



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

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

OFFICERS

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
this 7th day of
November, 2023

x

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



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

ASSETS

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1.	Bonds.....	1,353,739,377		1,353,739,377	1,265,935,192
2.	Stocks:				
	2.1 Preferred stocks.....	19,201,939		19,201,939	41,638,389
	2.2 Common stocks.....	710,880,129		710,880,129	885,104,816
3.	Mortgage loans on real estate:				
	3.1 First liens.....				
	3.2 Other than first liens.....				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$ encumbrances).....	72,193,463		72,193,463	74,628,276
	4.2 Properties held for the production of income (less \$ encumbrances).....	8,912,747		8,912,747	9,204,413
	4.3 Properties held for sale (less \$ encumbrances).....	—		—	
5.	Cash (\$ 23,943,476), cash equivalents (\$ 128,427,688) and short-term investments (\$ 1,233,588).....	153,604,752		153,604,752	93,795,847
6.	Contract loans (including \$ premium notes).....				
7.	Derivatives.....				
8.	Other invested assets.....	164,725,833		164,725,833	168,423,415
9.	Receivables for securities.....	208,080		208,080	—
10.	Securities lending reinvested collateral assets.....	17,871,346		17,871,346	25,203,446
11.	Aggregate write-ins for invested assets.....				
12.	Subtotals, cash and invested assets (Lines 1 to 11).....	2,501,337,666		2,501,337,666	2,563,933,794
13.	Title plants less \$ charged off (for Title insurers only).....				
14.	Investment income due and accrued.....	10,027,433		10,027,433	9,467,256
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection.....	347,797,680	2,930,102	344,867,578	317,063,029
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 1,921,802 earned but unbilled premiums).....	1,921,802		1,921,802	1,921,802
	15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$).....				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers.....	5,514,162		5,514,162	2,156,021
	16.2 Funds held by or deposited with reinsured companies.....				
	16.3 Other amounts receivable under reinsurance contracts.....				
17.	Amounts receivable relating to uninsured plans.....				
18.1	Current federal and foreign income tax recoverable and interest thereon.....	47,150,357		47,150,357	58,968,824
18.2	Net deferred tax asset.....	62,592,793	25,728,472	36,864,321	28,303,593
19.	Guaranty funds receivable or on deposit.....				
20.	Electronic data processing equipment and software.....	14,810,080	14,810,080	—	2,528
21.	Furniture and equipment, including health care delivery assets (\$).....	1,096,653	1,096,653	—	—
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....				
23.	Receivables from parent, subsidiaries and affiliates.....	10,264,044		10,264,044	5,906,738
24.	Health care (\$) and other amounts receivable.....				
25.	Aggregate write-ins for other-than-invested assets.....	4,025,380	282,828	3,742,552	1,685,417
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	3,006,538,050	44,848,135	2,961,689,915	2,989,409,001
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28.	Total (Lines 26 and 27).....	3,006,538,050	44,848,135	2,961,689,915	2,989,409,001
Details of Write-Ins					
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page.....				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501.	Agent Loans.....	282,828	282,828	—	
2502.	Equities in Pools.....	1,267,170		1,267,170	1,255,366
2503.	Miscellaneous Assets.....	2,475,382		2,475,382	430,051
2598.	Summary of remaining write-ins for Line 25 from overflow page.....				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	4,025,380	282,828	3,742,552	1,685,417

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 327,905,134)	775,547,220	737,602,165
2. Reinsurance payable on paid losses and loss adjustment expenses	(113,302)	(31,701)
3. Loss adjustment expenses	136,960,788	140,105,433
4. Commissions payable, contingent commissions and other similar charges	10,852,528	15,895,049
5. Other expenses (excluding taxes, licenses and fees)	26,611,438	32,757,325
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	15,276,090	16,611,531
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))		—
7.2 Net deferred tax liability		—
8. Borrowed money \$ 200,000,000 and interest thereon \$ 335,000	200,335,000	200,335,000
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 62,265,646 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	688,507,743	624,415,042
10. Advance premium	12,714,597	10,342,036
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	4,963,877	5,469,666
12. Ceded reinsurance premiums payable (net of ceding commissions)	(10,598,739)	4,678,390
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	170,720	46,570
15. Remittances and items not allocated		
16. Provision for reinsurance (including \$ certified)		446,111
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding	2,256,424	569,878
19. Payable to parent, subsidiaries and affiliates		—
20. Derivatives		
21. Payable for securities	—	5,069,219
22. Payable for securities lending	17,871,346	25,203,446
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$ 		
25. Aggregate write-ins for liabilities	6,807,889	7,306,186
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,888,163,619	1,826,821,345
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	1,888,163,619	1,826,821,345
29. Aggregate write-ins for special surplus funds		
30. Common capital stock	5,000,000	5,000,000
31. Preferred capital stock		
32. Aggregate write-ins for other-than-special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	51,175,000	1,175,000
35. Unassigned funds (surplus)	1,017,351,296	1,156,412,656
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	1,073,526,296	1,162,587,656
38. Totals (Page 2, Line 28, Col. 3)	2,961,689,915	2,989,409,001
Details of Write-Ins		
2501. Reserve for checks written off	5,743,262	4,647,868
2502. Deferred compensation	9,554,364	12,359,316
2503. Liability for Benefit Plans	(12,822,382)	(12,822,382)
2598. Summary of remaining write-ins for Line 25 from overflow page	4,332,645	3,121,384
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	6,807,889	7,306,186
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income			
1. Premiums earned:			
1.1. Direct (written \$ 324,545,874)	320,604,265	318,442,368	425,147,704
1.2. Assumed (written \$ 855,558,938)	792,843,977	719,462,416	973,054,647
1.3. Ceded (written \$ 64,829,516)	62,265,647	59,954,588	81,027,269
1.4. Net (written \$ 1,115,275,296)	1,051,182,595	977,950,195	1,317,175,081
Deductions:			
2. Losses incurred (current accident year \$820,407,773):			
2.1 Direct	266,000,561	204,051,934	312,612,288
2.2 Assumed	653,655,826	581,353,998	788,995,889
2.3 Ceded	60,474,413	51,475,017	65,502,344
2.4 Net	859,181,974	733,930,915	1,036,105,837
3. Loss adjustment expenses incurred	107,203,855	101,645,512	140,655,878
4. Other underwriting expenses incurred	314,359,206	310,247,650	418,177,275
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	1,280,745,035	1,145,824,077	1,594,938,990
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(229,562,440)	(167,873,882)	(277,763,909)
Investment Income			
9. Net investment income earned	47,238,692	35,461,986	53,309,048
10. Net realized capital gains (losses) less capital gains tax of \$ 0	49,205,755	4,632,292	(28,503,035)
11. Net investment gain (loss) (Lines 9 + 10)	96,444,447	40,094,278	24,806,013
Other Income			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ 5,154,531)	(5,154,531)	(1,247,854)	(3,629,121)
13. Finance and service charges not included in premiums	9,545,797	9,857,381	12,813,780
14. Aggregate write-ins for miscellaneous income	593,995	(45,332)	(344,560)
15. Total other income (Lines 12 through 14)	4,985,261	8,564,195	8,840,099
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(128,132,732)	(119,215,409)	(244,117,796)
17. Dividends to policyholders	4,213,952	4,713,600	6,226,117
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(132,346,684)	(123,929,009)	(250,343,913)
19. Federal and foreign income taxes incurred		(27,601,997)	(42,187,967)
20. Net income (Line 18 minus Line 19) (to Line 22)	(132,346,684)	(96,327,012)	(208,155,946)
Capital and Surplus Account			
21. Surplus as regards policyholders, December 31 prior year	1,162,587,656	1,535,776,114	1,535,776,114
22. Net income (from Line 20)	(132,346,684)	(96,327,012)	(208,155,946)
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ (4,968,771)	(14,480,582)	(167,796,257)	(93,043,962)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	29,320,429	1,121,474	6,798,330
27. Change in nonadmitted assets	(22,275,812)	1,469,744	(589,644)
28. Change in provision for reinsurance	446,111	323,116	(122,995)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1. Paid in			
32.2. Transferred from surplus (Stock Dividend)			
32.3. Transferred to surplus			
33. Surplus adjustments:			
33.1. Paid in	50,000,000	—	—
33.2. Transferred to capital (Stock Dividend)			
33.3. Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders	—	(48,000,000)	(78,000,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	275,178	315,292	(74,241)
38. Change in surplus as regards policyholders (Lines 22 through 37)	(89,061,360)	(308,893,643)	(373,188,458)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,073,526,296	1,226,882,471	1,162,587,656
Details of Write-Ins			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401. Miscellaneous income	593,995	(45,332)	(344,560)
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	593,995	(45,332)	(344,560)
3701. Deferred Gain - Intercompany Pooling Change	275,178	315,292	772,094
3702. Change in Funded Status - Benefit Plans			(846,335)
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	275,178	315,292	(74,241)

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	1,075,803,021	999,992,249	1,356,526,112
2. Net investment income.....	55,217,982	48,119,992	70,290,848
3. Miscellaneous income.....	4,985,261	8,564,195	8,840,099
4. Total (Lines 1 to 3).....	1,136,006,264	1,056,676,436	1,435,657,059
5. Benefit and loss related payments.....	824,676,661	637,784,370	844,586,415
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	437,231,555	430,848,012	567,410,825
8. Dividends paid to policyholders.....	4,719,741	4,239,370	5,360,876
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	(11,818,467)	(982,549)	6,512,084
10. Total (Lines 5 through 9).....	1,254,809,489	1,071,889,203	1,423,870,200
11. Net cash from operations (Line 4 minus Line 10).....	(118,803,225)	(15,212,767)	11,786,859
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	283,283,084	277,948,741	430,435,253
12.2 Stocks.....	274,566,856	107,174,731	233,781,642
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	20,502,693	10,000,000	17,376,502
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	208		
12.7 Miscellaneous proceeds.....	7,332,100	3,757,311	9,793,643
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	585,684,941	398,880,783	691,387,041
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	373,621,600	226,407,155	344,519,089
13.2 Stocks.....	55,865,346	102,634,493	231,653,232
13.3 Mortgage loans.....			
13.4 Real estate.....	369,651	716,092	1,599,937
13.5 Other invested assets.....	12,004,633	21,096,966	36,960,770
13.6 Miscellaneous applications.....	5,277,299	4,580,594	–
13.7 Total investments acquired (Lines 13.1 to 13.6).....	447,138,529	355,435,300	614,733,028
14. Net increase (or decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	138,546,412	43,445,484	76,654,013
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	50,000,000	–	–
16.3 Borrowed funds.....	–	–	–
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	–	48,000,000	78,000,000
16.6 Other cash provided (applied).....	(9,934,282)	(1,511,198)	(20,495,370)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	40,065,718	(49,511,198)	(98,495,370)
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	59,808,905	(21,278,482)	(10,054,499)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	93,795,847	103,850,346	103,850,346
19.2 End of period (Line 18 plus Line 19.1).....	153,604,752	82,571,864	93,795,847
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Grange Insurance Company (the “Company”) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by The Ohio Department of Insurance (the “Department”). The Department requires that insurance companies domiciled in the State of Ohio prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (“NAIC”) Accounting Practices and Procedures Manual (“NAIC SAP”) subject to any deviations prescribed or permitted by the Department. The Company does not employ accounting practices that depart from the NAIC SAP.

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

	SSAP #	F/S Page	F/S Line #	09/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (132,346,684)	\$ (208,155,946)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (132,346,684)</u>	<u>\$ (208,155,946)</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,073,526,296	\$ 1,162,587,656
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,073,526,296</u>	<u>\$ 1,162,587,656</u>

C. Accounting Policy

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Hub Data and Bloomberg. These assumptions are consistent with the current interest rate and economic environment.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss
- a. The aggregate amount of unrealized losses:
1. Less than 12 months \$ (4,053,646)
2. 12 months or longer (40,299,348)
- b. The aggregate related fair value of securities with unrealized losses:
1. Less than 12 months \$ 160,463,551
2. 12 months or longer 231,301,015
- (5) According to SSAP 43R, the best estimate of future cash flows using the appropriate discount rate was calculated for each affected security, with other-than-temporary impairments realized to the extent that present value was less than amortized cost. Securities held with an intent to sell were other-than-temporarily impaired to current fair value. Securities with a present value greater than amortized cost were not other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) For securities lending agreements, the Company requires a minimum of 102% and 105% of the fair value of the domestic and foreign securities loaned at the outset of the contract as collateral. Cash collateral received is invested in short-term investments and the offsetting collateral liability is included in Collateral from Lending Activities. The fair value of the collateral as of the end of the period is \$17.9million.
- (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(3) Collateral received

(a) Aggregate amount collateral received

The Company has no repurchase agreements as collateral.

	Fair Value
1. Securities Lending	
(a) Open	\$
(b) 30 days or less	17,871,346
(c) 31 to 60 days	
(d) 61 to 90 days	
(e) Greater than 90 days	
(f) Subtotal (a+b+c+d+e)	\$ 17,871,346
(g) Securities received	
(h) Total collateral received (f+g)	\$ 17,871,346
2. Dollar Repurchase Agreement	
(a) Open	\$
(b) 30 days or less	
(c) 31 to 60 days	
(d) 61 to 90 days	
(e) Greater than 90 days	
(f) Subtotal (a+b+c+d+e)	\$
(g) Securities received	
(h) Total collateral received (f+g)	\$

The Company has no dollar repurchase agreements as collateral received.

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

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

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

(5) Collateral reinvestment

(a) Aggregate amount collateral reinvested

The Company has no repurchase agreements as collateral.

Notes to the Financial Statements

5. Investments (Continued)

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open.....	\$	\$
(b) 30 days or less.....	17,871,346	17,871,346
(c) 31 to 60 days.....		
(d) 61 to 90 days.....		
(e) 91 to 120 days.....		
(f) 121 to 180 days.....		
(g) 181 to 365 days.....		
(h) 1 to 2 years.....		
(i) 2 to 3 years.....		
(j) Greater than 3 years.....		
(k) Subtotal (Sum of a through j).....	\$..... 17,871,346	\$..... 17,871,346
(l) Securities received.....		
(m) Total collateral reinvested (k+l).....	\$ 17,871,346	\$ 17,871,346
2. Dollar Repurchase Agreement		
(a) Open.....	\$	\$
(b) 30 days or less.....		
(c) 31 to 60 days.....		
(d) 61 to 90 days.....		
(e) 91 to 120 days.....		
(f) 121 to 180 days.....		
(g) 181 to 365 days.....		
(h) 1 to 2 years.....		
(i) 2 to 3 years.....		
(j) Greater than 3 years.....		
(k) Subtotal (Sum of a through j).....	\$	\$
(l) Securities received.....		
(m) Total collateral reinvested (k+l).....	\$	\$

The Company has no dollar repurchase agreements as collateral.

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

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

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

M. Working Capital Finance Investments - Not Applicable

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

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

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

7. Investment Income - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

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

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

Notes to the Financial Statements

11. Debt

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

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") of Cincinnati. Through its membership, the Company executed a \$60.0 million 10-year fixed-term, fixed-rate advance at 2.23% in October 2016 for general operating purposes. In March 2020, the Company executed a \$50.0 million 10-year fixed-term, fixed-rate advance at 1.99% and a \$90.0 million 5-year fixed-term, fixed-rate advance at 1.86%, both for general operating purposes and to provide additional liquidity in the wake of the COVID-19 pandemic. The Company has determined the current, actual maximum borrowing capacity as \$305.6 million based on the FHLB Additional Borrowing Capacity statement published at the time of the report.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	2,391,527	2,391,527	-
(c) Activity stock	7,915,973	7,915,973	-
(d) Excess stock	-	-	-
(e) Aggregate total (a+b+c+d)	\$ 10,307,500	\$ 10,307,500	\$ -
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 305,607,833		
2. Prior Year-End			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	2,528,632	2,528,632	-
(c) Activity stock	7,778,868	7,778,868	-
(d) Excess stock	-	-	-
(e) Aggregate total (a+b+c+d)	\$ 10,307,500	\$ 10,307,500	\$ -
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 261,504,409		

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

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

- (3) Collateral pledged to FHLB

- (a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and protected cell accounts total collateral pledged (Lines 2+3)	\$ 245,569,350	\$ 284,197,057	\$ 200,000,000
2. Current year general account total collateral pledged	245,569,350	284,197,057	200,000,000
3. Current year protected cell accounts total collateral pledged	-	-	-
4. Prior year-end total general and protected cell accounts total collateral pledged	214,411,606	246,002,630	200,000,000

- (b) Maximum amount pledged during reporting period

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

Notes to the Financial Statements

11. Debt (Continued)

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

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

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

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

- (c) FHLB - Prepayment obligations

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

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

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

A. Defined Benefit Plan

- (4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	09/30/2023	12/31/2022	09/30/2023	12/31/2022	09/30/2023	12/31/2022
a. Service cost	\$	\$	29,844	65,782	\$	\$
b. Interest cost			508,530	384,258		
c. Expected return on plan assets			-	-		
d. Transition asset or obligation			-	-		
e. Gains and losses			(519,746)	(338,404)		
f. Prior service cost or credit			(1,900,756)	(2,534,341)		
g. Gain or loss recognized due to a settlement or curtailment			-	-		
h. Total net periodic benefit cost	\$	\$	(1,882,128)	(2,422,705)	\$	\$

G. Consolidated/Holding Company Plans - No Significant Changes

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

14. Liabilities, Contingencies and Assessments - No Significant Changes

15. Leases - No Significant Changes

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

Notes to the Financial Statements

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

B. Transfer and Servicing of Financial Assets

- (1) The Company participates in a securities lending program with its custodian as the lending agent. Securities on loan as of the end of the period were fixed-income bonds totaling \$17.9 million. Collateral received from lending activities is maintained in accordance with the securities lending agreement, whereby the collateral requirement shall be an amount equal to 102% of the then-current market value of the relevant loaned securities where securities and collateral are denominated in the same currency, and 105% for all other securities. The Company's lending agent, its custodian, reinvests the cash collateral according to investment guidelines outlined in the securities lending agreement and is reported on the balance sheet. Collateral received in the form of securities are restricted and off-balance sheet. The Company is not able to sell or reinvest the securities received as collateral and according to the MLSA, the borrower bears all the risk associated with said securities.
- (2) Servicing assets and servicing liabilities - Not Applicable
- (4) Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continued involvement with the transferred financial assets - Not Applicable

C. Wash Sales - Not Applicable

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

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

20. Fair Value Measurements

A. Fair Value Measurement

- (1) Fair value measurements at reporting date

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

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stock - Industrial & Misc.....	\$ 11,174,531	\$ -	\$ -	\$ -	\$ 11,174,531
Bonds - Industrial & Misc.....	-	88,108,290	-	-	88,108,290
Common Stock - Industrial & Misc.....	237,875,511	10,352,214	-	214,718,866	462,946,591
Common Stock - Parent, Subs, & Affiliates.....	-	-	247,933,539	-	247,933,539
Other Invested Assets - Hedge Funds.....	-	-	-	70,519,556	70,519,556
Other Invested Assets - Floating Rate Loans.....	-	-	-	94,206,277	94,206,277
Total assets at fair value/NAV.....	\$ 249,050,042	\$ 98,460,504	\$ 247,933,539	\$ 379,444,699	\$ 974,888,784
b. Liabilities at fair value					
Total liabilities at fair value.....	\$	\$	\$	\$	\$

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

Description	Beginning balance as of 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										
Common Stock - Parent, Subs, & Affiliates.....	\$ 246,395,604	\$	\$	\$	\$ 1,537,935	\$	\$	\$	\$	\$ 247,933,539
Total assets.....	\$ 246,395,604	\$	\$	\$	\$ 1,537,935	\$	\$	\$	\$	\$ 247,933,539
b. Liabilities										
Total liabilities.....	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

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

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

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

Parent, Subsidiaries, and Affiliates – The Company's investments in four subsidiaries are measured and reported at fair value as of the end of the period, for each respective entity totaling\$247.9million. Fair value measurement is determined by the individual entity's surplus at the end of a period, or the amount by which assets exceed liabilities. All subsidiaries are in the insurance industry, whereby its assets are largely comprised of fixed income securities carried at amortized cost and its liabilities represent payables related to current federal income taxes and deferred taxes. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement and result in disclosure at Level 3.

- (5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,263,594,238	\$ 1,353,739,377	\$ 48,179,380	\$ 1,215,414,858	\$ -	\$ -	\$ -
Common Stock	710,880,130	710,880,129	237,875,511	10,352,214	247,933,539	214,718,866	-
Preferred Stock	18,882,076	19,201,939	18,882,076	-	-	-	-
Other invested assets	164,725,833	164,725,833	-	-	-	164,725,833	-
Money market	128,427,688	128,427,688	128,427,688	-	-	-	-

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV

Mutual Funds

- **Columbia Pyrford International Stock Fund (\$45.2 million)** – In Q4 2021, Columbia Threadneedle Investments completed its acquisition of BMO's EMEA asset management business announced in April 2021. As a result, the BMO Pyrford International Stock Fund is now the Columbia Pyrford International Stock Fund. No changes to the portfolio management team occurred as a result of the acquisition. The fund seeks capital appreciation by investing in equity securities of companies located in a number of countries outside the United States. The fund may meet redemption requests by redeeming shares in-kind, especially in stressed market conditions, although the fund does not intend to do so.
- **DFA International Core Equity Portfolio (\$45.3 million)** – The portfolio purchases a broad and diverse group of securities of non-U.S. companies in developed markets. The portfolio invests in companies of all sizes, with increased exposure to smaller capitalization, lower relative price, and higher profitability companies as compared to their representation in the international universe. The portfolio reserves the right to meet redemption requests through an in-kind redemption, typically in response to a particularly large redemption, at the request of a client or in stressed market conditions.
- **MFS Emerging Markets Debt Fund (\$74.1 million)** – The fund invests primarily in debt securities issued or guaranteed by companies, financial institutions and government entities in emerging market countries. The fund reserves the right to make a "redemption in kind" (payment in portfolio securities) rather than cash if the amount redeemed in any 90-day period is large enough to effect fund operations.
- **Transamerica International Equity Fund (\$45.2 million)** – The fund seeks maximum long-term total return, consistent with reasonable risk to principal, by investing in a diversified portfolio of common stocks of primarily non-U.S. issuers. Shares will normally be redeemed for cash, although each fund retains the right to wholly or partly redeem its shares in kind, under unusual circumstances (such as adverse or unstable market, economic, or political conditions), in an effort to protect the interests of shareholders by the delivery of securities selected from its assets at its discretion.
- **TCW Emerging Markets Debt Fund (\$4.9 million)** – The fund invests primarily in debt securities issued or guaranteed by companies, financial institutions and government entities in emerging market countries. The fund reserves the right to make a "redemption in kind" (payment in portfolio securities) rather than cash if the amount redeemed in any 90-day period is large enough to effect fund operations.

Other Invested Assets

- **Eaton Vance Institutional Senior Loans Fund (\$94.2 million)** – The Fund's investment objective is to provide as high a level of current income as is consistent with the preservation of capital, by investing in a portfolio primarily of senior floating-rate loans. The Company does not have any unfunded commitments as of the end of the period. Redemption requests must be for amounts of \$100,000 or more. Upon commencement of redemption privileges, a Shareholder may redeem its Shares upon advance written notice to the Fund pursuant to the following schedule: for amounts up to one-third of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than thirty (30) days after the Fund receives the redemption request (the "Notice Date"); for amounts up to two-thirds of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than sixty (60) days after the Notice Date; and for amounts greater than two-thirds of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than ninety (90) days after the Notice Date. For the avoidance of doubt, a Notice Date must be a day on which the NYSE is open for trading. Notwithstanding the foregoing, if cash is available to pay redemption requests sooner than hereinbefore provided, the Fund may do so to remain more fully invested. Redemption proceeds will equal the net asset value of Shares redeemed on the date of redemption and will be paid by wire.
- **Adams Street Senior Private Credit Fund II, LP (\$48.1 million)** – The Partnership's objective is to invest primarily in directly originated first lien, privately negotiated debt of private equity-backed middle-market companies. The Partnership seeks to generate current income with attractive risk-adjusted returns and strong downside protection focusing primarily across regions in North America and, to a lesser extent, parts of Europe. The Company has committed \$60.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$13.3 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership is 6 years from its final closing, subject to two consecutive additional one-year extensions by the General Partner. The Partnership will allocate its available capital over a three-year period from the initial capital call.
- **Commonfund Capital Global Private Equity Partners III, LP (\$15.7 million)** – The Partnership's objective is to offer investors a multi-manager, multi-strategy fund focused primarily on investing in global private equity. The fund serves as a complete global private equity investment program that enables investors to make one commitment to gain exposure to private equity opportunities in the U.S., Europe and other developed markets and in select emerging markets through a single partnership. The Company has committed \$20.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$7.9 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two-year period from the initial capital call.
- **Mesirow Financial Private Equity Fund VI, LP (\$4.8 million)** – The primary objective of Fund VIII-A is to generate attractive absolute returns for its investors that exceed the relevant private equity industry and public benchmarks and are commensurate with asset class risk. Mesirow Financial Private Equity will seek to achieve this objective by assembling a diversified portfolio of primary partnership commitments, secondary investments and co-investments. By investing in private investment funds of highly sought-after managers and co-investing directly in companies alongside those managers, Mesirow Financial Private Equity will seek to produce consistently strong investment performance with low loss rates on invested capital. The Company has committed \$10.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$5.4 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, with the potential for three one-year extensions.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- **Adams Street 2022 Global Fund, LP (\$1.9 million)** – Adams Street believes that a global, diversified private equity portfolio has the best capacity to consistently generate attractive relative (and absolute) returns over market cycles. Adams Street also believes investing in a globally diversified private equity portfolio has the capacity to substantially reduce variability in returns, creating a level of investment stability for our investors. Thus, the Partnership's objective is to search for opportunities with managers/companies that are not highly correlated with economic swings. To fulfill this investment goal, the Partnership pursues primary, secondary, co-investment deals steered by leading managers across the globe. The Company has committed \$10.0 million to the Partnership and has unfunded commitments as of the end of the period, totaling \$8.2 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two-year period from the initial capital call.
- **Udata Venture Partners II, LP (\$0.1 million)** – The primary objective of the Partnership is to achieve returns for their partners by investing in equity and equity-related securities in privately negotiated transactions, across the full investment life cycle, in the information technology industry. The Company does not have any unfunded commitments as of the end of the period. No transfer of a Limited Partner's interest in the Partnership, in whole or in part, shall be made without prior written consent of the General Partner. Consent, which will not be unreasonably withheld or delayed, shall be required for any transfer of part or all of any Limited Partner's economic interest in the Partnership.

21. Other Items - No Significant Changes

22. Events Subsequent

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

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

	September 30, 2023	December 31, 2022
Balance January 1	\$1,097,724,928	\$880,039,638
Less: Reinsurance Recoverable	220,017,335	\$286,835,085
Net Balance January 1	877,707,593	593,204,553
Incurring Related to:		
Current Year	989,903,728	929,778,887
Prior Year	(23,517,899)	(42,838,613)
Total Incurred	966,385,829	886,940,274
Paid Related to:		
Current Year	558,680,204	554,442,781
Prior Year	372,905,211	236,595,928
Total Paid	931,585,415	791,038,709
Net Balance at the end of reporting period	912,508,007	689,106,118
Plus: Reinsurance Recoverable	224,782,485	224,242,883
Balance at the end of reporting period	\$1,137,290,492	\$913,349,001

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

26. Intercompany Pooling Arrangements - No Significant Changes

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

Notes to the Financial Statements

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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?..... NO
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?..... NO
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?..... YES
- If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?..... NO
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... NO
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?..... NO
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?..... NO
- If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/03/2021
- 6.4 By what department or departments?
Ohio.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?..... YES
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?..... NO
- 7.2 If yes, give full information
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... NO
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... NO
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... YES
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
.....
- 9.2 Has the code of ethics for senior managers been amended?..... NO
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
.....
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?..... NO
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?..... YES
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$ 10,264,044

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) NO
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? YES
- 14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock		
14.23 Common Stock	243,446,902	247,933,539
14.24 Short-Term Investments		
14.25 Mortgage Loans on Real Estate		
14.26 All Other		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	243,446,902	247,933,539
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above		

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? NO
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? N/A
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 17,871,346
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 17,871,346
- 16.3 Total payable for securities lending reported on the liability page \$ 17,871,346

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? YES

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

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

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

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

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

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? NO
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? NO

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
113013	Advent Capital Management, LLC		SEC #801-60263	NO
111242	SSGA Funds Management, Inc.	FT3UGI3NU6B7EELQF380	SEC #801-60103	NO
104889	SSI Investment Management		SEC #801-10544	NO
105726	Thompson, Siegel & Walmsley, LLC		SEC #801-6273	NO
153966	Crescent Capital Group LP	549300L8Z46F3ZAWSB82	SEC #801-71747	NO
105725	Sit Investment Associates		SEC #801-16350	NO
111231	Brown Brothers Harriman		SEC #801-60256	NO

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

18.2 If no, list exceptions:

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?NO

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

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?NO

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?NO

GENERAL INTERROGATORIES
PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

5.1 A&H loss percent..... – %

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

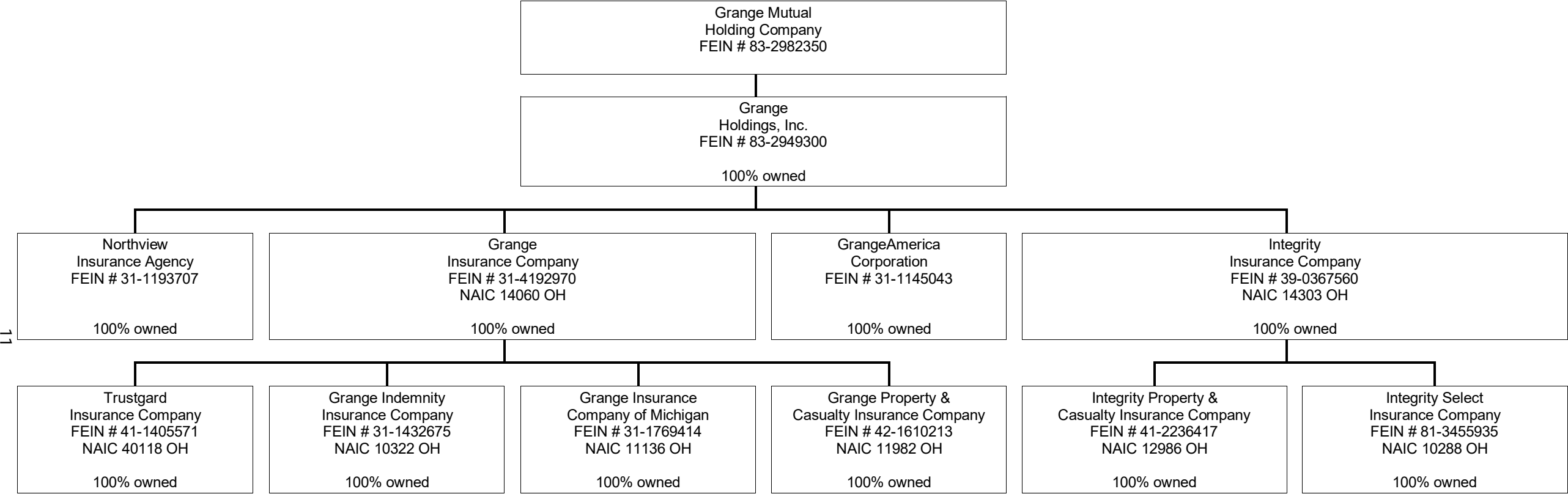
1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
23680.....	47-0698507.....	ODYSSEY REINS CO.....	CT.....	Authorized.....		
22225.....	87-2252307.....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

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

			1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			Active Status (a)	2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
States, Etc.									
1.	Alabama.....	AL	L						
2.	Alaska.....	AK	N						
3.	Arizona.....	AZ	L						
4.	Arkansas.....	AR	N						
5.	California.....	CA	N						
6.	Colorado.....	CO	N						
7.	Connecticut.....	CT	N						
8.	Delaware.....	DE	N						
9.	District of Columbia.....	DC	N						
10.	Florida.....	FL	N						
11.	Georgia.....	GA	L	46,352,941	45,362,063	46,046,836	27,416,136	69,032,198	44,172,075
12.	Hawaii.....	HI	N						
13.	Idaho.....	ID	N						
14.	Illinois.....	IL	L	13,455,325	13,511,653	7,360,272	7,054,610	24,363,744	20,602,516
15.	Indiana.....	IN	L	11,339,845	10,754,709	6,763,907	6,692,295	17,524,449	14,212,685
16.	Iowa.....	IA	L						
17.	Kansas.....	KS	L						
18.	Kentucky.....	KY	L	23,788,008	23,189,055	23,038,237	15,742,260	31,376,418	20,123,116
19.	Louisiana.....	LA	N						
20.	Maine.....	ME	N						
21.	Maryland.....	MD	L						
22.	Massachusetts.....	MA	N						
23.	Michigan.....	MI	N						
24.	Minnesota.....	MN	L						
25.	Mississippi.....	MS	L						
26.	Missouri.....	MO	L						
27.	Montana.....	MT	N						
28.	Nebraska.....	NE	N						
29.	Nevada.....	NV	N						
30.	New Hampshire.....	NH	N						
31.	New Jersey.....	NJ	N						
32.	New Mexico.....	NM	N						
33.	New York.....	NY	N						
34.	North Carolina.....	NC	L						
35.	North Dakota.....	ND	N						
36.	Ohio.....	OH	L	150,344,012	151,211,545	94,746,082	87,988,822	98,534,086	82,506,509
37.	Oklahoma.....	OK	N						
38.	Oregon.....	OR	N						
39.	Pennsylvania.....	PA	L	49,404,029	45,665,588	38,751,473	31,761,077	39,487,211	31,044,544
40.	Rhode Island.....	RI	N						
41.	South Carolina.....	SC	L	–		–	237	–	(511)
42.	South Dakota.....	SD	N						
43.	Tennessee.....	TN	L	22,932,644	22,975,853	18,081,626	14,299,531	21,461,312	18,893,278
44.	Texas.....	TX	N						
45.	Utah.....	UT	L						
46.	Vermont.....	VT	N						
47.	Virginia.....	VA	L	6,929,070	6,935,303	1,825,167	2,312,711	8,474,882	5,181,082
48.	Washington.....	WA	N						
49.	West Virginia.....	WV	L						
50.	Wisconsin.....	WI	L						
51.	Wyoming.....	WY	N						
52.	American Samoa.....	AS	N						
53.	Guam.....	GU	N						
54.	Puerto Rico.....	PR	N						
55.	US Virgin Islands.....	VI	N						
56.	Northern Mariana Islands.....	MP	N						
57.	Canada.....	CAN	N						
58.	Aggregate Other Alien.....	OT	XXX						
59.	Totals.....		XXX	324,545,874	319,605,770	236,613,600	193,267,678	310,254,300	236,735,293
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page.....		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....		XXX						

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
0267	GRANGE INSURANCE POOL	14060	31-4192970				GRANGE INSURANCE COMPANY	OH	RE	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	10322	31-1432675				GRANGE INDEMNITY INSURANCE COMPANY	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	40118	41-1405571				TRUSTGARD INSURANCE COMPANY	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	11136	31-1769414				GRANGE INSURANCE COMPANY OF MICHIGAN	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	11982	42-1610213				GRANGE PROPERTY & CASUALTY INSURANCE COMPANY	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	14303	39-0367560				INTEGRITY INSURANCE COMPANY	OH	IA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	10288	81-3455935				INTEGRITY SELECT INSURANCE COMPANY	OH	IA	INTEGRITY INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
0267	GRANGE INSURANCE POOL	12986	41-2236417				INTEGRITY PROPERTY & CASUALTY INSURANCE COMPANY	OH	IA	INTEGRITY INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
			31-1145043				GRANGEAMERICA	OH	NIA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
			31-1193707				NORTHVIEW INSURANCE AGENCY	OH	NIA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
			83-2982350				GRANGE MUTUAL HOLDING COMPANY	OH	UIP	GRANGE MUTUAL HOLDING COMPANY	Board of Directors		GRANGE MUTUAL HOLDING COMPANY	NO	
			83-2949300				GRANGE HOLDINGS, INC.	OH	UDP	GRANGE MUTUAL HOLDING COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	NO	
Asterisk	Explanation														

PART 1 – LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire	6,864,857	5,821,351	84.799	60.489
2.1.	Allied lines	3,365,118	672,039	19.971	14.302
2.2.	Multiple peril crop				
2.3.	Federal flood				
2.4.	Private crop				
2.5.	Private flood				
3.	Farmowners multiple peril	11,144,137	10,797,941	96.893	55.175
4.	Homeowners multiple peril	49,898,498	46,510,111	93.209	66.418
5.1	Commercial multiple peril (non-liability portion)	63,093,542	59,346,959	94.062	76.237
5.2	Commercial multiple peril (liability portion)	31,720,095	36,704,188	115.713	65.037
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	2,164,394	597,750	27.617	36.258
10.	Financial guaranty				
11.1.	Medical professional liability - occurrence				
11.2.	Medical professional liability - claims made				
12.	Earthquake	565,916	3,083	0.545	0.602
13.1.	Comprehensive (hospital and medical) individual				
13.2.	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1.	Vision only				
15.2.	Dental only				
15.3.	Disability income				
15.4.	Medicare supplement				
15.5.	Medicaid Title XIX				
15.6.	Medicare Title XVIII				
15.7.	Long-term care				
15.8.	Federal employees health benefits plan				
15.9.	Other health				
16.	Workers' compensation	5,124,889	754,917	14.730	6.342
17.1.	Other liability occurrence	15,053,353	16,058,587	106.678	51.449
17.2.	Other liability-claims made	49,392	3,455,027	6,995.115	128.357
17.3.	Excess workers' compensation				
18.1.	Products liability - occurrence	34,704	3,721	10.722	7.921
18.2.	Products liability - claims made				
19.1.	Private passenger auto no-fault (personal injury protection)	1,527,886	992,632	64.968	47.065
19.2.	Other private passenger auto liability	40,354,854	26,494,032	65.653	59.903
19.3.	Commercial auto no-fault (personal injury protection)	280,185	(46,583)	(16.626)	32.983
19.4.	Other commercial auto liability	31,734,974	26,516,441	83.556	73.781
21.1.	Private passenger auto physical damage	45,678,685	24,030,101	52.607	63.401
21.2.	Commercial auto physical damage	11,849,235	7,293,953	61.556	64.642
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft	99,551	(5,689)	(5.715)	4.998
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	320,604,265	266,000,561	82.969	64.078
Details of Write-Ins					
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)				

PART 2 – DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	2,310,620	6,844,680	6,590,658
2.1	Allied lines	1,100,413	3,361,599	3,248,061
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril	3,658,621	11,313,429	10,914,874
4.	Homeowners multiple peril	19,270,806	51,321,817	49,145,304
5.1	Commercial multiple peril (non-liability portion)	19,411,313	64,244,980	61,447,646
5.2	Commercial multiple peril (liability portion)	9,372,973	32,485,943	31,913,546
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	644,253	2,204,552	2,410,379
10.	Financial guaranty			
11.1.	Medical professional liability - occurrence			
11.2.	Medical professional liability - claims made			
12.	Earthquake	199,761	567,527	567,522
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation	967,185	4,672,507	5,507,673
17.1.	Other liability occurrence	4,503,680	15,962,158	14,769,032
17.2.	Other liability-claims made	12,053	48,743	53,862
17.3.	Excess workers' compensation			
18.1.	Products liability - occurrence	12,683	54,052	36,454
18.2.	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)	437,634	1,415,896	1,647,678
19.2	Other private passenger auto liability	13,227,244	40,130,423	42,458,399
19.3	Commercial auto no-fault (personal injury protection)	64,514	273,539	294,479
19.4	Other commercial auto liability	8,876,901	31,501,416	30,612,395
21.1	Private passenger auto physical damage	15,363,125	46,046,013	46,611,775
21.2	Commercial auto physical damage	3,455,491	11,994,732	11,263,168
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft	18,764	101,868	112,865
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	102,908,034	324,545,874	319,605,770
Details of Write-Ins				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)			

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
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 Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2020 + Prior.....	108,496	94,598	203,094	73,233	9,667	82,899	62,765	1,881	64,013	128,660	27,502	(19,036)	8,466
2. 2021.....	86,303	90,442	176,745	47,054	4,379	51,433	56,192	4,612	63,810	124,614	16,944	(17,642)	(698)
3. Subtotals 2021 + prior.....	194,799	185,040	379,838	120,287	14,045	134,332	118,957	6,493	127,823	253,274	44,446	(36,678)	7,768
4. 2022.....	233,421	264,448	497,869	196,593	41,980	238,573	98,768	13,044	161,610	273,422	61,940	(47,814)	14,126
5. Subtotals 2022 + prior.....	428,220	449,488	877,707	316,880	56,026	372,905	217,726	19,537	289,433	526,696	106,386	(84,492)	21,894
6. 2023.....	XXX	XXX	XXX	XXX	558,679	558,679	XXX	187,515	198,298	385,814	XXX	XXX	XXX
7. Totals.....	428,220	449,488	877,707	316,880	614,704	931,584	217,726	207,053	487,732	912,510	106,386	(84,492)	21,894
8. Prior Year-End Surplus As Regards Policyholders.....	1,162,588										Col. 11, Line 7 As % of Col. 1, Line 7 24.844 %	Col. 12, Line 7 As % of Col. 2, Line 7 (18.797)%	Col. 13, Line 7 As % of Col. 3, Line 7 2.494 % Col. 13, Line 7 / Line 8 1.883 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

August Filing

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

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

BARCODES:

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

OVERFLOW PAGE FOR WRITE-INS
LIABILITIES

	1	2
	Current Statement Date	December 31, Prior Year
2504. Suspense.....	119,168	100,345
2505. Deferred Gain.....	—	275,178
2506. Miscellaneous liabilities.....	4,213,477	2,745,861
2597. Summary of remaining write-ins for Line 25 from overflow page.....	4,332,645	3,121,384
2997. Summary of remaining write-ins for Line 29 from overflow page.....		
3297. Summary of remaining write-ins for Line 32 from overflow page.....		

SCHEDULE A – VERIFICATION

Real Estate

			1	2
			Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....		83,832,689	86,273,741
2.	Cost of acquired:			
2.1	Actual cost at time of acquisition.....		369,651	1,599,937
2.2	Additional investment made after acquisition.....			–
3.	Current year change in encumbrances.....			
4.	Total gain (loss) on disposals.....			
5.	Deduct amounts received on disposals.....			
6.	Total foreign exchange change in book / adjusted carrying value.....			
7.	Deduct current year's other-than-temporary impairment recognized.....			
8.	Deduct current year's depreciation.....		3,096,130	4,040,990
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....		81,106,210	83,832,689
10.	Deduct total nonadmitted amounts.....			
11.	Statement value at end of current period (Line 9 minus Line 10).....		81,106,210	83,832,689

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

			1	2
			Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....		168,423,415	155,895,455
2.	Cost of acquired:			
2.1	Actual cost at time of acquisition.....			3,300,000
2.2	Additional investment made after acquisition.....		12,004,633	33,660,770
3.	Capitalized deferred interest and other.....			
4.	Accrual of discount.....			
5.	Unrealized valuation increase (decrease).....		6,110,964	(6,513,299)
6.	Total gain (loss) on disposals.....		(1,310,486)	(543,010)
7.	Deduct amounts received on disposals.....		20,502,693	17,376,502
8.	Deduct amortization of premium and depreciation.....			
9.	Total foreign exchange change in book / adjusted carrying value.....			
10.	Deduct current year's other-than-temporary impairment recognized.....			
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		164,725,833	168,423,415
12.	Deduct total nonadmitted amounts.....			
13.	Statement value at end of current period (Line 11 minus Line 12).....		164,725,833	168,423,415

SCHEDULE D - VERIFICATION

Bonds and Stocks

			1	2
			Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....		2,192,678,397	2,440,456,915
2.	Cost of bonds and stocks acquired.....		429,486,945	576,172,320
3.	Accrual of discount.....		2,422,928	1,748,817
4.	Unrealized valuation increase (decrease).....		(25,566,653)	(112,298,667)
5.	Total gain (loss) on disposals.....		50,862,857	(29,314,826)
6.	Deduct consideration for bonds and stocks disposed of.....		557,858,216	664,340,964
7.	Deduct amortization of premium.....		7,866,265	13,671,380
8.	Total foreign exchange change in book / adjusted carrying value.....			
9.	Deduct current year's other-than-temporary impairment recognized.....		346,824	6,197,886
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		8,276	124,068
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		2,083,821,445	2,192,678,397
12.	Deduct total nonadmitted amounts.....			
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,083,821,445	2,192,678,397

SCHEDULE D – PART 1B

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

NAIC Designation	1	2	3	4	5	6	7	8
	Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a).....	1,057,537,176	73,999,687	60,517,995	(1,302,078)	967,133,010	1,057,537,176	1,069,716,790	969,039,963
2. NAIC 2 (a).....	177,791,410	16,774,231	13,983,378	1,249,899	181,137,184	177,791,410	181,832,162	182,215,874
3. NAIC 3 (a).....	87,196,563	10,783,082	8,926,688	(1,146,227)	92,974,395	87,196,563	87,906,730	82,668,982
4. NAIC 4 (a).....	19,013,544	4,540,501	8,446,492	409,730	27,048,591	19,013,544	15,517,283	31,506,845
5. NAIC 5 (a).....	–				236,530	–	–	1,126,524
6. NAIC 6 (a).....								
7. Total Bonds.....	1,341,538,693	106,097,501	91,874,553	(788,676)	1,268,529,710	1,341,538,693	1,354,972,965	1,266,558,188
Preferred Stock								
8. NAIC 1.....	–				220,293	–	–	286,771
9. NAIC 2.....	33,264,016	6,070,316	18,186,336	(1,946,057)	39,842,426	33,264,016	19,201,939	41,351,618
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	33,264,016	6,070,316	18,186,336	(1,946,057)	40,062,719	33,264,016	19,201,939	41,638,389
15. Total Bonds & Preferred Stock.....	1,374,802,709	112,167,817	110,060,889	(2,734,733)	1,308,592,429	1,374,802,709	1,374,174,904	1,308,196,577

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$; NAIC 2 \$ 1,233,588; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1
Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total.....	1,233,588	XXX.....	1,219,860	9,413	11,767

SCHEDULE DA - VERIFICATION
Short-Term Investments

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	622,995	
2.	Cost of short-term investments acquired.....	1,990,608	11,117,513
3.	Accrual of discount.....	33,604	6,675
4.	Unrealized valuation increase (decrease).....		
5.	Total gain (loss) on disposals.....	164	128,244
6.	Deduct consideration received on disposals.....	1,413,646	10,522,318
7.	Deduct amortization of premium.....	137	107,120
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,233,588	622,995
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	1,233,588	622,995

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

NONE

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

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	66,962,228	68,079,760
2.	Cost of cash equivalents acquired.....	1,033,917,850	759,067,270
3.	Accrual of discount.....		94
4.	Unrealized valuation increase (decrease).....	6,337	
5.	Total gain (loss) on disposals.....	44	
6.	Deduct consideration received on disposals.....	972,458,771	760,184,896
7.	Deduct amortization of premium.....		
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	128,427,688	66,962,228
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	128,427,688	66,962,228

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/25/2023	WANDEL & SCHNELL, ARCHITECTS I	13,000	—	13,000	—
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/28/2023	BUILDING CONTROL INTEGRATORS	5,230	—	5,230	—
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	09/08/2023	BROCON CONSTRUCTION	74,686	—	74,686	—
0199999 – Acquired by purchase					92,916	—	92,916	—
0399999 – Totals					92,916	—	92,916	—

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated												
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY		06/01/2021	1		520,000			60.500
994MXC-99-0	ADAMS STREET 2022 GLOBAL FUND LP	Chicago	IL	ADAM STREET PARTNERS LLC		11/02/2022	1		475,500			100.000
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated									995,500			XXX
6099999 – Subtotals, Unaffiliated									995,500			XXX
6299999 – Totals									995,500			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
G2926*10-0	EATON VANCE INST SR LOAN FUND	GEORGETOWN	CYM	Distribution	01/02/2013	09/07/2023	4,881,517	427,463				427,463		5,308,980	5,000,000		(308,980)	(308,980)	287,704
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated							4,881,517	427,463				427,463		5,308,980	5,000,000		(308,980)	(308,980)	287,704
6099999 – Subtotals, Unaffiliated							4,881,517	427,463				427,463		5,308,980	5,000,000		(308,980)	(308,980)	287,704
6299999 – Totals							4,881,517	427,463				427,463		5,308,980	5,000,000		(308,980)	(308,980)	287,704

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		06/04/2019	VARIOUS	XXX	18,973	18,973		1.A
38384B-KF-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		08/02/2023	LOOP CAPITAL MARKETS LLC	XXX	4,954,172	4,947,987	4,536	1.A
38384B-L8-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		08/28/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,017,964	2,983,467	14,917	1.A
38384C-QY-8	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		09/20/2023	BREAN CAPITAL LLC	XXX	4,912,807	4,979,722	18,259	1.A
38384C-TA-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		08/17/2023	BREAN CAPITAL LLC	XXX	4,952,344	5,000,000	22,153	1.A
38384E-AP-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		08/02/2023	STIFEL NICOLAUS AND CO	XXX	5,028,125	5,000,000	24,167	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		09/26/2023	PERSHING LLC.	XXX	4,985,938	5,000,000	23,333	1.A
38384E-VW-2	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		09/26/2023	STIFEL NICOLAUS AND CO	XXX	1,929,585	1,904,000	10,366	1.A
38384E-VY-8	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		09/18/2023	STIFEL NICOLAUS AND CO	XXX	4,461,480	4,374,000	23,814	1.A
91282C-FW-6	US TREASURY N/B 4.5 15/11/25		08/18/2023	ICBC FINANCIAL SERVICES LLC - FI BROKER	XXX	3,477,441	3,500,000	41,943	1.A FE
0109999999 – Bonds: U.S. Governments						37,738,829	37,708,150	183,488	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
196632-GY-3	COLORADO SPRINGS CO UTILITIES 5.913		09/15/2023	STIFEL NICOLAUS AND CO	XXX	1,528,365	1,500,000	30,551	1.C FE
3130AH-6Y-4	FEDERAL HOME LOAN BANK 2.06 27/09/29		09/21/2023	STIFEL NICOLAUS AND CO	XXX	3,212,468	3,795,000	38,003	1.B FE
3130AM-XP-2	FEDERAL HOME LOAN BANK 1.25 07/07/31		09/26/2023	STIFEL NICOLAUS AND CO	XXX	825,000	1,000,000	2,778	1.B FE
3133EP-EC-5	FEDERAL FARM CREDIT BANK 5.93 28/03/33		08/21/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,288,816	3,312,000	78,561	1.B FE
3134H1-AE-3	FREDDIE MAC 5.5 28/08/26		08/17/2023	STIFEL NICOLAUS AND CO	XXX	3,000,000	3,000,000		1.A FE
3134H1-AG-8	FREDDIE MAC 5.8 22/08/28		08/17/2023	DEAN WITTER REYNOLDS INC	XXX	3,000,000	3,000,000		1.A FE
3134H1-ER-0	FREDDIE MAC 5.875 27/09/28		09/27/2023	LOOP CAPITAL MARKETS LLC	XXX	5,000,000	5,000,000		1.B FE
3136BN-X6-8	FANNIE MAE 4 POOL ID N.A.		09/25/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,665,760	2,837,802	8,513	1.A
3137H9-G4-5	FREDDIE MAC 5.5 POOL ID N.A.		09/20/2023	LOOP CAPITAL MARKETS LLC	XXX	4,279,613	4,298,418	15,761	1.A
3140LJ-T6-3	FANNIE MAE 4.555 POOL ID BS7772		08/07/2023	STIFEL NICOLAUS AND CO	XXX	2,941,523	3,000,000	3,416	1.A
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						29,741,545	30,743,220	177,582	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 20/04/29		08/28/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,432,500	1,500,000	9,583	3.A FE
007973-AD-2	ADVANCED ENERGY IND 2.5 15/09/28		09/08/2023	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	XXX	296,025	295,000		3.B Z
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		08/30/2023	Mizuho Securities USA	XXX	501,307	485,000		2.C
03040W-BB-0	AMERICAN WATER CAPITAL C 3.625 15/06/26		09/25/2023	VARIOUS	XXX	813,878	816,000	4,961	2.A FE
04288B-AB-6	ARSENAL AIC PARENT LLC 8 01/10/30		07/27/2023	WELLS FARGO BANK, N.A.	XXX	100,000	100,000		3.C FE
05377R-HL-1	AVIS BUDGET RENTAL CAR FUNDING 5.9 POOL ID 7A		09/12/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	1,439,578	1,440,000		1.A FE
05464C-AA-9	AXON ENTERPRISE INC 0.5 15/12/27		07/07/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	287,423	275,000	99	3.B
058498-AZ-9	BALL CORP 6 15/06/29		07/25/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	997,500	1,000,000	12,667	3.A FE
093712-AJ-6	BLOOM ENERGY CORP 3 01/06/28		08/29/2023	VARIOUS	XXX	410,700	364,000	2,585	4.B Z
12528G-AH-5	CFG INVESTMENTS LTD 8.56 POOL ID 1		07/12/2023	PERSHING LLC.	XXX	1,029,937	1,030,000		2.B FE
125896-BW-9	CMS ENERGY CORP 3.375 01/05/28		09/22/2023	VARIOUS	XXX	617,399	644,000	8,318	2.B FE
143658-BN-1	CARNIVAL CORP 5.75 01/03/27		07/18/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	230,000	250,000	5,550	4.C FE
143658-BQ-4	CARNIVAL CORP 4 01/08/28		09/13/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	423,969	475,000	2,150	3.C FE
15189T-BC-0	CENTERPOINT ENERGY INC 4.25 15/08/26		09/22/2023	VARIOUS	XXX	2,366,736	2,377,000	9,633	2.B FE
17888H-AB-9	CIVITAS RESOURCES INC 8.75 01/07/31		08/04/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	309,000	300,000	2,844	3.C FE
207410-AH-4	CONMED CORP 2.25 15/06/27		07/27/2023	JEFFERIES & COMPANY JEFFERIE	XXX	250,200	240,000	690	4.C Z
22003B-AQ-9	CORPORATE OFFICE PROP LP 5.25 15/09/28		09/27/2023	VARIOUS	XXX	1,397,860	1,381,000	756	2.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
23166M-AC-7	CUSHMAN & WAKEFIELD US 8.875 01/09/31		08/10/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	99,293	100,000		3.C FE
252131-AL-1	DEXCOM INC 0.375 15/05/28		09/06/2023	VARIOUS	XXX	459,516	486,000	538	2.C FE
26210C-AD-6	DROPBOX INC 0 01/03/28		08/28/2023	WELLS FARGO BANK N.A.	XXX	501,353	520,000		3.B
26441C-BX-2	DUKE ENERGY CORP 4.125 15/04/26		09/21/2023	VARIOUS	XXX	1,558,333	1,583,000	25,801	2.B FE
29415F-AC-8	ENVISTA HOLDINGS CORP 1.75 15/08/28		08/23/2023	VARIOUS	XXX	1,428,730	1,423,000	111	2.C FE
343412-AH-5	FLUOR CORP 1.125 15/08/29		09/06/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	353,966	345,000	302	4.B FE
36268N-AA-8	GTCR W-2 MERGER SUB LLC 7.5 15/01/31		09/20/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	376,563	375,000		3.C FE
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28		09/08/2023	BANK OF AMERICA CORPORATION.	XXX	405,672	426,000	411	4.A Z
418751-AJ-2	HAT HOLDINGS I LLC/HAT 3.75 15/08/28		08/29/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	421,036	421,000	401	2.C FE
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30		08/24/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	239,063	250,000	6,763	3.B FE
53219L-AV-1	LIFEPOINT HEALTH INC 9.875 15/08/30		07/31/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	350,000	350,000		4.B FE
538034-AZ-2	LIVE NATION ENTERTAINMEN 3.125 15/01/29		08/15/2023	JEFFERIES & COMPANY JEFFERIE	XXX	253,800	235,000	653	4.B
55609N-AB-4	MACQUARIE AIRFINANCE HLD 8.125 30/03/29		09/19/2023	VARIOUS	XXX	501,875	500,000	51	3.B FE
596278-AB-7	MIDDLEBY CORP 1 01/09/25		08/31/2023	OPPENHEIMER AND CO, INC	XXX	504,813	410,000	46	3.B
603051-AE-3	MINERAL RESOURCES LTD 9.25 01/10/28		09/28/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	325,000	325,000		3.C FE
62890Q-AB-1	NMEF FUNDING LLC 6.57 POOL ID A		09/12/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	1,049,996	1,050,000		1.A FE
644393-AB-6	NEW FORTRESS ENERGY INC 6.5 30/09/26		07/25/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	777,375	850,000	17,324	3.C FE
655664-AT-7	NORDSTROM INC 4.375 01/04/30		08/31/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	279,125	350,000	6,550	3.A FE
665531-AH-2	NORTHERN OIL AND GAS INC 3.625 15/04/29		07/24/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	253,217	215,000	2,187	4.B
670001-AG-1	NOVELIS CORP 3.25 15/11/26		07/18/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	457,500	500,000	2,934	3.C FE
67108S-AA-6	ONDECK ASSET SECURITIZATION TR 7 POOL ID 1A		07/20/2023	JEFFERIES & COMPANY JEFFERIE	XXX	2,029,739	2,030,000		1.A FE
68245X-AJ-8	1011778 BC / NEW RED FIN 4.375 15/01/28	A	07/25/2023	RBC CAPITAL MARKETS, LLC	XXX	463,125	500,000	4,375	4.B FE
68306M-AA-7	ONTARIO GAMING GTA LP 8 01/08/30	A	07/20/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	125,000	125,000		4.B FE
69318F-AL-2	PBF HOLDING CO LLC 7.875 15/09/30		08/14/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M.	XXX	124,155	125,000		3.B FE
70932A-AD-5	PENNYMAC CORP 5.5 01/11/24		08/30/2023	OPPENHEIMER AND CO, INC	XXX	373,450	385,000	7,058	2.A FE
71424V-AA-8	PERMIAN RESOURC OPTG LLC 7 15/01/32		09/07/2023	VARIOUS	XXX	300,000	300,000		4.B FE
74841C-AA-9	QUICKEN LOANS LLC/QUICKN 3.625 01/03/29		08/01/2023	JEFFERIES & COMPANY JEFFERIE	XXX	255,938	300,000	4,426	3.A FE
81172Q-AA-2	SEADRILL FINANCE LTD 8.375 01/08/30		07/31/2023	VARIOUS	XXX	276,688	275,000	87	3.C FE
81180W-BC-4	SEAGATE HDD CAYMAN 4.091 01/06/29		07/28/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	393,750	450,000	3,068	3.B FE
82452J-AB-5	SHIFT4 PAYMENTS INC 0 15/12/25		08/29/2023	VARIOUS	XXX	162,106	159,000		4.C
82489T-AA-2	SHOCKWAVE MEDICAL INC 1 15/08/28		08/25/2023	VARIOUS	XXX	326,284	323,000	15	3.C Z
83417M-AD-6	SOLAR EDGE TECHNOLOGIES 0 15/09/25		07/26/2023	BANK OF AMERICA CORPORATION.	XXX	271,566	240,000		2.C
842587-DN-4	SOUTHERN CO 3.875 15/12/25		09/15/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	252,865	254,000	2,570	2.B FE
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		07/07/2023	BANK OF AMERICA CORPORATION.	XXX	285,731	245,000	595	2.A FE
848637-AD-6	SPLUNK INC 1.125 15/09/25		07/07/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	284,525	285,000	1,033	3.C
88162G-AA-1	TETRA TECH INC 2.25 15/08/28		09/26/2023	BANK OF AMERICA CORPORATION.	XXX	360,801	361,000	45	3.A Z
89115F-4H-1	TORONTO-DOMINION BANK 6 25/07/25	A	07/24/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,000,000	2,000,000		1.D FE
914906-AY-8	UNIVISION COMMUNICATIONS 8 15/08/28		07/24/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	300,000	300,000		4.A FE
92277G-AY-3	VENTAS REALTY LP 3.75 01/06/26		09/29/2023	VARIOUS	XXX	2,043,127	2,040,000	14,432	2.A FE
92332Y-AA-9	VENTURE GLOBAL LNG INC 8.125 01/06/28		08/28/2023	WELLS FARGO BANK, N.A.	XXX	350,875	350,000	7,425	3.C FE
95041A-AB-4	WELLTOWER OP LLC 2.75 15/05/28		07/28/2023	VARIOUS	XXX	637,180	633,000	3,278	2.A FE
97717P-AE-4	WISDOMTREE INC 5.75 15/08/28		08/02/2023	OPPENHEIMER AND CO, INC	XXX	400,864	388,000	10,368	4.C Z
98139A-AC-9	WORKIVA INC 1.25 15/08/28		09/28/2023	VARIOUS	XXX	501,692	505,000	313	3.B Z

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
98980G-AB-8	ZSCALER INC. 0.125 01/07/25		07/06/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	281,851	245,000	8	4.C
ZJ7643-36-5	LG CHEM LTD 1.25 18/07/28		07/11/2023	HSBC SECS NEW YORK HSBCSENY	XXX	600,000	600,000		2.A Z
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						36,901,547	37,104,000	183,003	XXX
2509999997 – Subtotals - Bonds - Part 3						104,381,921	105,555,370	544,074	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						104,381,921	105,555,370	544,074	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
03769M-30-4	APOLLO GLOBAL MANAGEMENT 6.75 31/07/26		09/27/2023	VARIOUS	78,739.000	4,122,492			2.B FE
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25		09/29/2023	VARIOUS	32,225.000	1,457,203			2.B Z
65473P-12-1	NISOURCE INC 7.75 01/03/24		08/31/2023	J.P. MORGAN SECURITIES LLC-514105	4,950.000	490,620			2.C FE
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						6,070,316	XXX		XXX
4509999997 – Subtotals - Preferred Stocks - Part 3						6,070,316	XXX		XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)									
4509999999 – Subtotals - Preferred Stocks						6,070,316	XXX		XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00123Q-10-4	AGNC INVESTMENT CORP		09/28/2023	VARIOUS	19,300.000	182,110	XXX		XXX
00676P-10-7	ADEIA INC		08/15/2023	ELECTRONIC BROKERAGE SYSTEMS, LLC	12,000.000	121,514	XXX		XXX
00773T-10-1	ADVANSIX INC		09/12/2023	STATE STREET BANK & TRUST COMPANY / ISHA	1,000.000	30,418	XXX		XXX
011659-10-9	ALASKA AIR GROUP INC		09/22/2023	COMPASS POINT	5,100.000	194,134	XXX		XXX
02005N-10-0	ALLY FINANCIAL INC		08/15/2023	GREEN DOT CORP COM	2,500.000	69,067	XXX		XXX
04546C-20-5	ASSERTIO HOLDINGS INC		08/14/2023	VARIOUS	61,800.000	287,658	XXX		XXX
13765N-10-7	CANNAE HOLDINGS INC		08/02/2023	VARIOUS	5,600.000	110,199	XXX		XXX
148806-10-2	CATALENT INC		08/15/2023	VARIOUS	10,700.000	501,862	XXX		XXX
197236-10-2	COLUMBIA BANKING SYSTEM INC		08/16/2023	VARIOUS	2,000.000	39,749	XXX		XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		09/25/2023	VARIOUS	7,600.000	207,877	XXX		XXX
253651-20-2	DIEBOLD NIXDORF INC		09/27/2023	VARIOUS	7,300.000	126,256	XXX		XXX
294628-10-2	EQUITY COMMONWEALTH		09/21/2023	VARIOUS	21,800.000	425,776	XXX		XXX
298736-10-9	EURONET WORLDWIDE INC		07/31/2023	VARIOUS	3,100.000	273,437	XXX		XXX
36162J-10-6	GEO GROUP INC/THE		07/19/2023	VARIOUS	3,600.000	25,831	XXX		XXX
37247D-10-6	GENWORTH FINANCIAL INC		09/05/2023	SUNTRUST ROBINSON HUMPHREY, INC	8,000.000	44,399	XXX		XXX
38268T-10-3	GOPRO INC		09/25/2023	VARIOUS	18,400.000	67,250	XXX		XXX
39304D-10-2	GREEN DOT CORP		08/09/2023	VARIOUS	15,800.000	268,734	XXX		XXX
44891N-20-8	IAC INC		08/09/2023	COWEN AND COMPANY, LLC	1,500.000	88,660	XXX		XXX
501889-20-8	LKQ CORP		09/11/2023	VARIOUS	2,000.000	102,330	XXX		XXX
531229-78-9	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM		08/16/2023	WELLS FARGO BANK N.A	20,300.000	487,438	XXX		XXX
558256-10-3	MADISON SQUARE GARDEN ENTERTAINMENT CORP		09/18/2023	VARIOUS	9,700.000	318,466	XXX		XXX
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP	D	09/18/2023	LIQUIDNET INC	7,300.000	55,571	XXX		XXX
65473P-10-5	NISOURCE INC		09/27/2023	VARIOUS	7,000.000	185,105	XXX		XXX
670837-10-3	OGE ENERGY CORP		09/28/2023	VARIOUS	10,200.000	347,378	XXX		XXX
680665-20-5	OLIN CORP		09/22/2023	LIQUIDNET INC	1,000.000	47,035	XXX		XXX
750236-10-1	RADIAN GROUP INC		09/15/2023	VARIOUS	3,900.000	100,390	XXX		XXX
82706C-10-8	SILICON MOTION TECHNOLOGY CORP	D	08/16/2023	COWEN AND COMPANY, LLC	1,000.000	55,563	XXX		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
84857L-10-1	SPIRE INC		09/27/2023	VARIOUS	10,300.000	601,446	XXX		XXX
88162F-10-5	TETRA TECHNOLOGIES INC		07/27/2023	VARIOUS	39,800.000	169,132	XXX		XXX
902681-10-5	UGI CORP		08/30/2023	SANFORD BERNSTEIN AND CO	7,800.000	180,900	XXX		XXX
912008-10-9	US FOODS HOLDING CORP		08/02/2023	BARCLAYS CAPITAL INC BARCUS31	1,000.000	42,470	XXX		XXX
92240M-10-8	VECTOR GROUP LTD		09/19/2023	DIRECT TRADING INSTITUTIONAL INC	1,600.000	17,427	XXX		XXX
928881-10-1	VONTIER CORP		08/04/2023	VARIOUS	6,400.000	189,751	XXX		XXX
95082P-10-5	WESCO INTERNATIONAL INC		09/22/2023	LIQUIDNET INC	1,000.000	146,373	XXX		XXX
G21810-10-9	CLARIVATE PLC	D	09/11/2023	VARIOUS	8,100.000	58,337	XXX		XXX
G50871-10-5	JAZZ PHARMACEUTICALS PLC		07/06/2023	LIQUIDNET INC	1,000.000	121,973	XXX		XXX
G97822-10-3	PERRIGO CO PLC		09/27/2023	VARIOUS	600.000	18,720	XXX		XXX
L72967-10-9	ORION SA		08/03/2023	SANFORD BERNSTEIN AND CO	1,900.000	39,954	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,350,688	XXX		XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO									
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST		09/25/2023	Northern Trust Corp	45,319.000	717,399	XXX		
64123C-10-1	NEUBERGER BERMAN CALIFORNIA MUNICIPAL FUND INC		08/24/2023	Northern Trust Corp	35,418.000	376,212	XXX		
67061E-10-4	NUVEEN MASSACHUSETTS QUALITY MUNICIPAL INCOME FUND		08/29/2023	Northern Trust Corp	10,199.000	103,026	XXX		
67069Y-10-2	NUVEEN NEW JERSEY QUALITY MUNICIPAL INCOME FUND		09/05/2023	Northern Trust Corp	23,806.000	268,093	XXX		
67072C-10-5	NUVEEN PREFERRED & INCOME SECURITIES FUND		08/29/2023	MISCHLER FINANCIAL GROUP, INC.	2,800.000	17,933	XXX		
67074C-10-3	NUVEEN TAXABLE MUNICIPAL INCOME FUND		09/18/2023	Northern Trust Corp	15,326.000	228,882	XXX		
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND		07/24/2023	Northern Trust Corp	569.000	3,323	XXX		
67075T-10-5	NUVEEN PREFERRED AND INCOME FUND		09/20/2023	MISCHLER FINANCIAL GROUP, INC.	8,859.000	139,116	XXX		
670972-10-8	NUVEEN PENNSYLVANIA QUALITY MUNICIPAL INCOME FUND		08/28/2023	Northern Trust Corp	15,004.000	163,788	XXX		
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						2,017,772	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						8,368,460	XXX		XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 – Subtotals Common Stocks						8,368,460	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						14,438,775	XXX		XXX
6009999999 – Totals						118,820,696	XXX	544,074	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL ID AK7613		09/01/2023	MBS PAYDOWN	XXX	23,518	23,518	24,694	24,434	(67)			(67)		23,518				589	09/15/2037	1.A
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID 587303		09/01/2023	MBS PAYDOWN	XXX	738	738	756	745	(1)			(1)		738				27	09/15/2032	1.A
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID 3284		09/01/2023	MBS PAYDOWN	XXX	356	356	358	357						356				12	09/20/2032	1.A
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		09/01/2023	MBS PAYDOWN	XXX	280	280	281	280						280				8	01/15/2033	1.A
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	273	273	273	273						273				7	03/16/2033	1.A
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	3,368	3,368	3,530	3,461	(13)			(13)		3,368				62	11/20/2042	1.A
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	9,204	9,204	8,861	9,029	188			188		9,204				137	07/16/2043	1.A
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	32,762	32,762	32,618	32,624	36			36		32,762				400	12/16/2042	1.A
38378T-X2-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	76,474	76,474	74,717	76,165	43			43		76,474				1,184	07/20/2041	1.A
38378X-KN-0	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	9,196	9,196	8,840		32			32		9,196				54	11/16/2047	1.A
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	7,279	7,279	7,134	7,161	88			88		7,279				121	02/16/2058	1.A
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	102,408	102,408	101,660	101,888	80			80		102,408				1,754	01/16/2059	1.A
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	115,601	115,601	113,483	114,793	242			242		115,601				1,928	04/16/2050	1.A
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	6,523	6,523	6,282	6,389	38			38		6,523				94	04/16/2052	1.A
38380J-TL-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	32,009	32,009	33,929	33,208	(143)			(143)		32,009				489	03/16/2035	1.A
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	10,954	10,954	10,545	10,739	43			43		10,954				167	11/16/2048	1.A
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	18,257	18,257	17,684	17,960	60			60		18,257				290	11/16/2048	1.A
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	335,427	335,427	327,146	330,597	3,560			3,560		335,427				5,114	07/16/2051	1.A
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	8,194	8,194	8,030	8,090	73			73		8,194				155	11/16/2053	1.A
38380R-4Q-0	GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	54,805	54,805	55,396	55,335	(47)			(47)		54,805				586	09/16/2039	1.A
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	1,395	1,395	1,407	1,404	(3)			(3)		1,395				29	09/20/2047	1.A
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	73,952	73,952	69,214	73,123	155			155		73,952				1,347	09/20/2046	1.A
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	40,759	40,759	39,939	39,999	53			53		40,759				357	09/16/2039	1.A
38381H-JJ-1	GOVERNMENT NATIONAL MORTGAGE A 2.25 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	27,807	27,807	26,343	26,364	341			341		27,807				382	03/16/2047	1.A
38381H-QT-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	25,213	25,213	22,763	22,770	317			317		25,213				385	03/16/2063	1.A
38381H-SH-5	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	43,902	43,902	40,376		166			166		43,902				92	05/16/2049	1.A
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	20,222	20,222	18,883	18,888	267			267		20,222				384	02/16/2054	1.A
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	28,948	28,948	30,734	29,619	(187)			(187)		28,948				517	10/20/2048	1.A
38382H-QJ-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	10,502	10,502	10,771	10,667	(16)			(16)		10,502				193	04/20/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38382J-DW-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	28,350	28,350	29,502	29,131		(149)		(149)		28,350				651	03/20/2049	1.A
38382M-VJ-5	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	100,356	100,356	102,191	101,785		(106)		(106)		100,356				906	01/20/2051	1.A
38382Q-3G-3	GOVERNMENT NATIONAL MORTGAGE A 1 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	102,962	102,962	102,383	102,581		38		38		102,962				627	08/20/2050	1.A
38383L-6R-6	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	150,519	150,519	152,494	152,493		(253)		(253)		150,519				5,131	04/20/2049	1.A
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	93,330	93,330	93,666	93,665		(68)		(68)		93,330				2,740	06/20/2043	1.A
38383W-VK-9	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	51,195	51,195	50,859			15		15		51,195				457	04/20/2050	1.A
38383W-ZZ-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	68,724	68,724	70,087			(65)		(65)		68,724				1,498	05/20/2050	1.A
38383X-TJ-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	97,830	97,830	99,526			(95)		(95)		97,830				1,057	11/20/2046	1.A
38383X-XE-9	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	95,041	95,041	95,412			(21)		(21)		95,041				1,041	03/20/2048	1.A
38384A-2T-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	109,173	109,173	111,118			(47)		(47)		109,173				626	12/20/2046	1.A
38384A-F7-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	177,833	177,833	178,277			(21)		(21)		177,833				835	10/20/2031	1.A
38384A-J7-9	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	249,113	249,113	251,147			(107)		(107)		249,113				1,720	11/20/2034	1.A
38384B-KF-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	26,185	26,185	26,218							26,185					01/20/2035	1.A
38384B-L8-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	16,615	16,615	16,807							16,615					05/20/2034	1.A
38384C-TA-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	23,404	23,404	23,181							23,404					03/20/2043	1.A
38384E-AP-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	166,517	166,517	167,454			(1)		(1)		166,517					05/20/2050	1.A
912810-TN-8	US TREASURY N/B 3.625 15/02/53		08/23/2023	MERRIL LYNCH, P F SMITH INC	XXX	622,068	700,000	690,156			71		71		690,228		(68,160)	(68,160)	13,308	02/15/2053	1.A
91282C-FW-6	US TREASURY N/B 4.5 15/11/25		08/23/2023	VARIOUS	XXX	4,367,496	4,400,000	4,393,754			(1,382)		(1,382)		4,392,372		(24,876)	(24,876)	72,171	11/15/2025	1.A FE
0109999999 – Bonds: U.S. Governments						7,667,035	7,777,472	7,750,880	1,536,017		3,117		3,117		7,760,072		(93,036)	(93,036)	119,632	XXX	XXX
Bonds: U.S. States, Territories and Possessions																					
246381-BZ-9	DELAWARE ST 5		08/01/2023	MATURITY	XXX	1,000,000	1,000,000	1,190,790	1,012,763		(12,763)		(12,763)		1,000,000				50,000	08/01/2023	1.A FE
68608U-TS-5	OREGON ST 5		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,325,000	2,325,000	2,758,729	2,355,761		(30,761)		(30,761)		2,325,000				116,250	08/01/2027	1.B FE
93974C-8D-5	WASHINGTON ST 5		08/08/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	850,000	850,000	1,062,007	861,621		(11,621)		(11,621)		850,000				46,868	07/01/2025	1.B FE
0509999999 – Bonds: U.S. States, Territories and Possessions						4,175,000	4,175,000	5,011,526	4,230,145		(55,145)		(55,145)		4,175,000				213,118	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
20772K-EU-9	CONNECTICUT ST 3.621		09/15/2023	MATURITY	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				54,315	09/15/2023	1.D FE
358776-CU-4	FRISCO TX 5		08/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,820,000	1,820,000	2,022,166	1,823,152		(3,152)		(3,152)		1,820,000				91,000	02/15/2026	1.A FE
419792-VC-7	HAWAII ST 5		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	395,000	395,000	443,285	398,411		(3,411)		(3,411)		395,000				19,750	08/01/2028	1.A FE
498531-CR-1	KLEIN TX INDEP SCH DIST 5		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	582,510	505,682		(5,682)		(5,682)		500,000				25,000	08/01/2025	1.C FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						4,215,000	4,215,000	4,547,960			(12,245)		(12,245)		4,215,000				190,065	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	7,556	7,556	7,905	7,765		(20)		(20)		7,556				130	08/15/2042	1.A
3130AW-C5-7	FEDERAL HOME LOAN BANK 6.25 21/06/28		08/21/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000							5,000,000				52,083	06/21/2028	1.B FE
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		09/01/2023	MBS PAYDOWN	XXX	66,938	66,938	71,320	78,298		(488)		(488)		66,938				1,487	03/01/2048	1.A

SCHEDULE D - PART 4

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										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
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	47,273	47,273	51,409	51,197		(445)		(445)		47,273				1,029	10/15/2042	1.A
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		09/01/2023	MBS PAYDOWN	XXX	54,292	54,292	57,634	57,534		(381)		(381)		54,292				1,060	05/01/2050	1.A
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		09/01/2023	MBS PAYDOWN	XXX	43,023	43,023	45,793	45,559		(189)		(189)		43,023				826	08/01/2050	1.A
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		09/01/2023	MBS PAYDOWN	XXX	17,261	17,261	18,221	18,273		(121)		(121)		17,261				252	09/01/2050	1.A
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655		09/01/2023	MBS PAYDOWN	XXX	222,881	222,881	233,677	232,382		(900)		(900)		222,881				2,529	12/01/2035	1.A
3134GY-4M-1	FREDDIE MAC 5 15/09/25		09/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				187,500	09/15/2025	1.A FE
3134GY-6A-5	FREDDIE MAC 5.1 14/09/26		09/01/2023	CHICAGO INCOME	XXX	5,000,000	5,000,000	5,000,000	5,000,000						191,250				1,250	09/14/2026	1.A FE
3134GY-7E-6	FREDDIE MAC 5.05 22/09/26		09/01/2023	CHICAGO INCOME	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				189,375	09/22/2026	1.B FE
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	13,068	13,068	12,568	12,801		40		40		13,068				146	03/25/2041	1.A
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	208,396	208,396	208,396	208,396						4,688				208,396	10/25/2026	1.A
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	132,230	132,230	135,288	132,260		(10)		(10)		132,230				2,678	10/25/2040	1.A
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	7,815	7,815	7,747	7,780		7		7		7,815				91	01/25/2042	1.A
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	14,561	14,561	15,567	14,926		(34)		(34)		14,561				298	10/25/2042	1.A
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	2,404	2,404	2,512	2,442		(4)		(4)		2,404				49	10/25/2042	1.A
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	8,071	8,071	8,095	8,082		(2)		(2)		8,071				93	02/25/2033	1.A
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	6,939	6,939	6,605	6,790		11		11		6,939				51	04/25/2043	1.A
3136AK-SC-8	FANNIE MAE 2.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	87,220	87,220	83,131	85,190		390		390		87,220				1,277	08/25/2034	1.A
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	197,384	197,384	202,781	197,754		(230)		(230)		197,384				3,288	09/25/2038	1.A
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	69,106	69,106	72,556	69,175		(73)		(73)		69,106				1,411	04/25/2030	1.A
3136AY-6S-7	FANNIEMAE-ACES 2.6235 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	3,357	3,357	3,592	3,429		(42)		(42)		3,357				50	11/25/2024	1.A
3136B2-7L-0	FANNIEMAE-ACES 3.7006 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	3,099	3,099	3,624	3,399		(61)		(61)		3,099				67	08/25/2028	1.A
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	50,455	50,455	53,309	52,894		(289)		(289)		50,455				869	06/25/2048	1.A
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	28,135	28,135	29,058	28,874		(94)		(94)		28,135				546	05/25/2048	1.A
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	38,456	38,456	38,298	38,346		24		24		38,456				799	08/25/2050	1.A
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	26,123	26,123	26,436	26,346		(49)		(49)		26,123				598	09/25/2050	1.A
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	78,818	78,818	79,336	78,879		(16)		(16)		78,818				1,501	08/25/2047	1.A
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	119,250	119,250	126,890	126,273		(668)		(668)		119,250				2,154	11/25/2059	1.A
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	4,403	4,403	4,681	4,585		(34)		(34)		4,403				65	08/25/2029	1.A
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	16,845	16,845	17,329	17,170		(34)		(34)		16,845				262	02/25/2050	1.A
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	49,046	49,046	49,896	49,692		(78)		(78)		49,046				594	07/25/2050	1.A
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	30,183	30,183	33,324	33,132		(357)		(357)		30,183				827	07/25/2050	1.A
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	63,991	63,991	66,011	65,784		(86)		(86)		63,991				745	12/25/2050	1.A
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	143,270	143,270	147,209	155,561		(687)		(687)		143,270				1,555	10/25/2050	1.A
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	87,583	87,583	88,678	88,552		(73)		(73)		87,583				637	02/25/2041	1.A
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	76,664	76,664	79,671	79,305		(134)		(134)		76,664				902	01/25/2051	1.A
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	71,411	71,411	72,092	72,082		(40)		(40)		71,411				575	02/25/2051	1.A
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	79,637	79,637	79,376	79,449		19		19		79,637				586	05/25/2050	1.A
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	99,481	99,481	102,621	102,336		(218)		(218)		99,481				1,742	05/25/2050	1.A
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	27,862	27,862	27,831	27,832		3		3		27,862				325	10/25/2051	1.A
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	107,349	107,349	108,456	108,415		(87)		(87)		107,349				2,496	03/25/2049	1.A
3136BP-C9-0	FANNIE MAE 5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	146,777	146,777	145,584		42		42	42		146,777				681	07/25/2045	1.A
3136BP-CH-2	FANNIE MAE 5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	96,566	96,566	96,204	96,218		39		39		96,566				2,831	06/25/2045	1.A
3136BP-E4-9	FANNIE MAE 5.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	148,682	148,682	149,077		(16)		(16)	(16)		148,682				1,371	02/25/2049	1.A
3136BP-LV-1	FANNIE MAE 5.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	87,197	87,197	88,259		(27)		(27)	(27)		87,197				401	12/25/2033	1.A
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	86,115	86,115	88,860		(87)		(87)	(87)		86,115				432	10/25/2033	1.A
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	185,064	185,064	188,187	188,103		(559)		(559)		185,064				6,263	06/25/2042	1.A
3136BP-S2-8	FANNIE MAE 5.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	232,642	232,642	232,824		(10)		(10)	(10)		232,642				1,098	06/25/2043	1.A
3136BP-X4-8	FANNIE MAE 5.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	152,850	152,850	153,065		(10)		(10)	(10)		152,850				608	06/25/2050	1.A
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		09/01/2023	MBS PAYDOWN	XXX	1,093	1,093	1,080	1,084		2		2		1,093				35	10/01/2032	1.A
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	78,100	78,100	82,152	79,295		(242)		(242)		78,100				1,906	08/15/2030	1.A
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	17,250	17,250	17,563		(34)		(34)	(34)		17,250				368	11/15/2025	1.A
3137AK-L2-5	FREDDIE MAC 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	124,320	124,320	124,271	124,315		2		2		124,320				2,341	01/15/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137AM-XC-6	FREDDIE MAC 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	4,490	4,490	4,266	4,422		9		9		4,490				90	03/15/2032	1.A
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	5,830	5,830	5,743	5,799		10		10		5,830				70	06/15/2041	1.A
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	19,650	19,650	21,063	20,360		(68)		(68)		19,650				412	03/15/2042	1.A
3137AN-VV-4	FREDDIE MAC 3 POOL ID N.A.		07/01/2023	MBS PAYDOWN	XXX	19,508	19,508	19,508	19,508						19,508				341	01/15/2031	1.A
3137AT-GL-0	FREDDIE MAC 0 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	14,084	14,084	14,284	14,277		(19)		(19)		14,084				14	11/15/2040	1.A
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.		09/01/2023		XXX			12,306	10,143		(1,512)		(1,512)						1,716	03/15/2033	1.A
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	57,525	57,525	61,524	58,184		(842)		(842)		57,525				1,230	05/15/2040	1.A
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	16,579	16,579	16,268	16,430		41		41		16,579				177	06/15/2028	1.A
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	2,263	2,263	2,265	2,263						2,263				32	02/15/2044	1.A
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	156,668	156,668	156,424	156,661		5		5		156,668				2,810	08/15/2042	1.A
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	6,755	6,755	7,006	6,991		(58)		(58)		6,755				146	03/15/2046	1.A
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	135,427	135,427	136,761	135,563		(64)		(64)		135,427				2,897	06/15/2045	1.A
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	68,842	68,842	71,208	70,823		(103)		(103)		68,842				811	11/25/2050	1.A
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	56,754	56,754	58,842	58,373		(84)		(84)		56,754				645	11/25/2050	1.A
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	42,111	42,111	43,658	43,457		(69)		(69)		42,111				495	12/25/2050	1.A
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	76,718	76,718	79,619	79,057		(171)		(171)		76,718				884	09/25/2050	1.A
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	22,347	22,347	23,555	22,520		(44)		(44)		22,347				456	11/15/2028	1.A
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	70,170	70,170	71,573	71,394		(76)		(76)		70,170				808	03/25/2051	1.A
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	158,014	158,014	164,408	158,846		(326)		(326)		158,014				3,365	11/15/2046	1.A
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	23,641	23,641	26,633	24,198		(73)		(73)		23,641				620	01/15/2049	1.A
	FHLMC MULTIFAMILY STRUCTURED P 3.499 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	11,156	11,156	12,258	11,559		(138)		(138)		11,156				227	01/25/2026	1.A
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	12,970	12,970	13,339	13,256		(41)		(41)		12,970				167	03/25/2048	1.A
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	44,153	44,153	45,698	45,296		(70)		(70)		44,153				501	08/25/2050	1.A
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	37,208	37,208	39,080	38,733		(96)		(96)		37,208				560	09/25/2050	1.A
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	29,777	29,777	30,651	30,501		(78)		(78)		29,777				391	10/25/2049	1.A
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	23,821	23,821	24,819	24,648		(89)		(89)		23,821				347	10/25/2049	1.A
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	29,777	29,777	32,136	31,581		(194)		(194)		29,777				608	10/25/2049	1.A
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	62,845	62,845	63,582	63,552		(37)		(37)		62,845				743	11/25/2050	1.A
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	108,566	108,566	112,501	112,112		(257)		(257)		108,566				1,877	09/25/2050	1.A
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	105,207	105,207	106,177	105,928		(137)		(137)		105,207				2,147	11/25/2049	1.A
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	92,302	92,302	92,302	92,302						92,302				2,424	07/25/2033	1.A FE
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	134,777	134,777	134,398	134,405		47		47		134,777				3,985	06/25/2047	1.A
3137H9-KL-2	FREDDIE MAC 5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	149,096	149,096	149,818	149,809		(111)		(111)		149,096				3,181	06/25/2042	1.A
3137H9-RL-5	FREDDIE MAC 5 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	73,954	73,954	74,151		(6)			(6)		73,954				663	12/25/2052	1.A
3137H9-W7-0	FREDDIE MAC 6 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	162,591	162,591	163,327		(94)			(94)		162,591				3,257	07/25/2046	1.A FE
	FANNIE MAE 2.925 POOL ID AN7175		09/01/2023	MBS PAYDOWN	XXX	13,075	13,075	14,225	13,680		(137)		(137)		13,075				257	10/01/2027	1.A
3138LL-5E-1	FANNIE MAE 3.04 POOL ID AN8044		09/01/2023	MBS PAYDOWN	XXX	11,652	11,652	12,666	12,227		(124)		(124)		11,652				238	01/01/2028	1.A
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		09/01/2023	MBS PAYDOWN	XXX	658		658	665		(3)		(3)		658				15	07/15/2039	1.A
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460		09/01/2023	MBS PAYDOWN	XXX	17,607	17,607	20,148	19,052		(250)		(250)		17,607				403	05/01/2029	1.A
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		09/01/2023	MBS PAYDOWN	XXX	91,764	91,764	96,768	96,402		(257)		(257)		91,764				1,449	10/01/2050	1.A
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323		09/01/2023	MBS PAYDOWN	XXX	41,875	41,875	43,687	43,529		(120)		(120)		41,875				479	12/01/2040	1.A
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		09/01/2023	MBS PAYDOWN	XXX	7,269	7,269	7,940	7,538		(78)		(78)		7,269				253	12/01/2027	1.A
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517		09/01/2023	MBS PAYDOWN	XXX	404	404	436	408		(8)		(8)		404				13	01/01/2024	1.A
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		09/01/2023	MBS PAYDOWN	XXX	13,841	13,841	13,862	13,853		(2)		(2)		13,841				219	06/01/2033	1.A
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		09/01/2023	MBS PAYDOWN	XXX	5,094	5,094	5,245	5,188		(17)		(17)		5,094				119	07/01/2031	1.A
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		09/01/2023	MBS PAYDOWN	XXX	14,477	14,477	15,087	14,849		(66)		(66)		14,477				339	08/01/2031	1.A
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		09/01/2023	MBS PAYDOWN	XXX	3,148	3,148	3,246	3,201		(10)		(10)		3,148				73	11/01/2030	1.A
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667		09/01/2023	MBS PAYDOWN	XXX	6,459	6,459	6,449	6,452		1		1		6,459				151	03/01/2031	1.A
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		09/01/2023	MBS PAYDOWN	XXX	5,350	5,350	5,662	5,537		(32)		(32)		5,350				108	05/01/2032	1.A
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		09/01/2023	MBS PAYDOWN	XXX	9,694	9,694	10,193	9,991		(50)		(50)		9,694				196	04/01/2032	1.A
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		09/01/2023	MBS PAYDOWN	XXX	7,558	7,558	7,780	7,669		(37)		(37)		7,558				134	02/01/2028	1.A
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		09/01/2023	MBS PAYDOWN	XXX	13,969	13,969	14,449	14,279		(46)		(46)		13,969				199	05/01/2033	1.A
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		09/01/2023	MBS PAYDOWN	XXX	7,298	7,298	7,478	7,415		(14)		(14)		7,298				124	08/01/2035	1.A
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		09/01/2023	MBS PAYDOWN	XXX	9,419	9,419	9,668	9,648		(24)		(24)		9,419				160	08/01/2039	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
491552-ZL-2	KENTUCKY ST TURNPIKE AUTH ECON 5		07/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,770,000	2,770,000	3,208,408	2,797,798		(27,798)		(27,798)		2,770,000				138,500	07/01/2028	1.D FE
592098-L7-0	MET GOVT NASHVILLE & DAVIDSON 5		07/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,231,590	1,012,814		(12,814)		(12,814)		1,000,000				50,000	07/01/2025	1.C FE
677555-X4-1	OHIO ST ECON DEV REVENUE 2.186		09/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	100,000	100,000						100,000				1,640	09/01/2031	1.B FE
678657-KT-3	OKLAHOMA CITY OK WTR UTILITIES 5		07/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,135,340	1,008,012		(8,012)		(8,012)		1,000,000				50,000	07/01/2027	1.A FE
977123-E4-6	WISCONSIN ST TRANSPRTN REVENUE 5		07/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,186,910	1,012,164		(12,164)		(12,164)		1,000,000				50,000	07/01/2030	1.B FE
090999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						31,954,676	31,954,676	33,095,126	26,040,589		(73,155)		(73,155)		31,954,676				1,011,982	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29		08/17/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	293,125	350,000	350,000	288,750	61,250			61,250		350,000		(56,875)	(56,875)	13,883	03/15/2029	3.C FE
00091H-AA-0	ACC TRUST 1.19 POOL ID 1		09/20/2023	MBS PAYDOWN	XXX	179,168	179,168	179,014	179,145		31		31		179,168				1,297	09/20/2024	1.G FE
00164V-AF-0	AMC NETWORKS INC 4.25 15/02/29		09/19/2023	BARCLAYS BANK PLC NY BARGNY	XXX	233,438	375,000	201,588	233,662	141,338		173,412	(32,074)		201,588		31,850	31,850	17,531	02/15/2029	3.C FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875 15/08/26		07/25/2023	MERRILL LYNCH PIECE FENNER & SMITH	XXX	335,125	350,000	318,750	319,441	537	4,245		4,782		324,207		10,918	10,918	16,209	08/15/2026	4.C FE
009066-AB-7	AIRBNB INC 0 15/03/26		07/17/2023	BANK OF AMERICA CORPORATION	XXX	471,965	530,000	459,160			7,226		7,226		466,386		5,579	5,579		03/15/2026	2.C
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.8 15/02/29		08/15/2023	MBS PAYDOWN	XXX	78,388	78,388	87,720	86,383		(1,111)		(1,111)		78,388				3,763	02/15/2029	1.G FE
02156L-AH-4	ALTICE FRANCE SA 5.5 15/10/29	D	07/17/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	277,000	400,000	397,000	305,012	92,361	179		92,541		397,552		(120,552)	(120,552)	16,744	10/15/2029	4.C FE
023771-S5-8	AMERICAN AIRLINES INC 11.75 15/07/25		08/03/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	1,132,625	1,025,000	1,226,406	1,098,933	65,886	(31,423)		34,463		1,133,409		(784)	(784)	127,798	07/15/2025	4.A FE
03762U-AD-7	APOLLO CMMRL REAL EST FI 4.625 15/06/29		09/19/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	286,406	375,000	375,000	301,875	73,125			73,125		375,000		(88,594)	(88,594)	13,297	06/15/2029	4.A FE
038522-AR-9	ARAMARK SERVICES INC 6.375 01/05/25		07/25/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	600,750	600,000	618,125	592,626	19,638	(4,945)		14,693		607,320		(6,570)	(6,570)	28,263	05/01/2025	4.A FE
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		09/13/2023	VARIOUS	XXX	756,731	745,000	697,063	728,376		9,547		9,547		737,924		18,807	18,807	35,539	03/01/2024	2.C FE
054977-AA-1	BANKERS HEALTHCARE GROUP SECUR 1.71 POOL ID A		09/17/2023	MBS PAYDOWN	XXX	212,000	212,000	211,983	211,987		7		7		212,000				2,312	02/20/2035	1.A FE
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27		09/15/2023	BANK OF AMERICA CORPORATION	XXX	506,850	465,000	474,161	473,656		(1,388)		(1,388)		472,268		34,582	34,582	2,279	05/25/2027	1.E FE
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		09/14/2023	VARIOUS	XXX	1,126,783	682,000	789,754	731,251		(12,765)		(12,765)		718,485		408,298	408,298	3,907	05/01/2025	1.G FE
099724-AJ-5	BORGWARNER INC 3.375 15/03/25		09/14/2023	CORPORATE ACTIONS	XXX	725,693	750,000	793,815	769,682		(7,002)		(7,002)		762,680		(36,988)	(36,988)	25,242	03/15/2025	2.A FE
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A		09/15/2023	MBS PAYDOWN	XXX	43,941	43,941	42,630	42,770		257		257		43,941				1,256	06/15/2037	1.G FE
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A		09/15/2023	MBS PAYDOWN	XXX	1,458	1,458	1,458	1,458						1,458				17	08/15/2051	1.E FE
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		09/30/2023	MBS PAYDOWN	XXX	13,468	13,468	13,766	13,736		(30)		(30)		13,468				168	02/28/2034	1.C FE
143658-BJ-0	CARNIVAL CORP 9.875 01/08/27		09/13/2023	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	421,063	400,000	441,000	378,000	54,884	(8,332)		46,551		424,551		(3,489)	(3,489)	43,916	08/01/2027	3.C FE
14856H-AA-6	CASTLELAKE AVIATION FIN 5 15/04/27		09/21/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	296,563	325,000	315,063	282,803	33,673	1,298		34,971		317,774		(21,212)	(21,212)	15,212	04/15/2027	4.A FE
15189T-20-6	CENTERPOINT ENERGY INC ZERO PREMIUM FLTG RT 09-15-2019		09/01/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	165,933	4,271	247,248	154,525	6,412	(28,256)		(21,844)		132,681		33,252	33,252	4,191	09/15/2029	3.A FE
156504-AL-6	CENTURY COMMUNITIES 6.75 01/06/27		07/31/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	501,875	500,000	487,094			1,074		1,074		488,168		13,707	13,707	22,594	06/01/2027	3.C FE
163851-AF-5	CHEMOURS CO 5.75 15/11/28		09/07/2023	BNP PARIBAS, NEW YORK BRANCH	XXX	245,438	275,000	283,250	247,013	36,002	(85)		35,916		282,929		(37,491)	(37,491)	13,001	11/15/2028	4.A FE
17330Y-UV-0	CITIGROUP GLOBAL MARKETS 0.25 13/01/28		09/15/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	373,529	413,000	423,325			(1,218)		(1,218)		422,107		(48,577)	(48,577)	516	01/13/2028	1.F FE

SCHEDULE D - PART 4

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

E05.5

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
17331H-5G-7	CITIGROUP GLOBAL MARKETS 0.25 22/03/28		07/07/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	160,095	150,000	157,500			(449)		(449)		157,038		3,057	3,057	94	03/22/2028	1.F Z
18538R-AJ-2	CLEARWATER PAPER CORP 4.75 15/08/28		09/12/2023	VARIOUS	XXX	536,313	625,000	641,875	550,009	87,229	(1,972)		85,257		635,264		(98,952)	(98,952)	32,069	08/15/2028	3.C FE
200340-AS-6	COMERICA INC 3.7 31/07/23		07/31/2023	MATURITY	XXX	1,000,000	1,000,000	999,910	999,989		11		11		1,000,000				37,000	07/31/2023	2.A FE
203372-AX-5	COMMSCOPE INC 4.75 01/09/29		08/31/2023	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	352,688	475,000	475,000	382,945	92,055			92,055		475,000		(122,313)	(122,313)	22,813	09/01/2029	4.B FE
207410-AH-4	CONMED CORP 2.25 15/06/27		09/06/2023	BANK OF AMERICA CORPORATION	XXX	237,600	240,000	250,200			(258)		(258)		249,942		(12,342)	(12,342)	1,245	06/15/2027	4.C Z
26210C-AD-6	DROPBOX INC 0 01/03/28		08/09/2023	BNP PARIBAS, NEW YORK BRANCH	XXX	243,500	250,000	211,189			2,874		2,874		214,063		29,437	29,437		03/01/2028	3.B
26884L-AK-5	EQT CORP 1.75 01/05/26		08/24/2023	VARIOUS	XXX	403,347	140,000	335,170	300,127		(38,310)		(38,310)		261,817		141,530	141,530	1,912	05/01/2026	2.C FE
292052-AF-4	EMPIRE RESORTS INC 7.75 01/11/26		09/08/2023	VARIOUS	XXX	523,188	675,000	673,750	541,478	132,461	171		132,631		674,110		(150,922)	(150,922)	44,600	11/01/2026	4.A FE
29355A-AH-0	ENPHASE ENERGY INC 0 01/03/26		09/15/2023	WELLS FARGO BANK, N.A.	XXX	551,358	628,000	682,186			(54,186)		(54,186)		628,000		(76,642)	(76,642)		03/01/2026	3.B
29786A-AL-0	ETSY INC 0.125 01/09/27		07/07/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	372,164	450,000	415,762	417,290		3,508		3,508		420,798		(48,634)	(48,634)	484	09/01/2027	2.B FE
298736-AL-3	EURONET WORLDWIDE INC 0.75 15/03/49		09/08/2023	VARIOUS	XXX	552,900	600,000	594,931			95		95		595,026		(42,126)	(42,126)	4,296	03/15/2049	2.B FE
30015D-AA-9	EVERGREEN ACQCO/TVI INC 9.75 26/04/28		07/03/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	30,900	30,000	29,396			37		37		29,432		568	568	2,094	04/26/2028	4.B FE
30212P-BE-4	EXPEDIA GROUP INC 0 15/02/26		09/15/2023	VARIOUS	XXX	1,222,122	1,385,000	1,368,330	1,334,499		10,631		10,631		1,345,130		(123,007)	(123,007)		02/15/2026	2.C FE
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/20/2023	MBS PAYDOWN	XXX	26,736	26,736	27,106	27,081		(27)		(27)		26,736				501	08/20/2035	1.D FE
345370-CQ-1	FORD MOTOR COMPANY 4.75 15/01/43		08/18/2023	MUFG SECURITIES AMERICAS INC	XXX	540,000	750,000	698,656	538,677	163,015	882		163,897		702,575		(162,575)	(162,575)	39,286	01/15/2043	3.A FE
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26		09/07/2023	BANK OF AMERICA CORPORATION	XXX	376,625	388,000	387,582	366,078	21,035	189		21,224		387,302		(10,677)	(10,677)		03/15/2026	3.A FE
345397-B6-9	FORD MOTOR CREDI 3.625 17/06/31		07/18/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	269,750	325,000	326,188	255,543	70,486	(60)		70,425		325,969		(56,219)	(56,219)	6,971	06/17/2031	3.A FE
346845-AC-4	FORT BENNING FAM 0.4533 15/01/36		07/15/2023	MBS PAYDOWN	XXX	97,600	97,600	82,960	84,429		1,028		1,028		97,600				4,280	01/15/2036	1.E FE
35633L-AB-0	FREEDOM FINANCIAL 4.49 POOL ID 2CP		09/18/2023	MBS PAYDOWN	XXX	826,851	826,851	826,833	826,843		6		6		826,851				22,697	05/18/2029	1.C FE
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734 15/07/23		07/15/2023	MATURITY	XXX	1,275,000	1,275,000	1,285,340	1,275,681		(681)		(681)		1,275,000				47,609	07/15/2023	1.G FE
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38		07/01/2023	MBS PAYDOWN	XXX	128,805	128,805	119,789	122,412		476		476		128,805				8,055	07/01/2038	1.G FE
40637H-AD-1	HALOZYME THERAPEUTICS IN 0.25 01/03/27		07/18/2023	JEFFERIES & COMPANY JEFFERIE	XXX	306,210	354,000	321,255	324,593		3,717		3,717		328,309		(22,099)	(22,099)	784	03/01/2027	3.A FE
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28		07/18/2023	CITIGROUP GLOBAL MARKETS INC./SMITH BARNE	XXX	491,593	500,000	446,100			2,776		2,776		448,876		42,717	42,717	2,153	08/15/2028	4.A Z
410345-AL-6	HANESBRANDS INC 4.875 15/05/26		08/23/2023	BARCLAYS BANK PLC NY BARCNY	XXX	257,125	275,000	256,781			828		828		257,609		(484)	(484)	3,724	05/15/2026	4.A FE
418751-AJ-2	HAT HOLDINGS I LLC/HAT 3.75 15/08/28		09/05/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	175,082	166,000	169,288			(32)		(32)		169,256		5,826	5,826	450	08/15/2028	2.C FE
44932K-AA-4	MATCH GROUP FINANCECO 3 2 15/01/30		08/29/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	212,642	230,000	215,696	198,260	17,634	1,194		18,828		217,088		(4,446)	(4,446)	5,188	01/15/2030	3.C
452327-AK-5	ILLUMINA INC 0 15/08/23		07/18/2023	WELLS FARGO BANK, N.A. 8831400	XXX	646,313	650,000	721,478	650,000						650,000		(3,688)	(3,688)		08/15/2023	2.B FE
472145-AF-8	JAZZ INVESTMENTS I LTD 2 15/06/26		07/07/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	287,366	285,000	331,826	331,015		(7,171)		(7,171)		323,844		(36,477)	(36,477)	3,262	06/15/2026	3.C FE
477839-AB-0	JOHN BEAN TECHNOLOGIES C 0.25 15/05/26		08/10/2023	BARCLAYS CAPITAL INC BARCUS31	XXX	231,368	250,000	218,000	219,822		5,161		5,161		224,983		6,385	6,385	467	05/15/2026	1.G FE
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		07/26/2023	J.P. MORGAN SECURITIES LLC- 514105	XXX	207,405	169,000	177,450	176,579		(968)		(968)		175,611		31,794	31,794	454	06/15/2027	1.D FE
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		08/15/2023	OPPENHEIMER AND CO, INC.	XXX	250,211	255,000	268,242	264,665		(1,431)		(1,431)		263,234		(13,023)	(13,023)	1,679	04/01/2027	2.C FE
50212Y-AC-8	LPL HOLDINGS INC 4.625 15/11/27		07/18/2023	CANTOR FITZGERALD & CO 7311 CANTORFI	XXX	537,625	575,000	550,500	537,097	15,940	2,213		18,153		555,250		(17,625)	(17,625)	18,099	11/15/2027	2.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
505588-BJ-1	LACLEDE GAS CO 3.4 15/08/23		08/15/2023	MATURITY	XXX	1,700,000	1,700,000	1,713,048	1,700,884		(884)		(884)		1,700,000				57,800	08/15/2023	1.F FE
53219L-AT-6	LEGACY LIFEPOINT HEALTH 6.75 15/04/25		08/14/2023	CORPORATE ACTIONS	XXX	330,688	325,000	333,938	305,854	25,696	(2,876)		22,820		328,703		1,984	1,984	18,220	04/15/2025	4.B FE
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26		07/19/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	260,846	300,000	264,239	257,250	7,786	4,583		12,369		269,619		(8,774)	(8,774)	900	12/15/2026	3.C
55261F-AJ-3	M&T BANK CORPORATION 3.55 26/07/23		07/26/2023	MATURITY	XXX	3,350,000	3,350,000	3,356,635	3,350,708		(708)		(708)		3,350,000				118,925	07/26/2023	1.G FE
577081-BE-1	MATTEL INC 3.375 01/04/26		07/27/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	464,000	500,000	478,750	459,702	21,055	3,240		24,296		483,998		(19,998)	(19,998)	14,063	04/01/2026	2.C FE
61774H-2L-1	MORGAN STANLEY FIN LLC 1 23/11/27		08/08/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	254,725	230,000	235,750	235,633		(689)		(689)		234,944		19,781	19,781	1,642	11/23/2027	1.E FE
61774T-SJ-2	MORGAN STANLEY FIN LLC 0.25 27/01/28		09/15/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	176,060	200,000	205,000							200,000		(23,940)	(23,940)	253	01/27/2028	1.E FE
65253M-AA-6	NEWTEK SMALL BUSINESS LOAN TRU 8.25 POOL ID 1		09/25/2023	MBS PAYDOWN	XXX	94,261	94,261	94,261	94,261						94,261				4,092	12/25/2048	1.F FE
68245X-AJ-8	1011778 BC / NEW RED FIN 4.375 15/01/28	A	09/21/2023	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	451,250	500,000	463,125			1,098		1,098		464,223		(12,973)	(12,973)	7,717	01/15/2028	4.B FE
70202L-AB-8	PARSONS CORP 0.25 15/08/25		08/25/2023	VARIOUS	XXX	289,641	222,000	235,418	230,418		(2,102)		(2,102)		228,315		61,326	61,326	573	08/15/2025	2.C FE
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		09/29/2023	VARIOUS	XXX	1,794,367	750,000	864,033	802,783		(13,985)		(13,985)		788,798		1,005,569	1,005,569	1,384	05/15/2025	2.B FE
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1		09/25/2023	MBS PAYDOWN	XXX	14,940	14,940	14,920	14,925		4		4		14,940				285	01/25/2062	1.A FE
75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 6.965 POOL ID FL8		09/25/2023	MBS PAYDOWN	XXX	207,975	207,975	207,975	207,975						207,975				9,130	01/25/2037	1.A FE
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29		09/11/2023	VARIOUS	XXX	311,250	375,000	350,063	303,206	48,558	1,995		50,552		353,769		(42,519)	(42,519)	15,489	09/01/2029	3.C FE
78351M-AA-0	RYAN SPECIALTY GROUP 4.375 01/02/30		09/27/2023	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	436,250	500,000	448,750			2,382		2,382		451,132		(14,882)	(14,882)	14,462	02/01/2030	4.A FE
80007R-AE-5	SANDS CHINA LTD 5.9 08/08/28		08/22/2023	CREDIT_SUISSE_NY	XXX	1,295,700	1,400,000	1,374,500			1,864		1,864		1,376,364		(80,664)	(80,664)	65,466	08/08/2028	3.A FE
80290C-AE-4	SANTANDER BANK AUTO CREDIT- LIN 1.833 POOL ID 1A		09/15/2023	MBS PAYDOWN	XXX	176,911	176,911	176,911	176,911						176,911				1,884	12/15/2031	2.B FE
81211K-AK-6	SEALED AIR CORP 6.875 15/07/33		07/18/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	418,000	400,000	474,375	396,440	65,316	(2,505)		62,811		459,242		(41,242)	(41,242)	27,882	07/15/2033	3.B FE
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD 5.875 01/06/29		09/19/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	280,875	350,000	309,563	293,895	18,163	3,377		21,540		315,432		(34,557)	(34,557)	16,564	06/01/2029	4.B FE
842587-CU-9	SOUTHERN CO 2.95 01/07/23		07/01/2023	MATURITY	XXX	1,000,000	1,000,000	999,150	999,936		64		64		1,000,000				29,500	07/01/2023	2.B FE
842587-DN-4	SOUTHERN CO 3.875 15/12/25		08/29/2023	WELLS FARGO BANK, N.A.	XXX	182,353	185,000	184,771			38		38		184,809		(2,456)	(2,456)	3,644	12/15/2025	2.B FE
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		09/15/2023	VARIOUS	XXX	957,998	925,000	1,011,841	965,213		(11,639)		(11,639)		953,574		4,423	4,423	9,839	05/01/2025	2.A FE
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP 8 20/09/25		09/07/2023	PERSHING LLC	XXX	323,795	323,795	353,341	324,838	19,650	(7,510)		12,139		337,019		(13,224)	(13,224)	23,097	09/20/2025	3.B FE
848637-AD-6	SPLUNK INC 1.125 15/09/25		09/22/2023	VARIOUS	XXX	304,498	285,000	284,525			42		42		284,567		19,931	19,931	1,697	09/15/2025	3.C
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738 20/09/29		09/20/2023	MBS PAYDOWN	XXX	250,000	250,000	248,000	247,852		1,255		1,255		250,000				8,884	09/20/2029	1.F FE
86212X-AF-7	STORE MASTER FUNDING LLC 6.19 POOL ID 1A		09/20/2023	MBS PAYDOWN	XXX	1,375	1,375	1,375							1,375				12	06/20/2053	1.A FE
86317Y-AE-2	STRATUS CLO 9.3261 POOL ID 2A		08/18/2023	MATURITY	XXX	1,070,000	1,070,000	1,070,000	1,070,000						1,070,000				95,829	07/20/2030	1.F FE
864486-AL-9	SUBURBAN PROPANE PARTNRS 5 01/06/31		09/19/2023	RBC CAPITAL MARKETS, LLC MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	315,938	375,000	385,313	318,743	66,326	(138)		66,188		384,931		(68,994)	(68,994)	15,104	06/01/2031	4.A FE
893647-BL-0	TRANSDIGM INC 5.5 15/11/27		07/25/2023	RAYTHEON TECH CORP 3.65 16/08/23	XXX	238,125	250,000	248,125	234,610	13,750	172		13,921		248,531		(10,406)	(10,406)	9,625	11/15/2027	4.C FE
913017-DB-2	VCP RRL ABS I, LTD 2.848 POOL ID 1A		08/16/2023	MATURITY	XXX	34,000	34,000	33,997	34,000						34,000				1,241	08/16/2023	2.A FE
92243R-AC-8	VEROS AUTO RECEIVABLES TRUST 3.47 POOL ID 1		07/20/2023	MBS PAYDOWN	XXX	19,446	19,446	19,446	19,446						19,446				277	10/20/2031	2.B FE
92512V-AA-7	VICI PROPERTIES / NOTE 4.25 01/12/26		09/15/2023	MBS PAYDOWN	XXX	235,843	235,843	235,834	235,836		7		7		235,843				4,760	12/15/2025	1.C FE
92564R-AA-3	WISDOMTREE INC 5.75 15/08/28		07/18/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	94,570	100,000	95,000	95,399		593		593		95,992		(1,422)	(1,422)	2,703	12/01/2026	2.C FE
97717P-AE-4			09/19/2023	OPPENHEIMER AND CO, INC	XXX	409,897	388,000	400,864			(234)		(234)		400,630		9,267	9,267	12,850	08/15/2028	4.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
984121-CL-5	XEROX CORPORATION 4.8 01/03/35		09/06/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	238,875	350,000	334,250	227,703	110,401	492		110,892		338,597		(99,722)	(99,722)	17,127	03/01/2035	3.B FE
98980B-AA-1	ZIPRECRUITER INC 5 15/01/30		08/10/2023	J.P. MORGAN SECURITIES INC	XXX	124,875	150,000	147,750	123,663	24,295	150		24,446		148,110		(23,235)	(23,235)	8,104	01/15/2030	3.C FE
98980G-AB-8	ZSCALER INC. 0.125 01/07/25		08/18/2023	Mizuho Securities USA	XXX	273,175	245,000	281,851			(2,101)		(2,101)		279,750		(6,575)	(6,575)	43	07/01/2025	4.C
AR8389-75-1	GLENCORE FUNDING LLC 0 27/03/25	D	09/14/2023	BARCLAYS CAP SECS LONDON	XXX	639,000	600,000	651,109	600,000						600,000		39,000	39,000		03/27/2025	2.A FE
BP1721-83-9	MEITUAN 0 27/04/28		08/09/2023	JEFFERIES & COMPANY JEFFERIE	XXX	497,400	600,000	488,750			7,931		7,931		496,681		719	719		04/27/2028	2.C FE
BY5255-37-1	LENOVO GROUP LTD 2.5 26/08/29		07/19/2023	MORGAN GUARANTY EUROCEAR OP CENTER	XXX	581,395	500,000	560,045			(5,283)		(5,283)		554,762		26,633	26,633	5,035	08/26/2029	2.C Z
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						42,710,091	42,751,235	43,337,232	32,494,281	1,605,956	(163,808)	173,412	1,268,736		42,631,214		77,977	77,977	1,347,302	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						90,721,803	90,873,383	93,742,724	68,528,277	1,605,956	(301,235)	173,412	1,131,309		90,735,962		(15,059)	(15,059)	2,882,099	XXX	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)																					
2509999999 – Subtotals - Bonds						90,721,803	90,873,383	93,742,724	68,528,277	1,605,956	(301,235)	173,412	1,131,309		90,735,962		(15,059)	(15,059)	2,882,099	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		08/15/2023	VARIOUS	43,715,000	2,184,164		1,776,892	2,251,323	(474,430)			(474,430)		1,776,892		407,271	407,271	84,425	XXX	2.C FE
060505-68-2	BANK OF AMERICA CORP 7.25		09/15/2023	VARIOUS	735,000	855,256		1,070,782	852,600	218,182			218,182		1,070,782		(215,526)	(215,526)	39,966	XXX	2.B FE
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		08/23/2023	VARIOUS	29,365,000	1,425,724		1,462,414	1,361,463	(14,479)			(14,479)		1,462,414		(36,690)	(36,690)	44,042	XXX	2.B FE
949746-80-4	WELLS FARGO & COMPANY 7.5		07/19/2023	VARIOUS	585,000	671,105		852,647	693,225	159,422			159,422		852,647		(181,542)	(181,542)	21,938	XXX	2.B FE
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,136,249	XXX	5,162,736	5,158,610	(111,305)			(111,305)		5,162,736		(26,487)	(26,487)	190,369	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23		07/19/2023	BANK OF AMERICA CORPORATION	36,175,000	1,806,279		1,973,526	1,880,010		(63,869)		(63,869)		1,816,331		(10,052)	(10,052)	55,393	XXX	2.B FE
48251W-40-1	KKR & CO INC 6 15/09/23		09/08/2023	VARIOUS	84,963,000	6,152,325		4,642,960	4,709,869	(311,523)	(18,465)		(329,988)		4,551,938		1,600,386	1,600,386	150,212	XXX	2.B FE
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25		07/19/2023	VARIOUS	23,140,000	1,033,507		1,122,709	1,124,298		5,940		5,940		1,130,234		(96,727)	(96,727)	40,067	XXX	2.B Z
65473P-12-1	NISOURCE INC 7.75 01/03/24		09/22/2023	VARIOUS	54,597,000	5,457,745		5,777,569	5,140,989	(106,516)			(106,516)		5,525,097		(67,352)	(67,352)	269,314	XXX	2.C FE
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						14,449,856	XXX	13,516,764	12,855,166	(311,523)	(182,910)		(494,433)		13,023,601		1,426,256	1,426,256	514,986	XXX	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						19,586,105	XXX	18,679,500	18,013,776	(422,828)	(182,910)		(605,738)		18,186,336		1,399,769	1,399,769	705,355	XXX	XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)																					
4509999999 – Subtotals - Preferred Stocks						19,586,105	XXX	18,679,500	18,013,776	(422,828)	(182,910)		(605,738)		18,186,336		1,399,769	1,399,769	705,355	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00182C-10-3	ANI PHARMACEUTICALS INC		09/15/2023	VARIOUS	6,800,000	426,490	XXX	189,925	273,564	(83,639)			(83,639)		189,925		236,566	236,566		XXX	XXX
002824-10-0	ABBOTT LABORATORIES		08/16/2023	VARIOUS	900,000	94,154	XXX	17,364	98,811	(81,447)			(81,447)		17,364		76,790	76,790	1,377	XXX	XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		07/31/2023	COWEN AND COMPANY, LLC	1,700,000	101,731	XXX	52,120	89,318	(37,198)			(37,198)		52,120		49,611	49,611	453	XXX	XXX
00724F-10-1	ADOBE INC		08/16/2023	SSB-CUSTODIAN SSBCUSO	100,000	51,449	XXX	1,649	33,653	(32,004)			(32,004)		1,649		49,800	49,800		XXX	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS INC		08/16/2023	SSB-CUSTODIAN SSBCUSO	100,000	28,592	XXX	4,856	30,826	(25,970)			(25,970)		4,856		23,736	23,736	512	XXX	XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		08/04/2023	STEPHENS IN 4153608	1,600,000	36,063	XXX	37,623	41,568	(3,945)			(3,945)		37,623		(1,560)	(1,560)		XXX	XXX
011659-10-9	ALASKA AIR GROUP INC		07/11/2023	LIQUIDNET INC	1,100,000	61,470	XXX	46,134	47,234	(1,100)			(1,100)		46,134		15,335	15,335		XXX	XXX
02079K-30-5	ALPHABET INC		08/16/2023	SSB-CUSTODIAN SSBCUSO	2,600,000	334,620	XXX	70,363	229,398	(159,036)			(159,036)		70,363		264,257	264,257		XXX	XXX
03027X-10-0	AMERICAN TOWER CORP		08/16/2023	VARIOUS	400,000	71,196	XXX	16,168	84,744	(68,576)			(68,576)		16,168		55,028	55,028	3,289	XXX	XXX
03076C-10-6	AMERIPRISE FINANCIAL INC		08/16/2023	CABRERA CAPITAL MARKETS, INC CABRERAC	50,000	16,732	XXX	1,474	15,569	(14,094)			(14,094)		1,474		15,258	15,258	198	XXX	XXX
032095-10-1	AMPHENOL CORP		08/16/2023	VARIOUS	1,500,000	129,009	XXX	9,434	114,210	(104,776)			(104,776)		9,434		119,575	119,575	945	XXX	XXX
037833-10-0	APPLE INC		08/16/2023	VARIOUS	1,300,000	229,897	XXX	242,687							242,687		(12,790)	(12,790)	312	XXX	XXX
03940R-10-7	ARCH RESOURCES INC		07/25/2023	STATE STREET BANK & TRUST COMPANY / ISHA	1,000,000	122,946	XXX	146,371	142,790	3,581			3,581		146,371		(23,425)	(23,425)	5,560	XXX	XXX
04546C-20-5	ASSERTIO HOLDINGS INC		09/28/2023	STEPHENS IN 4153608	6,900,000	18,229	XXX	37,238							37,238		(19,009)	(19,009)		XXX	XXX
05990K-10-6	BANC OF CALIFORNIA INC		09/25/2023	VARIOUS	24,300,000	300,414	XXX	312,515							312,515		(12,101)	(12,101)	3,090	XXX	XXX
071813-10-9	BAXTER INTERNATIONAL INC		06/01/2023	Post Sale Income			XXX												744	XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY INC		08/16/2023	SSB-CUSTODIAN SSBCUSO	500,000	177,055	XXX	37,871	154,450	(116,579)			(116,579)		37,871		139,184	139,184		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
114340-10-2	AZENTA INC		08/15/2023	VARIOUS	9,600,000	546,525	XXX	412,627	355,142	(77,272)			(77,272)		412,627		133,897	133,897		XXX	XXX
127190-30-4	CACI INTERNATIONAL INC		07/11/2023	VARIOUS	1,800,000	618,035	XXX	389,485	541,062	(151,577)			(151,577)		389,485		228,550	228,550		XXX	XXX
147528-10-3	CASEY'S GENERAL STORES INC		09/25/2023	STATE STREET BANK & TRUST COMPANY / ISHA	1,500,000	418,261	XXX	341,484							341,484		76,778	76,778	1,215	XXX	XXX
17275R-10-2	CISCO SYSTEMS INC		08/16/2023	VARIOUS	800,000	42,396	XXX	13,200	38,112	(24,912)			(24,912)		13,200		29,196	29,196	928	XXX	XXX
191216-10-0	COCA-COLA CO/THE		08/16/2023	SSB-CUSTODIAN SSBUSTO	2,400,000	145,152	XXX	49,110	152,664	(103,554)			(103,554)		49,110		96,042	96,042	2,438	XXX	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CORP		08/16/2023	BANK OF AMERICA CORPORATION	1,000,000	69,429	XXX	16,432	57,190	(40,758)			(40,758)		16,432		52,997	52,997	580	XXX	XXX
194162-10-3	COLGATE-PALMOLIVE CO		08/16/2023	VARIOUS	600,000	44,648	XXX	15,570	47,274	(31,704)			(31,704)		15,570		29,078	29,078	858	XXX	XXX
20030N-10-1	COMCAST CORP		08/16/2023	VARIOUS	1,000,000	46,377	XXX	7,933	34,970	(27,037)			(27,037)		7,933		38,444	38,444	850	XXX	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		08/04/2023	VARIOUS	6,000,000	232,781	XXX	299,378	246,000	53,378			53,378		299,378		(66,597)	(66,597)	1,800	XXX	XXX
22160K-10-5	COSTCO WHOLESALE CORP		08/16/2023	CABRERA CAPITAL MARKETS, INC CABRERAC	200,000	111,980	XXX	6,554	91,300	(84,746)			(84,746)		6,554		105,426	105,426	384	XXX	XXX
23204G-10-0	CUSTOMERS BANCORP INC		09/26/2023	VARIOUS	15,800,000	544,383	XXX	564,314	447,772	116,542			116,542		564,314		(19,931)	(19,931)		XXX	XXX
235851-10-2	DANAHER CORP		08/16/2023	VARIOUS	400,000	101,189	XXX	4,722	106,168	(101,446)			(101,446)		4,722		96,467	96,467	316	XXX	XXX
278768-10-6	ECHOSTAR CORP		09/15/2023	VARIOUS	4,800,000	107,247	XXX	111,359	80,064	31,295			31,295		111,359		(4,112)	(4,112)		XXX	XXX
278865-10-0	ECOLAB INC		06/16/2023	Post Sale Income			XXX												43	XXX	XXX
27923Q-10-9	ECOVYST INC		07/31/2023	PERSHING LLC	100,000	1,222	XXX	1,028							1,028		194	194		XXX	XXX
294429-10-5	EQUIFAX INC		08/16/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	66,000	12,792	XXX	1,484	12,828	(11,344)			(11,344)		1,484		11,308	11,308	51	XXX	XXX
29530P-10-2	ERIE INDEMNITY CO		08/16/2023	CASTLEOAK SECURITIES LP	114,000	32,939	XXX	9,855	28,354	(18,499)			(18,499)		9,855		23,084	23,084	407	XXX	XXX
30226D-10-6	EXTREME NETWORKS INC		08/04/2023	VARIOUS	5,500,000	156,587	XXX	65,610	100,705	(35,095)			(35,095)		65,610		90,977	90,977		XXX	XXX
337738-10-8	FISERV INC		08/16/2023	SSB-CUSTODIAN SSBUSTO	300,000	36,534	XXX	2,440	30,321	(27,881)			(27,881)		2,440		34,094	34,094		XXX	XXX
339041-10-5	FLEETCOR TECHNOLOGIES INC		09/25/2023	VARIOUS	2,500,000	672,712	XXX	465,011	459,200	5,811			5,811		465,011		207,701	207,701		XXX	XXX
37247D-10-6	GENWORTH FINANCIAL INC		08/04/2023	VARIOUS	20,100,000	121,335	XXX	76,803	106,329	(29,526)			(29,526)		76,803		44,532	44,532		XXX	XXX
37940X-10-2	GLOBAL PAYMENTS INC		08/16/2023	CABRERA CAPITAL MARKETS, INC CABRERAC	86,000	10,621	XXX	1,486	8,542	(7,055)			(7,055)		1,486		9,134	9,134	43	XXX	XXX
384313-50-8	GRAFTECH INTERNATIONAL LTD		09/18/2023	VARIOUS	4,000,000	15,401	XXX	22,130							22,130		(6,729)	(6,729)	80	XXX	XXX
403949-10-0	HF SINCLAIR CORP		09/08/2023	VARIOUS	4,800,000	265,175	XXX	142,668	249,072	(106,404)			(106,404)		142,668		122,507	122,507	4,905	XXX	XXX
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC		08/16/2023	INSTINET INV SERVICES LTD LONDON	1,800,000	27,333	XXX	65,003							65,003		(37,670)	(37,670)		XXX	XXX
437076-10-2	HOME DEPOT INC/THE		08/16/2023	VARIOUS	200,000	66,692	XXX	2,378	63,172	(60,794)			(60,794)		2,378		64,314	64,314	836	XXX	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC		08/16/2023	SSB-CUSTODIAN SSBUSTO	700,000	130,543	XXX	21,014	150,010	(128,996)			(128,996)		21,014		109,529	109,529	2,163	XXX	XXX
452308-10-9	ILLINOIS TOOL WORKS INC		08/16/2023	SSB-CUSTODIAN SSBUSTO	200,000	47,404	XXX	5,275	44,060	(38,785)			(38,785)		5,275		42,129	42,129	786	XXX	XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES INC		06/22/2023	Post Sale Income			XXX												296	XXX	XXX
46120E-60-2	INTUITIVE SURGICAL INC		08/16/2023	SSB-CUSTODIAN SSBUSTO	100,000	29,932	XXX	1,666	26,535	(24,869)			(24,869)		1,666		28,266	28,266		XXX	XXX
478160-10-4	JOHNSON & JOHNSON		08/16/2023	SSB-CUSTODIAN SSBUSTO	1,700,000	293,063	XXX	41,969	300,305	(258,336)			(258,336)		41,969		251,094	251,094	3,944	XXX	XXX
49177J-10-2	KENVUE INC		08/29/2023	CORPORATE ACTIONS	0.970	23	XXX	3	171	(2)			(2)		3		20	20		XXX	XXX
494368-10-3	KIMBERLY-CLARK CORP		08/16/2023	SSB-CUSTODIAN SSBUSTO	400,000	50,540	XXX	18,428	54,300	(35,872)			(35,872)		18,428		32,112	32,112	1,408	XXX	XXX
497266-10-6	KIRBY CORP		09/25/2023	VARIOUS	7,500,000	621,163	XXX	450,970	205,920	(14,035)			(14,035)		450,970		170,193	170,193		XXX	XXX
501889-20-8	LKQ CORP		07/03/2023	BERENBERG CAPITAL MARKETS LLC	1,500,000	87,586	XXX	76,711	80,115	(3,404)			(3,404)		76,711		10,875	10,875	825	XXX	XXX
530307-30-5	LIBERTY BROADBAND CORP		08/17/2023	VARIOUS	2,000,000	184,868	XXX	145,023	152,540	(7,517)			(7,517)		145,023		39,846	39,846		XXX	XXX
546347-10-5	LOUISIANA-PACIFIC CORP		09/25/2023	RBC CAPITAL MARKETS, LLC	6,800,000	375,609	XXX	393,062	402,560	(9,498)			(9,498)		393,062		(17,452)	(17,452)	4,896	XXX	XXX
552690-10-9	MDU RESOURCES GROUP INC		06/12/2023	Post Sale Income			XXX												45	XXX	XXX
559663-10-9	MAGNOLIA OIL & GAS CORP		07/10/2023	VARIOUS	1,000,000	21,470	XXX	21,658	23,450	(1,792)			(1,792)		21,658		(188)	(188)	230	XXX	XXX
571748-10-2	MARSH & MCLENNAN COS INC		08/16/2023	VARIOUS	200,000	38,078	XXX	4,826	33,096	(28,270)			(28,270)		4,826		33,252	33,252	378	XXX	XXX
57636Q-10-4	MASTERCARD INC		08/16/2023	SSB-CUSTODIAN SSBUSTO	400,000	157,748	XXX	9,169	139,092	(129,923)			(129,923)		9,169		148,579	148,579	684	XXX	XXX
580135-10-1	MCDONALD'S CORP		08/16/2023	SSB-CUSTODIAN SSBUSTO	100,000	28,540	XXX	2,639	26,353	(23,714)			(23,714)		2,639		25,901	25,901	304	XXX	XXX
58933Y-10-5	MERCK & CO INC		08/16/2023	VARIOUS	1,800,000	195,724	XXX	54,203	199,710	(145,507)			(145,507)		54,203		141,521	141,521	3,942	XXX	XXX
594918-10-4	MICROSOFT CORP		08/16/2023	VARIOUS	1,800,000	577,577	XXX	126,468	431,676	(305,208)			(305,208)		126,468		451,109	451,109	3,540	XXX	XXX
615369-10-5	MOODY'S CORP		08/16/2023	SSB-CUSTODIAN SSBUSTO	100,000	33,156	XXX	2,024	27,862	(25,839)			(25,839)		2,024		31,133	31,133	154	XXX	XXX
649445-10-3	NEW YORK COMMUNITY BANCORP INC		07/31/2023	OPPENHEIMER AND CO, INC	20,200,000	278,305	XXX	241,041	173,720	67,321			67,321		241,041		37,264	37,264	6,868	XXX	XXX
65339F-10-1	NEXTERA ENERGY INC		08/16/2023	SSB-CUSTODIAN SSBUSTO	200,000	13,512	XXX	14,835							14,835		(1,323)	(1,323)		XXX	XXX
654106-10-3	NIKE INC		08/16/2023	SSB-CUSTODIAN SSBUSTO	300,000	31,959	XXX	2,801	35,103	(32,302)			(32,302)		2,801		29,158	29,158	204	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
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		07/21/2023	MKM PARTNERS	5,100.000	135,332	XXX	120,688	123,165	(2,477)			(2,477)		120,688		14,644	14,644	2,499	XXX	XXX
713448-10-8	PEPSICO INC.		08/16/2023	SSB-CUSTODIAN SSBCASTO	1,400.000	253,694	XXX	57,169	252,924	(195,755)			(195,755)		57,169		196,525	196,525	4,991	XXX	XXX
733174-70-0	POPULAR INC.	D	07/24/2023	VARIOUS	3,000.000	201,414	XXX	115,415	198,960	(83,545)			(83,545)		115,415		85,999	85,999	4,950	XXX	XXX
743315-10-3	PROGRESSIVE CORP/THE		08/16/2023	SSB-CUSTODIAN SSBCASTO	100.000	13,614	XXX	6,142	12,971	(6,829)			(6,829)		6,142		7,472	7,472	30	XXX	XXX
80007P-86-9	SANDRIDGE ENERGY INC.		09/25/2023	VARIOUS	23,000.000	359,090	XXX	318,308	291,213	(65,881)			(65,881)		318,308		40,782	40,782	47,920	XXX	XXX
842587-10-7	SOUTHERN CO/THE		08/16/2023	SSB-CUSTODIAN SSBCASTO	300.000	20,433	XXX	18,753	21,423	(2,670)			(2,670)		18,753		1,680	1,680	414	XXX	XXX
863667-10-1	STRYKER CORP		08/16/2023	SSB-CUSTODIAN SSBCASTO	100.000	28,161	XXX	10,956	24,449	(13,493)			(13,493)		10,956		17,205	17,205	225	XXX	XXX
88162F-10-5	TETRA TECHNOLOGIES INC.		09/26/2023	VARIOUS	39,800.000	241,523	XXX	169,132							169,132		72,392	72,392		XXX	XXX
882508-10-4	TEXAS INSTRUMENTS INC.		08/16/2023	VARIOUS	700.000	116,105	XXX	17,094	115,654	(98,560)			(98,560)		17,094		99,011	99,011	2,604	XXX	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC.		08/16/2023	SSB-CUSTODIAN SSBCASTO	200.000	105,774	XXX	6,299	110,138	(103,840)			(103,840)		6,299		99,476	99,476	200	XXX	XXX
902681-10-5	UGI CORP		07/05/2023	VARIOUS	2,000.000	54,573	XXX	65,981	74,140	(8,159)			(8,159)		65,981		(11,407)	(11,407)	2,190	XXX	XXX
907818-10-8	UNION PACIFIC CORP		08/16/2023	VARIOUS	600.000	134,758	XXX	8,256	124,242	(115,986)			(115,986)		8,256		126,502	126,502	1,560	XXX	XXX
912909-10-8	UNITED STATES STEEL CORP		09/26/2023	VARIOUS	20,000.000	626,254	XXX	430,099	330,660	(53,872)			(53,872)		430,099		196,155	196,155	2,660	XXX	XXX
91324P-10-2	UNITEDHEALTH GROUP INC.		08/16/2023	VARIOUS	500.000	251,914	XXX	14,103	265,090	(250,987)			(250,987)		14,103		237,811	237,811	1,765	XXX	XXX
92826C-83-9	VISA INC.		08/16/2023	SSB-CUSTODIAN SSBCASTO	700.000	167,503	XXX	15,103	145,432	(130,330)			(130,330)		15,103		152,401	152,401	945	XXX	XXX
92840M-10-2	VISTRA CORP.		09/12/2023	VARIOUS	12,300.000	380,184	XXX	207,356	285,360	(78,004)			(78,004)		207,356		172,828	172,828	4,938	XXX	XXX
957638-10-9	WESTERN ALLIANCE BANCORP		07/18/2023	ABEL NOSER 6293603	1,000.000	43,299	XXX	29,913							29,913		13,386	13,386	360	XXX	XXX
G1151C-10-1	ACCENTURE PLC		08/16/2023	UBS WARBURG LLC WARBURGD	100.000	30,839	XXX	11,442	26,684	(15,242)			(15,242)		11,442		19,397	19,397	336	XXX	XXX
G3075P-10-1	ENSTAR GROUP LTD.	D	09/25/2023	SANFORD BERNSTEIN AND CO	1,555.000	375,077	XXX	372,124	359,267	12,856			12,856		372,124		2,954	2,954		XXX	XXX
	ELECTRONIC BROKERAGE																				
G6564A-10-5	NOMAD FOODS LTD	D	07/18/2023	SYSTEMS, LLC	600.000	10,931	XXX	10,344	10,344						10,344		587	587		XXX	XXX
G9456A-10-0	GOLAR LNG LTD.	D	09/13/2023	VARIOUS	4,900.000	116,271	XXX	61,661	111,671	(50,010)			(50,010)		61,661		54,610	54,610	2,450	XXX	XXX
L72967-10-9	ORION SA		05/16/2023	Post Sale Income			XXX												83	XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						13,511,337	XXX	8,011,973	10,002,740	(3,866,693)			(3,866,693)		8,011,973		5,499,364	5,499,364	144,001	XXX	XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO																					
09249E-10-1	BLACKROCK CORE BOND TRUST		09/14/2023	VARIOUS	59,308.000	616,228	XXX	631,601	615,617	15,984			15,984		631,601		(15,373)	(15,373)	33,366	XXX	
092508-10-0	BLACKROCK CREDIT ALLOCATION INCOME TRUST		08/28/2023	VARIOUS	107,483.000	1,062,875	XXX	1,675,321	1,085,578	589,742			589,742		1,675,321		(612,446)	(612,446)	65,256	XXX	
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QUALITY FUND INC.		08/17/2023	Northern Trust Corp	22,900.000	238,861	XXX	289,841	245,946	43,895			43,895		289,841		(50,980)	(50,980)	6,366	XXX	
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND		08/24/2023	CAPITAL INSTITUTIONAL SERVICES, INC.	2,942.000	28,125	XXX	32,848	30,567	2,281			2,281		32,848		(4,723)	(4,723)	723	XXX	
27828V-10-4	EATON VANCE SHORT DURATION DIVERSIFIED INCOME FUND		09/27/2023	VARIOUS	11,277.000	116,655	XXX	150,538	114,913	35,625			35,625		150,538		(33,883)	(33,883)	7,324	XXX	
46131J-10-3	INVESCO MUNICIPAL TRUST		08/24/2023	Northern Trust Corp	12,500.000	112,624	XXX	134,996	123,750	11,246			11,246		134,996		(22,372)	(22,372)	3,290	XXX	
46131M-10-6	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS		08/18/2023	Northern Trust Corp	26,000.000	243,470	XXX	289,609	261,300	28,309			28,309		289,609		(46,139)	(46,139)	6,760	XXX	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST		08/24/2023	Northern Trust Corp	10,000.000	89,999	XXX	106,422	99,100	7,322			7,322		106,422		(16,423)	(16,423)	2,623	XXX	
46132E-10-3	INVESCO ADVANTAGE MUNICIPAL INCOME TRUST II		08/24/2023	Northern Trust Corp	20,000.000	161,199	XXX	184,362	171,800	12,562			12,562		184,362		(23,163)	(23,163)	5,393	XXX	
46132L-10-7	INVESCO BOND FUND		09/25/2023	Northern Trust Corp	1,162.000	16,844	XXX	24,181	18,220	5,961			5,961		24,181		(7,337)	(7,337)	595	XXX	
46135X-10-8	INVESCO HIGH INCOME 2023 TARGET TERM FUND		09/11/2023	CAPITAL INSTITUTIONAL SERVICES, INC.	63,798.000	461,228	XXX	544,012	512,936	31,077			31,077		544,012		(82,784)	(82,784)	18,023	XXX	
46136K-10-5	INVESCO HIGH INCOME 2024 TARGET TERM FUND		08/18/2023	Northern Trust Corp	32,571.000	231,168	XXX	320,981	263,174	57,807			57,807		320,981		(89,812)	(89,812)	8,388	XXX	
55273C-10-7	MFS INTERMEDIATE INCOME TRUST		08/28/2023	MISCHLER FINANCIAL GROUP, INC.	4,715.000	12,763	XXX	17,351	13,013	4,338			4,338		17,351		(4,589)	(4,589)	703	XXX	
670657-10-5	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND		08/17/2023	CAPITAL INSTITUTIONAL SERVICES, INC.	47,000.000	491,865	XXX	716,257	534,390	181,867			181,867		716,257		(224,391)	(224,391)	12,710	XXX	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INCOME FUND		08/28/2023	VARIOUS	30,000.000	326,209	XXX	465,876	354,000	111,876			111,876		465,876		(139,667)	(139,667)	8,970	XXX	
67071L-10-6	NUVEEN AMT-FREE MUNICIPAL CREDIT INCOME FUND		08/28/2023	Northern Trust Corp	30,000.000	336,184	XXX	358,779	364,200	(5,421)			(5,421)		358,779		(22,595)	(22,595)	8,950	XXX	
67073B-10-6	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND		08/11/2023	MISCHLER FINANCIAL GROUP, INC.	40,372.000	265,676	XXX	383,565	293,908	89,657			89,657		383,565		(117,889)	(117,889)	13,094	XXX	
72200X-10-4	PIMCO STRATEGIC INCOME FUND INC.		09/18/2023	Northern Trust Corp	51,423.000	282,973	XXX	369,966	254,030	115,936			115,936		369,966		(86,993)	(86,993)	25,354	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
957664-10-5	WESTERN ASSET PREMIER BOND FUND		09/12/2023	VARIOUS	47,480,000	519,148	XXX	674,898	505,187	169,710			169,710		674,898		(155,749)	(155,749)	24,009	XXX	
95766R-10-4	WESTERN ASSET INFLATION-LINKED OPPORTUNITIES & INCOME FUND		08/24/2023	CAPITAL INSTITUTIONAL SERVICES, INC.	30,670,000	264,910	XXX	411,591	280,017	131,574			131,574		411,591		(146,681)	(146,681)	16,555	XXX	
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						5,879,005	XXX	7,782,994	6,141,647	1,641,348			1,641,348		7,782,994		(1,903,989)	(1,903,989)	268,452	XXX	XXX
Common Stocks: Exchange Traded Funds																					
26924G-78-9	ETFMG SIT ULTRA SHORT ETF		07/28/2023	Northern Trust Corp	4,200,000	203,929	XXX	202,727							202,727		1,202	1,202	2,065	XXX	
5819999999 – Common Stocks: Exchange Traded Funds						203,929	XXX	202,727							202,727		1,202	1,202	2,065	XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4						19,594,271	XXX	15,997,695	16,144,387	(2,225,345)			(2,225,345)		15,997,695		3,596,577	3,596,577	414,518	XXX	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																					
5989999999 – Subtotals Common Stocks						19,594,271	XXX	15,997,695	16,144,387	(2,225,345)			(2,225,345)		15,997,695		3,596,577	3,596,577	414,518	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks						39,180,377	XXX	34,677,194	34,158,163	(2,648,173)	(182,910)		(2,831,083)		34,184,031		4,996,346	4,996,346	1,119,873	XXX	XXX
6009999999 – Totals						129,902,180	XXX	128,419,919	102,686,440	(1,042,217)	(484,145)	173,412	(1,699,774)		124,919,993		4,981,286	4,981,286	4,001,972	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	NORTHERN INSTITUTIONAL LIQUID ASSET PORT	LS	1.A	17,871,346	17,871,346	10/21/2023
9709999999 – Cash Equivalents (Schedule E, Part 2 type)				17,871,346	17,871,346	XXX
9999999999 – Total				17,871,346	17,871,346	XXX

General Interrogatories:

1. Total activity for the year to date

Fair Value \$-7,332,101

Book/Adjusted Carrying Value \$-7,332,101

2. Average balance for the year to date

Fair Value \$25,711,558

Book/Adjusted Carrying Value \$25,711,558

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

NAIC 1 \$ 17,871,346; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH
Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
PNC Bank - Operating – Pittsburgh, Pennsylvania					1,181,098	3,930,353	3,413,488	XXX
Huntington National Bank - Payroll – Columbus, Ohio					4,746	4,745	4,745	XXX
Fifth Third Bank - Lockbox – Cincinnati OH					20,000,000	20,000,000	20,000,000	XXX
FHLB of Cincinnati – Cincinnati OH		4.800	14,552		594,951	488,093	525,243	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories			14,552		21,780,795	24,423,191	23,943,476	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit			14,552		21,780,795	24,423,191	23,943,476	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total			14,552		21,780,795	24,423,191	23,943,476	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3.....	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO		09/30/2023.....		XXX.....	52,438,624	253,430	1,815,747
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO.....						52,438,624	253,430	1,815,747
All Other Money Market Mutual Funds								
60934N-58-3.....	FEDERATED HERMES INSTITUTIONAL PRIME VALUE OBLIGATIONS FUND		08/31/2023.....		XXX.....	25,330,481		327,949
4812A0-36-7.....	JPMORGAN PRIME MONEY MARKET FUND		08/31/2023.....		XXX.....	25,324,556		323,282
61747C-71-5.....	MSILF PRIME PORTFOLIO		08/31/2023.....		XXX.....	25,334,027		331,495
8309999999 – All Other Money Market Mutual Funds						75,989,063		982,726
8609999999 – Total Cash Equivalents						128,427,688	253,430	2,798,473



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended 09/30/2023

NAIC Group Code: 0267
Company Name: GRANGE INSURANCE COMPANY

NAIC Company Code: 14060

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

1. Monoline policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

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