XXX.....	0	XXX.....
6009999999 – Totals.....						79,945,721	XXX.....	121,557	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																					
36179T-4P-7	G2 MA5330 - RMBS		09/01/2023	Paydown	XXX	25,948	25,948	26,251	26,258	0	(309)	0	(309)	0	25,948	0	0	0	688	07/20/2048	1.A
36179T-4Q-5	G2 MA5331 - RMBS		09/01/2023	Paydown	XXX	1,944	1,944	1,992	1,993	0	(50)	0	(50)	0	1,944	0	0	0	58	07/20/2048	1.A
36179T-Z4-0	G2 MA5263 - RMBS		09/01/2023	Paydown	XXX	10,042	10,042	9,867	9,864	0	178	0	178	0	10,042	0	0	0	233	06/20/2048	1.A
0109999999 – Bonds: U.S. Governments						37,934	37,934	38,111	38,115	0	(181)	0	(181)	0	37,934	0	0	0	979	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																					
3131XT-PS-3	FH ZM0433 - RMBS		09/01/2023	Paydown	XXX	47,319	47,319	45,853	45,847	0	1,472	0	1,472	0	47,319	0	0	0	1,056	11/01/2045	1.A
3131XY-NZ-8	FH ZM4908 - RMBS		09/01/2023	Paydown	XXX	10,022	10,022	9,775	9,775	0	248	0	248	0	10,022	0	0	0	234	11/01/2047	1.A
3131Y1-Q2-9	FH ZM6773 - RMBS		09/01/2023	Paydown	XXX	1,483	1,483	1,474	1,474	0	9	0	9	0	1,483	0	0	0	39	06/01/2048	1.A
3131Y1-RN-2	FH ZM6793 - RMBS		09/01/2023	Paydown	XXX	826	826	837	837	0	(11)	0	(11)	0	826	0	0	0	25	06/01/2048	1.A
3131Y9-VF-7	FH ZN3314 - RMBS		09/01/2023	Paydown	XXX	1,790	1,790	1,794	1,794	0	(4)	0	(4)	0	1,790	0	0	0	47	02/01/2049	1.A
31329K-X2-5	FH ZA2497 - RMBS		09/01/2023	Paydown	XXX	22,041	22,041	21,364	21,371	0	670	0	670	0	22,041	0	0	0	444	02/01/2038	1.A
31329K-X9-0	FH ZA2504 - RMBS		09/01/2023	Paydown	XXX	64,911	64,911	62,904	62,868	0	2,043	0	2,043	0	64,911	0	0	0	1,355	04/01/2038	1.A
31329Q-N6-4	FH ZA6713 - RMBS		09/01/2023	Paydown	XXX	1,908	1,908	1,852	1,852	0	56	0	56	0	1,908	0	0	0	45	04/01/2049	1.A
3132A5-E8-4	FH ZS4659 - RMBS		09/01/2023	Paydown	XXX	13,515	13,515	13,220	13,216	0	298	0	298	0	13,515	0	0	0	319	04/01/2046	1.A
3132A8-3S-6	FH ZS8009 - RMBS		09/01/2023	Paydown	XXX	12,451	12,451	12,187	12,188	0	263	0	263	0	12,451	0	0	0	249	05/01/2033	1.A
3132D5-4L-3	FH SB8027 - RMBS		09/01/2023	Paydown	XXX	28,172	28,172	28,894	29,342	0	(1,170)	0	(1,170)	0	28,172	0	0	0	572	01/01/2035	1.A
3132DM-3L-7	FH SD0803 - RMBS		09/01/2023	Paydown	XXX	25,930	25,930	24,310	24,321	0	1,609	0	1,609	0	25,930	0	0	0	503	01/01/2052	1.A
3132DM-GK-5	FH SD0202 - RMBS		09/01/2023	Paydown	XXX	17,582	17,582	17,551	17,552	0	31	0	31	0	17,582	0	0	0	465	01/01/2050	1.A
3132DM-NS-0	FH SD0401 - RMBS		09/01/2023	Paydown	XXX	4,558	4,558	4,157	4,165	0	393	0	393	0	4,558	0	0	0	82	07/01/2050	1.A
3132DN-JY-0	FH SD1179 - RMBS		09/01/2023	Paydown	XXX	151,382	151,382	139,910	140,128	0	11,255	0	11,255	0	151,382	0	0	0	3,073	06/01/2052	1.A
3132DP-GF-9	FH SD1998 - RMBS		09/01/2023	Paydown	XXX	280,836	280,836	283,732	0	(2,896)	0	(2,896)	0	280,836	0	0	0	7,850	12/01/2052	1.A	
3132DV-7B-5	FH SD8090 - RMBS		09/01/2023	Paydown	XXX	9,230	9,230	8,085	8,090	0	1,140	0	1,140	0	9,230	0	0	0	123	09/01/2050	1.A
31339S-PS-8	FH QA3133 - RMBS		09/01/2023	Paydown	XXX	274	274	267	267	0	7	0	7	0	274	0	0	0	6	09/01/2049	1.A
31339S-VL-6	FH QA3319 - RMBS		09/01/2023	Paydown	XXX	3,896	3,896	3,791	3,790	0	106	0	106	0	3,896	0	0	0	91	10/01/2049	1.A
3133A8-6M-4	FH QB2676 - RMBS		09/01/2023	Paydown	XXX	10,524	10,524	9,216	9,219	0	1,305	0	1,305	0	10,524	0	0	0	140	09/01/2050	1.A
3133AS-YJ-6	FH QC7913 - RMBS		09/01/2023	Paydown	XXX	12,643	12,643	11,438	11,434	0	1,210	0	1,210	0	12,643	0	0	0	195	09/01/2051	1.A
3133BF-KV-1	FH QE5708 - RMBS		09/01/2023	Paydown	XXX	51,677	51,677	48,380	48,380	0	3,297	0	3,297	0	51,677	0	0	0	1,374	07/01/2052	1.A
3133KG-PY-8	FH RA1339 - RMBS		09/01/2023	Paydown	XXX	31,028	31,028	32,153	32,855	0	(1,826)	0	(1,826)	0	31,028	0	0	0	617	09/01/2049	1.A
3133KH-5H-5	FH RA2648 - RMBS		09/01/2023	Paydown	XXX	118,538	118,538	112,310	112,415	0	6,123	0	6,123	0	118,538	0	0	0	1,883	06/01/2050	1.A
3133KQ-N6-9	FH RA8513 - RMBS		09/01/2023	Paydown	XXX	25,278	25,278	25,290	0	(12)	0	(12)	0	25,278	0	0	0	574	02/01/2053	1.A	
3133KY-U9-8	FH RB5108 - RMBS		09/01/2023	Paydown	XXX	8,743	8,743	7,770	7,779	0	964	0	964	0	8,743	0	0	0	116	04/01/2041	1.A
3133KY-UZ-0	FH RB5100 - RMBS		09/01/2023	Paydown	XXX	121,945	121,945	108,380	108,545	0	13,400	0	13,400	0	121,945	0	0	0	1,627	02/01/2041	1.A
3133KY-VF-3	FH RB5114 - RMBS		09/01/2023	Paydown	XXX	21,695	21,695	19,280	19,312	0	2,383	0	2,383	0	21,695	0	0	0	290	06/01/2041	1.A
3133KY-VY-2	FH RB5131 - RMBS		09/01/2023	Paydown	XXX	12,169	12,169	10,833	10,853	0	1,316	0	1,316	0	12,169	0	0	0	163	10/01/2041	1.A
3133L8-ED-3	FH RC1932 - RMBS		09/01/2023	Paydown	XXX	18,238	18,238	17,036	17,068	0	1,170	0	1,170	0	18,238	0	0	0	253	04/01/2036	1.A
3136AM-NZ-8	FNR 2015-3 PC - CMO/RMBS		09/01/2023	Paydown	XXX	4,450	4,450	4,340	4,338	0	111	0	111	0	4,450	0	0	0	104	09/25/2044	1.A
3138EP-G8-1	FN AL6522 - RMBS		09/01/2023	Paydown	XXX	31,000	31,000	30,647	30,641	0	359	0	359	0	31,000	0	0	0	707	03/01/2045	1.A
3138YE-5V-5	FN AY1759 - RMBS		09/01/2023	Paydown	XXX	3,340	3,340	3,272	3,273	0	66	0	66	0	3,340	0	0	0	78	02/01/2045	1.A
3140E8-LU-0	FN BA3938 - RMBS		09/01/2023	Paydown	XXX	9,330	9,330	9,047	9,053	0	277	0	277	0	9,330	0	0	0	193	01/01/2046	1.A
3140E8-PK-8	FN BA4025 - RMBS		09/01/2023	Paydown	XXX	2,868	2,868	2,828	2,828	0	40	0	40	0	2,868	0	0	0	68	03/01/2046	1.A
3140FE-Z2-3	FN BD7060 - RMBS		09/01/2023	Paydown	XXX	9,317	9,317	9,201	9,199	0	118	0	118	0	9,317	0	0	0	259	03/01/2047	1.A
3140FU-TB-4	FN BE8645 - RMBS		09/01/2023	Paydown	XXX	11,198	11,198	11,183	11,183	0	15	0	15	0	11,198	0	0	0	306	05/01/2047	1.A
3140GV-DB-8	FN BH6397 - RMBS		09/01/2023	Paydown	XXX	3,523	3,523	3,518	3,518	0	5	0	5	0	3,523	0	0	0	94	11/01/2047	1.A
3140GY-GZ-6	FN BH9215 - RMBS		09/01/2023	Paydown	XXX	40,406	40,406	39,411	39,409	0	997	0	997	0	40,406	0	0	0	934	01/01/2048	1.A
3140HJ-X2-2	FN BK5196 - RMBS		09/01/2023	Paydown	XXX	1,179	1,179	1,169	1,169	0	11	0	11	0	1,179	0	0	0	28	07/01/2033	1.A
3140HK-ZB-7	FN BK6137 - RMBS		09/01/2023	Paydown	XXX	442	442	443	443	0	(1)	0	(1)	0	442	0	0	0	13	07/01/2048	1.A
3140J7-TY-1	FN BM3266 - RMBS		09/01/2023	Paydown																	

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
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	11	12	13	14	15	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
										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.							
3140MG-KM-2	FN BV2999 - RMBS		09/01/2023	Paydown	XXX	26,027	26,027	23,957	23,996	0	2,031	0	2,031	0	26,027	0	0	0	481	04/01/2052	1.A
3140MM-Y2-8	FN BV7928 - RMBS		09/01/2023	Paydown	XXX	161,593	161,593	158,033	158,033	0	3,559	0	3,559	0	161,593	0	0	0	4,831	08/01/2052	1.A
3140Q7-SW-8	FN CA0532 - RMBS		09/01/2023	Paydown	XXX	11,393	11,393	11,169	11,167	0	226	0	226	0	11,393	0	0	0	258	10/01/2047	1.A
3140Q9-5B-5	FN CA2641 - RMBS		09/01/2023	Paydown	XXX	7,748	7,748	7,895	8,167	0	(419)	0	(419)	0	7,748	0	0	0	233	11/01/2048	1.A
3140QA-NA-4	FN CA3084 - RMBS		09/01/2023	Paydown	XXX	7,842	7,842	7,731	7,727	0	114	0	114	0	7,842	0	0	0	205	02/01/2049	1.A
3140QE-S6-0	FN CA6840 - RMBS		09/01/2023	Paydown	XXX	39,523	39,523	37,092	37,117	0	2,406	0	2,406	0	39,523	0	0	0	524	09/01/2035	1.A
3140QF-5N-5	FN CA8052 - RMBS		09/01/2023	Paydown	XXX	11,525	11,525	10,795	10,801	0	724	0	724	0	11,525	0	0	0	154	12/01/2035	1.A
3140QK-QX-9	FN CB0469 - RMBS		09/01/2023	Paydown	XXX	6,388	6,388	5,908	5,915	0	473	0	473	0	6,388	0	0	0	106	05/01/2041	1.A
3140QN-BZ-4	FN CB2755 - RMBS		09/01/2023	Paydown	XXX	211,960	211,960	197,487	197,706	0	14,253	0	14,253	0	211,960	0	0	0	4,213	02/01/2052	1.A
3140QN-W9-9	FN CB3371 - RMBS		09/01/2023	Paydown	XXX	271,566	271,566	265,742	265,856	0	5,709	0	5,709	0	271,566	0	0	0	6,602	04/01/2052	1.A
3140QP-2F-3	FN CB4373 - RMBS		09/01/2023	Paydown	XXX	238,764	238,764	233,824	233,883	0	4,882	0	4,882	0	238,764	0	0	0	6,489	08/01/2052	1.A
3140QP-SS-7	FN CB4128 - RMBS		09/01/2023	Paydown	XXX	39,413	39,413	38,162	38,177	0	1,235	0	1,235	0	39,413	0	0	0	1,191	07/01/2052	1.A
3140QQ-UK-9	FN CB5085 - RMBS		09/01/2023	Paydown	XXX	75,750	75,750	74,933	74,936	0	814	0	814	0	75,750	0	0	0	2,449	11/01/2052	1.A
3140X4-TF-3	FN FM1449 - RMBS		09/01/2023	Paydown	XXX	12,326	12,326	12,461	12,881	0	(555)	0	(555)	0	12,326	0	0	0	284	09/01/2049	1.A
3140X9-A7-0	FN FM5429 - RMBS		09/01/2023	Paydown	XXX	13,111	13,111	12,272	12,274	0	837	0	837	0	13,111	0	0	0	174	10/01/2035	1.A
3140X9-V5-1	FN FM6035 - RMBS		09/01/2023	Paydown	XXX	15,314	15,314	14,270	14,285	0	1,030	0	1,030	0	15,314	0	0	0	198	02/01/2036	1.A
3140XD-2J-4	FN FM9776 - RMBS		09/01/2023	Paydown	XXX	139,823	139,823	145,329	145,313	0	(5,490)	0	(5,490)	0	139,823	0	0	0	2,774	11/01/2051	1.A
3140XG-NB-1	FN FS1285 - RMBS		09/01/2023	Paydown	XXX	28,378	28,378	27,606	27,597	0	781	0	781	0	28,378	0	0	0	647	02/01/2052	1.A
3140XJ-JT-1	FN FS2973 - RMBS		09/01/2023	Paydown	XXX	353,106	353,106	339,699	339,819	0	13,287	0	13,287	0	353,106	0	0	0	10,249	09/01/2052	1.A
3140XJ-L3-5	FN FS3045 - RMBS		09/01/2023	Paydown	XXX	23,677	23,677	22,797	22,805	0	872	0	872	0	23,677	0	0	0	791	10/01/2052	1.A
3140XK-NG-1	FN FS3990 - RMBS		09/01/2023	Paydown	XXX	21,119	21,119	20,852	0	0	267	0	267	0	21,119	0	0	0	190	02/01/2053	1.A
3140XL-VD-7	FN FS5111 - RMBS		09/01/2023	Paydown	XXX	42,145	42,145	42,059	0	0	86	0	86	0	42,145	0	0	0	329	07/01/2053	1.A
31410L-FY-3	FN 890383 - RMBS		09/01/2023	Paydown	XXX	3,207	3,207	3,237	3,238	0	(30)	0	(30)	0	3,207	0	0	0	85	01/01/2042	1.A
31410L-UV-2	FN 890796 - RMBS		09/01/2023	Paydown	XXX	15,303	15,303	14,944	14,944	0	359	0	359	0	15,303	0	0	0	371	12/01/2045	1.A
31418C-GF-5	FN MA2897 - RMBS		09/01/2023	Paydown	XXX	11,724	11,724	11,379	11,381	0	343	0	343	0	11,724	0	0	0	236	02/01/2037	1.A
31418C-R8-9	FN MA3210 - RMBS		09/01/2023	Paydown	XXX	8,642	8,642	8,429	8,427	0	215	0	215	0	8,642	0	0	0	201	12/01/2047	1.A
31418C-U7-7	FN MA3305 - RMBS		09/01/2023	Paydown	XXX	3,667	3,667	3,572	3,571	0	96	0	96	0	3,667	0	0	0	84	03/01/2048	1.A
31418C-YM-0	FN MA3415 - RMBS		09/01/2023	Paydown	XXX	5,219	5,219	5,199	5,199	0	19	0	19	0	5,219	0	0	0	138	07/01/2048	1.A
31418C-Z9-8	FN MA3467 - RMBS		09/01/2023	Paydown	XXX	4,857	4,857	4,840	4,839	0	18	0	18	0	4,857	0	0	0	129	09/01/2048	1.A
31418D-6L-1	FN MA4474 - RMBS		09/01/2023	Paydown	XXX	5,131	5,131	4,567	4,574	0	557	0	557	0	5,131	0	0	0	68	11/01/2041	1.A
31418D-HD-7	FN MA3827 - RMBS		09/01/2023	Paydown	XXX	34,092	34,092	34,383	34,582	0	(490)	0	(490)	0	34,092	0	0	0	565	11/01/2034	1.A
31418D-KJ-0	FN MA3896 - RMBS		09/01/2023	Paydown	XXX	3,905	3,905	3,741	3,742	0	162	0	162	0	3,905	0	0	0	65	01/01/2035	1.A
31418D-LL-4	FN MA3930 - RMBS		09/01/2023	Paydown	XXX	54,696	54,696	52,404	52,413	0	2,282	0	2,282	0	54,696	0	0	0	900	02/01/2035	1.A
31418D-MD-1	FN MA3955 - RMBS		09/01/2023	Paydown	XXX	56,840	56,840	54,424	54,445	0	2,395	0	2,395	0	56,840	0	0	0	937	03/01/2035	1.A
31418D-RW-4	FN MA4100 - RMBS		09/01/2023	Paydown	XXX	23,176	23,176	20,302	20,314	0	2,862	0	2,862	0	23,176	0	0	0	308	08/01/2050	1.A
31418D-Y7-1	FN MA4333 - RMBS		09/01/2023	Paydown	XXX	4,364	4,364	3,878	3,884	0	480	0	480	0	4,364	0	0	0	58	05/01/2041	1.A
60416S-6S-4	MINNESOTA ST HSG FIN AGY		09/01/2023	Call @ 100.00	XXX	20,000	20,000	19,591	19,892	0	8	0	8	0	19,900	0	100	100	710	07/01/2050	1.B FE
759136-VJ-0	REGIONAL TRANSN DIST COLO SALES TAX REV		09/29/2023	Call @ 80.47	XXX	120,698	150,000	121,392	122,104	0	1,534	0	1,534	0	123,637	0	(2,940)	(2,940)	2,816	11/01/2033	1.C FE
759136-VK-7	REGIONAL TRANSN DIST COLO SALES TAX REV		09/29/2023	Call @ 79.40	XXX	793,980	1,000,000	802,510	806,907	0	9,467	0	9,467	0	816,374	0	(22,394)	(22,394)	10,935	11/01/2034	1.C FE
76221T-ML-0	RHODE ISLAND HSG & MTG FIN CORP REV		09/01/2023	Direct	XXX	85,000	85,000	92,887	85,540	0	(540)	0	(540)	0	85,000	0	0	0	1,622	10/01/2050	1.B FE
79765R-4Q-9	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	Direct	XXX	101,587	105,000	100,042	100,561	0	1,026	0	1,026	0	101,587	0	0	0	2,018	11/01/2025	1.D FE
79765R-4R-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	Direct	XXX	5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	101	11/01/2026	1.D FE
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2023	Paydown	XXX	17,829	17,829	15,686	15,704	0	2,125	0	2,125	0	17,829	0	0	0	319	09/01/2047	1.B 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.						4,847,756	5,086,491	4,731,425	4,361,638	0	139,418	0	139,418	0	4,872,989	0	(25,233)	(25,233)	102,496	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
00840C-AA-5	AG ABC STRUCTURED CLASS A NOTE		09/26/2023	Paydown	XXX	180,891	180,891	180,891	0	0	0	0	0	0	180,891	0	0	0	3,797	12/15/2031	2.C PL
01749B-AA-7	ALLEG 6 A - CDO	C	07/17/2023	Paydown	XXX	51,291	51,291	50,637	50,928	0	363	0	363	0	51,291	0	0	0	2,271	01/17/2031	1.A FE
02665W-DM-0	AMERICAN HONDA FINANCE CORP		09/08/2023	Maturity @ 100.00	XXX	2,400,000	2,400,000	2,325,274	2,350,417	0	49,583	0	49,583	0	2,400,000	0	0	0	15,600	09/08/2023	1.G FE
03464B-AA-6	AOMT 2022-1 A1 - RMBS		09/01/2023	Paydown	XXX	20,396	20,396	19,493	19,544	0	852	0	852	0	20,396	0	0	0	415	12/27/2066	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
03464T-AA-7	AOMT 2022-3 A1 - RMBS		09/01/2023	Paydown	XXX	103,437	103,437	100,620	100,885	0	2,552	0	2,552	0	103,437	0	0	0	2,567	01/25/2067	1.A FE
03764D-AH-4	APID XII AR - CDO		07/17/2023	Paydown	XXX	7,331	7,331	7,217	7,262	0	69	0	69	0	7,331	0	0	0	322	04/15/2031	1.A FE
03767J-AF-2	APID XXVII A1R - CDO		07/17/2023	Paydown	XXX	139,458	139,458	137,747	138,493	0	965	0	965	0	139,458	0	0	0	5,963	07/17/2030	1.A FE
04016L-AQ-0	ARES XLII AR - CDO	C	07/24/2023	Paydown	XXX	130,462	130,462	130,462	130,462	0	0	0	0	0	130,462	0	0	0	5,663	01/24/2028	1.A FE
06051G-HL-6	BANK OF AMERICA CORP		07/23/2023	Call @ 100.00	XXX	3,500,000	3,500,000	3,480,803	3,484,333	0	5,638	0	5,638	0	3,489,971	0	10,029	10,029	135,240	07/23/2024	1.D FE
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		09/01/2023	Paydown	XXX	1,305	1,305	1,177	1,183	0	122	0	122	0	1,305	0	0	0	23	10/18/2052	1.A FE
06760G-AA-9	BABSN 2018-I A1 - CDO	C	07/17/2023	Paydown	XXX	7,435	7,435	7,324	7,368	0	67	0	67	0	7,435	0	0	0	319	04/15/2031	1.A FE
06760P-AC-5	BABSN 2018-III A1 - CDO		07/20/2023	Paydown	XXX	180,526	180,526	179,158	179,297	0	1,229	0	1,229	0	180,526	0	0	0	7,824	07/20/2029	1.A FE
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		09/01/2023	Paydown	XXX	19,915	19,915	16,648	16,666	0	3,249	0	3,249	0	19,915	0	0	0	332	06/26/2051	1.A
07336N-AA-7	BVINV 2022-INV2 A1 - CMO/RMBS		09/01/2023	Paydown	XXX	83,181	83,181	79,243	79,277	0	3,904	0	3,904	0	83,181	0	0	0	1,625	12/26/2051	1.A
12549B-AY-4	CIFC 2013-II A12 - CDO	C	07/18/2023	Paydown	XXX	27,377	27,377	27,014	27,114	0	263	0	263	0	27,377	0	0	0	1,193	10/18/2030	1.A FE
125523-AF-7	CIGNA GROUP		07/15/2023	Maturity @ 100.00	XXX	361,000	361,000	360,809	360,976	0	24	0	24	0	361,000	0	0	0	13,538	07/15/2023	2.A FE
126438-AA-8	CSMC 2020-NET A - CMBS		07/01/2023	Paydown	XXX	22,547	22,547	21,436	21,482	0	1,065	0	1,065	0	22,547	0	0	0	297	08/17/2037	1.A FE
14310K-AS-0	CGMS 2013-4 A1R - CDO		07/17/2023	Paydown	XXX	39,709	39,709	39,175	39,340	0	369	0	369	0	39,709	0	0	0	1,719	01/15/2031	1.A FE
14311D-BN-5	CGMS 2015-1 AR3 - CDO		07/20/2023	Paydown	XXX	32,450	32,450	32,002	32,172	0	277	0	277	0	32,450	0	0	0	1,414	07/21/2031	1.A FE
17290F-BA-6	CMLTI 22INV1 A3B - CMO/RMBS		09/25/2023	Paydown	XXX	70,358	70,358	61,852	61,942	0	8,416	0	8,416	0	70,358	0	0	0	1,411	11/27/2051	1.A FE
19685E-AA-9	COLT 222 A1 - CMO/RMBS		09/01/2023	Paydown	XXX	69,313	69,313	65,576	65,589	0	3,724	0	3,724	0	69,313	0	0	0	1,458	02/25/2067	1.A FE
19688J-AA-5	COLT 2020-2 A1 - CMO/RMBS		09/01/2023	Paydown	XXX	7,396	7,396	7,368	7,385	0	11	0	11	0	7,396	0	0	0	87	03/25/2065	1.A FE
21872F-AA-5	CAFL 2019-1 A - CMBS		09/01/2023	Paydown	XXX	201,864	201,864	198,816	199,941	0	1,924	0	1,924	0	201,864	0	0	0	4,679	03/15/2052	1.A FE
21872U-AA-2	CAFL 2020-1 A1 - CMBS		09/01/2023	Paydown	XXX	204,408	204,408	196,451	196,219	0	8,189	0	8,189	0	204,408	0	0	0	2,090	03/15/2050	1.A FE
21873E-AA-7	CAFL 2022-1 A - CMBS		09/01/2023	Paydown	XXX	34,213	34,213	34,212	34,145	0	68	0	68	0	34,213	0	0	0	1,083	06/17/2055	1.A FE
26251L-AC-8	DRSLF 64 A - CDO	C	07/18/2023	Paydown	XXX	29,083	29,083	28,767	28,850	0	233	0	233	0	29,083	0	0	0	1,261	04/18/2031	1.A FE
31574X-AA-6	EFMT 2021-1 A1 - CMO/RMBS		09/01/2023	Paydown	XXX	20,996	20,996	18,786	18,837	0	2,159	0	2,159	0	20,996	0	0	0	109	02/25/2066	1.A FE
33767M-AA-3	FKH 2020-SFR1 A - RMBS		07/01/2023	Paydown	XXX	1,236	1,236	1,147	1,156	0	80	0	80	0	1,236	0	0	0	10	08/19/2037	1.A FE
33852E-AB-5	FSMT 2021-2 A2 - CMO/RMBS		09/01/2023	Paydown	XXX	9,863	9,863	8,546	8,557	0	1,305	0	1,305	0	9,863	0	0	0	166	04/25/2051	1.A FE
33852F-AE-6	FSMT 2021-4 A5 - CMO/RMBS		09/01/2023	Paydown	XXX	29,542	29,542	26,759	26,790	0	2,752	0	2,752	0	29,542	0	0	0	492	06/26/2051	1.A FE
33853H-AB-7	FSMT 2021-13INV A2 - CMO/RMBS		09/01/2023	Paydown	XXX	29,432	29,432	26,049	26,110	0	3,322	0	3,322	0	29,432	0	0	0	592	12/25/2051	1.A FE
36318W-AK-6	GALXY XV ARR - CDO		07/17/2023	Paydown	XXX	60,053	60,053	59,231	59,752	0	301	0	301	0	60,053	0	0	0	2,586	10/15/2030	1.A FE
36320U-AC-4	GALXY XXVII A - CDO		08/16/2023	Paydown	XXX	25,703	25,703	25,304	25,447	0	256	0	256	0	25,703	0	0	0	1,163	05/16/2031	1.A FE
38123H-AN-4	GOLD9 IX AR2 - CDO	C	07/31/2023	Paydown	XXX	307,859	307,859	304,627	304,966	0	2,894	0	2,894	0	307,859	0	0	0	13,888	10/29/2029	1.A FE
38136M-AU-2	GLM 2R AR - CDO	C	07/20/2023	Paydown	XXX	282,890	282,890	278,539	279,862	0	3,029	0	3,029	0	282,890	0	0	0	12,174	11/20/2030	1.A FE
46641B-AC-7	JPMCC 2013-C16 A3 - CMBS		07/19/2023	Paydown	XXX	11,198	11,198	11,063	11,091	0	107	0	107	0	11,198	0	0	0	254	12/17/2046	1.A FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	08/15/2023	Paydown	XXX	29,750	29,750	25,501	25,539	0	4,211	0	4,211	0	29,750	0	0	0	737	04/15/2044	2.A FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	09/15/2023	Paydown	XXX	15,000	15,000	12,857	12,877	0	2,123	0	2,123	0	15,000	0	0	0	446	04/15/2044	1.G FE
47787N-AC-3	JDOT 2020-B A3 - ABS		09/15/2023	Paydown	XXX	25,832	25,832	25,375	25,505	0	328	0	328	0	25,832	0	0	0	88	11/15/2024	1.A FE
55283Q-AA-2	MFRA 2021-RPL1 A1 - RMBS		09/01/2023	Paydown	XXX	55,347	55,340	50,844	51,814	0	3,532	0	3,532	0	55,347	0	0	0	418	07/25/2060	1.A FE
55400E-AA-7	MVWOT 201 A - RMBS		09/20/2023	Paydown	XXX	27,162	27,162	25,126	25,216	0	1,946	0	1,946	0	27,162	0	0	0	313	10/20/2037	1.A FE
55446M-AA-5	MAACH 1 A - ABS	C	09/15/2023	Paydown	XXX	50,602	50,602	45,485	45,555	0	5,047	0	5,047	0	50,602	0	0	0	1,189	10/15/2039	1.G FE
55820T-AJ-7	MDPK XXIII AR - CDO	C	07/27/2023	Paydown	XXX	7,296	7,296	7,213	7,240	0	57	0	57	0	7,296	0	0	0	321	07/28/2031	1.A FE
55821C-AA-2	ATRM 40R AR2 - CDO	C	08/28/2023	Paydown	XXX	9,041	9,041	8,913	8,967	0	73	0	73	0	9,041	0	0	0	414	05/28/2030	1.A FE
62942Q-CW-1	NRART 2020-T2 AT2 - CMBS		09/21/2023	Paydown	XXX	4,500,000	4,500,000	4,393,041	4,427,827	0	72,173	0	72,173	0							

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
81748C-AA-8	SEMT 2021-9 A1 - CMO/RMBS		09/01/2023	Paydown	XXX	23,953	23,953	20,970	21,011	0	2,942	0	2,942	0	23,953	0	0	0	398	01/25/2052	1.A FE
81749B-AA-9	SEMT 231 A1 - CMO/RMBS		09/01/2023	Paydown	XXX	26,025	26,025	25,748	0	0	277	0	277	0	26,025	0	0	0	756	01/15/2053	1.A FE
82652N-AA-6	SRFC 2019-3 A - RMBS		09/20/2023	Paydown	XXX	20,095	20,095	19,187	19,554	0	542	0	542	0	20,095	0	0	0	310	08/20/2036	1.A FE
85209F-AA-4	SHMLT 2020-SH1 A1 - CMO/RMBS		09/01/2023	Paydown	XXX	15,925	15,925	15,925	15,950	0	(24)	0	(24)	0	15,925	0	0	0	288	01/28/2050	1.A
88161F-AD-8	TESLA 21A A4 - ABS		09/20/2023	Paydown	XXX	108,337	108,337	103,792	105,172	0	3,165	0	3,165	0	108,337	0	0	0	536	03/20/2025	1.A FE
89175M-AA-1	TPMT 2018-3 A1 - RMBS		09/01/2023	Paydown	XXX	27,038	27,038	26,404	26,455	0	583	0	583	0	27,038	0	0	0	673	05/28/2058	1.A FE
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		09/01/2023	Paydown	XXX	34,506	34,506	33,281	33,362	0	1,144	0	1,144	0	34,506	0	0	0	665	10/27/2059	1.A FE
89180D-AA-4	TPHT 21HE1 A1 - CMO/RMBS		09/25/2023	Paydown	XXX	33,065	33,065	31,523	31,707	0	1,357	0	1,357	0	33,065	0	0	0	204	02/25/2063	1.A FE
89616T-AA-3	TCN 2022-SFR2 A - CMBS		09/01/2023	Paydown	XXX	3,100	3,100	3,100	3,097	0	3	0	3	0	3,100	0	0	0	100	07/19/2040	1.A FE
92539T-AB-9	VERUS 234 A2 - CMO/RMBS		09/01/2023	Paydown	XXX	79,886	79,886	79,885	0	0	1	0	1	0	79,886	0	0	0	1,290	05/25/2068	1.C FE
92890K-AZ-8	WFRBS 2014-C22 A4 - CMBS		08/01/2023	Paydown	XXX	15,897	15,897	15,607	15,636	0	262	0	262	0	15,897	0	0	0	370	09/17/2057	1.A FE
94354K-AA-8	WAAV 2019-1 A - ABS		09/15/2023	Paydown	XXX	76,080	76,080	61,101	61,763	0	14,317	0	14,317	0	76,080	0	0	0	1,878	09/15/2044	2.A FE
95003A-AC-8	WFMB5 211 A3 - CMO/RMBS		09/01/2023	Paydown	XXX	13,430	13,430	11,660	11,663	0	1,767	0	1,767	0	13,430	0	0	0	232	12/26/2050	1.A FE
98163W-AC-0	WOART 2020-B A3 - ABS		09/15/2023	Paydown	XXX	331,470	331,470	325,583	326,737	0	4,734	0	4,734	0	331,470	0	0	0	1,389	05/15/2025	1.A FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						21,296,370	21,375,540	20,924,365	19,785,439	70,906	308,114	0	379,020	0	21,282,001	0	14,368	14,368	641,192	XXX	XXX
Bonds: Unaffiliated Bank Loans																					
000000-00-0	Spa Holdings 3 Oy	C	09/29/2023	Direct	XXX	863	863	831	278	13	2	0	15	0	863	0	0	0	22	03/11/2028	4.B FE
000000-00-0	Logoplaste Group Sarl	C	09/29/2023	Direct	XXX	1,163	1,163	1,126	357	35	2	0	37	0	1,163	0	0	0	17	07/06/2028	5.B
000000-00-0	Summer (BC) Bidco B LLC		09/29/2023	Direct	XXX	333	333	316	105	8	1	0	9	0	333	0	0	0	9	12/04/2026	4.C FE
000000-00-0	Webhelp	C	09/25/2023	Direct	XXX	229,320	229,320	228,336	73,209	3,885	924	0	4,809	0	229,320	0	0	0	9,697	07/29/2028	4.B FE
000000-00-0	Chemours Company, The		09/29/2023	Direct	XXX	3,252	3,252	2,924	937	150	32	0	182	0	3,252	0	0	0	142	11/16/2026	4.B FE
000000-00-0	Discovery Purchaser Corporation		09/29/2023	Direct	XXX	710	710	680	61	1	1	0	2	0	710	0	0	0	8	10/04/2029	5.B
000000-00-0	Summer (BC) Bidco B LLC		09/29/2023	Direct	XXX	382	382	359	0	0	0	0	0	0	382	0	0	0	7	12/04/2026	5.B
000000-00-0	National Intergovernmental Purchasing Al		08/10/2023	BARCLAY INVESTMENTS, INC.	XXX	23,535	23,653	23,416	0	0	0	0	0	0	23,416	0	118	118	118	07/31/2030	4.B FE
000000-00-0	National Intergovernmental Purchasing Al		08/22/2023	BARCLAY INVESTMENTS, INC.	XXX	250,531	251,790	249,272	0	0	12	0	12	0	249,283	0	1,247	1,247	(471)	07/31/2030	5.B
000000-00-0	Tacala LLC		09/29/2023	RBC CAPITAL MARKETS	XXX	158,320	159,314	156,128	0	0	5	0	5	0	156,139	0	2,181	2,181	(24)	02/05/2027	5.B
000000-00-0	Crocs, Inc.		09/29/2023	Various	XXX	457,555	455,516	454,139	281,497	0	21	0	21	0	454,457	0	3,098	3,098	6,044	02/20/2029	5.B
000000-00-0	Upfield USA Corp		08/29/2023	U.S. Bank	XXX	427,627	442,372	414,723	0	0	457	0	457	0	417,655	0	9,972	9,972	(3,404)	01/03/2028	5.B
00076V-AZ-3	ABG Intermediate Holdings 2 LLC		09/29/2023	Direct	XXX	1,247	1,247	1,229	578	11	2	0	13	0	1,247	0	0	0	54	12/08/2028	4.A FE
00076V-BE-9	ABG Intermediate Holdings 2 LLC		09/29/2023	Direct	XXX	574	574	566	0	0	1	0	1	0	574	0	0	0	27	12/21/2028	3.C FE
00132U-AG-9	Osmosis Debt Merger Sub, Inc.	C	09/29/2023	Direct	XXX	486	486	471	158	5	1	0	7	0	486	0	0	0	18	06/16/2028	4.C FE
00149H-AD-6	Reladyne Inc		09/29/2023	Direct	XXX	150	150	146	0	0	0	0	0	0	150	0	0	0	9	12/22/2028	4.B FE
00162D-AB-1	AL GCX Holdings, LLC		07/10/2023	Direct	XXX	1,823	1,823	1,814	1,773	10	1	0	11	0	1,823	0	0	0	113	04/20/2029	4.A FE
00169Q-AD-1	Air Medical Group Holdings, Inc.		09/29/2023	Direct	XXX	474	474	270	173	47	32	70	8	0	474	0	0	0	14	03/14/2025	5.B FE
00169Q-AF-6	Global Medical Response, Inc.		09/29/2023	Direct	XXX	2,447	2,447	1,401	919	245	104	362	(13)	0	2,447	0	0	0	50	09/24/2025	5.B FE
00217B-AB-0	ASP Dream Acquisition Co LLC		07/31/2023	Direct	XXX	1,245	1,245	1,216	406	13	1	0	14	0	1,245	0	0	0	33	11/22/2028	4.C FE
00217H-AB-7	ASP BLADE HOLDINGS, INC.		09/29/2023	Direct	XXX	1,882	1,882	1,691	517	117	11	0	128	0	1,882	0	0	0	94	10/06/2028	5.A FE
00217X-AB-2	Hexion Holdings Corp		09/29/2023	Direct	XXX	3,133	3,133	2,948	926	129	10	0	139	0	3,133	0	0	0	111	03/02/2029	4.C FE
00709L-AH-0	Aspen Dental 1/21 TLB		09/29/2023	RBC CAPITAL MARKETS	XXX	614,868	647,924	608,237	546,581	24,713	4,137	0	28,851	0	615,391	0	(523)	(523)	27,616	12/23/2027	4.C FE
00769E-AZ-3	Advantage Sales & Marketing Inc.		09/29/2023	BANK OF AMERICA	XXX	2,551,299	2,574,199	2,448,912	586,711	125,966	7,027	0	132,993	0	2,455,734	0	95,565	95,565	55,415	10/28/2027	4.B FE
00775K-AG-3	Osaic Holdings, Inc.		08/14/2023	UBS WARBURG LLC	XXX	197,756	199,000	197,010	0	0	14	0	14	0	197,024	0	732	732	388	08/17/2028	4.A FE
01957T-AH-0	Allied Universal Holdco LLC		09/29/2023	Direct	XXX	633	633	594	436	0	5	0	5	0	633	0	0	0	26	05/31/2028	4.C FE
01957T-AU-1	Allied Universal Holdco LLC		09/19/2023	RBC CAPITAL MARKETS	XXX	106,944	107,212	103,887	0	0	153	0	153	0	104,040	0	2,904	2,904	667	05/12/2028	4.C FE
02376C-BK-0	American Airlines, Inc.		06/27/2023	Adjustment	XXX	2,230	2,230	2,185	0	0	3	0	3	0	2,230	0	0	0	41	02/09/2028	4.B FE
02376C-BK-0	American Airlines, Inc.		08/09/2023	BNP FRANCE	XXX	115,420	116,000	113,680	0	0	275	0	275	0	113,933	0	1,487	1,487	2,154	02/09/2028	3.C FE
02406M-AU-1	American Axle & Manufacturing, Inc.		08/18/2023	J.P. MORGAN SECURITIES INC.	XXX	75,466	75,845	73,570	73,551	0	242	0	242	0	73,794	0	1,672	1,672	4,201	12/06/2029	3.A FE
03167D-AH-7	Amneal Pharmaceuticals LLC		09/29/2023	J.P. MORGAN SECURITIES INC.	XXX	1,611,290	1,677,955	1,528,972	535,183	37,163	17,018	0	54,181	0	1,551,497	0	59,793	59,793	42,592	05/05/2025	4.B FE
03759D-AK-4	Apex Tool Group, LLC		09/13/2023	Various	XXX	127,212	136,604	135,920	116,601	19,401	78	0	19,479	0	136,080	0	(8,868)	(8,868)	9,608	02/28/2029	4.C FE
03759D-AK-4	Apex Tool Group, LLC		09/29/2023	Direct	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
04649V-AX-8	Asurion, LLC		09/29/2023	Direct	XXX	541	541	501	67	0	4	0	4	0	541	0	0	0	4	12/23/2026	4.A FE
04649V-BB-5	Asurion, LLC		09/29/2023	Direct	XXX	3,272	3,272	3,027	1,087	8	22	0	31	0	3,272	0	0	0	132	08/31/2028	4.A FE
04686R-AB-9	Athenahealth, Inc.		09/29/2023	Direct	XXX	1,604	1,604	1,536	314	33	3	0	36	0	1,604	0	0	0	60	01/26/2029	4.B FE
04747L-AM-5	Accelerated Health Systems, LLC		08/22/2023	BANK OF AMERICA	XXX	181,655	233,640	191,351	0	0	1,549	0	1,549	0	192,794	0	(11,139)	(11,139)	2,021	02/02/2029	5.A FE
05543C-AF-3	Bob's Discount Furniture LLC		09/29/2023	Direct	XXX	484,507	484,507	477,433	158,907	13,927	1,470	0	15,397	0	484,507	0	0	0	17,544	02/12/2026	4.B FE
05549D-AJ-7	Aveanna Healthcare LLC		05/09/2023	U.S. Bank	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	(214)	06/30/2028	4.C FE
05549P-AC-5	BCP Renaissance Parent L.L.C.		06/30/2023	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	(379)	10/30/2026	4.B FE
05549P-AD-3	BCP Renaissance Parent L.L.C.		09/29/2023	Direct	XXX	673	673	669	148	0	0	0	0	0	673	0	0	0	0	10/31/2028	4.B FE
05601Q-AB-0	Motel 6, Inc.		09/19/2023	Direct	XXX	32,092	32,092	31,851	10,381	116	34	0	150	0	32,092	0	0	0	1,154	08/19/2026	4.B FE
05710L-AB-9	Bakelite UK Intermediate Ltd.		09/29/2023	Direct	XXX	2,843	2,843	2,771	894	65	4	0	69	0	2,843	0	0	0	74	03/29/2029	3.C FE
05988H-AE-7	Boxer Parent Company, Inc.		09/29/2023	Direct	XXX	299	299	294	0	0	1	0	1	0	299	0	0	0	0	10/02/2025	4.C FE
07368R-AF-8	Beacon Roofing Supply Inc		07/03/2023	CITIBANK	XXX	(203)	(204)	(203)	0	0	1	0	1	0	(202)	0	(1)	(1)	290	05/19/2028	3.C FE
08078U-AH-6	Belron Finance US LLC		04/10/2023	BANK OF AMERICA	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	141	04/06/2029	3.B FE
10524M-AN-7	Brand Energy & Infrastructure T/L		07/10/2023	BARCLAY INVESTMENTS, INC.	XXX	222,861	226,219	223,957	201,900	24,274	17	0	24,290	0	226,190	0	(3,329)	(3,329)	15,656	06/21/2024	5.A FE
11284E-AM-5	Brookfield WEC Holdings Inc.		09/29/2023	UBS WARBURG LLC	XXX	83,682	83,682	81,812	81,183	0	462	0	462	0	82,405	0	1,277	1,277	3,492	08/01/2025	4.B FE
11284E-AP-8	Brookfield WEC Holdings Inc.		09/29/2023	UBS WARBURG LLC	XXX	97,795	97,674	93,768	94,467	0	806	0	806	0	95,273	0	2,523	2,523	4,945	08/01/2025	4.B FE
12466C-AG-0	C&D Technologies, Inc.		09/29/2023	Direct	XXX	2,896	2,896	2,801	891	80	13	0	93	0	2,896	0	0	0	130	12/19/2025	4.C FE
12509E-AB-6	CCS-CMGC Holdings (Correct Care) T/L		09/29/2023	Direct	XXX	4,418	4,418	3,638	1,242	341	94	0	435	0	4,418	0	0	0	201	10/01/2025	5.A FE
12511P-AB-7	Polyconcept North America Holdings, Inc.		09/29/2023	Direct	XXX	2,632	2,632	2,499	844	44	7	0	51	0	2,632	0	0	0	135	05/14/2029	4.C FE
12568Y-AD-6	Gentiva Health Services, Inc.		09/29/2023	Direct	XXX	2,235	2,235	2,152	745	4	9	0	12	0	2,235	0	0	0	93	02/03/2028	4.B FE
12658H-AG-7	CP Atlas Buyer, Inc.		09/29/2023	MORGAN STANLEY AND CO INC.	XXX	107,217	112,778	103,962	97,311	6,064	922	0	6,986	0	105,611	0	1,607	1,607	4,390	11/23/2027	4.C FE
12659E-AC-2	CP Iris Holdco I, Inc		09/29/2023	JEFFERIES	XXX	66,645	67,653	62,794	59,713	2,977	580	0	3,557	0	63,712	0	2,933	2,933	3,670	10/02/2028	4.C FE
12768E-AG-1	Caesars Entertainment Inc		09/29/2023	Direct	XXX	415	415	411	0	0	0	0	0	0	415	0	0	0	22	01/02/2030	4.A FE
15643X-AC-2	Centuri Group, Inc		09/29/2023	Redemption @ 100.00	XXX	549	549	535	537	0	1	0	1	0	538	0	12	12	22	08/28/2028	4.A FE
16308T-AE-1	The Chef's Warehouse, Inc		09/29/2023	Direct	XXX	79,239	79,239	78,438	26,599	7	67	0	74	0	79,239	0	0	0	2,824	09/17/2029	4.B FE
18972F-AC-6	Clydesdale Acquisition Holdings, Inc.		09/19/2023	Various	XXX	458,272	461,528	448,958	342,448	8,249	1,125	0	9,374	0	450,641	0	7,631	7,631	19,349	03/30/2029	4.B FE
20363A-AF-3	Community Care Health Network T/L B		09/29/2023	Direct	XXX	1,078	1,078	1,008	308	84	11	0	96	0	1,078	0	0	0	53	02/17/2025	4.C FE
20600R-AB-8	Conair Holdings, LLC.		09/08/2023	Direct	XXX	3,701	3,701	3,417	1,040	94	23	0	117	0	3,701	0	0	0	89	05/12/2028	4.C FE
20716L-AF-3	Confluent Health LLC		09/29/2023	Direct	XXX	1,141	1,141	1,066	270	47	4	0	51	0	1,141	0	0	0	40	11/30/2028	4.C FE
22282G-AE-7	Covanta Holding Corporation		07/20/2023	CITIBANK	XXX	26,847	26,747	26,479	0	0	19	0	19	0	26,498	0	349	349	109	11/30/2028	3.B FE
22282G-AF-4	Covanta Holding Corporation		07/20/2023	CITIBANK	XXX	2,083	2,075	2,055	0	0	1	0	1	0	2,056	0	27	27	8	11/30/2028	3.B FE
22704N-AD-4	Crocs, Inc.		06/30/2023	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	278	01/26/2029	3.C FE
22704N-AD-4	Crocs, Inc.		09/08/2023	Adjustment	XXX	0	0	0	(5,327)	4,764	563	0	5,327	0	0	0	0	0	20,829	02/20/2029	3.C FE
24022K-AB-5	DCert Buyer, Inc. Digidert Buyer T/L		09/29/2023	Direct	XXX	734	734	731	0	0	0	0	0	0	734	0	0	0	8	10/16/2026	4.B FE
24982L-AB-1	Dermatology Intermediate Holdings III, I		08/23/2023	UBS WARBURG LLC	XXX	242,992	245,137	240,843	80,515	797	259	0	1,056	0	241,264	0	1,728	1,728	6,116	03/23/2029	4.B FE
24982L-AD-7	Dermatology Intermediate Holdings III, I		08/23/2023	Direct	XXX	45,504	45,906	45,411	13,395	379	18	0	396	0	45,428	0	76	76	545	03/23/2029	4.B FE
25213Y-AU-9	AL-KO VT HOLDINGS, GMBH		09/29/2023	Direct	XXX	272	272	263	82	9	1	0	10	0	272	0	0	0	8	09/29/2028	4.C FE
26658N-AP-4	Engineered Machinery Holdings, Inc.		09/29/2023	Direct	XXX	2,214	2,214	2,168	270	1	3	0	4	0	2,214	0	0	0	74	05/22/2028	4.C FE
28542C-AC-3	Electron Bidco Inc.		09/29/2023	Direct	XXX	538	538	527	0	0	1	0	1	0	538	0	0	0	13	11/01/2028	4.B FE
28622D-AB-6	ELEVATE TEXTILES INC LAST OUT TL		09/29/2023	Direct	XXX	2,574	2,574	2,086	0	0	31	0	31	0	2,574	0	0	0	7	09/30/2027	4.C FE
29279E-AB-8	Energy Acquisition T/L (Electrical Compo		09/29/2023	Direct	XXX	5,095	5,095	4,844	1,658	199	33	0	232	0	5,095	0	0	0	177	06/26/2025	4.C FE
29279E-AG-7	Energy Acquisition LP		09/29/2023	Direct	XXX	429	429	399	0	0	4	0	4	0	429	0	0	0	2	06/26/2025	4.C FE
31187L-AB-9	FleetPride, Inc.		06/30/2023	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	1	02/04/2026	4.C FE
31556P-AB-3	Fertitta Entertainment LLC		09/29/2023	MORGAN STANLEY AND CO INC.	XXX	81,338	81,743	81,179	32,211	1,662	30	0	1,692	0	81,227	0	111	111	3,516	01/12/2029	4.B FE
31773H-AB-8	GIP Pilot Acquisition Partners, L.P.		09/26/2023	J.P. MORGAN SECURITIES INC.	XXX	130,836	131,000	130,345	0	0	0	0	0	0	130,345	0	491	491	0	09/30/2030	3.C FE
31774B-AF-1	Fortress Investment Group		08/29/2023	DEUTSCHE BANK	XXX	167,580	168,000	167,160	0	0	2	0	2	0	167,162	0	418	418	(83)	06/27/2029	3.B FE
31935H-AD-9	First Brands Group, LLC		09/29/2023	Direct	XXX	2,454	2,454	2,432	1,791	96	2	0	98	0	2,454	0	0	0	140	03/24/2027	4.A FE
31935H-AG-2	First Brands Group, LLC		09/29/2023	Direct	XXX	2,500	2,500	2,338	2,471	0	29	0	29	0	2,500	0	0	0	157	03/30/2027	4.A FE
33718F-AD-2	First Student Bidco Inc		07/19/2023	Direct	XXX	0	0	(6)	(278)	10	0	0	10	0	0	0	0	0	(2)	07/21/2028	4.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
33718F-AE-0	First Student Bidco Inc.		06/26/2023	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/21/2028	4.A FE
34416D-AY-4	Focus Financial Partners, LLC		05/11/2023	Adjustment	XXX	0	0	(234)	0	0	3	0	3	0	(230)	0	230	230	0	06/30/2028	4.A FE
35039K-AB-2	Foundation Building Materials Holding Co		09/26/2023	WACHOVIA CAPITAL MARKETS	XXX	289,743	291,557	286,234	127,428	7,469	548	0	8,017	0	286,813	0	2,930	2,930	10,828	02/03/2028	4.B FE
36649X-AC-2	Garrett LX III S.a r.l.		09/29/2023	Direct	XXX	4,812	4,812	4,689	1,594	31	8	0	38	0	4,812	0	0	0	145	03/06/2028	3.B FE
37147Q-AC-2	Generation Bridge II, LLC		08/22/2023	Direct	XXX	691,004	691,004	687,232	231,184	20	3,508	0	3,528	0	691,004	0	0	0	23,352	02/23/2029	3.C FE
37147Q-AD-0	Generation Bridge II, LLC		08/22/2023	Direct	XXX	59,014	59,013	58,689	19,685	0	360	0	360	0	59,014	0	0	0	1,989	02/23/2029	3.C FE
37610G-AE-8	Recorded Books Inc.		08/31/2023	Direct	XXX	749,775	749,775	747,988	247,143	6,040	148	0	6,188	0	749,775	0	0	0	24,395	08/29/2025	4.C FE
38046J-AB-0	Gogo Intermediate Holdings LLC		09/29/2023	Direct	XXX	1,036	1,036	1,031	1,007	6	1	0	7	0	1,036	0	0	0	0	05/31/2028	4.A FE
38101J-AE-6	Golden Entertainment, Inc.		09/29/2023	Direct	XXX	228	228	226	0	0	0	0	0	0	228	0	0	0	6	05/18/2030	3.C FE
38750B-AB-3	Granite Generation LLC Granite Generatio		08/31/2023	Direct	XXX	510	510	497	0	0	2	0	2	0	510	0	0	0	21	11/07/2026	4.A FE
39479U-AQ-6	Genesys Telecommunications Laboratories,		07/31/2023	Direct	XXX	2,417	2,417	2,378	640	11	3	0	14	0	2,417	0	0	0	57	12/01/2027	4.C FE
410346-AX-8	Hanesbrands Inc.		09/29/2023	Direct	XXX	335	335	332	0	0	0	0	0	0	335	0	0	0	16	02/14/2030	3.B FE
41151P-AP-0	Harbor Freight Tools USA, Inc.		07/31/2023	Direct	XXX	803	803	790	0	0	1	0	1	0	803	0	0	0	21	10/19/2027	4.B FE
41587C-AR-9	Harsco Corporation		09/29/2023	Direct	XXX	338	338	331	0	0	0	0	0	0	338	0	0	0	3	03/10/2028	3.C FE
42236W-AU-1	Heartland Dental, LLC		06/01/2023	Adjustment	XXX	0	0	0	0	0	34	0	34	0	34	0	(34)	(34)	17,088	04/28/2028	4.B FE
42236W-AV-9	Heartland Dental, LLC		09/29/2023	Various	XXX	265,456	270,352	265,808	0	0	144	0	144	0	266,058	0	(602)	(602)	3,980	05/01/2028	5.B
42351E-AB-2	Help/Systems Holdings, Inc.		09/29/2023	JEFFERIES	XXX	272,227	280,915	279,290	249,685	27,666	238	0	27,903	0	279,974	0	(7,747)	(7,747)	15,670	11/19/2026	4.C FE
42703U-AH-8	Hercules Achievement, Inc.		09/29/2023	Various	XXX	229,911	235,627	221,344	102,252	718	1,322	0	2,040	0	227,347	0	2,564	2,564	13,176	12/16/2026	4.C FE
42778E-AF-8	Herschend Entertainment Co LLC		09/29/2023	Direct	XXX	386	386	382	385	1	1	0	1	0	386	0	0	0	25	08/18/2028	4.A FE
43538J-AC-3	Holley Purchaser, Inc.		09/29/2023	Direct	XXX	10,533	10,533	9,539	3,086	472	50	0	522	0	10,533	0	0	0	276	11/10/2028	4.C FE
44325H-AD-0	Hoya Midco, LLC		09/29/2023	Direct	XXX	1,097	1,097	1,084	394	4	1	0	5	0	1,097	0	0	0	29	01/26/2029	4.A FE
44988L-AH-0	IRB Holding Corporation		09/21/2023	Various	XXX	171,151	171,192	169,531	0	0	248	0	248	0	169,774	0	1,377	1,377	6,721	12/15/2027	4.B FE
45173J-AQ-7	Il-VI Incorporated		09/27/2023	Direct	XXX	327	327	325	0	0	0	0	0	0	327	0	0	0	37	06/29/2029	3.B FE
45323K-AD-2	Imprivata, Inc		09/29/2023	Direct	XXX	295	295	288	99	1	1	0	1	0	295	0	0	0	13	12/01/2027	4.A FE
45567Y-AN-5	Micro Holding Corp.		09/29/2023	Direct	XXX	2,639	2,639	2,563	0	0	2	0	2	0	2,639	0	0	0	44	05/03/2028	4.B FE
46049B-AB-7	Elevate Textiles T/L (International Text		06/23/2023	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	200	05/01/2024	5.B
46583D-AF-6	Ivanti Software, Inc.		08/15/2023	Adjustment	XXX	1,368	1,368	1,207	372	0	9	0	9	0	1,368	0	0	0	26	12/01/2027	4.B FE
46589U-AE-5	Zest Acquisition Corp.		09/29/2023	Various	XXX	89,619	92,037	87,435	0	0	615	0	615	0	88,031	0	1,588	1,588	6,721	02/01/2028	4.C FE
48254E-AB-7	KKR Apple Bidco, LLC		09/29/2023	Direct	XXX	405	405	395	0	0	1	0	1	0	405	0	0	0	7	09/22/2028	4.B FE
50179J-AB-4	LBM Borrower, LLC		04/19/2023	Various	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	49	12/31/2027	4.C FE
50221B-AC-7	LSF11 Trinity Bidco Inc.		07/20/2023	J.P. MORGAN SECURITIES INC.	XXX	39,900	40,000	39,400	0	0	1	0	1	0	39,401	0	499	499	594	04/29/2030	4.B FE
51809E-AB-1	Lasership, Inc.		09/29/2023	Direct	XXX	4,028	4,028	3,496	974	386	30	0	416	0	4,028	0	0	0	213	04/28/2028	5.A FE
53226G-AK-7	Lightstone Holdco LLC		09/29/2023	Direct	XXX	10,912	10,912	10,166	3,448	329	55	0	384	0	10,912	0	0	0	523	02/01/2027	4.C FE
53226G-AL-5	Lightstone Holdco LLC		09/29/2023	Direct	XXX	617	617	575	195	19	3	0	22	0	617	0	0	0	30	02/01/2027	4.C FE
54912F-AD-2	Loyalty Ventures Inc.		07/24/2023	COWEN	XXX	7,083	0	0	0	0	7,423	0	7,423	0	7,423	0	(340)	(340)	(8,717)	10/08/2027	5.B
55316H-AB-1	Genesee & Wyoming Inc.		09/29/2023	Direct	XXX	564	564	563	0	0	0	0	0	0	564	0	0	0	13	12/30/2026	3.B FE
55336C-AJ-1	MI Windows and Doors, LLC.		09/29/2023	Direct	XXX	2,423	2,423	2,403	766	9	1	0	11	0	2,423	0	0	0	0	12/18/2027	3.B FE
55345L-AC-5	MRC Global (US) Inc.		09/29/2023	Direct	XXX	674	674	662	225	0	3	0	3	0	674	0	0	0	28	09/20/2024	4.C FE
55759V-AB-4	Madison IAQ LLC		09/29/2023	Direct	XXX	274	274	265	31	2	1	0	3	0	274	0	0	0	12	06/16/2028	4.C FE
56388V-AD-7	Mannington Mills, Inc.		09/29/2023	Direct	XXX	2,239	2,239	2,052	605	150	16	0	167	0	2,239	0	0	0	57	08/06/2026	4.C FE
57165K-AB-2	RED PLANET BORROWER, LLC		09/29/2023	Direct	XXX	832	832	743	78	49	3	0	52	0	832	0	0	0	18	09/24/2028	4.C FE
57723C-AR-0	MATTRESS FIRM, INC.		09/29/2023	Direct	XXX	2,573	2,573	2,489	441	28	4	0	32	0	2,573	0	0	0	21	09/22/2028	4.A FE
57810J-AG-3	Amynta Agency Borrower, Inc.		09/29/2023	Direct	XXX	3,720	3,720	3,611	0	0	8	0	8	0	3,720	0	0	0	127	02/28/2028	4.C FE
59408U-AB-3	Michaels Stores, Inc.		09/29/2023	Direct	XXX	3,253	3,253	2,977	956	142	16	0	158	0	3,253	0	0	0	87	04/07/2028	4.C FE
59835X-AC-8	Midwest Physician Administrative Service		09/18/2023	Various	XXX	1,209,928	1,321,859	1,235,022	296,568	7,653	6,689	0	14,342	0	1,241,641	0	(31,713)	(31,713)	43,733	03/31/2028	4.C FE
60672H-AC-7	Mitnick Corporate Purchase, Inc.		09/29/2023	Direct	XXX	870	870	853	0	0	0	0	0	0	870	0	0	0	5	05/02/2029	4.C FE
62014T-AB-6	Motus Operations, LLC		09/26/2023	RBC CAPITAL MARKETS	XXX	268,393	271,086	265,530	154,128	11,120	290	0	11,410	0	265,988	0	2,405	2,405	13,279	11/03/2028	4.B FE
62871N-AM-7	NAB Holdings, LLC		09/29/2023	Direct	XXX	3,211	3,211	3,181	780	21	1	0	22	0	3,211	0	0	0	92	11/17/2028	4.A FE
62984C-AD-5	Naked Juice LLC		09/08/2023	Direct	XXX	237	237	219	0	0	0	0	0	0	237	0	0	0	1	01/24/2029	4.C FE
63035H-AC-3	Napa Management Services Corporation		09/29/2023	BARCLAY INVESTMENTS, INC.	XXX	804,546	999,715	897,538	565,042	127,728	7,556	0	135,284	0	907,458	0	(102,912)	(102,912)	52,900	02/16/2029	4.C FE
63909U-AD-5	Nautilus Power, LLC		07/24/2023	Direct	XXX	5,404	5,404	4,411	0	0	25	0	25	0	5,404	0	0	0	59	11/16/2026	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					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
64911C-AB-3	VAC T/L (Vacuumschmelze)		09/29/2023	Direct	XXX	5,826	5,826	5,371	1,899	223	72	0	296	0	5,826	0	0	0	162	03/10/2025	5.A FE
66679P-AB-1	Northriver Midstream Finance LP		08/15/2023	BMO CAPITAL MARKETS	XXX	406,674	408,000	403,920	0	0	2	0	2	0	403,922	0	2,753	2,753	(431)	08/31/2030	3.C FE
66988Q-AB-5	Novae LLC		09/29/2023	JEFFERIES	XXX	1,541,413	1,655,112	1,515,475	462,011	105,722	6,109	0	111,831	0	1,522,141	0	19,272	19,272	56,028	12/22/2028	4.C FE
67U54B-AC-0	Oak Parent T/L (Augusta Sportswear)		08/23/2023	ANTARES CAPITAL HOLDINGS	XXX	224,933	234,000	231,665	223,032	10,939	23	0	10,962	0	233,995	0	(9,062)	(9,062)	12,728	04/25/2025	5.A FE
68250X-AB-7	19th Holdings Golf, LLC		09/29/2023	J.P. MORGAN SECURITIES INC.	XXX	141,781	142,476	141,669	127,982	11,277	65	0	11,342	0	141,926	0	(145)	(145)	6,390	01/26/2029	4.B FE
68371Y-AP-8	Open Text Corporation		09/29/2023	Direct	XXX	663	663	643	662	0	0	0	0	0	663	0	0	0	3	01/31/2030	2.C FE
68764J-AD-3	Oryx Midstream Services Permian Basin LL		09/29/2023	Direct	XXX	1,260	1,260	1,252	0	0	1	0	1	0	1,260	0	0	0	41	10/05/2028	3.C FE
68778D-AB-4	Oscar AcquisitionCo LLC		09/29/2023	CITIBANK	XXX	551,735	557,265	537,446	522,663	12,843	1,692	0	14,535	0	540,940	0	10,795	10,795	29,837	04/16/2029	4.B FE
69291L-AB-2	PECF USS Intermediate Holding III Corpor		09/29/2023	BANK OF AMERICA	XXX	74,916	94,656	94,303	78,163	15,699	31	0	15,730	0	94,480	0	(19,564)	(19,564)	4,217	11/30/2028	5.B FE
69338C-AH-4	PG&E Corporation		09/29/2023	Direct	XXX	1,737	1,737	1,722	584	1	3	0	4	0	1,737	0	0	0	62	06/23/2025	3.C FE
69403H-AL-4	Pacific Bells LLC		09/15/2023	BANK OF AMERICA	XXX	67,064	67,390	66,701	61,527	3,605	87	0	3,692	0	66,922	0	142	142	2,183	10/14/2028	4.C FE
70477B-AE-2	Vision Solutions, Inc.		09/29/2023	Direct	XXX	540	540	510	0	0	1	0	1	0	540	0	0	0	2	04/24/2028	4.B FE
71911K-AC-8	Parexel International Corporation		09/21/2023	BMO CAPITAL MARKETS	XXX	74,015	74,107	72,550	23,701	120	132	0	252	0	72,675	0	1,340	1,340	2,865	11/15/2028	4.B FE
71913B-AH-5	Phoenix Guarantor Inc.		09/29/2023	Direct	XXX	243	243	237	71	2	1	0	3	0	243	0	0	0	11	03/05/2026	4.B FE
72431H-AD-2	Cornerstone Building Brands, Inc.		09/29/2023	J.P. MORGAN SECURITIES INC.	XXX	361,803	373,925	362,295	221,676	25,363	349	0	25,712	0	363,073	0	(1,270)	(1,270)	13,151	04/12/2028	4.B FE
72811H-AG-5	Recess Holdings, Inc.		08/18/2023	GOLDMAN SACHS AND CO.	XXX	293,146	294,619	291,673	0	0	14	0	14	0	291,687	0	1,459	1,459	0	03/17/2027	4.B FE
72813N-AU-9	PlayPower, Inc.		09/29/2023	Direct	XXX	2,837	2,837	2,340	426	137	46	0	182	0	2,837	0	0	0	54	05/08/2026	5.A FE
73108R-AB-4	Polaris Newco, LLC		08/22/2023	GOLDMAN SACHS AND CO.	XXX	712,802	748,253	696,520	179,332	17,227	3,449	0	20,676	0	699,892	0	12,909	12,909	7,950	06/02/2028	4.C FE
73937U-AF-5	Artera Services, LLC		09/29/2023	Direct	XXX	2,002	2,002	1,800	554	118	32	0	150	0	2,002	0	0	0	91	03/06/2025	5.A FE
73937U-AK-4	Artera Services, LLC		09/29/2023	Direct	XXX	1,302	1,302	1,183	363	75	19	0	94	0	1,302	0	0	0	61	03/06/2025	5.A FE
74006L-AS-1	Pre-Paid Legal Services, Inc.		07/20/2023	Various	XXX	351,058	353,836	350,617	337,364	11,139	288	0	11,427	0	351,333	0	(275)	(275)	16,611	12/07/2028	4.C FE
74142K-AF-6	PRETIUM PKG HOLDINGS, INC.		09/29/2023	Direct	XXX	831	831	697	187	45	8	0	53	0	831	0	0	0	25	09/22/2028	5.A FE
74338U-AG-6	Project Leopard Holdings, Inc.		09/28/2023	Direct	XXX	1,292	1,292	1,174	220	6	4	0	10	0	1,292	0	0	0	24	07/20/2029	4.B FE
74339V-AB-4	Cloudera, Inc.		07/31/2023	J.P. MORGAN SECURITIES INC.	XXX	42,405	43,157	41,550	0	0	132	0	132	0	41,682	0	723	723	2,331	06/02/2028	4.C FE
74530D-AC-9	Pug LLC		09/29/2023	Direct	XXX	544	544	517	0	0	1	0	1	0	544	0	0	0	4	01/29/2027	4.C FE
74530D-AG-0	Pug LLC		09/29/2023	Direct	XXX	408	408	377	114	24	2	0	26	0	408	0	0	0	20	02/13/2027	4.C FE
74834Y-AN-2	Quest Software US Holdings Inc.		09/26/2023	J.P. MORGAN SECURITIES INC.	XXX	514,345	613,308	492,689	436,943	24,209	17,869	0	42,078	0	513,826	0	520	520	34,586	02/01/2029	5.A FE
74934K-AC-5	Rough Country, LLC		07/27/2023	GOLUB CAPITAL	XXX	359,363	370,000	365,069	235,921	16,740	175	0	16,915	0	365,373	0	(6,011)	(6,011)	10,350	07/28/2028	4.C FE
75049E-AM-6	RadNet Management, Inc.		09/29/2023	Direct	XXX	1,363	1,363	1,355	405	10	1	0	11	0	1,363	0	0	0	55	04/28/2028	4.A FE
75972J-AE-4	Renaissance Holding Corp		09/28/2023	Direct	XXX	2,583,427	2,583,427	2,516,120	784,280	37,266	36,076	0	73,342	0	2,583,427	0	0	0	109,025	05/29/2028	5.B FE
76100L-AH-5	Research Now T/L B (Survey Sampling)		06/30/2023	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/20/2024	4.C FE
76100L-AH-5	Research Now T/L B (Survey Sampling)		09/29/2023	Direct	XXX	3,997	3,997	3,208	998	338	146	0	484	0	3,997	0	0	0	134	12/20/2024	5.B FE
76680Y-AG-7	Ring Container Technologies Group, LLC		09/29/2023	Direct	XXX	861	861	856	287	3	0	0	4	0	861	0	0	0	36	08/04/2028	4.B FE
77313D-AN-1	Rocket Software, Inc.		09/29/2023	Direct	XXX	249	249	245	0	0	1	0	1	0	249	0	0	0	15	11/28/2025	4.C FE
78466Y-AN-8	SRS Distribution Inc.		09/26/2023	BANK OF AMERICA	XXX	529,522	532,841	521,570	233,332	9,795	748	0	10,543	0	522,764	0	6,758	6,758	20,344	05/19/2028	4.C FE
78466Y-AQ-1	SRS Distribution Inc.		07/31/2023	Direct	XXX	368	368	359	120	5	0	0	5	0	368	0	0	0	9	06/02/2028	4.C FE
80875A-AT-8	Scientific Games Corporation		09/29/2023	Direct	XXX	738	738	735	247	2	0	0	3	0	738	0	0	0	23	04/06/2029	3.B FE
816194-AX-2	Select Medical Corporation		09/29/2023	Direct	XXX	1,026	1,026	1,021	0	0	0	0	0	0	1,026	0	0	0	14	03/06/2027	3.C FE
81989L-AC-2	Sharp Midco LLC		09/29/2023	Direct	XXX	4,975	4,975	4,888	1,591	89	4	0	93	0	4,975	0	0	0	263	01/31/2029	4.C FE
83304C-AB-8	Snap One Holdings Corp.		09/29/2023	Direct	XXX	3,698	3,698	3,532	1,150	99	9	0	107	0	3,698	0	0	0	101	12/31/2028	4.B FE
83417U-AK-2	SolarWinds Holdings, Inc.		09/29/2023	Direct	XXX	55	55	55	0	0	0	0	0	0	55	0	0	0	2	02/05/2027	4.A FE
84673E-AB-5	PQ Performance Chemicals		09/29/2023	Direct	XXX	1,430	1,430	1,414	436	8	1	0	10	0	1,430	0	0	0	49	08/02/2028	4.A FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS, INC.		09/29/2023	Direct	XXX	388	388	369	117	13	1	0	14	0	388	0	0	0	16	10/05/2028	4.C FE
87167X-AC-7	Syndigo LLC		09/29/2023	Direct	XXX	1,363	1,363	1,292	418	41	5	0	46	0	1,363	0	0	0	45	12/10/2027	4.C FE
87266U-AB-5	TMF Sapphire Bidco B.V.	C	08/17/2023	Hong Kong Shanghai Bank Corp	XXX	30,225	30,000	29,400	0	0	10	0	10	0	29,410	0	815	815	73	05/05/2028	4.B FE
87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L		09/29/2023	Direct	XXX	6,177	6,177	6,003	1,701	170	18	0	187	0	6,177	0	0	0	183	05/28/2026	4.C FE
87854H-AC-0	Technimark LLC		09/29/2023	Direct	XXX	989	989	964	303	31	1	0	33	0	989	0	0	0	39	07/31/2028	4.C FE
88675U-AB-8	Tiger Acquisition, LLC		07/31/2023	Direct	XXX	1,125	1,125	1,100	363	17	1	0	18	0	1,125	0	0	0	25	05/24/2028	4.C FE
89364M-BZ-6	Transdigm, Inc.		09/29/2023	Various	XXX	320,510	320,265	319,064	0	0	55	0	55	0	319,116	0	1,395	1,395	2,564	08/24/2028	4.A FE
89969K-AH-0	Samsonite International S.A.	C	09/29/2023	Direct	XXX	381	381	379	0	0	0	0	0	0	381	0	0	0	8	06/05/2030	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
90343K-AV-4	U.S. Silica Company		09/29/2023	Direct	XXX	6,728	6,728	6,526	0	0	20	0	20	0	6,728	0	0	0	339	02/28/2030	4.B FE
90385K-AL-5	UKG Inc.		09/29/2023	Direct	XXX	178	178	173	0	0	0	0	0	0	178	0	0	0	4	05/04/2026	4.C FE
90932R-AJ-3	United Airlines, Inc.		09/29/2023	Direct	XXX	2,470	2,470	2,463	393	4	4	0	8	0	2,470	0	0	0	84	04/14/2028	3.B FE
91678H-AF-9	Upstream Newco, Inc.		09/29/2023	Direct	XXX	4,098	4,098	3,704	1,145	138	36	0	174	0	4,098	0	0	0	205	11/20/2026	4.C FE
91823J-AC-6	Illuminate Merger Sub Corp.		09/29/2023	Direct	XXX	2,412	2,412	2,339	747	67	5	0	72	0	2,412	0	0	0	88	06/30/2028	4.C FE
91834W-AC-4	VS Buyer, LLC		09/29/2023	Direct	XXX	75	75	72	0	0	0	0	0	0	75	0	0	0	2	02/26/2027	4.B FE
92639M-AB-3	Victorias Secret & Co		09/26/2023	Direct	XXX	1,783	1,783	1,752	283	6	1	0	8	0	1,783	0	0	0	35	06/30/2028	3.B FE
92943H-AB-5	W.R. Grace & Co.		09/29/2023	Direct	XXX	2,328	2,328	2,289	781	6	4	0	10	0	2,328	0	0	0	121	08/11/2028	4.A FE
96289E-AG-4	Wheel Pros, LLC		06/05/2023	BARCLAY INVESTMENTS, INC.	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	7,971	04/24/2028	5.C FE
97654Q-AJ-6	WireCo WorldGroup Inc.		09/29/2023	Direct	XXX	40,329	40,329	39,836	13,322	278	26	0	304	0	40,329	0	0	0	1,447	11/30/2028	4.B FE
98309G-AD-8	Travel + Leisure Co.		09/29/2023	Direct	XXX	275	275	268	274	0	1	0	1	0	275	0	0	0	18	12/14/2029	3.C FE
99AAE8-84-1	Motion Finco, LLC	C	09/29/2023	Direct	XXX	150	150	144	50	0	1	0	1	0	150	0	0	0	49	11/12/2026	4.A FE
99AAE8-85-8	Motion Finco, LLC	C	09/29/2023	Direct	XXX	1,157	1,157	1,111	384	0	8	0	8	0	1,157	0	0	0	380	11/12/2026	4.A FE
C0102M-AP-0	Air Canada	C	09/29/2023	Direct	XXX	1,255	1,255	1,250	420	2	1	0	3	0	1,255	0	0	0	39	07/28/2028	3.C FE
C6901L-AJ-6	1011778 B.C. Unlimited Liability Company		09/20/2023	J.P. MORGAN SECURITIES INC.	XXX	218,000	218,000	216,910	0	0	3	0	3	0	216,913	0	1,087	1,087	92	09/30/2030	3.B FE
C6907U-AB-7	Ontario Gaming GTA LP		07/25/2023	BARCLAY INVESTMENTS, INC.	XXX	196,754	197,000	195,030	0	0	9	0	9	0	195,039	0	1,714	1,714	286	08/01/2030	4.B FE
C9413P-BD-4	Bausch Health Companies Inc.	C	09/29/2023	Direct	XXX	17,408	17,408	13,030	5,846	0	294	0	294	0	17,408	0	0	0	0	01/27/2027	5.A FE
F6456U-AB-9	Banijay Group SAS	C	09/29/2023	Direct	XXX	603	603	599	0	0	0	0	0	0	603	0	0	0	5	03/01/2028	5.B
F6628D-AN-4	Numericable U.S. LLC	C	07/17/2023	Direct	XXX	1,128	1,128	1,122	0	0	0	0	0	0	1,128	0	0	0	63	08/15/2028	4.B FE
G0472C-AB-1	Apex Group Treasury LLC	C	09/29/2023	Direct	XXX	875	875	852	281	14	1	0	15	0	875	0	0	0	28	07/23/2028	4.C FE
G4770M-AJ-3	INEOS US Petrochem LLC		09/29/2023	Direct	XXX	320	320	317	0	0	0	0	0	0	320	0	0	0	15	03/01/2030	3.C FE
G6368C-AE-9	LifeMiles Ltd.	C	09/29/2023	Direct	XXX	36,577	36,577	35,603	10,828	780	129	0	908	0	36,577	0	0	0	2,078	08/14/2026	4.C FE
L0323L-AJ-9	Archroma Finance S.a.r.l.	C	09/29/2023	CITIBANK	XXX	185,148	193,333	183,575	0	0	1,198	0	1,198	0	184,792	0	356	356	708	06/30/2027	4.B FE
L0527C-AB-0	Birkenstock GmbH & Co. KG	C	09/29/2023	Direct	XXX	1,438	1,438	1,423	0	0	1	0	1	0	1,438	0	0	0	14	04/27/2028	4.A FE
L2210T-AH-8	Curium BidCo S.a.r.l.	C	09/29/2023	Direct	XXX	1,070	1,070	1,059	0	0	0	0	0	0	1,070	0	0	0	7	07/31/2029	4.C FE
L9635L-AB-0	Venga Finance Sarl.	C	09/29/2023	Direct	XXX	1,764	1,764	1,695	438	27	4	0	31	0	1,764	0	0	0	55	06/28/2029	4.B FE
N2820E-AD-0	EG America LLC	C	08/02/2023	Direct	XXX	73,003	74,415	72,942	0	0	56	0	56	0	73,003	0	0	0	322	03/11/2026	4.C FE
N2820E-AJ-7	EG Group Limited	C	08/02/2023	Direct	XXX	112,098	112,098	111,125	94,526	0	0	0	0	0	112,098	0	0	0	0	03/31/2026	5.B
N2820E-AJ-7	EG Group Limited	C	09/29/2023	Direct	XXX	1,187	1,187	1,176	999	0	3	0	3	0	1,187	0	0	0	11	03/31/2026	4.C FE
N2820E-AL-2	EG Group Limited	C	09/29/2023	Direct	XXX	1,780	1,780	1,745	0	0	2	0	2	0	1,780	0	0	0	14	03/31/2026	4.C FE
N3066K-AM-7	Esdec Solar Group B.V.	C	09/29/2023	Direct	XXX	1,519	1,519	1,485	520	4	3	0	8	0	1,519	0	0	0	91	08/23/2028	4.B FE
N8003H-AC-1	Sigma Holdco BV Sigma Holdco T/L B2 (Flo	C	06/01/2023	Various	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	(6,624)	07/02/2025	4.B FE
N8003H-AC-1	Sigma Holdco BV Sigma Holdco T/L B2 (Flo	C	07/31/2023	Adjustment	XXX	(427,627)	(442,372)	(414,723)	0	0	(3,046)	0	(3,046)	0	(417,700)	0	(9,927)	(9,927)	(7,421)	01/03/2028	4.B FE
N8137F-AB-6	Hunter Douglas Inc.	C	09/29/2023	Direct	XXX	4,485	4,485	4,193	1,226	102	19	0	121	0	4,485	0	0	0	133	02/09/2029	4.B FE
N8232N-AE-7	Nouryon Finance B.V.		09/29/2023	Direct	XXX	474	474	470	0	0	0	0	0	0	474	0	0	0	0	04/03/2028	4.A FE
N8233B-AC-6	Stars Group Holdings B.V.		09/29/2023	Redemption @ 100.00	XXX	266	266	265	0	0	0	0	0	0	266	0	1	1	5	07/21/2026	3.A FE
1909999999 – Bonds: Unaffiliated Bank Loans						24,728,716	25,583,730	24,438,417	9,590,936	773,359	135,347	432	908,274	0	24,670,593	0	58,124	58,124	834,540	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						50,910,776	52,083,695	50,132,317	33,776,128	844,265	582,698	432	1,426,531	0	50,863,517	0	47,259	47,259	1,579,206	XXX	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)																					
2509999999 – Subtotals - Bonds						50,910,776	52,083,695	50,132,317	33,776,128	844,265	582,698	432	1,426,531	0	50,863,517	0	47,259	47,259	1,579,206	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
59156R-87-6	METLIFE INC		09/14/2023	WELLS FARGO SECURITIES LLC	30,000.000	709,494	0	726,800	726,800	30,800	0	0	30,800	0	726,800	0	(17,306)	(17,306)	31,641	XXX	2.B FE
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						709,494	XXX	726,800	726,800	30,800	0	0	30,800	0	726,800	0	(17,306)	(17,306)	31,641	XXX	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						709,494	XXX	726,800	726,800	30,800	0	0	30,800	0	726,800	0	(17,306)	(17,306)	31,641	XXX	XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)																					
4509999999 – Subtotals - Preferred Stocks						709,494	XXX	726,800	726,800	30,800	0	0	30,800	0	726,800	0	(17,306)	(17,306)	31,641	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
11135F-10-1	BROADCOM ORD		08/16/2023	PIPER SANDLER & CO.	300.000	254,907	XXX	176,397	167,739	8,658	0	0	8,658	0	176,397	0	78,510	78,510	2,760	XXX	XXX
532457-10-8	ELI LILLY ORD		08/16/2023	PIPER SANDLER & CO.	950.000	520,739	XXX	250,906	347,548	(96,642)	0	0	(96,642)	0	250,906	0	269,833	269,833	3,221	XXX	XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	06/23/2023	PIPER SANDLER & CO.	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	1,822	XXX	XXX
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD	C	03/27/2023	MORGAN STANLEY & CO. LLC	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	(56)	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
5019999999	Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					775,646	XXX	427,303	515,287	(87,984)	0	0	(87,984)	0	427,303	0	348,343	348,343	7,746	XXX	XXX
5989999997	Subtotals - Common Stocks - Part 4					775,646	XXX	427,303	515,287	(87,984)	0	0	(87,984)	0	427,303	0	348,343	348,343	7,746	XXX	XXX
5989999998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																				
5989999999	Subtotals Common Stocks					775,646	XXX	427,303	515,287	(87,984)	0	0	(87,984)	0	427,303	0	348,343	348,343	7,746	XXX	XXX
5999999999	Subtotals Preferred and Common Stocks					1,485,140	XXX	1,154,103	1,242,087	(57,184)	0	0	(57,184)	0	1,154,103	0	331,037	331,037	39,387	XXX	XXX
6009999999	Totals					52,395,916	XXX	51,286,420	35,018,215	787,081	582,698	432	1,369,347	0	52,017,620	0	378,296	378,296	1,618,593	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

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

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	
BMO HARRIS BANK – CHICAGO, IL		4.930	123,907	0	10,115,524	10,157,879	10,199,039	XXX
FHLB – CINNCINATI, OH		0	0	0	1,648,702	1,655,158	1,700,899	XXX
KEY BANK – CLEVELAND, OH		0	0	0	140,717,157	114,832,068	75,115,199	XXX
US BANK – BOSTON, MA		0	0	0	1,230,447	1,567,850	264,707	XXX
US BANK – MILWAUKEE, WI	SD	0	0	0	4,022,056	4,022,056	4,022,056	XXX
0199998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories			0	0	0	0	0	XXX
0199999 – Total Open Depositories			123,907	0	157,733,886	132,235,011	91,301,900	XXX
0299998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories			0	0	0	0	0	XXX
0299999 – Total Suspended Depositories			0	0	0	0	0	XXX
0399999 – Total Cash on Deposit			123,907	0	157,733,886	132,235,011	91,301,900	XXX
0499999 – Cash in Company's Office			XXX	XXX	0	0	0	XXX
0599999 – Total			123,907	0	157,733,886	132,235,011	91,301,900	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								
60934N-50-0	FEDERATED HRMS TRS INST		09/25/2023	5.190	XXX	1,754,452	0	3,829
94975H-31-2	ALLSPRING:TRS+ MM S		09/29/2023	4.940	XXX	16,624,845	26,311	0
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						18,379,297	26,311	3,829
All Other Money Market Mutual Funds								
09248U-70-0	BLACKROCK INSTL FED FUND #81		09/29/2023	5.300	XXX	106,857,883	0	3,642,564
26188J-20-6	DREYFUS CASH MGT INST	SD	08/31/2022	5.280	XXX	700,630	0	24,542
8309999999 – All Other Money Market Mutual Funds						107,558,513	0	3,667,106
8609999999 – Total Cash Equivalents						125,937,810	26,311	3,670,935

Physicians



SUPPLEMENT "A" TO SCHEDULE T
Exhibit of Medical Professional Liability Premiums Written Allocated
Allocated by States And Territories

			1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			Direct Premiums Written	Direct Premiums Earned	3	4	Direct Losses Incurred	6	7	Direct Losses Incurred But Not Reported
States, Etc.					Amount	Number of Claims		Amount Reported	Number of Claims	
1.	Alabama	AL	0	0	0	0	0	0	0	6,398
2.	Alaska	AK	0	0	0	0	0	0	0	0
3.	Arizona	AZ	0	2,326	0	0	363	0	0	142,333
4.	Arkansas	AR	109,675	92,302	3,500	1	22,213	0	0	161,378
5.	California	CA	92,935	132,846	0	0	(371)	375,100	2	639,253
6.	Colorado	CO	4,891	23,975	50,000	1	27,611	0	0	74,921
7.	Connecticut	CT	0	0	0	0	0	0	0	0
8.	Delaware	DE	4,416	9,517	0	0	2,292	0	0	16,225
9.	District of Columbia	DC	11,546	8,617	0	0	2,681	0	0	21,180
10.	Florida	FL	14,589	10,907	0	0	1,722	0	0	7,783
11.	Georgia	GA	34,894	45,470	0	0	(4,891)	0	0	79,683
12.	Hawaii	HI	0	0	0	0	0	0	0	0
13.	Idaho	ID	5,196	3,884	0	0	1,270	0	0	12,606
14.	Illinois	IL	6,023	4,498	0	0	253	0	0	27,453
15.	Indiana	IN	0	0	0	0	0	0	0	0
16.	Iowa	IA	0	0	0	0	0	0	0	0
17.	Kansas	KS	0	0	0	0	0	0	0	0
18.	Kentucky	KY	0	923	0	0	191	0	0	1,331
19.	Louisiana	LA	0	0	0	0	0	0	0	0
20.	Maine	ME	0	6,135	0	0	33	0	0	13,734
21.	Maryland	MD	16,116	22,565	0	0	4,149	0	0	177,716
22.	Massachusetts	MA	8,243	6,161	0	0	(717)	0	0	15,638
23.	Michigan	MI	52,820	44,633	0	0	15,245	0	0	103,654
24.	Minnesota	MN	0	4,929	0	0	(229)	0	0	13,247
25.	Mississippi	MS	0	0	0	0	0	0	0	8,734
26.	Missouri	MO	5,196	13,273	0	0	5,009	0	0	(88)
27.	Montana	MT	0	0	0	0	50,102	50,102	2	8,541
28.	Nebraska	NE	0	879	0	0	(548)	0	0	9,789
29.	Nevada	NV	9,883	5,865	0	0	1,966	0	0	6,757
30.	New Hampshire	NH	0	0	0	0	0	0	0	(5,367)
31.	New Jersey	NJ	0	14,572	0	0	(564)	0	0	2,317
32.	New Mexico	NM	0	0	0	0	(29,738)	0	0	(10,690)
33.	New York	NY	0	0	0	0	0	0	0	0
34.	North Carolina	NC	78,770	52,643	0	0	15,666	20,000	2	59,196
35.	North Dakota	ND	0	1,970	0	0	355	0	0	1,279
36.	Ohio	OH	76,201	66,022	0	0	144,637	150,100	1	95,016
37.	Oklahoma	OK	0	7,706	0	0	(1,710)	0	0	18,999
38.	Oregon	OR	10,870	11,585	0	0	2,687	0	0	18,519
39.	Pennsylvania	PA	22,645	16,937	0	0	1,195	0	0	7,467
40.	Rhode Island	RI	0	0	0	0	1,540	0	0	10,734
41.	South Carolina	SC	0	953	0	0	(966)	0	0	(31,469)
42.	South Dakota	SD	0	0	0	0	0	0	0	0
43.	Tennessee	TN	69,321	55,275	0	0	(26,988)	0	0	49,359
44.	Texas	TX	79,882	61,527	0	0	18,064	10,000	1	98,397
45.	Utah	UT	6,159	6,756	0	0	(3,167)	0	0	16,652
46.	Vermont	VT	0	0	0	0	0	0	0	0
47.	Virginia	VA	69,985	84,071	0	0	2,524	0	0	175,972
48.	Washington	WA	12,596	10,414	0	0	2,391	0	0	33,051
49.	West Virginia	WV	0	0	0	0	0	0	0	0
50.	Wisconsin	WI	0	0	0	0	0	0	0	(4,924)
51.	Wyoming	WY	7,537	5,614	0	0	1,810	0	0	7,415
52.	American Samoa	AS	0	0	0	0	0	0	0	0
53.	Guam	GU	0	0	0	0	0	0	0	0
54.	Puerto Rico	PR	0	0	0	0	0	0	0	0
55.	US Virgin Islands	VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	0	0	0	0	0	0	0	0
57.	Canada	CAN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien	OT	0	0	0	0	0	0	0	0
59.	Totals		810,389	835,750	53,500	2	256,080	605,302	8	2,090,189
Details of Write-Ins										
58001.			0	0	0	0	0	0	0	0
58002.			0	0	0	0	0	0	0	0
58003.			0	0	0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		0	0	0	0	0	0	0	0

(Supp-455.HS) Supplement "A" to Schedule T - Exhibit of Medical Professional Liability Premiums Written

NONE

(Supp-455.HS) Write-Ins for Line 58 - Other Alien

NONE

(Supp-455.OP) Supplement "A" to Schedule T - Exhibit of Medical Professional Liability Premiums Written

NONE

(Supp-455.OP) Write-Ins for Line 58 - Other Alien

NONE

Other health care facilities



SUPPLEMENT "A" TO SCHEDULE T
Exhibit of Medical Professional Liability Premiums Written Allocated
Allocated by States And Territories

			1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			Direct Premiums Written	Direct Premiums Earned	3	4	Direct Losses Incurred	6	7	Direct Losses Incurred But Not Reported
States, Etc.					Amount	Number of Claims		Amount Reported	Number of Claims	
1.	Alabama	AL	83,040	77,393	0	0	3,184	65,000	2	103,148
2.	Alaska	AK	26,354	35,670	0	0	(171)	0	0	49,217
3.	Arizona	AZ	143,027	149,205	0	0	23,270	0	0	101,082
4.	Arkansas	AR	39,210	54,569	0	0	12,542	0	0	74,370
5.	California	CA	3,811,703	3,784,190	1,819,945	5	3,059,029	2,849,101	24	5,172,652
6.	Colorado	CO	82,489	159,584	0	0	17,377	0	0	191,373
7.	Connecticut	CT	28,460	50,876	0	0	10,955	25,000	1	74,531
8.	Delaware	DE	170	3,527	0	0	849	0	0	6,963
9.	District of Columbia	DC	49,264	36,188	0	0	11,260	0	0	47,408
10.	Florida	FL	561,253	513,300	0	0	83,753	177,700	4	735,678
11.	Georgia	GA	93,618	147,814	2,500	1	(13,301)	150,100	4	200,511
12.	Hawaii	HI	1,653	18,374	0	0	2,413	0	0	25,617
13.	Idaho	ID	35,499	73,634	0	0	(60,929)	90,000	2	95,271
14.	Illinois	IL	23,548	128,040	25,000	1	288,864	2,006,667	20	169,447
15.	Indiana	IN	13,681	18,183	0	0	5,736	0	0	23,596
16.	Iowa	IA	1,952	15,302	0	0	2,735	0	0	13,801
17.	Kansas	KS	9,650	11,721	0	0	3,151	0	0	16,844
18.	Kentucky	KY	164,797	157,811	800,000	2	652,799	100,000	2	124,616
19.	Louisiana	LA	22,723	46,416	0	0	12,668	0	0	67,944
20.	Maine	ME	48,497	53,525	0	0	289	0	0	75,760
21.	Maryland	MD	228,391	257,027	2,500	1	99,758	100,001	2	252,892
22.	Massachusetts	MA	153,737	156,997	0	0	(18,273)	0	0	232,216
23.	Michigan	MI	152,104	179,255	0	0	61,627	0	0	226,514
24.	Minnesota	MN	76,654	99,107	275	1	(4,322)	0	0	138,298
25.	Mississippi	MS	48,569	39,212	0	0	(1,541)	0	0	46,016
26.	Missouri	MO	84,015	117,732	0	0	44,426	150,000	1	187,359
27.	Montana	MT	65,130	63,112	0	0	26,174	0	0	78,631
28.	Nebraska	NE	7,340	8,829	0	0	(4,498)	0	0	5,946
29.	Nevada	NV	92,840	82,256	0	0	27,576	0	0	119,387
30.	New Hampshire	NH	1,499	1,300	0	0	829	0	0	1,090
31.	New Jersey	NJ	193,872	455,986	0	0	82,387	125,000	1	696,934
32.	New Mexico	NM	0	0	0	0	75,000	75,000	1	19,098
33.	New York	NY	163,689	503,502	0	0	(261,271)	770,600	17	657,191
34.	North Carolina	NC	116,572	146,404	0	0	15,757	0	0	212,850
35.	North Dakota	ND	6,960	14,155	0	0	2,549	0	0	21,389
36.	Ohio	OH	777,161	558,550	0	0	233,444	0	0	837,261
37.	Oklahoma	OK	251,111	258,364	0	0	(57,432)	225,000	2	367,779
38.	Oregon	OR	180,826	191,118	0	0	44,324	0	0	264,710
39.	Pennsylvania	PA	135,723	169,572	19,319	1	26,279	0	0	251,037
40.	Rhode Island	RI	0	7,449	0	0	0	0	0	0
41.	South Carolina	SC	54,256	40,593	0	0	(41,153)	175,000	2	36,472
42.	South Dakota	SD	10,920	30,061	0	0	(59,830)	200,000	1	46,495
43.	Tennessee	TN	32,106	26,297	150,000	1	162,160	500,000	3	40,635
44.	Texas	TX	180,178	187,667	0	0	24,598	25,000	1	258,586
45.	Utah	UT	59,493	49,503	0	0	(23,205)	0	0	70,215
46.	Vermont	VT	18,433	25,444	0	0	7,514	0	0	32,730
47.	Virginia	VA	110,677	104,397	0	0	488,134	500,000	1	122,822
48.	Washington	WA	725,830	678,536	120,000	1	200,867	100	1	959,173
49.	West Virginia	WV	0	0	0	0	0	0	0	0
50.	Wisconsin	WI	67,645	158,772	0	0	246,361	200,000	1	215,651
51.	Wyoming	WY	5,240	1,582	0	0	510	0	0	6,119
52.	American Samoa	AS	0	0	0	0	0	0	0	0
53.	Guam	GU	0	0	0	0	0	0	0	0
54.	Puerto Rico	PR	0	0	0	0	0	0	0	0
55.	US Virgin Islands	VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	0	0	0	0	0	0	0	0
57.	Canada	CAN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien	OT	0	0	0	0	0	0	0	0
59.	Totals		9,241,559	10,148,101	2,939,539	14	5,515,222	8,509,269	93	13,775,325
Details of Write-Ins										
58001.			0	0	0	0	0	0	0	0
58002.			0	0	0	0	0	0	0	0
58003.			0	0	0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		0	0	0	0	0	0	0	0

