

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	1,062,967,151	0	1,062,967,151	1,223,640,572
2.	Stocks:				
	2.1 Preferred stocks	34,955,883	0	34,955,883	33,047,363
	2.2 Common stocks	92,449,770	0	92,449,770	87,069,142
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less \$.....0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less \$.....0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less \$.....0 encumbrances)	0	0	0	0
5.	Cash (\$.....89,656,108), cash equivalents (\$.....387,316,143) and short-term investments (\$.....626)	476,972,877	0	476,972,877	277,169,697
6.	Contract loans (including \$.....0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	20,989,583	0	20,989,583	20,905,144
9.	Receivables for securities	12,927,074	0	12,927,074	1,383,193
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,701,262,338	0	1,701,262,338	1,643,215,111
13.	Title plants less \$.....0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	7,069,376	0	7,069,376	9,153,689
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	209,248,188	9,170,134	200,078,054	217,937,652
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	211,193,711	0	211,193,711	198,271,707
	16.2 Funds held by or deposited with reinsured companies	898,530,248	0	898,530,248	891,017,783
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	8,480,362	0	8,480,362	11,143,003
18.2	Net deferred tax asset	21,022,158	5,950,887	15,071,271	14,939,022
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets (\$.....0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	12,342,747	0	12,342,747	14,033,402
24.	Health care (\$.....0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other-than-invested assets	11,533,601	3,117,788	8,415,813	26,699,304
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,080,682,729	18,238,809	3,062,443,920	3,026,410,673
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	3,080,682,729	18,238,809	3,062,443,920	3,026,410,673
Details of Write-Ins					
1101.	.....	0	0	0	0
1102.	.....	0	0	0	0
1103.	.....	0	0	0	0
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501.	DEDUCTIBLE RECOVERABLE	5,296,659	3,117,788	2,178,871	3,497,887
2502.	OTHER ASSETS	3,157,123	0	3,157,123	1,276,698
2503.	STATE INCOME TAX RECEIVABLE	1,665,467	0	1,665,467	1,622,008
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,414,352	0	1,414,352	20,302,711
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	11,533,601	3,117,788	8,415,813	26,699,304

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$.....84,969,010)	539,826,170	530,933,826
2. Reinsurance payable on paid losses and loss adjustment expenses	67,736,991	80,764,020
3. Loss adjustment expenses	204,905,029	197,837,388
4. Commissions payable, contingent commissions and other similar charges	3,679,629	5,196,933
5. Other expenses (excluding taxes, licenses and fees)	0	0
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....443,483,352 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)	153,799,049	162,246,568
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	175,987,889	183,329,654
13. Funds held by company under reinsurance treaties	1,460,313,194	1,445,653,248
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$.....0 certified)	1,117,000	1,117,000
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	93,120	0
20. Derivatives	0	0
21. Payable for securities	11,209,417	7,241,407
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$.....0 and interest thereon \$.....0	0	0
25. Aggregate write-ins for liabilities	12,054,375	29,962,015
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,630,721,863	2,644,282,059
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	2,630,721,863	2,644,282,059
29. Aggregate write-ins for special surplus funds	28,668,305	46,252,467
30. Common capital stock	3,547,500	3,547,500
31. Preferred capital stock	0	0
32. Aggregate write-ins for other-than-special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	226,113,177	226,113,177
35. Unassigned funds (surplus)	173,393,075	106,215,470
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$.....0)	0	0
36.2 0 shares preferred (value included in Line 31 \$.....0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	431,722,057	382,128,614
38. Totals (Page 2, Line 28, Col. 3)	3,062,443,920	3,026,410,673
Details of Write-Ins		
2501. RETROACTIVE REINSURANCE RESERVE CEDED	(52,124,193)	(77,693,413)
2502. FUNDS HELD ON DEPOSIT	25,156,889	65,234,507
2503. DEFERRED CEDING COMMISSION	19,380,041	18,014,590
2598. Summary of remaining write-ins for Line 25 from overflow page	19,641,638	24,406,331
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	12,054,375	29,962,015
2901. SPECIAL SURPLUS FUNDS - RETROACTIVE REINSURANCE	28,668,305	46,252,467
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	28,668,305	46,252,467
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income			
1. Premiums earned:			
1.1. Direct (written \$.....506,526,905)	491,613,052	482,671,922	983,882,278
1.2. Assumed (written \$.....175,738,863)	184,186,382	195,084,821	389,402,882
1.3. Ceded (written \$.....506,526,905)	491,613,052	482,671,922	983,882,279
1.4. Net (written \$.....175,738,863)	184,186,382	195,084,821	389,402,881
Deductions:			
2. Losses incurred (current accident year \$87,475,189):			
2.1. Direct	326,947,117	286,791,406	643,679,121
2.2. Assumed	95,508,900	117,016,756	225,401,638
2.3. Ceded	326,947,117	286,791,406	643,679,121
2.4. Net	95,508,900	117,016,756	225,401,638
3. Loss adjustment expenses incurred	33,797,914	43,142,360	82,360,946
4. Other underwriting expenses incurred	40,308,951	45,970,627	85,046,986
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	169,615,765	206,129,743	392,809,570
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	14,570,617	(11,044,922)	(3,406,689)
Investment Income			
9. Net investment income earned	42,659,948	32,776,304	75,072,393
10. Net realized capital gains (losses) less capital gains tax of \$.....354,183	(775,612)	(460,880)	(355,274)
11. Net investment gain (loss) (Lines 9 + 10)	41,884,336	32,315,424	74,717,119
Other Income			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....439,001)	(439,001)	(300,493)	(510,385)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	2,744,780	29,465,453	36,733,329
15. Total other income (Lines 12 through 14)	2,305,779	29,164,960	36,222,944
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	58,760,732	50,435,462	107,533,374
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	58,760,732	50,435,462	107,533,374
19. Federal and foreign income taxes incurred	12,863,537	9,865,735	23,794,142
20. Net income (Line 18 minus Line 19) (to Line 22)	45,897,195	40,569,727	83,739,232
Capital and Surplus Account			
21. Surplus as regards policyholders, December 31 prior year	382,128,614	288,522,825	288,522,825
22. Net income (from Line 20)	45,897,195	40,569,727	83,739,232
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....416,575	3,731,361	3,553,168	9,060,880
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	1,206,227	(242,853)	2,049,149
27. Change in nonadmitted assets	(1,241,340)	(194,826)	(1,917,472)
28. Change in provision for reinsurance	0	0	674,000
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1. Paid in	0	0	0
32.2. Transferred from surplus (Stock Dividend)	0	0	0
32.3. Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1. Paid in	0	0	0
33.2. Transferred to capital (Stock Dividend)	0	0	0
33.3. Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	49,593,443	43,685,216	93,605,789
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	431,722,057	332,208,041	382,128,614
Details of Write-Ins			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. RETROACTIVE REINSURANCE GAIN	1,043,638	29,465,176	35,421,287
1402. OTHER REVENUE	1,701,142	277	1,312,042
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	2,744,780	29,465,453	36,733,329
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	194,634,467	192,537,373	403,059,888
2. Net investment income	38,922,080	26,947,980	63,490,732
3. Miscellaneous income	2,305,779	29,164,960	36,222,944
4. Total (Lines 1 to 3)	235,862,326	248,650,313	502,773,564
5. Benefit and loss related payments	128,525,573	288,280,707	359,172,553
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	68,556,528	63,479,418	124,903,177
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	10,555,079	24,821,250	40,905,207
10. Total (Lines 5 through 9)	207,637,180	376,581,375	524,980,937
11. Net cash from operations (Line 4 minus Line 10)	28,225,146	(127,931,062)	(22,207,373)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	277,309,745	29,344,087	116,875,913
12.2 Stocks	5,324,746	8,547,482	12,624,833
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	26,426,869	794,301	8,400,283
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(296)	(2,987)	14,243
12.7 Miscellaneous proceeds	3,968,010	1,732,264	5,077,235
12.8 Total investment proceeds (Lines 12.1 to 12.7)	313,029,074	40,415,147	142,992,507
13. Cost of investments acquired (long-term only):			
13.1 Bonds	112,553,424	64,785,597	173,296,080
13.2 Stocks	7,315,420	8,329,514	11,641,059
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	26,336,391	483,430	2,927,151
13.6 Miscellaneous applications	11,543,881	534,757	429,611
13.7 Total investments acquired (Lines 13.1 to 13.6)	157,749,116	74,133,298	188,293,901
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	155,279,958	(33,718,151)	(45,301,394)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	16,298,076	192,048,018	159,244,321
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	16,298,076	192,048,018	159,244,321
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)	199,803,180	30,398,805	91,735,554
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	277,169,697	185,434,143	185,434,143
19.2 End of period (Line 18 plus Line 19.1)	476,972,877	215,832,948	277,169,697
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. COMMUTATION - TRANSFER OF INVESTED ASSETS	0	78,057,942	78,057,942
20.0002. QUOTA SHARE SETTLEMENT - TRANSFER OF INVESTED ASSETS	0	17,751,573	17,751,573

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	06/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 45,897,195	\$ 83,739,232
(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	\$ 45,897,195	\$ 83,739,232
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 431,722,057	\$ 382,128,614
(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	\$ 431,722,057	\$ 382,128,614

C. Accounting Policy

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

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

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

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

D. Going Concern

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

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

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determined Prepayment Assumptions

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

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

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$ 875,410
2. 12 months or longer	19,043,005
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 58,040,268
2. 12 months or longer	263,803,078

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

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

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

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

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- M. Working Capital Finance Investments - Not Applicable
- N. Offsetting and Netting of Assets and Liabilities - Not Applicable
- Q. Prepayment Penalty and Acceleration Fees - Not Applicable
- R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

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

7. Investment Income - No Significant Changes

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

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

11. Debt

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

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

- A. Defined Benefit Plan - Not Applicable

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

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments

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

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

During 2024, the Company funded \$17.2 million of the original \$20 million commitment, leaving \$2.8 million as a contingent commitment to invest in the Fund as of 6/30/2024.

- (2) Nature and circumstances of guarantee - Not Applicable
- (3) Aggregate compilation of guarantee obligations - Not Applicable

- B. Assessments - Not Applicable

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Product Warranties - Not Applicable
- F. Joint and Several Liabilities - Not Applicable
- G. All Other Contingencies - No Significant Changes

15. Leases - Not Applicable

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

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

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

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

20. Fair Value Measurements

A. Fair Value Measurement

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

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

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

(1) Fair value at reporting date

Description for each class of asset or liability		Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds - industrial & misc.....	\$ 0	\$ 0	\$ 2,204,989	\$ 0	\$ 2,204,989
	Bonds - unaffiliated bank loans	0	42,488,049	0	0	42,488,049
	Preferred stock - industrial & misc.....	0	34,955,883	0	0	34,955,883
	Common stock - industrial & misc.....	39,762,127	2,473,380	0	0	42,235,507
	Common stock - closed-end funds	5,162,398	0	0	0	5,162,398
	Common stock - mutual funds	2,684,185	0	0	0	2,684,185
	Short-term - unaffiliated bank loans	0	626	0	0	626
	Money market mutual funds	0	0	0	387,316,143	387,316,143
	Total assets at fair value/NAV	\$ 47,608,710	\$ 79,917,938	\$ 2,204,989	\$ 387,316,143	\$ 517,047,780
b.	Liabilities at fair value					
	Not applicable	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
	Total liabilities at fair value	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

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

Description	Beginning balance as of 04/01/2024	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2024
a. Assets										
Bonds - industrial & misc.....	\$ 1,952,698	\$ 0	\$ 0	\$ 0	\$ (65,549)	\$ 317,840	\$ 0	\$ 0	\$ 0	\$ 2,204,989
Total assets	\$ 1,952,698	\$ 0	\$ 0	\$ 0	\$ (65,549)	\$ 317,840	\$ 0	\$ 0	\$ 0	\$ 2,204,989
b. Liabilities										
Total liabilities	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(3) Policies when Transfers Between Levels are Recognized

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Investments for which external sources are not available ore are determined by the investment manager not to be representative of fair value are recorded at fair value as determined by the investment manager. In determining the fair value of such investments, the investment manager considers one or more of the following factors: type of security held, convertibility or exchangeability of the security, redeemability of the security (including timing of such redemptions), application of industry accepted valuation models, recent trading activity, liquidity, estimates of liquidation value, purchase cost, and prices received for securities with similar terms of the same issuer or similar issuers. As of June 30, 2024, there were no investments for which external sources were unavailable to determine fair value.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,023,592,873	\$ 1,062,967,151	\$ 2,168,469	\$ 1,008,383,307	\$ 13,041,097	0	0
Preferred stock	34,955,883	34,955,883	0	34,955,883	0	0	0
Common stock	50,082,090	50,082,090	47,608,710	2,473,380	0	0	0
Cash equivalents & short-term investments	387,316,769	387,316,769	0	626	0	387,316,143	0

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items

A. Unusual or Infrequent Items

On November 8, 2023, the Company’s ultimate parent James River Group Holdings, LTD. (“JRGH”) entered into a Stock Purchase Agreement (the “Stock Purchase Agreement”) with Fleming Intermediate Holdings LLC, a Cayman Islands limited liability company (the “Buyer”). Pursuant to the Stock Purchase Agreement, and on the terms and subject to the conditions therein, the Buyer agreed to purchase from JRGH all of the common shares of JRG Re, the Company’s sister company (the “Transaction”). The Transaction, which closed on April 16, 2024, resulted in the JRGH’s disposition of its casualty reinsurance business and related assets.

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

The Company loaned its immediate parent James River Group Inc (“JRGi”) \$25 million on March 13, 2024. This loan was included in Line 8 Other Invested Assets and was nonadmitted at March 31, 2024. JRGH repaid this loan in full on May 14, 2024.

22. Events Subsequent

On July 2, 2024, the Company and James River Casualty Company (together, the “Ceding Companies”), entered into a Combined Loss Portfolio Transfer and Adverse Development Cover Reinsurance Contract (the “LPT-ADC Agreement”) with State National Insurance Company, Inc. (“State National”). The transaction closed upon signing and will be reflected in the results for the third quarter of 2024.

The LPT-ADC Agreement is effective January 1, 2024 (the “Effective Date”) and applies to the Ceding Companies’ Excess & Surplus Lines segment portfolio losses attaching to premium earned during 2010-2023 (both years inclusive), excluding, among others, losses related to commercial auto policies issued to a former large insured or its affiliates (the “Subject Business”). Pursuant to the LPT-ADC Agreement, (a) State National will reinsure 85% of losses paid on and after the Effective Date in respect of the Subject Business in excess of \$716.6 million up to an aggregate limit of \$467.1 million (with State National’s share of the aggregate limit being \$397.0 million) in exchange for a reinsurance premium paid by the Ceding Companies equal to \$313.2 million, (b) the Ceding Companies will continue to manage claims and to manage and collect the benefit of other existing third-party reinsurance on the Subject Business, which third-party reinsurance shall inure to the benefit of the LPT-ADC Agreement, and (c) the Ceding Companies will be entitled to a profit commission of 50% of any favorable development on the business ceded to State National below 104.5% of carried reserves, which profit commission shall not exceed \$87.0 million in total.

The LPT-ADC Agreement is considered a retroactive reinsurance contract. The Loss and LAE reserves ceded under the LPT-ADC Agreement will be reflected as a contra-liability "Retroactive Reinsurance Reserve Ceded" within Aggregate Write-Ins for Liabilities. During the third quarter of 2024, the Ceding Companies will recognize a \$52.2 million loss for the excess consideration paid over reserves ceded in connection with the agreement, which will be reflected as an Aggregate Write-In for Special Surplus Funds. Once the transaction is recognized, should the Ceding Companies experience adverse development on the subject business (as early as the January 1, 2024 effective date), it would be subject to the reinsurance agreement and the resulting gain would be reflected as an Aggregate Write-in for Special Surplus Funds.

The Company is party to an intercompany pooling agreement (“the Pool”) (see note 26). Development on the Ceding Companies’ Excess & Surplus Lines segment portfolio losses related to State National’s Subject Business is ceded to the pool. Any gain or loss on the LPT-ADC Agreement is shared by the pooling participants at their respective pooling percentages. Each Company’s share of the gain on the LPT-ADC Agreement would be immediately settled through recoveries on paid losses.

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

There were no other subsequent events occurring through August 9, 2024 that merited recognition or disclosure in these statements.

Notes to the Financial Statements

23. Reinsurance

F. Retroactive Reinsurance

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

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

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

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

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

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

- (a) Reserves transferred

	Reported Company	
	Assumed	Ceded
1. Initial reserves	\$ 0	\$ 342,282,678
2. Adjustments - prior year(s)	0	(264,589,265)
3. Adjustment - current year	0	(25,569,220)
4. Current total (1+2+3)	\$ 0	\$ 52,124,193

- (b) Consideration paid or received

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

- (c) Paid losses reimbursed or recovered

	Assumed	Ceded
1. Prior year(s)	\$ 0	\$ (325,693,901)
2. Current year	0	(26,612,858)
3. Current total (1+2)	\$ 0	\$ (352,306,759)

- (d) Special surplus from retroactive reinsurance

	Assumed	Ceded
1. Initial surplus gain or loss	\$ 0	\$ 0
2. Adjustments - prior year(s)	0	61,104,636
3. Adjustments - current year	0	1,043,638
4. Current year restricted surplus	0	(28,668,305)
5. Cumulative total transferred to unassigned funds (1+2+3+4)	\$ 0	\$ 33,479,969

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

Company	Assumed Amount	Ceded Amount
Aleka Insurance, Inc.	\$ 0	\$ 52,124,193
Total	\$ 0	\$ 52,124,193

Notes to the Financial Statements

23. Reinsurance (Continued)

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

(1) Authorized reinsurers

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

(2) Unauthorized reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue	Collateral Held
Aleka Insurance, Inc.....	\$ 0	\$ 0	\$ 52,854,538
Total.....	\$ 0	\$ 0	\$ 52,854,538

(3) Certified reinsurers

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

(4) Reciprocal Jurisdiction Reinsurers

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

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

NONE

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

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

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

	Jun. 30, 2024	Dec. 31, 2023
Reserves, Net of Reinsurance Recoverables at Beginning of Period	\$ 728,771,214	\$ 617,798,832
Loss and loss adjustment expense incurred:		
Current accident year	122,502,826	254,768,229
Prior accident years	6,803,988	52,994,355
	129,306,814	307,762,584
Loss and loss adjustment expense payments made for:		
Current accident year	4,555,742	17,825,231
Prior accident years	108,791,087	178,964,971
	113,346,829	196,790,202
Reserves, Net of Reinsurance Recoverables at End of Period	\$ 744,731,199	\$ 728,771,214

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

Notes to the Financial Statements

25. Changes in Incurred Losses and Loss Adjustment Expenses (Continued)

Losses Incurred

During 2024, due to adverse paid loss trends on the legacy commercial auto portfolio, the Pool recognized adverse prior year development of \$1.9 million on the reserves subject to the Commercial Auto LPT. Because the reserves were fully subject to the agreement that provides unlimited coverage, the Pool does not expect any economic impact from this development. The Pool has recorded a year-to-date retroactive reinsurance benefit of \$1.9 million in Aggregate Write-Ins for Miscellaneous Income. See Note 23. The Pool also recognized \$10.5 million of net adverse development in the Excess and Surplus Lines segment that was primarily related to accident years 2017-2020 for the general liability and excess casualty lines of business. The unfavorable reserve development in the E&S segment for this quarter includes \$9.7 million that will be subject to the combined loss portfolio transfer and adverse development cover reinsurance transaction. The E&S LPT- ADC Agreement is effective January 1, 2024, but closed on July 2, 2024. As such, any applicable recoveries will be recognized in the third quarter of 2024.

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

26. Intercompany Pooling Arrangements - No Significant Changes

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves - No Significant Changes

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?.....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?.....YES.....
- 2.2 If yes, date of change:.....04/29/2024.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?.....YES.....
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?.....YES.....
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
On April 16, 2024, the holding company group sold its subsidiary JRG Reinsurance Company, Ltd., and it is no longer a part of the holding company system. On July 1, 2024, Stonewood Insurance Company redomiciled from North Carolina to Ohio and is filing as domiciled in Ohio as of June 30, 2024.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?.....YES.....
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....1620459.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?.....NO.....
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
	00000	

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?.....NO.....
If yes, attach an explanation.
NOT APPLICABLE.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.....12/31/2019.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.....12/31/2019.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).....06/26/2021.....
- 6.4 By what department or departments?
OHIO DEPARTMENT OF INSURANCE.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?.....N/A.....
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?.....N/A.....
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?.....NO.....
- 7.2 If yes, give full information
NOT APPLICABLE.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?.....NO.....
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
NOT APPLICABLE.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?.....NO.....
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?.....YES.....
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
NOT APPLICABLE.....
- 9.2 Has the code of ethics for senior managers been amended?.....NO.....
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
NOT APPLICABLE.....
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?.....NO.....
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
NOT APPLICABLE.....

FINANCIAL

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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) NO
- 11.2 If yes, give full and complete information relating thereto:
NOT APPLICABLE
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? YES
- 14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	40,203,434	42,367,681
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	40,203,434	42,367,681
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	0	0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? NO
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? N/A
If no, attach a description with this statement.
NOT APPLICABLE
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0

16.3 Total payable for securities lending reported on the liability page \$ 0
17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? YES
- 17.1 For all agreements that comply with the requirements of the *Financial Condition Examiners Handbook*, complete the following:

1	2
Name of Custodian(s)	Custodian Address
TRUIST BANK	P.O. BOX 896735 CHARLOTTE, NC 28289
US BANK, N.A.	ONE FEDERAL STREET, 3RD FLOOR, BOSTON, MA 02110

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

1	2	3
Name(s)	Location(s)	Complete Explanation(s)
NOT APPLICABLE		
- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? NO
- 17.4 If yes, give full and complete information relating thereto:

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

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

1	2
Name of Firm or Individual	Affiliation
NEW ENGLAND ASSET MANAGEMENT, INC.	U
TPG ANGELO, GORDON & CO.	U
NEUBERGER BERMAN INVESTMENT ADVISERS, LLC	U

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

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? YES
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105900	NEW ENGLAND ASSET MANAGEMENT, INC.	KUR85E5PS4GQFZTFC130	SEC	NO
131940	TPG ANGELO, GORDON & CO.	XXJ808RONB9FETFPCB63	SEC	NO
124687	NEUBERGER BERMAN INVESTMENT ADVISERS, LLC	8PSZVUUKYGCPW2RDO373	SEC	NO

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?YES.....
- 18.2 If no, list exceptions:
NOT APPLICABLE.....
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

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

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

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

Has the reporting entity self-designated 5GI securities?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.....
- 7.2

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.
NOT APPLICABLE.....
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.
NOT APPLICABLE.....
- 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
NOT APPLICABLE.....
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?.....NO.....
- 4.2 If yes, complete the following schedule:
- | | | | Total Discount | | | | Discount Taken During Period | | | |
|------------------|------------------|------------|----------------|------------|------|-------|------------------------------|------------|------|-------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Line of Business | Maximum Interest | Disc. Rate | Unpaid Losses | Unpaid LAE | IBNR | Total | Unpaid Losses | Unpaid LAE | IBNR | Total |
| Total..... | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
5. Operating Percentages:
5.1 A&H loss percent..... 0 %
5.2 A&H cost containment percent..... 0 %
5.3 A&H expense percent excluding cost containment expenses..... 0 %
- 6.1 Do you act as a custodian for health savings accounts?.....NO.....
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date.....\$..... 0
- 6.3 Do you act as an administrator for health savings accounts?.....NO.....
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date.....\$..... 0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....YES.....
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
20052		National Liability and Fire	NE	Authorized	0	

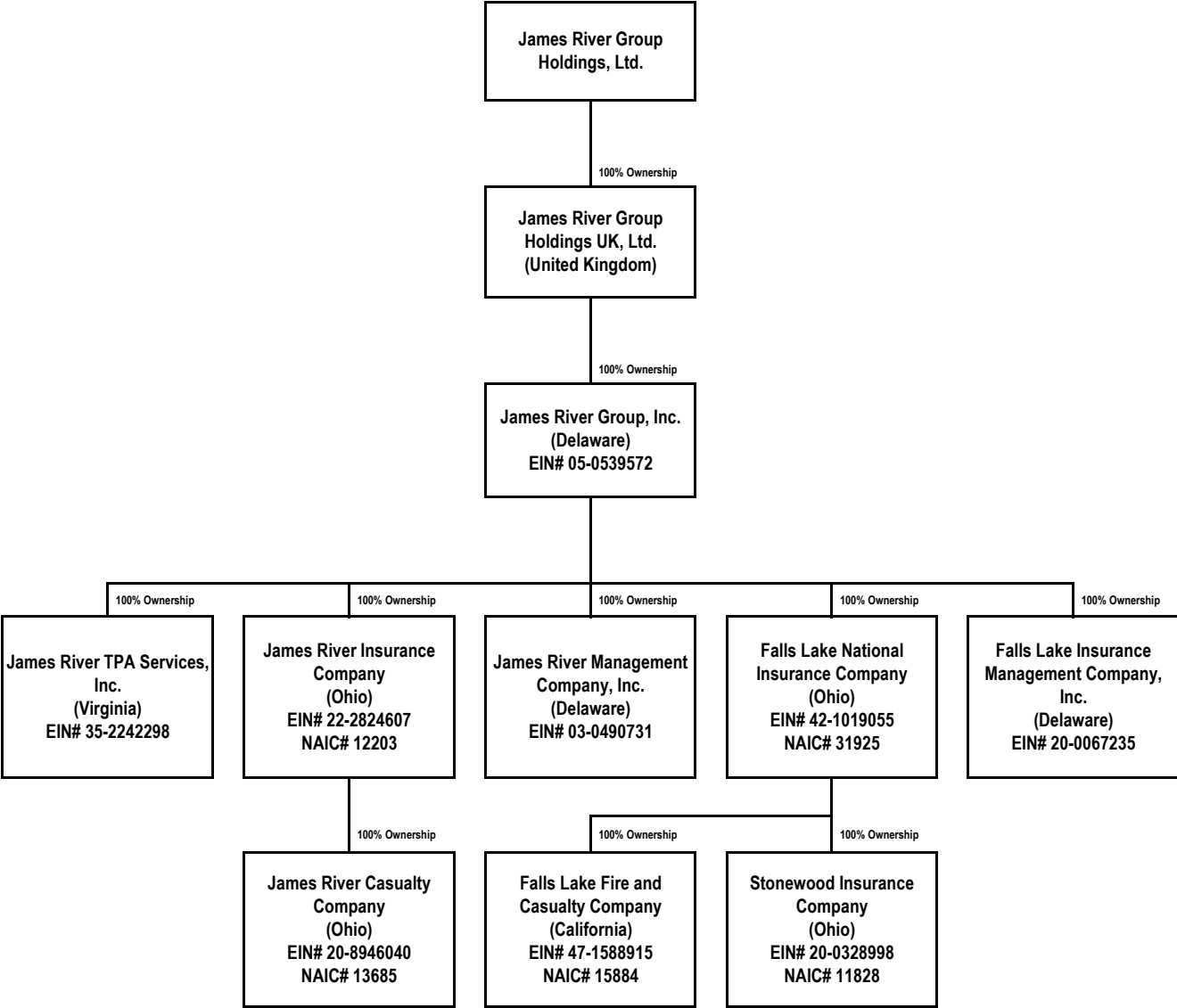
SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN
Current Year to Date - Allocated by States and Territories

States, Etc.		1		Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		Active Status (a)		2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama.....	AL	E	5,110,682	4,510,474	347,131	3,068,907	9,549,058	5,471,678
2.	Alaska.....	AK	E	371,780	327,113	0	26,250	447,877	535,671
3.	Arizona.....	AZ	E	8,690,737	9,514,503	7,287,512	1,309,885	23,947,481	29,007,643
4.	Arkansas.....	AR	E	1,201,600	1,431,679	20,107	29,160	4,495,810	5,029,902
5.	California.....	CA	E	85,104,481	89,131,595	49,676,097	110,427,076	275,155,538	303,491,796
6.	Colorado.....	CO	E	6,255,035	3,986,086	132,578	1,137,658	11,633,518	7,417,844
7.	Connecticut.....	CT	E	2,628,315	1,810,283	647,000	1,049,904	6,629,573	5,896,946
8.	Delaware.....	DE	E	629,646	1,129,884	14,538	200,050	1,392,069	1,653,062
9.	District of Columbia.....	DC	E	893,463	784,272	422,576	3,954,518	3,167,537	3,502,435
10.	Florida.....	FL	E	97,533,426	98,874,402	32,640,184	27,997,210	234,051,218	168,446,858
11.	Georgia.....	GA	E	8,642,095	10,279,298	6,111,836	2,020,870	26,915,319	18,737,620
12.	Hawaii.....	HI	E	498,612	264,104	0	526,009	728,224	612,695
13.	Idaho.....	ID	E	746,583	883,576	36,627	3,825	3,652,841	3,244,310
14.	Illinois.....	IL	E	7,811,738	9,844,983	2,282,067	1,389,324	24,700,702	21,198,339
15.	Indiana.....	IN	E	2,355,052	2,890,523	444,986	226,726	10,315,644	7,928,076
16.	Iowa.....	IA	E	717,290	704,954	37,636	284,597	1,884,044	1,657,923
17.	Kansas.....	KS	E	1,184,945	1,580,608	215,000	155,000	11,005,854	7,466,095
18.	Kentucky.....	KY	E	2,330,007	4,097,243	25,000	359,375	5,633,444	5,153,212
19.	Louisiana.....	LA	E	10,273,033	9,646,958	6,584,711	10,678,233	42,796,052	57,912,863
20.	Maine.....	ME	E	734,149	675,648	0	22,500	839,706	635,982
21.	Maryland.....	MD	E	1,903,017	2,737,376	647,293	1,346,689	5,396,915	7,665,385
22.	Massachusetts.....	MA	E	5,487,813	5,325,812	407,847	1,381,036	22,417,163	14,285,095
23.	Michigan.....	MI	E	9,974,300	7,560,252	935,871	1,581,956	13,299,067	11,903,705
24.	Minnesota.....	MN	E	3,301,275	2,051,372	159,363	1,711,535	14,810,954	13,361,088
25.	Mississippi.....	MS	E	1,861,715	2,377,690	968,215	57,250	5,524,780	4,217,374
26.	Missouri.....	MO	E	4,356,853	4,007,281	1,673,000	3,325,634	15,744,308	12,941,446
27.	Montana.....	MT	E	2,269,290	1,956,132	761,937	0	4,414,737	2,966,167
28.	Nebraska.....	NE	E	580,447	844,749	53,250	315,409	3,669,347	3,417,874
29.	Nevada.....	NV	E	8,100,203	6,456,320	857,150	4,812,006	15,825,728	14,269,116
30.	New Hampshire.....	NH	E	239,579	237,177	10,031	204,967	376,680	306,240
31.	New Jersey.....	NJ	E	9,241,713	15,208,383	3,122,097	4,443,529	30,628,087	39,421,064
32.	New Mexico.....	NM	E	722,291	650,140	356,590	72,915	2,769,228	1,745,153
33.	New York.....	NY	E	69,348,238	53,675,160	21,147,236	16,236,915	235,495,375	180,753,831
34.	North Carolina.....	NC	E	5,299,231	5,524,806	11,441,825	299,236	9,270,037	9,241,145
35.	North Dakota.....	ND	E	379,850	500,883	0	730	1,074,572	782,023
36.	Ohio.....	OH	D	6,879,567	7,076,268	161,712	0	17,133,291	11,243,812
37.	Oklahoma.....	OK	E	2,787,689	2,763,722	767,115	1,583,491	8,059,521	10,001,823
38.	Oregon.....	OR	E	5,930,231	5,572,524	1,842,569	164,438	14,872,856	10,346,973
39.	Pennsylvania.....	PA	E	7,090,857	10,650,445	5,070,755	6,472,895	25,723,312	29,069,724
40.	Rhode Island.....	RI	E	930,103	840,334	294,846	45,200	2,824,991	1,904,418
41.	South Carolina.....	SC	E	4,101,594	7,750,354	3,003,885	1,172,931	10,575,882	9,136,301
42.	South Dakota.....	SD	E	71,866	112,426	350,000	0	234,477	397,474
43.	Tennessee.....	TN	E	4,956,602	4,437,412	951,734	6,575,509	18,828,600	16,327,065
44.	Texas.....	TX	E	83,738,364	90,436,526	28,687,317	27,658,027	206,823,988	175,881,953
45.	Utah.....	UT	E	1,987,332	1,974,786	267,750	283,219	3,638,545	2,856,041
46.	Vermont.....	VT	E	62,040	9,359	0	0	145,729	137,128
47.	Virginia.....	VA	E	7,612,748	8,520,356	453,281	1,064,946	12,796,400	12,739,329
48.	Washington.....	WA	E	11,089,051	10,068,612	3,508,635	2,808,893	25,808,906	23,797,515
49.	West Virginia.....	WV	E	11,178	700,439	33,679	0	1,048,296	2,256,945
50.	Wisconsin.....	WI	E	2,024,350	2,212,788	57,908	108,883	3,669,005	4,024,477
51.	Wyoming.....	WY	E	474,849	420,360	0	0	762,253	1,062,990
52.	American Samoa.....	AS	N	0	0	0	0	0	0
53.	Guam.....	GU	N	0	0	0	0	0	0
54.	Puerto Rico.....	PR	E	0	0	125,000	0	5,000	153,561
55.	U.S. Virgin Islands.....	VI	E	0	0	0	0	0	0
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57.	Canada.....	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	0
59.	Totals.....		XXX	506,526,905	515,028,430	195,043,477	248,595,316	1,432,609,539	1,283,615,185
Details of Write-Ins									
58001.			XXX	0	0	0	0	0	0
58002.			XXX	0	0	0	0	0	0
58003.			XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page.....		XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....		XXX	0	0	0	0	0	0

(a) Active Status Counts

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
0000		00000	98-0585280	0	0001620459	NASDAQ	JAMES RIVER GROUP HOLDINGS, LTD	BMU	UIP			0		NO	0
0000		00000		0	0000000000		JAMES RIVER GROUP HOLDINGS UK, LTD	GBR	UIP	JAMES RIVER GROUP HOLDINGS, LTD	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		00000	05-0539572	0	0000000000		JAMES RIVER GROUP, INC	DE	UDP	JAMES RIVER GROUP HOLDINGS UK, LTD	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		00000	35-2242298	0	0000000000		JAMES RIVER TPA SERVICES, INC	VA	NIA	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	12203	22-2824607	0	0000000000		JAMES RIVER INSURANCE COMPANY	OH	RE	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		00000	03-0490731	0	0000000000		JAMES RIVER MANAGEMENT COMPANY, INC	DE	NIA	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	13685	20-8946040	0	0000000000		JAMES RIVER CASUALTY COMPANY	OH	DS	JAMES RIVER INSURANCE COMPANY	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	31925	42-1019055	0	0000000000		FALLS LAKE NATIONAL INSURANCE COMPANY	OH	IA	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
0000		00000	20-0067235	0	0000000000		FALLS LAKE INSURANCE MANAGEMENT COMPANY, INC	DE	NIA	JAMES RIVER GROUP, INC	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	15884	47-1588915	0	0000000000		FALLS LAKE FIRE AND CASUALTY COMPANY	CA	IA	FALLS LAKE NATIONAL INSURANCE COMPANY	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
3494	JAMES RIVER INSURANCE GROUP	11828	20-0328998	0	0000000000		STONEWOOD INSURANCE COMPANY	OH	IA	FALLS LAKE NATIONAL INSURANCE COMPANY	Ownership	100.000	JAMES RIVER GROUP HOLDINGS, LTD	NO	0
Asterisk		Explanation													
0															

PART 1 – LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire	5,661,975	320,180	5.655	16.783
2.1.	Allied lines	23,285,201	(1,340,709)	(5.758)	0.739
2.2.	Multiple peril crop	0	0	0	0
2.3.	Federal flood	0	0	0	0
2.4.	Private crop	0	0	0	0
2.5.	Private flood	0	0	0	0
3.	Farmowners multiple peril	0	0	0	0
4.	Homeowners multiple peril	0	0	0	0
5.1	Commercial multiple peril (non-liability portion)	0	2	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0	0
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	0	0	0	0
9.1	Inland marine	9,917	206	2.077	(13,982.857)
9.2	Pet insurance	0	0	0	0
10.	Financial guaranty	0	0	0	0
11.1.	Medical professional liability - occurrence	45,144	396,792	878.947	(317.871)
11.2.	Medical professional liability - claims made	6,592,389	5,138,449	77.945	43.253
12.	Earthquake	1,289,181	262,053	20.327	(31.963)
13.1.	Comprehensive (hospital and medical) individual	0	0	0	0
13.2.	Comprehensive (hospital and medical) group	0	0	0	0
14.	Credit accident and health	0	0	0	0
15.1.	Vision only	0	0	0	0
15.2.	Dental only	0	0	0	0
15.3.	Disability income	0	0	0	0
15.4.	Medicare supplement	0	0	0	0
15.5.	Medicaid Title XIX	0	0	0	0
15.6.	Medicare Title XVIII	0	0	0	0
15.7.	Long-term care	0	0	0	0
15.8.	Federal employees health benefits plan	0	0	0	0
15.9.	Other health	0	0	0	0
16.	Workers' compensation	0	0	0	0
17.1.	Other liability occurrence	363,902,484	289,796,120	79.636	57.264
17.2.	Other liability-claims made	22,351,395	2,649,363	11.853	17.410
17.3.	Excess workers' compensation	0	0	0	0
18.1.	Products liability - occurrence	47,165,144	18,820,122	39.903	30.815
18.2.	Products liability - claims made	8,154,080	(183,148)	(2.246)	12.828
19.1.	Private passenger auto no-fault (personal injury protection)	0	0	0	0
19.2.	Other private passenger auto liability	0	0	0	0
19.3.	Commercial auto no-fault (personal injury protection)	0	0	0	0
19.4.	Other commercial auto liability	13,156,142	11,087,687	84.278	383.168
21.1.	Private passenger auto physical damage	0	0	0	0
21.2.	Commercial auto physical damage	0	0	0	0
22.	Aircraft (all perils)	0	0	0	0
23.	Fidelity	0	0	0	0
24.	Surety	0	0	0	0
26.	Burglary and theft	0	0	0	0
27.	Boiler and machinery	0	0	0	0
28.	Credit	0	0	0	0
29.	International	0	0	0	0
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	Totals	491,613,052	326,947,117	66.505	59.417
Details of Write-Ins					
3401.	.....	0	0	0	0
3402.	.....	0	0	0	0
3403.	.....	0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0

PART 2 – DIRECT PREMIUMS WRITTEN

		1	2	3
Line of Business		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	3,934,157	7,228,501	7,508,762
2.1	Allied lines	14,075,667	23,817,661	33,145,132
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	0	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.1	Inland marine	87,750	89,999	0
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1.	Medical professional liability - occurrence	109,713	109,713	75,000
11.2.	Medical professional liability - claims made	3,507,331	6,295,873	6,737,148
12.	Earthquake	328,195	858,523	1,433,754
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1.	Other liability occurrence	224,052,825	385,691,755	373,128,494
17.2.	Other liability-claims made	11,874,989	20,735,547	23,190,012
17.3.	Excess workers' compensation	0	0	0
18.1.	Products liability - occurrence	24,315,150	43,551,518	46,996,413
18.2.	Products liability - claims made	3,218,955	6,014,913	9,221,069
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	7,331,561	12,132,902	13,592,646
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	292,836,293	506,526,905	515,028,430
Details of Write-Ins				
3401.	.....	0	0	0
3402.	.....	0	0	0
3403.	.....	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
								Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End			Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2024 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End		Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)			
1. 2021 + Prior.....	161,019	164,689	325,708	73,632	208	73,840	138,187	4,478	123,872	266,537	50,800	(36,131)	14,669
2. 2022.....	32,144	125,726	157,870	18,516	191	18,707	38,118	3,117	96,356	137,591	24,490	(26,062)	(1,572)
3. Subtotals 2022 + prior.....	193,163	290,415	483,578	92,148	399	92,547	176,305	7,595	220,228	404,128	75,290	(62,193)	13,097
4. 2023.....	26,377	218,816	245,193	15,528	716	16,244	31,569	6,123	184,964	222,656	20,720	(27,013)	(6,293)
5. Subtotals 2023 + prior.....	219,540	509,231	728,771	107,676	1,115	108,791	207,874	13,718	405,192	626,784	96,010	(89,206)	6,804
6. 2024.....	XXX	XXX	XXX	XXX	4,556	4,556	XXX	9,003	108,944	117,947	XXX	XXX	XXX
7. Totals.....	219,540	509,231	728,771	107,676	5,671	113,347	207,874	22,721	514,136	744,731	96,010	(89,206)	6,804
8. Prior Year-End Surplus As Regards Policyholders.....	382,129										Col. 11, Line 7 As % of Col. 1, Line 7 43.732 %	Col. 12, Line 7 As % of Col. 2, Line 7 (17.518)%	Col. 13, Line 7 As % of Col. 3, Line 7 0.934 % Col. 13, Line 7 / Line 8 1.781 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

August Filing

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

EXPLANATION:

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

BARCODES:

1.

12203202449000002
2.
3.

12203202436500002
4.
5.

OVERFLOW PAGE FOR WRITE-INS

ASSETS				
	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
2504. SERVICE FEES RECEIVABLE	1,413,972	0	1,413,972	1,057,883
2505. CLAIMS RECEIVABLE	380	0	380	19,244,828
2597. Summary of remaining write-ins for Line 25 from overflow page	1,414,352	0	1,414,352	20,302,711

LIABILITIES			
	1	2	
	Current Statement Date	December 31, Prior Year	
2504. CLAIMS PAYABLE	16,391,671	21,058,696	
2505. OTHER LIABILITIES	3,249,967	3,347,635	
2597. Summary of remaining write-ins for Line 25 from overflow page	19,641,638	24,406,331	
2997. Summary of remaining write-ins for Line 29 from overflow page	0	0	
3297. Summary of remaining write-ins for Line 32 from overflow page	0	0	

SCHEDULE A – VERIFICATION

Real Estate

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition	0	0
2.2	Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book / adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B – VERIFICATION

Mortgage Loans

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition	0	0
2.2	Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase / (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and mortgage interest points and comm	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	0	0
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	20,905,144	24,880,541
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition	25,000,000	1,650,000
2.2	Additional investment made after acquisition	1,336,391	1,277,151
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase / (decrease)	174,917	1,497,735
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	26,426,869	8,400,283
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book / adjusted carrying value	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	20,989,583	20,905,144
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	20,989,583	20,905,144

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,343,757,077	1,173,619,415
2.	Cost of bonds and stocks acquired	119,868,844	280,746,654
3.	Accrual of discount	6,167,246	10,792,768
4.	Unrealized valuation increase / (decrease)	3,968,869	8,981,719
5.	Total gain (loss) on disposals	1,698,340	959,661
6.	Deduct consideration for bonds and stocks disposed of	282,694,391	129,500,746
7.	Deduct amortization of premium	345,065	708,683
8.	Total foreign exchange change in book / adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	2,108,017	1,133,711
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	59,901	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,190,372,804	1,343,757,077
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,190,372,804	1,343,757,077

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).....	969,772,476	27,303,237	214,387,873	(6,728,797)	969,772,476	775,959,043	0	981,275,466
2. NAIC 2 (a).....	136,307,575	2,372,794	23,184,978	8,308,583	136,307,575	123,803,974	0	135,017,014
3. NAIC 3 (a).....	23,539,615	6,647,863	1,322,470	(722,846)	23,539,615	28,142,162	0	21,592,768
4. NAIC 4 (a).....	107,024,849	13,240,450	23,056,876	5,903,253	107,024,849	103,111,676	0	95,885,197
5. NAIC 5 (a).....	38,411,541	4,002,711	6,102,768	(4,360,562)	38,411,541	31,950,922	0	38,274,307
6. NAIC 6 (a).....	0	0	0	0	0	0	0	527,122
7. Total Bonds.....	1,275,056,056	53,567,055	268,054,965	2,399,631	1,275,056,056	1,062,967,777	0	1,272,571,874
Preferred Stock								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	35,222,519	0	0	(266,636)	35,222,519	34,955,883	0	15,896,953
10. NAIC 3.....	0	0	0	0	0	0	0	17,150,410
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	35,222,519	0	0	(266,636)	35,222,519	34,955,883	0	33,047,363
15. Total Bonds & Preferred Stock.....	1,310,278,575	53,567,055	268,054,965	2,132,995	1,310,278,575	1,097,923,660	0	1,305,619,237

(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 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 626; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total	626	XXX	1,043	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	48,931,302	26,667,231
2.	Cost of short-term investments acquired	33,494,712	68,199,187
3.	Accrual of discount	784,827	795,002
4.	Unrealized valuation increase / (decrease)	9,324	(9,740)
5.	Total gain (loss) on disposals	(296)	14,243
6.	Deduct consideration received on disposals	83,219,243	46,720,671
7.	Deduct amortization of premium	0	13,950
8.	Total foreign exchange change in book / adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	626	48,931,302
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	626	48,931,302

(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.....	87,377,369	110,141,944
2.	Cost of cash equivalents acquired.....	564,834,032	542,672,817
3.	Accrual of discount.....	0	0
4.	Unrealized valuation increase / (decrease).....	(70)	0
5.	Total gain (loss) on disposals.....	0	0
6.	Deduct consideration received on disposals.....	264,895,188	565,437,392
7.	Deduct amortization of premium.....	0	0
8.	Total foreign exchange change in book / adjusted carrying value.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized.....	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	387,316,143	87,377,369
11.	Deduct total nonadmitted amounts.....	0	0
12.	Statement value at end of current period (Line 10 minus Line 11).....	387,316,143	87,377,369

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

SCHEDULE BA - PART 2

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

1 CUSIP	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Any Other Class of Assets, Unaffiliated												
00840C-10-7	AG ABC Structured Note, L.P.	New York	DE	AG Asset Based Credit GP, LLC	0	06/30/2023	0	0	317,840	0	473,045	3.890
000000-00-0	AG Commercial Real Estate Debt Opportunities Fund III, L.P.	Wilmington	DE	AG Commercial Debt Opportunities GP, LLC	0	09/10/2020	0	0	93,645	0	1,000,000	1.800
000000-00-0	Blue Owl GP Stakes V US Investors, LP	New York	DE	Blue Owl GP Stakes Associates V, LP	0	01/25/2001	0	0	543,397	0	3,529,149	0.080
5899999 – Any Other Class of Assets, Unaffiliated								0	954,882	0	5,002,194	XXX
Any Other Class of Assets, Affiliated												
000000-00-0	DESRI IV, L.L.C.	New York	DE	D.E. Shaw Renewable Investments, L.L.C.	0	06/01/2021	0	0	81,429	0	0	4.940
5999999 – Any Other Class of Assets, Affiliated								0	81,429	0	0	XXX
6099999 – Subtotals, Unaffiliated								0	954,882	0	5,002,194	XXX
6199999 – Subtotals, Affiliated								0	81,429	0	0	XXX
6299999 – Totals								0	1,036,311	0	5,002,194	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-collateral Loans, Affiliated																			
000000-00-0	James River Group, Inc.	Raleigh	NC	Repayment	03/13/2024	05/14/2024	0	0	0	0	0	0	0	0	25,000,000	0	0	0	217,438
3299999 – Non-collateral Loans, Affiliated							0	0	0	0	0	0	0	0	25,000,000	0	0	0	217,438
Any Other Class of Assets, Unaffiliated																			
000000-00-0	AG Commercial Real Estate Debt Opportunities Fund III, L.P.	Wilmington	DE	Capital Distribution	09/10/2020	04/30/2024	2,413,058	0	0	0	0	0	0	2,413,058	242,293	0	0	0	93,645
000000-00-0	Blue Owl Stakes V US Investors, LP	New York	DE	Capital Distribution	01/25/2021	06/14/2024	1,168,014	0	0	0	0	0	0	1,168,014	44,674	0	0	0	0
5899999 – Any Other Class of Assets, Unaffiliated							3,581,072	0	0	0	0	0	0	3,581,072	286,967	0	0	0	93,645
Any Other Class of Assets, Affiliated																			
000000-00-0	DESRI IV, L.L.C.	New York	DE	Capital Distribution	06/01/2021	04/30/2024	5,712,178	0	0	0	0	0	0	5,712,178	146,869	0	0	0	81,429
5999999 – Any Other Class of Assets, Affiliated							5,712,178	0	0	0	0	0	0	5,712,178	146,869	0	0	0	81,429
6099999 – Subtotals, Unaffiliated							3,581,072	0	0	0	0	0	0	3,581,072	286,967	0	0	0	93,645
6199999 – Subtotals, Affiliated							5,712,178	0	0	0	0	0	0	5,712,178	25,146,869	0	0	0	298,867
6299999 – Totals							9,293,250	0	0	0	0	0	0	9,293,250	25,433,836	0	0	0	392,512

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. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
220245-2P-8	CORPUS CHRISTI TEX UTIL SYS REV		06/21/2024	LOOP CAPITAL MARKETS LLC	XXX	594,904	770,000	9,373	1.D FE
3140QS-QA-2	FN CB6748 - RMBS		05/21/2024	BOK Financial Securities, Inc.	XXX	11,471,800	11,461,055	38,522	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						12,066,704	12,231,055	47,895	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
00840C-AA-5	AG ABC STRUCTURED CLASS A NOTE		05/16/2024	DIRECT	XXX	1,564,320	1,564,320	0	2.C PL
00840C-AB-3	AG ABC STRUCTURED CLASS B NOTE		05/16/2024	DIRECT	XXX	317,840	317,840	0	3.B PL
03764D-AM-3	APID 12RR ARR - CDO	C	06/24/2024	BARCLAYS CAPITAL INC.	XXX	2,200,000	2,200,000	0	1.G Z
20030N-EH-0	COMCAST CORP		05/20/2024	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,498,920	1,500,000	0	1.G FE
341081-GU-5	FLORIDA POWER & LIGHT CO		05/28/2024	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,494,885	1,500,000	0	1.D FE
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS		06/07/2024	J.P. MORGAN SECURITIES LLC	XXX	3,250,058	3,933,504	2,950	1.A FE
617446-8P-7	MORGAN STANLEY		05/21/2024	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,374,420	1,500,000	7,848	1.E FE
756109-CG-7	REALTY INCOME CORP.		05/21/2024	J.P. MORGAN SECURITIES LLC	XXX	2,922,300	3,000,000	54,240	1.G FE
911312-CD-6	UNITED PARCEL SERVICE INC		05/20/2024	BNP PARIBAS SECURITIES CORP.	XXX	2,495,950	2,500,000	0	1.F FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						17,118,693	18,015,664	65,037	XXX
Bonds: Hybrid Securities									
48128B-AQ-4	JPMORGAN CHASE & CO		05/20/2024	BNP Paribas	XXX	715,346	685,000	9,157	2.B FE
1309999999 – Bonds: Hybrid Securities						715,346	685,000	9,157	XXX
Bonds: Unaffiliated Bank Loans									
000000-00-0	Ryan LLC		05/24/2024	JEFFERIES	XXX	116,415	117,000	0	5.B
000000-00-0	Al Aqua Merger Sub, Inc.,		04/18/2024	Various	XXX	32,569	32,569	0	4.C FE
000000-00-0	Veritiv Corporation		06/06/2024	Various	XXX	539,648	541,000	0	4.A FE
000000-00-0	Travel + Leisure Co.		04/01/2024	Adjustment	XXX	(106,446)	(109,175)	0	5.B
000000-00-0	SolarWinds Holdings, Inc.		01/23/2024	Adjustment	XXX	(228,162)	(228,425)	0	4.A FE
000000-00-0	Motion Finco, LLC		02/06/2024	Adjustment	XXX	(503,356)	(520,087)	0	5.B
000000-00-0	Crocs, Inc.		02/13/2024	Adjustment	XXX	(140,793)	(140,793)	0	2.C FE
000000-00-0	Summer (BC) Bidco B LLC		02/26/2024	Adjustment	XXX	(137,674)	(146,853)	0	4.C FE
000000-00-0	LSF9 Atlantis Holdings, LLC		02/29/2024	Adjustment	XXX	(1,875,525)	(1,900,026)	0	5.B
000000-00-0	Saphilix S.a.r.L	C	02/26/2024	Adjustment	XXX	(497,425)	(505,000)	0	5.B
000000-00-0	LORCA FINCO PLC	C	04/17/2024	BANK OF AMERICA	XXX	368,078	369,000	0	3.A FE
000000-00-0	CEDAR FAIR, L.P.		04/18/2024	GOLDMAN SACHS AND CO.	XXX	263,340	264,000	0	3.B FE
000000-00-0	United Talent Agency LLC		04/30/2024	J.P. MORGAN SECURITIES INC.	XXX	396,000	396,000	0	4.B FE
000000-00-0	Fortress Intermediate 3 Inc.		05/09/2024	J.P. MORGAN SECURITIES INC.	XXX	991,534	996,517	0	5.B
000000-00-0	Johnstone Supply, LLC		05/16/2024	WELL	XXX	312,218	313,000	0	4.B FE
000000-00-0	Grant Thornton Advisors LLC		05/16/2024	DEUTSCHE BANK	XXX	588,000	588,000	0	4.B FE
000000-00-0	Epicor Software Corporation		05/23/2024	KKR Corporate Lending LLC	XXX	488,589	489,814	0	5.B
000000-00-0	Celestica Inc.		05/23/2024	BANK OF AMERICA	XXX	368,800	368,800	0	5.B
000000-00-0	Corelogic, Inc.		05/31/2024	J.P. MORGAN SECURITIES INC.	XXX	505,660	524,000	0	5.B FE
000000-00-0	LBM Acquisition LLC		05/30/2024	BARCLAY INVESTMENTS, INC.	XXX	460,986	465,643	0	4.C FE
000000-00-0	Broadstreet Partners, Inc.		05/10/2024	ROYAL BANK OF CANADA	XXX	246,691	247,000	0	5.B
000000-00-0	Gulfside Supply Inc		05/29/2024	WACHOVIA CAPITAL MARKETS	XXX	254,363	255,000	0	5.B
000000-00-0	Hamilton Projects Acquiror LLC		05/22/2024	MORGAN STANLEY AND CO INC.	XXX	1,193,010	1,196,000	0	3.C FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	Peer Holding III B.V.	C	06/21/2024	BANK OF AMERICA	XXX	600,000	600,000	0	5.B
00076V-BK-5	ABG Intermediate Holdings 2 LLC		06/12/2024	BANK OF AMERICA	XXX	250,000	250,000	0	3.C FE
00162D-AB-1	AL GCX Holdings, LLC		05/16/2024	BARCLAY INVESTMENTS, INC.	XXX	67,000	67,000	0	4.A FE
00169Q-AG-4	Global Medical Response, Inc.		06/20/2024	MORGAN STANLEY AND CO INC.	XXX	592,391	608,517	0	4.C FE
00766W-AW-3	AECOM		04/17/2024	Various	XXX	657,353	659,000	0	2.C FE
01957T-AH-0	Allied Universal Holdco LLC		05/08/2024	MORGAN STANLEY AND CO INC.	XXX	191,000	191,000	0	4.C FE
03306U-AG-3	Anchor Packaging, LLC		05/01/2024	UBS WARBURG LLC	XXX	151,620	152,000	0	4.B FE
03759D-AK-4	Apex Tool Group, LLC		05/23/2024	Various	XXX	80,955	109,988	0	5.C FE
03759D-AN-8	Apex Tool Group, LLC		06/24/2024	Various	XXX	108,917	108,917	0	5.A FE
03759D-AP-3	Apex Tool 2/24 3rd Out TLB		05/23/2024	Various	XXX	9,486	9,486	0	5.C FE
03759D-AQ-1	Apex Tool Group, LLC		04/01/2024	Various	XXX	114,631	114,631	0	4.B FE
03880Y-AC-8	ARC FALCON I INC.		05/22/2024	RBC CAPITAL MARKETS	XXX	259,683	260,333	0	4.B FE
04538F-AE-9	Asplundh Tree Expert, LLC		05/08/2024	WELL	XXX	368,078	369,000	0	3.A FE
04621H-AW-3	AssuredPartners, Inc.		04/04/2024	MORGAN STANLEY AND CO INC.	XXX	262,671	263,000	0	4.B FE
12021G-AB-0	Bulldog Purchaser Inc.		06/13/2024	MORGAN STANLEY AND CO INC.	XXX	149,250	150,000	0	4.B FE
12466C-AG-0	C&D Technologies, Inc.		05/01/2024	BANK OF AMERICA	XXX	76,635	78,000	0	4.C FE
12659E-AC-2	CP Iris Holdco I, Inc		06/05/2024	JEFFERIES	XXX	484,785	486,000	0	4.C FE
17288Y-AM-4	Citadel Securities LP		01/30/2024	Adjustment	XXX	(423,431)	(423,961)	0	2.C FE
20602R-AC-4	Concentra Health Services, Inc.		06/26/2024	J. P. MORGAN SECURITIES INC.	XXX	613,233	614,000	0	3.B FE
21870F-BA-6	Corelogic, Inc.		04/24/2024	J. P. MORGAN SECURITIES INC.	XXX	821,845	865,100	0	4.C FE
22282G-AG-2	Covanta Holding Corporation		02/15/2024	Adjustment	XXX	(38,559)	(38,552)	0	3.B FE
22282G-AH-0	Covanta Holding Corporation		02/14/2024	Adjustment	XXX	(2,153)	(2,153)	0	3.B FE
22305C-AB-5	Covia Holdings LLC		05/09/2024	BARCLAY INVESTMENTS, INC.	XXX	500,000	500,000	0	4.B FE
25213Y-AU-9	AL-KO VT HOLDINGS, GMBH		04/24/2024	MORGAN STANLEY AND CO INC.	XXX	143,100	144,000	0	4.C FE
28622D-AB-6	ELEVATE TEXTILES INC LAST OUT TL		04/16/2024	Various	XXX	14,473	14,473	0	4.C FE
37156Q-AZ-9	Genesee & Wyoming Inc.		04/05/2024	RBC CAPITAL MARKETS	XXX	1,046,740	1,052,000	0	3.C FE
41151P-AR-6	Harbor Freight Tools USA, Inc.		06/05/2024	UBS WARBURG LLC	XXX	1,563,083	1,567,000	0	4.B FE
42328D-AJ-7	Helios Software Holdings, Inc.		01/22/2024	Adjustment	XXX	(285,792)	(293,103)	0	4.B FE
42829J-AB-5	Hexion Holdings Corporation		06/17/2024	GOLDMAN SACHS AND CO.	XXX	1,573,326	1,700,893	0	5.B FE
44325H-AD-0	Hoya Midco, LLC		06/10/2024	BANK OF AMERICA	XXX	79,073	79,073	0	4.A FE
57165K-AB-2	RED PLANET BORROWER, LLC		05/06/2024	Various	XXX	511,706	520,000	0	4.C FE
58503U-AF-0	Medline Borrower, LP		06/05/2024	BANK OF AMERICA	XXX	364,116	364,116	0	3.C FE
62014T-AB-6	Motus Operations, LLC		05/23/2024	RBC CAPITAL MARKETS	XXX	600,000	600,000	0	4.C FE
62984C-AD-5	Naked Juice LLC		06/05/2024	Various	XXX	622,544	656,635	0	4.C FE
68218H-AE-7	OMNIA Partners, LLC		05/24/2024	BARCLAY INVESTMENTS, INC.	XXX	191,520	192,000	0	4.B FE
68764J-AH-4	Oryx Midstream Services Permian Basin LL		02/06/2024	Adjustment	XXX	(483,814)	(485,207)	0	3.C FE
71913B-AJ-1	Phoenix Guarantor Inc.		02/14/2024	Adjustment	XXX	(93,328)	(94,389)	0	4.A FE
72431H-AD-2	Cornerstone Building Brands, Inc		05/06/2024	J. P. MORGAN SECURITIES INC.	XXX	167,298	169,143	0	4.B FE
72431H-AE-0	Cornerstone Building Brands, Inc		05/03/2024	DEUTSCHE BANK	XXX	383,075	385,000	0	4.B FE
74006L-AS-1	Pre-Paid Legal Services, Inc.		05/16/2024	RBC CAPITAL MARKETS	XXX	48,878	49,000	0	4.C FE
74142K-AK-5	Pretium PKG Holdings, Inc.		05/01/2024	Various	XXX	710	710	0	5.B FE
74338U-AG-6	Project Leopard Holdings, Inc.		04/30/2024	J. P. MORGAN SECURITIES INC.	XXX	35,868	38,259	0	4.C FE
75049E-AP-9	RadNet Management, Inc.		04/10/2024	BARCLAY INVESTMENTS, INC.	XXX	805,910	812,000	0	4.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
75972J-AJ-3	Renaissance Holding Corp		02/09/2024	Adjustment	XXX	(184,555)	(188,528)	0	4.C FE
77313D-AW-1	Rocket Software, Inc.		04/16/2024	Various	XXX	971,001	980,739	0	4.C FE
78249L-AD-2	Russell Investments US Institutional Hol		04/17/2024	Various	XXX	23,989	23,989	0	4.A FE
78249L-AE-0	Russell Investments US Institutional Hol		04/30/2024	Various	XXX	390	390	0	4.A FE
78466D-BJ-2	SS&C Technologies Holdings, Inc.		05/02/2024	MORGAN STANLEY AND CO INC	XXX	1,273,000	1,273,000	0	3.A FE
82982N-AJ-8	SiteOne Landscape Supply, Inc.		06/27/2024	J. P. MORGAN SECURITIES INC.	XXX	456,344	457,488	0	3.B FE
84673E-AB-5	PQ Performance Chemicals		06/18/2024	UBS GLOBAL ASSET MANAGEMENT	XXX	148,868	149,616	0	4.A FE
86859C-AN-4	SupplyOne, Inc.		05/29/2024	RBC CAPITAL MARKETS	XXX	175,875	175,000	0	4.B FE
88037H-AN-4	Tenneco Inc.		04/26/2024	Various	XXX	761,057	796,681	0	4.B FE
89334G-BF-0	Trans Union LLC		06/11/2024	DEUTSCHE BANK	XXX	651,368	653,000	0	3.B FE
89841E-AB-1	UKG Inc.		04/03/2024	NMRA	XXX	100,000	100,000	0	4.C FE
90010L-AC-6	ThoughtWorks, Inc.		05/13/2024	UBS WARBURG LLC	XXX	130,000	130,000	0	4.B FE
90343K-AV-4	U.S. Silica Company		03/21/2024	Adjustment	XXX	(3,310)	(3,319)	0	4.A FE
91823J-AC-6	Illuminate Merger Sub Corp.		04/08/2024	GOLDMAN SACHS AND CO.	XXX	882,788	885,000	0	4.B FE
91834W-AD-2	Veeam Software TLB 4/24		04/05/2024	J. P. MORGAN SECURITIES INC.	XXX	419,948	421,000	0	4.B FE
92639M-AB-3	Victorias Secret & Co		05/29/2024	J. P. MORGAN SECURITIES INC.	XXX	411,782	411,268	0	3.B FE
BGH94P-DC-7	ASSETMARK FINANCIAL HOLD INC 2024 TERM L		06/03/2024	UBS WARBURG LLC	XXX	251,370	252,000	0	4.B FE
C6901L-AJ-6	1011778 B.C. Unlimited Liability Company		04/05/2024	J. P. MORGAN SECURITIES INC.	XXX	96,879	97,000	0	3.A FE
L8038J-AB-0	Heubach Holdings USA LLC	C	06/01/2024	Various	XXX	173,613	206,211	0	5.B
L9635L-AB-0	Venga Finance Sarl	C	06/21/2024	KKR Corporate Lending LLC	XXX	104,472	104,734	0	4.B FE
1909999999 – Bonds: Unaffiliated Bank Loans						23,665,269	24,001,164	0	XXX
2509999997 – Subtotals - Bonds - Part 3						53,566,012	54,932,883	122,089	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						53,566,012	54,932,883	122,089	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
126650-10-0	CVS HEALTH ORD		05/20/2024	PIPER SANDLER & CO.	1,790.000	102,748	XXX	0	XXX
904767-70-4	UNILEVER ADR REP 1 ORD	C	05/20/2024	PIPER SANDLER & CO.	11,685.000	633,903	XXX	0	XXX
G25508-10-5	CRH PUBLIC LIMITED ORD	C	05/20/2024	PIPER SANDLER & CO.	4,699.000	384,002	XXX	0	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,120,653	XXX	0	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other									
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI		04/26/2024	DIRECT	2,945.000	294,500	XXX	0	XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other						294,500	XXX	0	XXX
5989999997 – Subtotals - Common Stocks - Part 3						1,415,153	XXX	0	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 – Subtotals Common Stocks						1,415,153	XXX	0	XXX
5999999999 – Subtotals Preferred and Common Stocks						1,415,153	XXX	0	XXX
6009999999 – Totals						54,981,165	XXX	122,089	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36179T-4P-7	G2 MA5330 - RMBS		06/01/2024	Paydown	XXX	18,833	18,833	19,053	19,057	0	(224)	0	(224)	0	18,833	0	0	0	316	07/20/2048	1.A
36179T-4Q-5	G2 MA5331 - RMBS		06/01/2024	Paydown	XXX	1,007	1,007	1,032	1,033	0	(26)	0	(26)	0	1,007	0	0	0	18	07/20/2048	1.A
36179T-Z4-0	G2 MA5263 - RMBS		06/01/2024	Paydown	XXX	8,209	8,209	8,066	8,065	0	144	0	144	0	8,209	0	0	0	119	06/20/2048	1.A
0109999999 – Bonds: U.S. Governments						28,049	28,049	28,151	28,155	0	(106)	0	(106)	0	28,049	0	0	0	454	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
137087-PC-0	CANAL WINCHESTER OHIO LOC SCH DIST		06/27/2024	FIFTH THIRD SECURITIES, INC.	XXX	968,990	1,000,000	966,762	978,928	0	5,224	0	5,224	0	984,152	0	(15,162)	(15,162)	16,859	12/01/2025	1.D FE
514383-WX-2	LANCASTER PA SCH DIST		06/27/2024	PNC CAPITAL MARKETS LLC	XXX	1,007,060	1,000,000	980,190	981,573	0	508	0	508	0	982,080	0	24,980	24,980	23,000	06/01/2037	1.C FE
607114-3H-6	MOBILE ALA		06/27/2024	SWBC Investment Services LLC	XXX	491,440	500,000	487,510	494,182	0	2,514	0	2,514	0	496,696	0	(5,256)	(5,256)	12,277	02/15/2025	1.C FE
614121-XW-6	MONTGOMERY TEX INDPT SCH DIST		06/27/2024	BOFA SECURITIES INC.	XXX	1,925,000	2,000,000	1,951,020	1,952,818	0	605	0	605	0	1,953,423	0	(28,424)	(28,424)	69,556	02/15/2047	1.A FE
686053-BN-8	OREGON SCH BRDS ASSN		06/30/2024	Paydown	XXX	23,166	23,166	24,416	24,156	0	(991)	0	(991)	0	23,166	0	0	0	643	06/30/2028	1.C FE
780869-XY-4	ROYSE CITY TEX INDPT SCH DIST		06/27/2024	RBC Capital Markets LLC	XXX	2,673,275	2,500,000	2,704,075	2,697,483	0	(8,859)	0	(8,859)	0	2,688,624	0	(15,349)	(15,349)	103,472	02/15/2053	1.A FE
882830-AL-6	TEXAS TRANSN COMMN		03/28/2024	Call @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	(59,901)	(59,901)	59,901	04/01/2032	1.A FE
986082-E7-6	YONKERS N Y		05/01/2024	Maturity @ 100.00	XXX	150,000	150,000	145,652	149,119	0	881	0	881	0	150,000	0	0	0	1,821	05/01/2024	1.F FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						7,238,931	7,173,166	7,259,624	7,278,260	0	(119)	0	(119)	0	7,278,141	0	(99,112)	(99,112)	287,528	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																					
050589-QF-0	AUBURN UNIV ALA GEN FEE REV		06/01/2024	Maturity @ 100.00	XXX	2,150,000	2,150,000	2,073,611	2,131,609	0	18,391	0	18,391	0	2,150,000	0	0	0	16,813	06/01/2024	1.D FE
190806-EL-9	COBB CNTY GA DEV AUTH REV		06/27/2024	MARKET TAXES CORP	XXX	488,190	500,000	481,835	490,449	0	3,237	0	3,237	0	493,687	0	(5,497)	(5,497)	8,194	06/01/2025	1.D FE
220245-L8-5	CORPUS CHRISTI TEX UTIL SYS REV		06/21/2024	LOOP CAPITAL MARKETS LLC	XXX	594,904	770,000	582,282	591,529	0	3,375	0	3,375	0	594,904	0	0	0	20,187	07/15/2040	1.D FE
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV		06/27/2024	J.P. MORGAN SECURITIES LLC	XXX	828,150	1,000,000	823,240	835,440	0	4,792	0	4,792	0	840,232	0	(12,082)	(12,082)	21,027	11/01/2038	1.E FE
3131XT-PS-3	FH ZM0433 - RMBS		06/01/2024	Paydown	XXX	12,095	12,095	11,720	11,705	0	390	0	390	0	12,095	0	0	0	176	11/01/2045	1.A
3131XY-NZ-8	FH ZM4908 - RMBS		06/01/2024	Paydown	XXX	6,910	6,910	6,739	6,741	0	168	0	168	0	6,910	0	0	0	104	11/01/2047	1.A
3131Y1-Q2-9	FH ZM6773 - RMBS		06/01/2024	Paydown	XXX	1,516	1,516	1,507	1,507	0	9	0	9	0	1,516	0	0	0	25	06/01/2048	1.A
3131Y1-RN-2	FH ZM6793 - RMBS		06/01/2024	Paydown	XXX	865	865	876	875	0	(10)	0	(10)	0	865	0	0	0	16	06/01/2048	1.A
3131Y9-VF-7	FH ZN3314 - RMBS		06/01/2024	Paydown	XXX	6,663	6,663	6,677	6,676	0	(13)	0	(13)	0	6,663	0	0	0	110	02/01/2049	1.A
31329K-X2-5	FH ZA2497 - RMBS		06/01/2024	Paydown	XXX	13,850	13,850	13,424	13,442	0	408	0	408	0	13,850	0	0	0	174	02/01/2038	1.A
31329K-X9-0	FH ZA2504 - RMBS		06/01/2024	Paydown	XXX	12,681	12,681	12,289	12,295	0	386	0	386	0	12,681	0	0	0	159	04/01/2038	1.A
31329Q-N6-4	FH ZA6713 - RMBS		06/01/2024	Paydown	XXX	7,329	7,329	7,111	7,118	0	211	0	211	0	7,329	0	0	0	122	04/01/2049	1.A
3132A5-E8-4	FH ZS4659 - RMBS		06/01/2024	Paydown	XXX	10,410	10,410	10,182	10,182	0	228	0	228	0	10,410	0	0	0	154	04/01/2046	1.A
3132A8-3S-6	FH ZS8009 - RMBS		06/01/2024	Paydown	XXX	9,402	9,402	9,203	9,216	0	186	0	186	0	9,402	0	0	0	115	05/01/2033	1.A
3132D5-4L-3	FH SB8027 - RMBS		06/01/2024	Paydown	XXX	23,785	23,785	24,395	24,708	0	(922)	0	(922)	0	23,785	0	0	0	294	01/01/2035	1.A
3132DM-3L-7	FH SD0803 - RMBS		06/01/2024	Paydown	XXX	18,080	18,080	16,950	16,985	0	1,095	0	1,095	0	18,080	0	0	0	227	01/01/2052	1.A
3132DM-GK-5	FH SD0202 - RMBS		06/01/2024	Paydown	XXX	3,407	3,407	3,401	3,401	0	6	0	6	0	3,407	0	0	0	57	01/01/2050	1.A
3132DM-NS-0	FH SD0401 - RMBS		06/01/2024	Paydown	XXX	2,366	2,366	2,158	2,166	0	200	0	200	0	2,366	0	0	0	24	07/01/2050	1.A
3132DN-JY-0	FH SD1179 - RMBS		06/01/2024	Paydown	XXX	110,750	110,750	102,358	102,783	0	7,968	0	7,968	0	110,750	0	0	0	1,236	06/01/2052	1.A
3132DP-GF-9	FH SD1998 - RMBS		06/01/2024	Paydown	XXX	413,522	413,522	417,787	417,590	0	(4,068)	0	(4,068)	0	413,522	0	0	0	9,342	12/01/2052	1.A
3132DV-7B-5	FH SD8090 - RMBS		06/01/2024	Paydown	XXX	7,986	7,986	6,996	7,031	0	955	0	955	0	7,986	0	0	0	67	09/01/2050	1.A
3132E0-DZ-2	FH SD3720 - RMBS		06/27/2024	Various	XXX	5,580,492	5,705,750	5,573,805	5,573,626	0	5,875	0	5,875	0	5,579,503	0	991	991	162,889	08/01/2053	1.A
31339S-PS-8	FH QA3133 - RMBS		06/01/2024	Paydown	XXX	1,398	1,398	1,362	1,362	0	36	0	36	0	1,398	0	0	0	24	09/01/2049	1.A
31339S-VL-6	FH QA3319 - RMBS		06/01/2024	Paydown	XXX	18,856	18,856	18,343	18,347	0	509	0	509	0	18,856	0	0	0	231	10/01/2049	1.A
3133A8-6M-4	FH QB2676 - RMBS		06/01/2024	Paydown	XXX	8,260	8,260	7,234	7,261	0	999	0	999	0	8,260	0	0	0	73	09/01/2050	1.A
3133AS-YJ-6	FH QC7913 - RMBS		06/01/2024	Paydown	XXX	8,523	8,523	7,710	7,738	0	785	0	785	0	8,523	0	0	0	96	09/01/2051	1.A
3133BF-KV-1	FH QE5708 - RMBS		06/01/2024	Paydown	XXX	145,680	145,680	136,245	136,802	0	8,877	0	8,877	0	145,680	0	0	0	2,415	07/01/2052	1.A
3133KG-PY-8	FH RA1339 - RMBS		06/01/2024	Paydown	XXX	37,827	37,827	39,198	40,076	0	(2,249)	0	(2,249)	0	37,827	0	0	0	473	09/01/2049	1.A
3133KH-5H-5	FH RA2648 - RMBS		06/01/2024	Paydown	XXX	108,834	108,834	103,116	103,249	0	5,585	0	5,585	0	108,834	0	0	0	1,102	06/01/2050	1.A
3133KQ-N6-9	FH RA8513 - RMBS		06/01/2024	Paydown	XXX	38,723	38,723	38,741	38,739	0	(16)	0	(16)	0	38,723	0	0	0	758	02/01/2053	1.A
3133KY-U9-8	FH RB5108 - RMBS		06/01/2024	Paydown	XXX	7,874	7,874	6,998	7,055	0	819	0	819	0	7,874	0	0	0	66	04/01/2041	1.A
3133KY-UZ-0	FH RB5100 - RMBS		06/01/2024	Paydown	XXX	104,257	104,257	92,660	93,404	0	10,854	0	10,854	0	104,257	0	0	0	888	02/01/2041	1.A
3133KY-VF-3	FH RB5114 - RMBS		06/01/2024	Paydown	XXX	19,385	19,385	17,227	17,371	0	2,014	0	2,014	0	19,385	0	0	0	163	06/01/2041	1.A
3133KY-VY-2	FH RB5131 - RMBS		06/01/2024	Paydown	XXX	10,275	10,275	9,221	9,221	0	1,054	0	1,054	0	10,275	0	0	0	87	10/01/2041	1.A
3133L8-ED-3	FH RC1932 - RMBS		06/01/2024	Paydown	XXX	10,648	10,648	9,946	9,996	0	652	0	652	0	10,648	0	0	0	89	04/01/2036	1.A
31336AM-NZ-8	FNR 2015-3 PC - CMO/RMBS		06/01/2024	Paydown	XXX	6,350	6,350	6,193	6,198	0	152	0	152	0	6,350	0	0	0	97	09/25/2044	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
3138EP-G8-1	FN AL6522 - RMBS		06/01/2024	Paydown	XXX	28,158	28,158	27,838	27,835	0	323	0	323	0	28,158	0	0	0	406	03/01/2045	1.A
3138YE-5V-5	FN AY1759 - RMBS		06/01/2024	Paydown	XXX	3,443	3,443	3,373	3,376	0	67	0	67	0	3,443	0	0	0	50	02/01/2045	1.A
3140E8-LU-0	FN BA3938 - RMBS		06/01/2024	Paydown	XXX	791	791	767	767	0	25	0	25	0	791	0	0	0	12	01/01/2046	1.A
3140E8-PK-8	FN BA4025 - RMBS		06/01/2024	Paydown	XXX	2,889	2,889	2,848	2,851	0	38	0	38	0	2,889	0	0	0	42	03/01/2046	1.A
3140FE-Z2-3	FN BD7060 - RMBS		06/01/2024	Paydown	XXX	7,809	7,809	7,712	7,707	0	102	0	102	0	7,809	0	0	0	125	03/01/2047	1.A
3140FU-TB-4	FN BE8645 - RMBS		06/01/2024	Paydown	XXX	4,065	4,065	4,059	4,059	0	6	0	6	0	4,065	0	0	0	68	05/01/2047	1.A
3140GV-DB-8	FN BH6397 - RMBS		06/01/2024	Paydown	XXX	3,646	3,646	3,641	3,640	0	6	0	6	0	3,646	0	0	0	61	11/01/2047	1.A
3140GY-GZ-6	FN BH9215 - RMBS		06/01/2024	Paydown	XXX	35,817	35,817	34,935	34,945	0	871	0	871	0	35,817	0	0	0	529	01/01/2048	1.A
3140HJ-X2-2	FN BK5196 - RMBS		06/01/2024	Paydown	XXX	1,227	1,227	1,217	1,216	0	11	0	11	0	1,227	0	0	0	18	07/01/2033	1.A
3140HK-ZB-7	FN BK6137 - RMBS		06/01/2024	Paydown	XXX	17,515	17,515	17,571	17,560	0	(45)	0	(45)	0	17,515	0	0	0	264	07/01/2048	1.A
3140J7-TY-1	FN BM3266 - RMBS		06/01/2024	Paydown	XXX	57,550	57,550	56,953	57,041	0	509	0	509	0	57,550	0	0	0	718	01/01/2028	1.A
3140J7-W7-6	FN BM3369 - RMBS		06/01/2024	Paydown	XXX	2,717	2,717	2,713	2,714	0	4	0	4	0	2,717	0	0	0	46	01/01/2048	1.A
3140JA-CW-6	FN BM5484 - RMBS		06/01/2024	Paydown	XXX	1,511	1,511	1,509	1,509	0	2	0	2	0	1,511	0	0	0	25	01/01/2048	1.A
3140JH-JW-4	FN BN1176 - RMBS		06/01/2024	Paydown	XXX	28,232	28,232	28,687	29,214	0	(982)	0	(982)	0	28,232	0	0	0	618	11/01/2048	1.A
3140KG-R7-0	FN BP8609 - RMBS		06/01/2024	Paydown	XXX	22,167	22,167	20,196	20,225	0	1,942	0	1,942	0	22,167	0	0	0	235	06/01/2050	1.A
3140KL-JF-0	FN BQ1161 - RMBS		06/01/2024	Paydown	XXX	242,460	242,460	224,223	224,652	0	17,808	0	17,808	0	242,460	0	0	0	2,439	08/01/2050	1.A
3140KQ-A6-8	FN BQ4528 - RMBS		06/01/2024	Paydown	XXX	6,027	6,027	5,466	5,512	0	514	0	514	0	6,027	0	0	0	37	02/01/2036	1.A
3140LX-CA-1	FN BT8164 - RMBS		06/01/2024	Paydown	XXX	199,537	199,537	190,028	190,577	0	8,960	0	8,960	0	199,537	0	0	0	3,119	06/01/2052	1.A
3140LX-GS-8	FN BT8308 - RMBS		06/01/2024	Paydown	XXX	207,496	207,496	202,795	202,965	0	4,531	0	4,531	0	207,496	0	0	0	4,037	08/01/2052	1.A
3140MG-KM-2	FN BV2999 - RMBS		06/01/2024	Paydown	XXX	56,518	56,518	52,023	52,132	0	4,386	0	4,386	0	56,518	0	0	0	780	04/01/2052	1.A
3140MM-Y2-8	FN BV7928 - RMBS		06/01/2024	Paydown	XXX	176,658	176,658	172,766	172,775	0	3,883	0	3,883	0	176,658	0	0	0	3,426	08/01/2052	1.A
3140Q7-SW-8	FN CA0532 - RMBS		06/01/2024	Paydown	XXX	17,665	17,665	17,319	17,321	0	344	0	344	0	17,665	0	0	0	267	10/01/2047	1.A
3140Q9-5B-5	FN CA2641 - RMBS		06/01/2024	Paydown	XXX	6,619	6,619	6,744	6,994	0	(375)	0	(375)	0	6,619	0	0	0	142	11/01/2048	1.A
3140QA-NA-4	FN CA3084 - RMBS		06/01/2024	Paydown	XXX	1,828	1,828	1,802	1,801	0	27	0	27	0	1,828	0	0	0	33	02/01/2049	1.A
3140QE-S6-0	FN CA6840 - RMBS		06/01/2024	Paydown	XXX	34,887	34,887	32,742	32,862	0	2,025	0	2,025	0	34,887	0	0	0	293	09/01/2035	1.A
3140QF-5N-5	FN CA8052 - RMBS		06/01/2024	Paydown	XXX	14,233	14,233	13,332	13,399	0	834	0	834	0	14,233	0	0	0	118	12/01/2035	1.A
3140QK-QX-9	FN CB0469 - RMBS		06/01/2024	Paydown	XXX	5,913	5,913	5,468	5,495	0	418	0	418	0	5,913	0	0	0	63	05/01/2041	1.A
3140QN-BZ-4	FN CB2755 - RMBS		06/01/2024	Paydown	XXX	161,603	161,603	150,568	150,947	0	10,655	0	10,655	0	161,603	0	0	0	1,978	02/01/2052	1.A
3140QN-W9-9	FN CB3371 - RMBS		06/01/2024	Paydown	XXX	250,300	250,300	244,932	245,134	0	5,166	0	5,166	0	250,300	0	0	0	3,454	04/01/2052	1.A
3140QP-2F-3	FN CB4373 - RMBS		06/01/2024	Paydown	XXX	276,700	276,700	270,975	271,178	0	5,523	0	5,523	0	276,700	0	0	0	4,691	08/01/2052	1.A
3140QP-SS-7	FN CB4128 - RMBS		06/01/2024	Paydown	XXX	34,307	34,307	33,219	33,242	0	1,065	0	1,065	0	34,307	0	0	0	686	07/01/2052	1.A
3140QQ-UK-9	FN CB5085 - RMBS		06/01/2024	Paydown	XXX	96,933	96,933	95,888	95,919	0	1,015	0	1,015	0	96,933	0	0	0	2,067	11/01/2052	1.A
3140QS-QA-2	FN CB6748 - RMBS		06/01/2024	Paydown	XXX	16,496	16,496	16,512	0	0	(15)	0	(15)	0	16,496	0	0	0	76	07/01/2052	1.A
3140X4-TF-3	FN FM1449 - RMBS		06/01/2024	Paydown	XXX	6,322	6,322	6,391	6,615	0	(293)	0	(293)	0	6,322	0	0	0	82	09/01/2049	1.A
3140X9-A7-0	FN FM5429 - RMBS		06/01/2024	Paydown	XXX	9,021	9,021	8,444	8,464	0	557	0	557	0	9,021	0	0	0	78	10/01/2035	1.A
3140X9-V5-1	FN FM6035 - RMBS		06/01/2024	Paydown	XXX	21,633	21,633	20,157	20,276	0	1,356	0	1,356	0	21,633	0	0	0	175	02/01/2036	1.A
3140XD-2J-4	FN FM9776 - RMBS		06/01/2024	Paydown	XXX	93,817	93,817	97,511	97,483	0	(3,666)	0	(3,666)	0	93,817	0	0	0	1,211	11/01/2051	1.A
3140XG-NB-1	FN FS1285 - RMBS		06/01/2024	Paydown	XXX	20,170	20,170	19,621	19,612	0	558	0	558	0	20,170	0	0	0	292	02/01/2052	1.A
3140XJ-JT-1	FN FS2973 - RMBS		06/01/2024	Paydown	XXX	279,932	279,932	269,303	269,526	0	10,406	0	10,406	0	279,932	0	0	0	5,587	09/01/2052	1.A
3140XJ-L3-5	FN FS3045 - RMBS		06/27/2024	Various	XXX	1,331,022	1,361,996	1,311,347	1,313,543	0	1,142	0	1,142	0	1,314,685	0	16,338	16,338	38,986	10/01/2052	1.A
3140XK-NG-1	FN FS3990 - RMBS		06/01/2024	Paydown	XXX	119,852	119,852	118,335	118,375	0	1,477	0	1,477	0	119,852	0	0	0	2,505	02/01/2053	1.A
3140XL-3L-0	FN FS5302 - RMBS		06/27/2024	Various	XXX	3,806,333	3,904,659	3,770,436	3,771,439	0	4,384	0	4,384	0	3,775,823	0	30,510	30,510	112,090	07/01/2053	1.A
3140XL-VD-7	FN FS5111 - RMBS		06/01/2024	Paydown	XXX	64,621	64,621	64,490	64,488	0	133	0	133	0	64,621	0	0	0	1,435	07/01/2053	1.A
31410L-FY-3	FN 890383 - RMBS		06/01/2024	Paydown	XXX	8,009	8,009	8,082	8,080	0	(71)	0	(71)	0	8,009	0	0	0	125	01/01/2042	1.A
31410L-UV-2	FN 890796 - RMBS		06/01/2024	Paydown	XXX	8,134	8,134	7,947	7,947	0	187	0	187	0	8,134	0	0	0	118	12/01/2045	1.A
31418C-GF-5	FN MA2897 - RMBS		06/01/2024	Paydown	XXX	11,270	11,270	10,939	10,959	0	312	0	312	0	11,270	0	0	0	140	02/01/2037	1.A
31418C-R8-9	FN MA3210 - RMBS		06/01/2024	Paydown	XXX	6,513	6,513	6,352	6,353	0	160	0	160	0	6,513	0	0	0	95	12/01/2047	1.A
31418C-U7-7	FN MA3305 - RMBS		06/01/2024	Paydown	XXX	2,640	2,640	2,571	2,571	0	68	0	68	0	2,640	0	0	0	40	03/01/2048	1.A
31418C-YM-0	FN MA3415 - RMBS		06/01/2024	Paydown	XXX	3,487	3,487	3,474	3,474	0	13	0	13	0	3,487	0	0	0	57	07/01/2048	1.A
31418C-Z9-8	FN MA3467 - RMBS		06/01/2024	Paydown	XXX	3,192	3,192	3,180	3,180	0	12	0	12	0	3,192	0	0	0	52	09/01/2048	1.A
31418D-6L-1	FN MA4474 - RMBS		06/01/2024	Paydown	XXX	4,584	4,584	4,081	4,110	0	474	0	474	0	4,584	0	0	0	38	11/01/2041	1.A
31418D-HD-7	FN MA3827 - RMBS		06/01/2024	Paydown	XXX	29,034	29,034	29,281	29,431	0	(398)	0	(398)	0	29,034	0	0	0	298	11/01/2034	1.A
31418D-KJ-0	FN MA3896 - RMBS		06/01/2024	Paydown	XXX	3,694	3,694	3,539	3,549	0	145	0	145	0	3,694	0	0	0	39	01/01/2035	1.A
31418D-LL-4	FN MA3930 - RMBS		06/01/2024	Paydown	XXX	54,662	54,662	52,372	52,513	0	2,149	0	2,149	0	54,662	0	0	0	576	02/01/2035	1.A
31418D-MD-1	FN MA3955 - RMBS		06/01/2024	Paydown	XXX	54,984	54,984	52,647	52,805	0	2,179	0	2,179	0	54,984	0	0	0	579	03/01/2035	1.A
31418D-RW-4	FN MA4100 - RMBS		06/01/2024	Paydown	XXX	20,704	20,704	18,137	18,222	0	2,482	0	2,482	0	20,704	0	0	0	174	08/01/2050	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
31418D-Y7-1	FN MA4333 - RMBS		06/01/2024	Paydown	XXX	4,072	4,072	3,619	3,648	0	424	0	424	0	4,072	0	0	0	34	05/01/2041	1.A
544445-BT-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV		06/27/2024	TD SECURITIES (USA) LLC	XXX	507,345	500,000	572,890	520,610	0	(4,139)	0	(4,139)	0	516,471	0	(9,126)	(9,126)	15,486	05/15/2029	1.D FE
57419R-K7-9	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		06/27/2024	SAMUEL A RAMIREZ & CO INC	XXX	1,230,200	1,250,000	1,217,288	1,234,419	0	6,442	0	6,442	0	1,240,861	0	(10,661)	(10,661)	33,547	03/01/2025	1.B FE
57419T-ZF-1	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		06/27/2024	PNC CAPITAL MARKETS LLC	XXX	1,242,371	1,295,000	1,272,739	1,274,537	0	721	0	721	0	1,275,258	0	(32,887)	(32,887)	51,079	09/01/2034	1.B FE
57586N-2N-0	MASSACHUSETTS HOUSING FINANCE AGENCY		05/01/2024	Call @ 100.00	XXX	10,000	10,000	9,817	9,904	0	22	0	22	0	9,926	0	74	74	11	06/01/2025	1.C FE
57586N-2Q-3	MASSACHUSETTS HOUSING FINANCE AGENCY		05/01/2024	Call @ 100.00	XXX	10,000	10,000	9,550	9,702	0	39	0	39	0	9,740	0	260	260	11	06/01/2026	1.C FE
576004-HE-8	MASSACHUSETTS (COMMONWEALTH OF)		06/27/2024	J.P. MORGAN SECURITIES LLC	XXX	1,915,440	2,000,000	1,943,780	1,953,201	0	3,727	0	3,727	0	1,956,928	0	(41,488)	(41,488)	71,820	07/15/2029	1.A FE
60416S-6S-4	MINNESOTA HOUSING FINANCE AGENCY		04/01/2024	Redemption @ 100.00	XXX	5,000	5,000	4,898	4,901	0	1	0	1	0	4,901	0	99	99	89	07/01/2050	1.B FE
60535Q-J9-2	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/27/2024	BOFA SECURITIES INC	XXX	1,494,495	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(5,505)	(5,505)	40,106	12/01/2048	1.A FE
613741-GN-1	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV		06/27/2024	MARKET TAXES CORP	XXX	692,704	710,000	691,561	700,337	0	3,283	0	3,283	0	703,620	0	(10,915)	(10,915)	11,325	06/01/2025	1.D FE
64469D-H8-7	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		05/01/2024	Call @ 100.00	XXX	5,000	5,000	3,733	3,800	0	17	0	17	0	3,817	0	1,183	1,183	40	07/01/2041	1.B FE
646140-DP-5	NEW JERSEY ST TPK AUTH TPK REV		06/27/2024	MARKET TAXES CORP	XXX	1,058,074	1,125,000	1,015,088	1,057,502	0	16,082	0	16,082	0	1,073,584	0	(15,510)	(15,510)	11,681	01/01/2026	1.E FE
650009-S4-6	NEW YORK ST TWY AUTH GEN REV		06/27/2024	J.P. MORGAN SECURITIES LLC	XXX	2,317,575	2,500,000	2,322,600	2,367,216	0	15,216	0	15,216	0	2,382,431	0	(64,856)	(64,856)	63,219	01/01/2028	1.E FE
650036-GF-7	NEW YORK ST URBAN DEV CORP REV		06/27/2024	FHN FINANCIAL SECURITIES CORP	XXX	2,012,560	2,000,000	2,001,140	2,000,911	0	(62)	0	(62)	0	2,000,849	0	11,711	11,711	79,397	03/15/2030	1.B FE
66285W-B2-1	NORTH TEX TWY AUTH REV		06/27/2024	J.P. MORGAN SECURITIES LLC	XXX	1,111,701	1,465,000	1,120,271	1,135,537	0	5,951	0	5,951	0	1,141,488	0	(29,787)	(29,787)	44,731	01/01/2042	1.D FE
677561-LN-0	OHIO ST HOSP FAC REV		06/27/2024	J.P. MORGAN SECURITIES LLC	XXX	4,012,881	4,885,000	3,813,964	3,874,509	0	25,066	0	25,066	0	3,899,575	0	113,306	113,306	158,699	01/01/2042	1.C FE
709235-T4-7	PENNSYLVANIA ST UNIV		06/27/2024	HILLTOP SECURITIES INC	XXX	1,233,600	1,500,000	1,170,060	1,199,274	0	11,930	0	11,930	0	1,211,204	0	22,396	22,396	30,504	09/01/2033	1.C FE
717817-UH-1	PHILADELPHIA PA ARPT REV		06/27/2024	SAMUEL A RAMIREZ & CO INC	XXX	1,022,640	1,000,000	1,051,230	1,037,961	0	(5,035)	0	(5,035)	0	1,032,926	0	(10,286)	(10,286)	49,583	07/01/2035	1.F FE
73474T-AC-4	PORT MORROW ORE TRANSMISSION FACS REV		06/27/2024	J.P. MORGAN SECURITIES LLC	XXX	978,340	1,000,000	981,820	989,698	0	2,953	0	2,953	0	992,651	0	(14,311)	(14,311)	27,811	09/01/2025	1.C FE
76221T-ML-0	RHODE ISLAND HSG & MTG FIN CORP REV		04/15/2024	Redemption @ 100.00	XXX	80,000	80,000	87,423	84,784	0	(223)	0	(223)	0	84,561	0	(4,561)	(4,561)	1,414	10/01/2050	1.B FE
79560Q-DC-9	SALT LAKE CITY UTAH SALES TAX REV		06/27/2024	JVB FINANCIAL GROUP	XXX	621,456	600,000	717,210	641,125	0	(6,323)	0	(6,323)	0	634,802	0	(13,346)	(13,346)	27,250	02/01/2036	1.A FE
79771F-FE-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		06/27/2024	FHN FINANCIAL SECURITIES CORP	XXX	283,129	295,000	281,070	286,789	0	2,141	0	2,141	0	288,930	0	(5,801)	(5,801)	4,391	11/01/2025	1.D FE
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2024	Paydown	XXX	14,258	14,258	12,545	12,601	0	1,657	0	1,657	0	14,258	0	0	0	178	09/01/2047	1.B FE
91335V-KU-9	UNIV PITTSBURGH OF THE		06/27/2024	WELLS FARGO SECURITIES LLC	XXX	3,089,472	3,940,000	2,966,741	3,015,365	0	19,968	0	19,968	0	3,035,333	0	54,139	54,139	93,073	09/15/2041	1.B FE
914440-LC-4	COMWLTH SYS OF HI		06/27/2024	FHN FINANCIAL SECURITIES CORP	XXX	989,110	1,000,000	1,017,820	1,010,560	0	(2,752)	0	(2,752)	0	1,007,809	0	(18,699)	(18,699)	29,954	11/01/2025	1.C FE
917567-FQ-7	PROJ REV		06/27/2024	J.P. MORGAN SECURITIES LLC	XXX	2,547,250	3,290,000	2,552,245	2,594,687	0	16,538	0	16,538	0	2,611,224	0	(63,975)	(63,975)	48,928	12/15/2038	1.C FE
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions.						47,306,262	51,414,231	46,863,218	47,128,048	0	279,987	0	279,987	0	47,424,547	0	(118,285)	(118,285)	1,338,129	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
00840C-AA-5	AG ABC STRUCTURED CLASS A NOTE		06/28/2024	Paydown	XXX	139,199	139,199	139,199	139,199	0	0	0	0	0	139,199	0	0	0	0	12/15/2031	2.C PL
01749B-AA-7	ALLEG 6 A - CDO	C	04/17/2024	Paydown	XXX	176,629	176,629	174,377	176,444	0	185	0	185	0	176,629	0	0	0	6,062	01/17/2031	1.A FE
03464B-AA-6	AOMT 2022-1 A1 - RMBS		06/01/2024	Paydown	XXX	45,865	45,865	43,835	44,315	0	1,550	0	1,550	0	45,865	0	0	0	541	12/25/2066	1.A
03464T-AA-7	AOMT 2022-3 A1 - RMBS		06/01/2024	Paydown	XXX	56,109	56,109	54,581	55,078	0	1,031	0	1,031	0	56,109	0	0	0	965	01/25/2067	1.A FE
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/22/2024	Various	XXX	975,340	1,000,000	999,293	999,478	0	34	0	34	0	999,513	0	(24,173)	(24,173)	21,000	04/13/2028	1.G FE
03764D-AH-4	APID XII AR - CDO	C	04/15/2024	Paydown	XXX	183,843	183,843	180,993	183,399	0	444	0	444	0	183,843	0	0	0	0	04/15/2031	1.A FE
03767J-AF-2	APID XXVII A1R - CDO		04/17/2024	Paydown	XXX	349,778	349,778	345,486	349,585	0	193	0	193	0	349,778	0	0	0	11,649	07/17/2030	1.A FE
037833-EB-2	APPLE INC		06/27/2024	BARCLAYS CAPITAL INC	XXX	2,706,947	2,900,000	2,633,594	2,733,815	0	37,689	0	37,689	0	2,771,504	0	(64,557)	(64,557)	18,044	02/08/2026	1.B FE

SCHEDULE D - PART 4

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

E05.3

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
040555-CQ-5	ARIZONA PUBLIC SERVICE CO		06/15/2024	Maturity @ 100.00	XXX	3,000,000	3,000,000	2,936,319	2,983,538	0	16,462	0	16,462	0	3,000,000	0	0	0	50,250	06/15/2024	2.A FE
055983-AA-8	BSPRT 2022-FL8 A - CMBS	C	06/17/2024	Paydown	XXX	236,049	236,049	233,057	235,250	0	799	0	799	0	236,049	0	0	0	6,855	02/17/2037	1.A FE
06051G-JD-2	BANK OF AMERICA CORP		06/27/2024	CITIGROUP GLOBAL MARKETS, INC	XXX	958,110	1,000,000	912,275	948,879	0	13,789	0	13,789	0	962,668	0	(4,558)	(4,558)	6,925	06/19/2026	1.G FE
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		06/01/2024	Paydown	XXX	1,926	1,926	1,737	1,771	0	155	0	155	0	1,926	0	0	0	21	10/18/2052	1.A
06760G-AA-9	BABSN 2018-I A1 - CDO	C	04/15/2024	Paydown	XXX	225,726	225,726	222,376	225,272	0	454	0	454	0	225,726	0	0	0	7,493	04/15/2031	1.A FE
06760P-AC-5	BABSN 2018-III A1 - CDO		04/22/2024	Paydown	XXX	555,412	555,412	551,202	555,983	0	(571)	0	(571)	0	555,412	0	0	0	18,778	07/20/2029	1.A FE
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		06/01/2024	Paydown	XXX	25,717	25,717	21,498	21,711	0	4,006	0	4,006	0	25,717	0	0	0	259	06/26/2051	1.A
07336N-AA-7	BVINV 2022-INV2 A1 - RMBS		06/01/2024	Paydown	XXX	56,587	56,587	53,908	54,031	0	2,556	0	2,556	0	56,587	0	0	0	705	12/26/2051	1.A
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL	A	06/27/2024	MORGAN STANLEY & CO. LLC	XXX	1,468,140	2,000,000	1,358,840	1,361,077	0	4,279	0	4,279	0	1,365,356	0	102,784	102,784	63,469	08/15/2052	2.A FE
110122-CM-8	BRISTOL-MYERS SQUIBB CO		06/27/2024	MARKET TAXES CORP	XXX	498,900	500,000	498,060	499,778	0	192	0	192	0	499,970	0	(1,070)	(1,070)	13,372	07/26/2024	1.F FE
12549B-AY-4	CIFC 2013-II A12 - CDO	C	04/18/2024	Paydown	XXX	133,170	133,170	131,406	133,021	0	149	0	149	0	133,170	0	0	0	4,473	10/18/2030	1.A FE
125523-CS-7	CIGNA GROUP		06/27/2024	MORGAN STANLEY & CO. LLC	XXX	2,017,920	2,000,000	1,955,680	1,956,637	0	1,805	0	1,805	0	1,958,442	0	59,478	59,478	84,900	03/15/2033	2.A FE
12592L-BH-4	COMM 2014-CRE20 A3 - CMBS		06/01/2024	Paydown	XXX	895,076	895,076	873,290	887,046	0	8,030	0	8,030	0	895,076	0	0	0	14,818	11/12/2047	1.A
126438-AA-8	CSMC 2020-NET A - CMBS		06/01/2024	Paydown	XXX	216,351	216,351	205,695	209,751	0	6,599	0	6,599	0	216,351	0	0	0	2,015	08/17/2037	1.A FE
126650-DY-3	CVS HEALTH CORP		06/27/2024	BARCLAYS CAPITAL INC	XXX	1,969,640	2,000,000	1,907,240	1,909,263	0	3,585	0	3,585	0	1,912,847	0	56,793	56,793	60,950	06/01/2033	2.B FE
14310K-AS-0	CGMS 2013-4 A1R - CDO		04/15/2024	Paydown	XXX	320,494	320,494	316,187	320,123	0	372	0	372	0	320,494	0	0	0	10,720	01/15/2031	1.A FE
14311D-BN-5	CGMS 2015-1 AR3 - CDO		04/22/2024	Paydown	XXX	367,165	367,165	362,105	366,394	0	770	0	770	0	367,165	0	0	0	12,470	07/21/2031	1.A FE
14317D-AD-2	CARMX 2021-3 A4 - ABS		06/27/2024	TD SECURITIES (USA) LLC	XXX	638,719	675,000	621,732	643,636	0	8,179	0	8,179	0	651,816	0	(13,097)	(13,097)	2,678	01/15/2027	1.A FE
14317H-AC-5	CARMX 2022-2 A3 - ABS		06/27/2024	Various	XXX	2,463,784	2,493,001	2,492,621	2,492,858	0	51	0	51	0	2,492,909	0	(29,125)	(29,125)	44,749	01/16/2027	1.A FE
14687J-AF-6	CRVNA 2021-P3 A4 - ABS		06/27/2024	CITIGROUP GLOBAL MARKETS, INC	XXX	326,594	350,000	310,115	325,057	0	5,667	0	5,667	0	330,724	0	(4,131)	(4,131)	1,983	06/10/2027	1.A FE
14913R-2L-0	CATERPILLAR FINANCIAL SERVICES CORP		05/17/2024	Maturity @ 100.00	XXX	350,000	350,000	332,411	346,081	0	3,919	0	3,919	0	350,000	0	0	0	788	05/17/2024	1.F FE
17290F-BA-6	CMLTI 22INV1 A3B - CMO/RMBS		06/01/2024	Paydown	XXX	71,465	71,465	62,825	63,198	0	8,267	0	8,267	0	71,465	0	0	0	913	11/27/2051	1.A
172967-LP-4	CITIGROUP INC		06/27/2024	GOLDMAN	XXX	1,430,445	1,500,000	1,350,255	1,377,000	0	11,789	0	11,789	0	1,388,789	0	41,656	41,656	51,046	07/24/2028	1.G FE
17325F-BB-3	CITIBANK NA		06/27/2024	MARKET TAXES CORP	XXX	2,058,700	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	58,700	58,700	86,723	09/29/2028	1.E FE
19685E-AA-9	COLT 222 A1 - CMO/RMBS		06/01/2024	Paydown	XXX	106,812	106,812	101,053	101,131	0	5,681	0	5,681	0	106,812	0	0	0	1,395	02/25/2067	1.A FE
20030N-EH-0	COMCAST CORP		06/27/2024	CITIGROUP GLOBAL MARKETS, INC	XXX	1,512,555	1,500,000	1,498,920	0	0	24	0	24	0	1,498,944	0	13,611	13,611	7,650	06/01/2029	1.G FE
21872U-AA-2	CAFL 2020-1 A1 - CMBS		06/01/2024	Paydown	XXX	324,238	324,238	311,616	312,071	0	12,167	0	12,167	0	324,238	0	0	0	2,166	12/15/2050	1.A FE
21873E-AA-7	CAFL 2022-1 A - CMBS		06/01/2024	Paydown	XXX	128,720	128,720	128,714	128,595	0	125	0	125	0	128,720	0	0	0	3,081	06/17/2055	1.A FE
224044-CN-5	COX COMMUNICATIONS INC		06/27/2024	BARCLAYS CAPITAL INC	XXX	2,073,750	2,500,000	1,888,225	1,955,234	0	28,532	0	28,532	0	1,983,766	0	89,984	89,984	34,847	06/15/2031	2.B FE
22550L-2C-4	UBS AG (NEW YORK BRANCH)		06/27/2024	BOFA SECURITIES INC	XXX	1,959,420	2,000,000	1,805,882	1,888,799	0	41,636	0	41,636	0	1,930,436	0	28,984	28,984	42,447	04/09/2025	1.E FE
24422E-WN-5	JOHN DEERE CAPITAL CORP		06/27/2024	CITIGROUP GLOBAL MARKETS, INC	XXX	1,751,890	1,750,000	1,748,460	1,748,694	0	97	0	97	0	1,748,791	0	3,099	3,099	60,591	10/11/2029	1.E FE
26251L-AC-8	DRSLF 64 A - CDO	C	04/18/2024	Paydown	XXX	44,221	44,221	43,741	44,069	0	152	0	152	0	44,221	0	0	0	1,479	04/18/2031	1.A FE
26251N-AB-6	DRSLF 60 A - CDO		04/15/2024	Paydown	XXX	18,611	18,611	18,320	18,565	0	46	0	46	0	18,611	0	0	0	627	07/15/2031	1.A FE
278642-AV-5	EBAY INC		06/27/2024	BARCLAYS CAPITAL INC	XXX	1,948,360	2,000,000	1,893,752	1,948,843	0	20,682	0	20,682	0	1,969,525	0	(21,165)	(21,165)	30,294	03/11/2025	2.A FE
29280H-AA-0	ENEL FINANCE AMERICA LLC		06/27/2024	RBC Capital Markets LLC	XXX	2,629,250	2,500,000	2,470,450	2,476,694	0	2,666	0	2,666	0	2,479,360	0	149,890	149,890	125,236	10/14/2027	2.A FE
29736R-AJ-9	ESTEE LAUDER COMPANIES INC		06/27/2024	MARKET TAXES CORP	XXX	1,909,760	2,000,000	1,859,060	1,894,709	0	15,023	0	15,023	0	1,909,732	0	28	28	49,525	03/15/2027	1.F FE
31574X-AA-6	EFMT 2021-1 A1 - CMO/RMBS		06/01/2024	Paydown	XXX	4,639	4,639	4,151	4,203	0	436	0	436	0	4,639	0	0	0	15	02/25/2066	1.A
33767M-AA-3	FKH 2020-SFR1 A - CMBS		06/01/2024	Paydown	XXX	35,808	35,808	33,222	34,308	0	1,500	0	1,500	0	35,808	0	0	0	180	08/19/2037	1.A FE
33852E-AB-5	FSMT 2021-2 A2 - CMO/RMBS		06/01/2024	Paydown	XXX	8,179	8,179	7,086	7,159	0	1,020	0	1,020	0	8,179	0	0	0	80	04/25/2051	1.A
33852F-AE-6	FSMT 2021-4 A5 - CMO/RMBS		06/01/2024	Paydown	XXX	33,375	33,375	30,231	30,460	0	2,915	0	2,915	0	33,375	0	0	0	364	06/26/2051	1.A
33853H-AB-7	FSMT 2021-13INV A2 - CMO/RMBS		06/01/2024	Paydown	XXX	25,478	25,478	22,550	22,724	0	2,755	0	2,755	0	25,478	0	0	0	326	12/25/2051	1.A
341081-GU-5	FLORIDA POWER & LIGHT CO		06/27/2024	MARKET TAXES CORP	XXX	1,522,965	1,500,000	1,494,885	0	0	31	0	31	0	1,494,916	0	28,049	28,049	5,521	06/15/2034	1.D FE
34532R-AA-4	FORDR 2018-REV1 A - ABS		06/27/2024	J.P. MORGAN SECURITIES LLC	XXX	1,972,734	2,000,000	1,959,964	1,982,113	0	8,360	0	8,360	0	1,990,473	0	(17,739)	(17,739)	34,204	07/15/2031	1.A FE
36265W-AD-5	GMCAR 2022-3 A3 - ABS		06/27/2024	Various	XXX	1,233,664	1,250,000	1,249,991	1,249,996	0	1	0	1	0	1,249,998	0	(16,334)	(16,334)	24,200	04/16/2027	1.A FE
36318W-AK-6	GALXY XV ARR - CDO		04/15/2024	Paydown	XXX	352,226	352,226	347,405	352,309	0	(83)	0	(83)	0	352,226	0	0	0	11,728	10/15/2030	1.A FE
36320U-AC-4	GALXY XXVII A - CDO		05/16/2024	Paydown	XXX	165,594	165,594	163,020	165,168	0	426	0	426	0	165,594	0	0	0	5,559	05/16/2031	1.A FE
37310P-AC-5	GEORGETOWN UNIVERSITY		06/27/2024	WELLS FARGO SECURITIES LLC	XXX	876,600	1,000,000	890,580	893,285	0	1,042	0	1,042	0	894,327	0	(17,727)	(17,727)	32,003	04/01/2049	1.G FE
38136M-AU-2	GLM 2R AR - CDO	C	06/28/2024	Paydown	XXX	1,806,875	1,806,875	1,779,082	1,801,278	0	5,597	0	5,597	0	1,806,875	0	0	0	75,553	11/28/2030	1.A FE
38137P-AQ-3	GLD10 X AR - CDO	D	05/28/2024	Paydown	XXX	1,083,347	1,083,347	1,070,095	1,082,599	0	748	0	748	0	1,083,347	0	0	0	42,648	07/21/2031	1.A FE
384802-AE-4	WW GRAINGER INC		06/27/2024	BARCLAYS CAPITAL INC	XXX	1,953,580	2,000,000	1,906,082	1,956,255	0	18,902	0	18,902	0	1,975,157	0	(21,577)	(21,577)	32,169	02/15/2025	1.F FE
403950-AA-6	HGI 22FL3 A - CMBS		06/19/2024	Paydown	XXX	26,040	26,040	25,688	26,034	0	6	0	6	0	26,040	0	0	0	771	04/21/2037	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
458140-BY-5	INTEL CORP		06/27/2024	J.P. MORGAN SECURITIES LLC	XXX	1,929,560	2,000,000	1,880,840	1,908,178	0	11,568	0	11,568	0	1,919,747	0	9,813	9,813	67,292	08/05/2027	1.G FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	06/15/2024	PAYDOWN	XXX	44,500	44,500	38,144	38,370	0	6,130	0	6,130	0	44,500	0	0	0	736	04/15/2044	2.A FE
49327M-3H-5	KEYBANK NA		06/27/2024	CITIGROUP GLOBAL MARKETS, INC	XXX	1,390,695	1,500,000	1,296,090	1,306,025	0	7,717	0	7,717	0	1,313,741	0	76,954	76,954	69,167	01/26/2033	2.A FE
55283Q-AA-2	MFRA 2021-RPL1 A1 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	69,504	69,504	63,858	65,208	0	4,296	0	4,296	0	69,504	0	0	0	338	07/25/2060	1.A
55400E-AA-7	MVWOT 201 A - ABS		06/20/2024	PAYDOWN	XXX	22,028	22,028	20,377	20,565	0	1,463	0	1,463	0	22,028	0	0	0	157	10/20/2037	1.A FE
55446M-AA-5	MAACH 1 A - ABS	C	06/15/2024	PAYDOWN	XXX	12,189	12,189	10,957	11,024	0	1,165	0	1,165	0	12,189	0	0	0	185	10/15/2039	2.A FE
55820T-AJ-7	MDPK XXIII AR - CDO	C	04/29/2024	PAYDOWN	XXX	6,087	6,087	6,018	6,085	0	3	0	3	0	6,087	0	0	0	206	07/28/2031	1.A FE
55821C-AA-2	ATRM 40R AR2 - CDO	C	05/28/2024	PAYDOWN	XXX	151,172	151,172	149,041	150,906	0	267	0	267	0	151,172	0	0	0	5,055	05/28/2030	1.A FE
57636Q-AX-2	MASTERCARD INC		06/27/2024	BOFA SECURITIES INC	XXX	3,005,910	3,000,000	3,041,490	3,038,785	0	(1,723)	0	(1,723)	0	3,037,062	0	(31,152)	(31,152)	116,804	03/09/2033	1.E FE
579780-AS-6	MCCORMICK & COMPANY INC		06/27/2024	CITIGROUP GLOBAL MARKETS, INC	XXX	2,038,000	2,500,000	1,849,450	1,925,605	0	32,463	0	32,463	0	1,958,068	0	79,932	79,932	40,212	02/15/2031	2.B FE
58933Y-AR-6	MERCK & CO INC		06/27/2024	GOLDMAN	XXX	3,442,530	3,500,000	3,434,190	3,469,616	0	13,308	0	13,308	0	3,482,924	0	(40,394)	(40,394)	85,021	02/10/2025	1.E FE
61747Y-FE-0	MORGAN STANLEY		06/27/2024	MARKET TAXES CORP	XXX	2,475,500	2,500,000	2,485,575	2,486,377	0	563	0	563	0	2,486,939	0	(11,439)	(11,439)	90,052	04/21/2034	1.E FE
63942K-AA-2	NAVSL 2021-G A - ABS		06/15/2024	PAYDOWN	XXX	10,247	10,247	9,083	9,215	0	1,032	0	1,032	0	10,247	0	0	0	67	04/15/2070	1.A FE
63942M-AA-8	NAVSL 2022-A A - ABS		06/15/2024	PAYDOWN	XXX	50,044	50,044	45,402	45,877	0	4,167	0	4,167	0	50,044	0	0	0	468	07/15/2070	1.A FE
641062-BL-7	NESTLE HOLDINGS INC		06/27/2024	CITIGROUP GLOBAL MARKETS, INC	XXX	1,507,590	1,500,000	1,499,940	1,499,943	0	5	0	5	0	1,499,949	0	7,641	7,641	59,583	09/12/2028	1.D FE
64830M-AG-8	NRZT 195 A1B - CMO/RMBS		06/01/2024	PAYDOWN	XXX	24,209	24,209	23,369	23,520	0	689	0	689	0	24,209	0	0	0	361	08/25/2059	1.A
64831G-AB-1	NRZT 21INV2 A2 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	29,554	29,554	25,923	26,068	0	3,486	0	3,486	0	29,554	0	0	0	318	09/25/2051	1.A
64952W-DG-5	NEW YORK LIFE GLOBAL FUNDING		04/10/2024	Maturity @ 100.00	XXX	4,850,000	4,850,000	4,765,615	4,835,493	0	14,507	0	14,507	0	4,850,000	0	0	0	69,719	04/10/2024	1.A FE
67448W-AP-3	OBX 2020-EXP3 A8 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	8,153	8,153	7,695	7,682	0	471	0	471	0	8,153	0	0	0	100	06/25/2060	1.A
67647A-AA-3	OCMT 221 A1 - CMO/RMBS		06/27/2024	Various	XXX	17,522,341	18,911,638	17,339,608	17,367,451	0	36,095	0	36,095	0	17,403,546	0	118,795	118,795	487,604	11/25/2052	1.A
67647L-AU-5	OCMT 2021-1 A19 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	17,368	17,368	14,941	15,098	0	2,270	0	2,270	0	17,368	0	0	0	199	05/25/2051	1.A
67648B-AA-0	BVINV 22INV1 A1 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	19,143	19,143	17,136	17,165	0	1,977	0	1,977	0	19,143	0	0	0	228	12/26/2052	1.A
693304-AT-4	PECO ENERGY CO		06/27/2024	MARKET TAXES CORP	XXX	2,435,825	2,500,000	2,426,570	2,470,220	0	7,949	0	7,949	0	2,478,169	0	(42,344)	(42,344)	55,344	10/15/2025	1.E FE
713448-DF-2	PEPSICO INC		06/27/2024	CITIGROUP GLOBAL MARKETS, INC	XXX	2,413,850	2,500,000	2,443,140	2,464,262	0	7,928	0	7,928	0	2,472,190	0	(58,340)	(58,340)	60,167	02/24/2026	1.E FE
74334D-AA-1	PROG 22SFR6 A - CMBS		06/19/2024	PAYDOWN	XXX	1,267	1,267	1,267	1,266	0	1	0	1	0	1,267	0	0	0	28	07/19/2039	1.A FE
74982W-AA-4	RACEP IX AA2 - CDO	C	04/15/2024	PAYDOWN	XXX	409,859	409,859	403,817	408,913	0	946	0	946	0	409,859	0	0	0	13,584	10/15/2030	1.A FE
75513E-CS-8	RTX CORP		06/27/2024	CITIGROUP GLOBAL MARKETS, INC	XXX	1,930,720	2,000,000	1,836,660	1,837,272	0	1,088	0	1,088	0	1,838,361	0	92,359	92,359	89,882	02/27/2053	2.A FE
756109-CG-7	REALTY INCOME CORP		06/27/2024	MORGAN STANLEY & CO. LLC	XXX	2,930,040	3,000,000	2,922,300	0	0	769	0	769	0	2,923,069	0	6,971	6,971	69,188	02/15/2034	1.G FE
81744K-AA-4	SEMT 2023-2 A1 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	92,551	92,551	88,169	88,193	0	4,358	0	4,358	0	92,551	0	0	0	2,135	03/25/2053	1.A
81747C-AA-9	SEMT 2019-CH2 A1 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	1,542	1,542	1,539	1,539	0	3	0	3	0	1,542	0	0	0	34	08/25/2049	1.A
81748C-AA-8	SEMT 2021-9 A1 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	50,233	50,233	43,978	44,349	0	5,884	0	5,884	0	50,233	0	0	0	528	01/25/2052	1.A
81749B-AA-9	SEMT 231 A1 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	22,196	22,196	21,960	21,964	0	231	0	231	0	22,196	0	0	0	452	01/15/2053	1.A
82652N-AA-6	SRFC 2019-3 A - ABS		06/20/2024	PAYDOWN	XXX	13,421	13,421	12,814	13,031	0	390	0	390	0	13,421	0	0	0	132	08/20/2036	1.A FE
87612E-BE-5	TARGET CORP		06/27/2024	GOLDMAN	XXX	3,831,720	4,000,000	3,864,256	3,912,732	0	18,093	0	18,093	0	3,930,825	0	(99,105)	(99,105)	70,278	04/15/2026	1.F FE
883556-CX-8	THERMO FISHER SCIENTIFIC INC		06/27/2024	MORGAN STANLEY & CO. LLC	XXX	2,756,985	2,750,000	2,633,978	2,636,131	0	4,527	0	4,527	0	2,640,658	0	116,327	116,327	123,547	08/10/2033	1.G FE
89175M-AA-1	TPMT 2018-3 A1 - RMBS		06/01/2024	PAYDOWN	XXX	23,556	23,097	22,555	22,726	0	830	0	830	0	23,556	0	0	0	372	05/28/2058	1.A
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	35,632	35,632	34,368	34,705	0	928	0	928	0	35,632	0	0	0	437	10/27/2059	1.A
89180D-AA-4	TPHT 21HE1 A1 - CMO/RMBS		06/25/2024	PAYDOWN	XXX	28,916	28,916	27,568	28,223	0	693	0	693	0	28,916	0	0	0	109	02/25/2063	1.A
89236T-HP-3	TOYOTA MOTOR CREDIT CORP		06/27/2024	MARKET TAXES CORP	XXX	472,460	500,000	456,839	474,796	0	6,727	0	6,727	0	481,523	0	(9,063)	(9,063)	2,800	10/16/2025	1.E FE
89236T-KJ-3	TOYOTA MOTOR CREDIT CORP		06/27/2024	GOLDMAN	XXX	4,940,800	5,000,000	4,922,250	4,940,051	0	7,283	0	7,283	0	4,947,334	0	(6,534)	(6,534)	175,681	09/20/2027	1.E FE
89237J-AA-4	TALNT 2020-1 A - ABS		06/27/2024	J.P. MORGAN SECURITIES LLC	XXX	3,296,563	3,425,000	3,173,773	3,253,316	0	40,240	0	40,240	0	3,293,556	0	3,006	3,006	23,504	05/25/2033	1.A FE
89613G-AA-4	TAH 2020-SFR1 A - CMBS		05/01/2024	PAYDOWN	XXX	8,996	8,996	8,397	8,828	0	168	0	168	0	8,996	0	0	0	52	07/19/2038	1.A FE
89616Q-AA-9	TCN 2022-SFR1 A - CMBS		05/01/2024	PAYDOWN	XXX	990	990	949	960	0	30	0	30	0	990	0	0	0	16	04/19/2039	1.A FE
904764-BS-5	UNILEVER CAPITAL CORP		06/27/2024	BARCLAYS CAPITAL INC	XXX	2,004,880	2,000,000	1,995,960	1,996,188	0	358	0	358	0	1,996,547	0	8,333	8,333	78,542	09/08/2028	1.E FE
907818-EP-9	UNION PACIFIC CORP		06/27/2024	MARKET TAXES CORP	XXX	1,425,930	1,500,000	1,375,995	1,406,812	0	12,918	0	12,918	0	1,419,731	0	6,199	6,199	31,625	04/15/2027	1.G FE
911312-CD-6	UNITED PARCEL SERVICE INC		06/27/2024	HSBC SECURITIES (USA) INC	XXX	2,510,000	2,500,000	2,495,950	0	0	32	0	32	0	2,495,982	0	14,018	14,018	12,875	05/22/2034	1.F FE
92539T-AB-9	VERUS 2023-4 A2 - CMO/RMBS		06/01/2024	PAYDOWN	XXX	89,716	89,716	89,715	89,803	0	(88)	0	(88)	0	89,716	0	0	0	2,218	05/25/2028	1.C FE
92826C-AD-4	VISA INC		06/27/2024	GOLDMAN	XXX	3,888,840	4,000,000	4,013,506	3,989,642	0	1,687	0	1,687	0	3,991,329	0	(102,489)	(102,489)	67,900	12/14/2025	1.D FE
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		06/27/2024	MARKET TAXES CORP	XXX	2,217,025	2,500,000	2,017,650	2,118,972	0	43,256	0	43,256	0	2,162,228	0	54,797	54,797	24,162	11/24/2027	1.G FE
92890K-AZ-8	WFRBS 2014-C22 A4 - CMBS		06/01/2024	PAYDOWN	XXX	297,831	297,831	292,387	295,663	0	2,168	0	2,168	0	297,831	0	0	0	4,782	09/17/2057	1.A
92916X-AJ-6	INGIM 2013-3 1RR - CDO		04/18/2024	PAYDOWN	XXX	166,889	166,889	164,591	166,638	0	251	0	251	0	166,889	0	0	0	5,733	10/20/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94354K-AA-8	WAAV 2019-1 A - ABS		06/15/2024	Paydown	XXX	60,513	60,513	48,599	50,885	0	9,628	0	9,628	0	60,513	0	0	0	1,052	09/15/2044	2.A FE
94974B-GP-9	WELLS FARGO & CO		06/27/2024	MARKET TAXES CORP	XXX	1,463,910	1,500,000	1,479,594	1,488,227	0	3,226	0	3,226	0	1,491,453	0	(27,543)	(27,543)	39,790	09/29/2025	2.A FE
95000U-2N-2	WELLS FARGO & CO		06/27/2024	MARKET TAXES CORP	XXX	728,033	750,000	703,848	725,499	0	8,159	0	8,159	0	733,658	0	(5,626)	(5,626)	10,849	04/30/2026	2.A FE
95001V-AT-7	WFCM 2019-C51 A3 - CMBS		05/01/2024	Paydown	XXX	1,048	1,048	973	987	0	61	0	61	0	1,048	0	0	0	12	06/17/2052	1.A
95001X-BA-3	WFCM 2019-C50 A4 - CMBS		04/01/2024	Paydown	XXX	5,292	5,292	5,302	5,284	0	8	0	8	0	5,292	0	0	0	61	05/17/2052	1.A
95003A-AC-8	WFMB5 211 A3 - CMO/RMBS		06/01/2024	Paydown	XXX	52,422	52,422	45,513	46,083	0	6,339	0	6,339	0	52,422	0	0	0	575	12/26/2050	1.A
98163K-AD-4	WOART 2021-D A4 - ABS		06/27/2024	TD SECURITIES (USA) LLC	XXX	259,875	275,000	255,424	263,000	0	2,847	0	2,847	0	265,846	0	(5,971)	(5,971)	1,622	11/15/2027	1.A FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						129,925,140	134,776,971	127,391,313	120,305,382	0	654,751	0	654,751	0	129,372,188	0	552,952	552,952	3,300,435	XXX	XXX
Bonds: Hybrid Securities																					
46625H-JQ-4	JPMORGAN CHASE & CO		05/01/2024	Call @ 100.00	XXX	500,000	500,000	505,455	500,343	0	(343)	0	(343)	0	500,000	0	0	0	28,560	12/29/2049	2.C FE
1309999999 – Bonds: Hybrid Securities						500,000	500,000	505,455	500,343	0	(343)	0	(343)	0	500,000	0	0	0	28,560	XXX	XXX
Bonds: Unaffiliated Bank Loans																					
000000-00-0	Spa Holdings 3 Oy	C	06/28/2024	Direct	XXX	856	856	825	853	1	3	0	4	0	856	0	0	0	41	03/11/2028	4.B FE
000000-00-0	Logoplaste Group Sarl	C	06/28/2024	Direct	XXX	1,163	1,163	1,126	1,124	35	4	0	38	0	1,163	0	0	0	58	07/06/2028	5.B
000000-00-0	Holding Socotec	C	06/03/2024	Direct	XXX	7,130	7,130	6,984	7,096	22	12	0	34	0	7,130	0	0	0	173	05/05/2028	4.B FE
000000-00-0	Chemours Company, The		06/28/2024	J.P. MORGAN SECURITIES INC.	XXX	185,854	197,219	174,046	172,886	4,904	2,386	0	7,290	0	180,176	0	5,678	5,678	7,129	11/16/2026	4.B FE
000000-00-0	Discovery Purchaser Corporation		05/01/2024	BMO CAPITAL MARKETS	XXX	930,196	931,358	904,985	408,079	0	2,772	0	2,772	0	907,995	0	22,201	22,201	29,211	10/04/2029	5.B
000000-00-0	Covanta Holding Corporation		06/28/2024	Direct	XXX	241	241	240	241	0	0	0	0	0	241	0	0	0	10	11/30/2028	5.B
000000-00-0	Alchemy US Holdco Term Loan		06/28/2024	Direct	XXX	1,582	1,582	1,519	1,566	0	16	0	16	0	1,582	0	0	0	92	08/11/2025	5.B
000000-00-0	Peer Holding III B.V.	C	06/28/2024	Direct	XXX	1,365	1,365	1,355	1,364	0	1	0	1	0	1,365	0	0	0	51	10/18/2030	3.B FE
000000-00-0	Project Alpha Intermediate Holding, Inc.		05/14/2024	Adjustment	XXX	0	0	0	455	0	(455)	0	(455)	0	0	0	0	0	(15,420)	10/18/2030	4.B FE
000000-00-0	Ryan LLC		06/28/2024	BMO CAPITAL MARKETS	XXX	1,328	1,331	1,311	935	0	206	0	206	0	1,545	0	(217)	(217)	1,801	11/08/2030	5.B
000000-00-0	Flutter Entertainment PLC	C	06/28/2024	Direct	XXX	2,995	2,995	2,987	2,634	0	1	0	1	0	2,995	0	0	0	109	11/10/2030	5.B
000000-00-0	Veritiv Corporation		06/14/2024	Various	XXX	486,598	486,000	471,420	471,119	405	1,302	0	1,707	0	472,826	0	13,771	13,771	25,350	11/17/2030	4.A FE
000000-00-0	WireCo WorldGroup Inc.		06/28/2024	Direct	XXX	2,228	2,228	2,201	2,226	0	2	0	2	0	2,228	0	0	0	69	11/13/2028	5.B
000000-00-0	Travel + Leisure Co.		03/28/2024	Adjustment	XXX	0	0	0	273	0	0	0	0	0	0	0	0	0	0	12/14/2029	5.B
000000-00-0	Hilton Grand Vacations Borrower, LLC		06/28/2024	Direct	XXX	1,635	1,635	1,631	0	0	0	0	0	0	1,635	0	0	0	58	01/13/2031	5.B
000000-00-0	MKS Instruments, Inc		03/19/2024	J.P. MORGAN SECURITIES INC.	XXX	6	0	0	0	0	0	0	0	0	0	0	7	7	1,648	08/17/2029	5.B
000000-00-0	Light & Wonder International		06/28/2024	Direct	XXX	726	726	725	0	0	0	0	0	0	726	0	0	0	20	04/16/2029	3.B FE
000000-00-0	Focus Financial Partners, LLC		06/28/2024	Direct	XXX	812	812	807	0	0	0	0	0	0	812	0	0	0	27	06/30/2028	5.B
000000-00-0	Caesars Entertainment Inc		06/28/2024	Direct	XXX	2,208	2,208	2,202	0	0	1	0	1	0	2,208	0	0	0	52	02/28/2031	3.C FE
000000-00-0	Planet US Buyer LLC		04/12/2024	BANK OF AMERICA	XXX	834,437	831,320	829,242	0	0	51	0	51	0	829,293	0	5,145	5,145	16,217	01/31/2031	4.A FE
000000-00-0	Motion Finco, LLC		06/28/2024	Direct	XXX	1,300	1,300	1,249	1,298	0	2	0	2	0	1,300	0	0	0	53	11/12/2029	5.B
000000-00-0	Crocs, Inc.		06/28/2024	Direct	XXX	21,462	21,462	21,467	23,180	0	0	0	0	0	21,462	0	0	0	759	02/20/2029	2.C FE
000000-00-0	Summer (BC) Bidco B LLC		03/28/2024	Adjustment	XXX	(137,674)	(146,853)	(137,674)	(138,101)	0	(440)	0	(440)	0	(138,907)	0	1,233	1,233	(5,111)	02/12/2029	5.B
000000-00-0	Summer (BC) Bidco B LLC		06/28/2024	Direct	XXX	692	692	668	366	0	1	0	1	0	692	0	0	0	6	02/12/2029	4.C FE
000000-00-0	Saphilux S.a.r.l.	C	03/28/2024	Adjustment	XXX	(497,425)	(505,000)	(497,425)	(497,944)	0	(238)	0	(238)	0	(498,182)	0	757	757	(12,522)	07/18/2028	4.C FE
000000-00-0	Saphilux S.a.r.L.	C	06/28/2024	Direct	XXX	1,263	1,263	1,244	2,524	0	1	0	1	0	1,263	0	0	0	31	07/18/2028	5.B
000000-00-0	Greeneden U.S. Holdings II, LLC		04/30/2024	Direct	XXX	1,950	1,950	1,933	0	0	0	0	0	0	1,950	0	0	0	19	12/01/2027	5.B
000000-00-0	Fortress Intermediate 3 Inc		05/16/2024	J.P. MORGAN SECURITIES INC.	XXX	88,220	88,000	87,560	0	0	8	0	8	0	87,568	0	652	652	0	05/08/2031	5.B
000000-00-0	Johnstone Supply, LLC		06/05/2024	Various	XXX	313,964	313,000	312,218	0	0	0	0	0	0	312,218	0	1,746	1,746	0	05/31/2031	4.B FE
000000-00-0	Broadstreet Partners, Inc.		06/05/2024	RBC CAPITAL MARKETS	XXX	248,064	247,000	246,691	0	0	5	0	5	0	246,696	0	1,368	1,368	108	05/10/2031	5.B
000000-00-0	Garrett Motion Inc.		06/28/2024	Direct	XXX	4,812	4,812	4,688	4,809	0	3	0	3	0	4,812	0	0	0	0	04/30/2028	5.B
000000-00-0	Financiere Mendel	C	06/28/2024	Redemption @ 100.00	XXX	910	910	901	902	0	0	0	0	0	902	0	8	8	0	11/01/2030	5.B
00076V-AZ-3	ABG Intermediate Holdings 2 LLC		04/26/2024	Various	XXX	109,570	109,000	108,183	108,396	0	47	0	47	0	108,443	0	1,127	1,127	2,463	12/08/2028	4.A FE
00076V-BJ-8	ABG Intermediate Holdings 2 LLC		06/28/2024	Direct	XXX	1,617	1,617	1,592	1,617	0	0	0	0	0	1,617	0	0	0	5	12/21/2028	3.C FE
00132U-AG-9	Osmosis Debt Merger Sub, Inc.	C	06/28/2024	Direct	XXX	273	273	266	273	0	1	0	1	0	273	0	0	0	13	06/16/2028	4.C FE
00132U-AN-4	Al Aqua Merger Sub, Inc.		06/28/2024	Direct	XXX	794	794	794	656	0	0	0	0	0	794	0	0	0	53	07/31/2028	4.C FE
00149H-AD-6	Reladyne Inc		06/28/2024	Direct	XXX	100	100	97	99	0	(13)	0	(13)	0	86	0	13	13	6	12/22/2028	4.C FE
00169Q-AG-4	Global Medical Response, Inc.		06/28/2024	Direct	XXX	103,408	103,913	100,051	1,959	0	14	0	14	0	103,408	0	0	0	49	10/02/2028	4.C FE
00217B-AB-0	ASP Dream Acquisition Co LLC		04/30/2024	Direct	XXX	3,315	3,315	3,271	2,040	0	3	0	3	0	3,315	0	0	0	87	11/22/2028	4.C FE
00217X-AB-2	Hexion Holdings Corp																				

SCHEDULE D - PART 4

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

E056

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
00766W-AW-3	AECOM		04/19/2024	BANK OF AMERICA	XXX	661,471	659,000	657,353	0	0	7	0	7	0	657,360	0	4,112	4,112	1,097	04/17/2031	2.C FE
00769E-AZ-3	Advantage Sales & Marketing Inc.		04/17/2024	Adjustment	XXX	0	0	0	(16,660)	16,660	0	0	16,660	0	0	0	0	0	0	10/28/2027	4.B FE
00769E-BA-7	Advantage Sales & Marketing Inc.		06/28/2024	Direct	XXX	7,360	7,360	7,294	7,357	0	3	0	3	0	7,360	0	0	0	0	10/28/2027	4.B FE
01957T-AH-0	Allied Universal Holdco LLC		06/06/2024	Various	XXX	191,214	191,000	191,000	0	0	(110)	0	(110)	0	190,890	0	324	324	1,150	05/31/2028	4.C FE
02376C-BK-0	American Airlines, Inc.		06/27/2024	Direct	XXX	553	553	542	552	0	1	0	1	0	553	0	0	0	30	02/09/2028	4.A FE
03306U-AG-3	Anchor Packaging, LLC		06/25/2024	BMO CAPITAL MARKETS	XXX	151,810	152,000	151,620	0	0	18	0	18	0	151,638	0	172	172	1,648	07/31/2029	4.B FE
03759D-AK-4	Apex Tool Group, LLC		05/23/2024	BRCFI	XXX	85,389	109,988	80,955	0	0	450	0	450	0	81,405	0	3,983	3,983	378	02/28/2029	5.C FE
03835E-AH-7	Applavin Corporation		06/28/2024	BARCLAY INVESTMENTS, INC.	XXX	1,016,922	1,016,775	1,011,694	1,010,854	0	76	0	76	0	1,012,165	0	4,757	4,757	3,147	08/16/2030	3.C FE
03880Y-AC-8	ARC FALCON I INC.		05/22/2024	Direct	XXX	856	856	820	478	0	3	0	3	0	856	0	0	0	18	08/31/2028	4.B FE
04270Y-AB-6	Array Technologies INC.		06/28/2024	Direct	XXX	5,312	5,312	5,206	5,301	0	11	0	11	0	5,312	0	0	0	241	10/08/2027	3.C FE
04538F-AE-9	Asplundh Tree Expert, LLC		05/16/2024	WELL	XXX	158,395	158,000	157,605	0	0	0	0	0	0	157,605	0	790	790	101	05/07/2031	3.A FE
04621H-AW-3	AssuredPartners, Inc.		06/05/2024	BANK OF AMERICA	XXX	264,973	263,000	262,671	0	0	7	0	7	0	262,678	0	2,295	2,295	3,111	02/08/2031	4.B FE
04649V-AX-8	Asurion, LLC		06/28/2024	Direct	XXX	541	541	501	535	0	5	0	5	0	541	0	0	0	24	12/23/2029	4.A FE
04649V-BB-5	Asurion, LLC		06/28/2024	Direct	XXX	3,272	3,272	3,026	3,249	0	23	0	23	0	3,272	0	0	0	159	08/31/2028	4.A FE
04686R-AB-9	Athenahealth, Inc.		06/28/2024	Direct	XXX	1,604	1,604	1,536	1,598	1	6	0	7	0	1,604	0	0	0	70	01/26/2029	4.C FE
05543C-AF-3	Bob's Discount Furniture LLC		06/28/2024	Direct	XXX	325,665	325,665	321,276	324,595	0	1,070	0	1,070	0	325,665	0	0	0	14,852	02/12/2026	4.A FE
05549P-AF-8	BCP Renaissance Parent L.L.C.		06/28/2024	Direct	XXX	814	814	810	813	0	0	0	0	0	814	0	0	0	8	10/31/2028	4.C FE
05710L-AB-9	Bakelite UK Intermediate Ltd		04/24/2024	BMO CAPITAL MARKETS	XXX	751,875	750,000	727,451	729,266	238	2,395	0	2,633	0	731,899	0	19,976	19,976	19,046	05/29/2029	4.A FE
05710L-AC-7	Bakelite UK Intermediate Ltd.		06/06/2024	BMO CAPITAL MARKETS	XXX	101,884	101,000	97,423	97,975	0	139	0	139	0	98,114	0	3,770	3,770	0	05/29/2029	5.B
05988H-AG-2	Boxer Parent Company, Inc.		06/28/2024	Direct	XXX	628	628	621	500	0	1	0	1	0	628	0	0	0	27	12/31/2028	4.B FE
12021G-AB-0	Bulldog Purchaser Inc.		06/14/2024	MORGAN STANLEY	XXX	150,375	150,000	149,250	0	0	0	0	0	0	149,250	0	1,125	1,125	0	06/13/2031	4.B FE
12466C-AG-0	C&D Technologies, Inc.		06/28/2024	Direct	XXX	3,101	3,101	3,003	2,703	175	17	0	193	0	3,101	0	0	0	167	12/19/2025	4.C FE
12508K-AJ-6	CD&R Hydra Buyer, Inc.		06/28/2024	Direct	XXX	1,858	1,858	1,848	0	0	0	0	0	0	1,858	0	0	0	41	04/30/2031	4.C FE
12511P-AB-7	Polyconcept North America Holdings, Inc.		06/28/2024	Direct	XXX	2,326	2,326	2,199	2,315	0	11	0	11	0	2,326	0	0	0	135	05/14/2029	4.C FE
12568Y-AD-6	Gentiva Health Services, Inc.		06/28/2024	Direct	XXX	2,839	2,839	2,751	2,830	0	9	0	9	0	2,839	0	0	0	153	02/03/2028	4.B FE
12620B-AR-1	CPM Holdings, Inc.		06/27/2024	GOLDMAN SACHS AND CO.	XXX	333,993	335,664	330,629	330,886	0	636	0	636	0	331,521	0	2,472	2,472	16,971	09/27/2028	4.B FE
12658H-AG-7	CP Atlas Buyer, Inc.		06/28/2024	Direct	XXX	1,565	1,565	1,425	1,550	0	15	0	15	0	1,565	0	0	0	73	11/23/2027	4.C FE
12659E-AC-2	CP Iris Holdco I, Inc.		06/28/2024	Direct	XXX	1,718	1,718	1,678	474	0	3	0	3	0	1,718	0	0	0	31	10/02/2028	4.C FE
12768E-AG-1	Caesars Entertainment Inc.		06/28/2024	Direct	XXX	7,055	7,055	6,984	7,050	0	5	0	5	0	7,055	0	0	0	261	01/02/2030	3.C FE
13134M-BQ-5	Calpine Corporation		06/28/2024	Direct	XXX	3,338	3,338	3,329	0	0	0	0	0	0	3,338	0	0	0	90	01/31/2031	3.B FE
13134M-BW-2	Calpine Corporation		06/28/2024	Direct	XXX	1,476	1,476	1,469	0	0	0	0	0	0	1,476	0	0	0	17	01/31/2031	3.B FE
13134N-AH-4	Calpine Construction Finance Company, L.		06/28/2024	Direct	XXX	1,740	1,740	1,729	1,739	0	1	0	1	0	1,740	0	0	0	66	07/20/2030	3.B FE
15018L-AN-1	CEDAR FAIR, L.P.		05/16/2024	WELL	XXX	77,385	77,000	76,808	0	0	3	0	3	0	76,810	0	575	575	0	04/18/2031	3.B FE
15643X-AC-2	Centuri Group, Inc.		04/26/2024	Direct	XXX	80,166	80,166	79,022	80,098	0	68	0	68	0	80,166	0	0	0	1,612	08/28/2028	4.A FE
16125Y-AB-7	Charter Next Generation, Inc.		04/08/2024	Redemption @ 100.00	XXX	1,140	1,140	1,129	1,131	0	0	0	0	0	1,132	0	8	8	17	12/01/2027	4.C FE
16308T-AE-1	The Chef's Warehouse, Inc.		06/28/2024	Direct	XXX	10,502	10,502	10,396	10,492	0	9	0	9	0	10,502	0	0	0	460	09/17/2029	4.A FE
17288Y-AM-4	Citadel Securities LP		06/28/2024	Adjustment	XXX	(422,184)	(422,714)	(422,185)	(421,356)	0	(6)	0	(6)	0	(422,193)	0	9	9	49	09/29/2030	2.C FE
18972F-AC-6	Clydesdale Acquisition Holdings, Inc.		06/28/2024	BMO CAPITAL MARKETS	XXX	526,202	524,167	521,552	520,189	0	178	0	178	0	521,829	0	4,373	4,373	16,730	03/30/2029	4.B FE
20363A-AF-3	Community Care Health Network T/L B		04/01/2024	Direct	XXX	406,306	406,306	380,038	385,672	2,938	17,696	0	20,634	0	406,306	0	0	0	10,908	02/17/2025	4.C FE
20600R-AB-8	Conair Holdings, LLC		06/28/2024	Direct	XXX	4,029	4,029	3,720	3,991	8	30	0	38	0	4,029	0	0	0	187	05/12/2028	4.C FE
20716L-AF-3	Confluent Health LLC		06/28/2024	Direct	XXX	1,141	1,141	1,066	1,127	7	7	0	13	0	1,141	0	0	0	54	11/30/2028	4.C FE
21300A-L8-1	Hayward Industries, Inc. Additional Term		06/28/2024	Redemption @ 100.00	XXX	2,136	2,136	2,133	2,132	1	0	0	1	0	2,133	0	2	2	83	05/17/2028	4.B FE
21870F-BA-6	Corelogic, Inc.		06/28/2024	Direct	XXX	2,218	2,218	2,107	0	0	4	0	4	0	2,218	0	0	0	29	04/14/2028	4.C FE
22282G-AE-7	Covanta Holding Corporation		02/14/2024	Adjustment	XXX	(38,552)	(38,552)	(38,167)	(38,203)	0	(25)	0	(25)	0	(38,228)	0	(324)	(324)	(519)	11/30/2028	3.B FE
22282G-AH-0	Covanta Holding Corporation		02/15/2024	Adjustment	XXX	(2,160)	(2,153)	(2,131)	(2,133)	0	(2)	0	(2)	0	(2,136)	0	(25)	(25)	(40)	11/30/2028	3.B FE
22526W-AQ-1	Creative Artists Agency, LLC		03/15/2024	BANK OF AMERICA	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	228	11/27/2028	4.B FE
22704N-AE-2	Crocs, Inc.		03/29/2024	Adjustment	XXX	(140,793)	(140,793)	(140,823)	(140,820)	0	1	0	1	0	(140,820)	0	26	26	6,054	02/20/2029	3.B FE
24022K-AB-5	DCert Buyer, Inc. Digicert Buyer T/L		06/20/2024	Various	XXX	755,662	757,031	751,569	749,003	2,748	778	0	3,526	0	752,520	0	3,133	3,133	24,979	10/16/2026	4.C FE
25213Y-AU-9	AL-KO VT HOLDINGS, GMBH		06/28/2024	Direct	XXX	1,398	1,398	1,380	459	0	1	0	2	0	1,398	0	0	0	39	09/29/2028	4.C FE
25213Y-BC-8	DexKo Global Inc.		06/28/2024	Direct	XXX	1,059	1,059	1,028	1,056	0	3	0	3	0	1,059	0	0	0	51	10/04/2028	4.B FE
26658N-AP-4	Engineered Machinery Holdings, Inc.		06/18/2024	GOLDMAN SACHS AND CO.	XXX	324,486	322,497	314,304	314,370	75	1,012	0	1,087	0	316,536	0	7,950	7,950	14,533	05/22/2028	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
28259H-AG-6	Eisner Advisory Group LLC		06/28/2024	Direct	XXX	4,205	4,205	4,163	0	0	2	0	2	0	4,205	0	0	0	126	02/21/2031	4.C FE
28622D-AB-6	ELEVATE TEXTILES INC LAST OUT TL		06/28/2024	Direct	XXX	2,574	2,574	2,106	2,297	153	55	0	207	0	2,574	0	0	0	155	09/30/2027	4.C FE
29279E-AB-8	Energy Acquisition T/L (Electrical Compo		05/10/2024	Direct	XXX	1,900,448	1,900,448	1,806,692	1,826,553	8,859	65,036	0	73,895	0	1,900,448	0	0	0	67,996	06/26/2025	4.C FE
29279E-AF-9	Energy Acquisition 2nd Lien T/L		05/13/2024	Direct	XXX	2,160,200	2,160,200	1,804,060	1,803,196	88,566	268,438	0	357,004	0	2,160,200	0	0	0	111,207	06/25/2026	5.B FE
29279E-AG-7	Energy Acquisition LP		05/13/2024	Direct	XXX	166,784	166,784	155,109	158,156	0	8,628	0	8,628	0	166,784	0	0	0	4,546	06/26/2025	4.C FE
31187L-AG-8	FleetPride, Inc.		06/28/2024	Direct	XXX	4,281	4,281	4,217	4,275	0	7	0	7	0	4,281	0	0	0	213	09/29/2028	4.C FE
31556P-AB-3	Fertitta Entertainment LLC		06/28/2024	BNP FRANCE	XXX	289,850	288,770	285,435	284,979	0	295	0	295	0	286,036	0	3,814	3,814	9,495	01/12/2029	4.B FE
31773H-AB-8	GIP Pilot Acquistion Partners, L.P.		05/14/2024	J.P. MORGAN SECURITIES INC.	XXX	203,506	203,000	201,985	202,016	0	93	0	93	0	202,108	0	1,398	1,398	14,736	09/30/2030	3.C FE
31935H-AD-9	First Brands Group, LLC		05/02/2024	Various	XXX	1,318,685	1,359,179	1,351,451	490,328	1,974	660	0	2,633	0	1,352,924	0	(34,239)	(34,239)	61,360	03/24/2027	4.A FE
31935H-AG-2	First Brands Group, LLC		06/28/2024	Various	XXX	552,282	568,247	531,413	538,522	0	4,685	0	4,685	0	544,982	0	7,300	7,300	15,826	03/30/2027	4.A FE
33718F-AB-6	First Student Bidco Inc		03/13/2024	Adjustment	XXX	0	0	0	0	0	11	0	11	0	11	0	(11)	(11)	1,145	07/21/2028	4.A FE
33718F-AD-2	First Student Bidco Inc		03/29/2024	BARCLAY INVESTMENTS, INC.	XXX	0	0	0	0	0	37	0	37	0	37	0	(37)	(37)	997	07/21/2028	4.A FE
33718F-AE-0	First Student Bidco Inc		04/02/2024	Direct	XXX	883	883	853	881	0	2	0	2	0	883	0	0	0	36	07/21/2028	4.A FE
33937K-AW-4	Flexera Software LLC		06/28/2024	Direct	XXX	992	992	987	992	0	0	0	0	0	992	0	0	0	0	03/03/2028	4.C FE
35039K-AB-2	Foundation Building Materials Holding Co		06/28/2024	Direct	XXX	1,268	1,268	1,246	1,266	0	2	0	2	0	1,268	0	0	0	48	02/03/2028	4.B FE
35039K-AD-8	Foundation Building Materials Holding Co		06/28/2024	Direct	XXX	2,827	2,827	2,799	0	0	1	0	1	0	2,827	0	0	0	42	01/31/2031	4.B FE
37147Y-AB-7	Generation Bridge II, LLC		04/19/2024	Direct	XXX	361	361	357	360	0	0	0	0	0	361	0	0	0	8	08/31/2029	3.B FE
38046J-AB-0	Gogo Intermediate Holdings LLC		04/12/2024	BARCLAY INVESTMENTS, INC.	XXX	1,006,027	1,005,574	1,000,459	344,725	0	178	0	178	0	1,001,243	0	4,784	4,784	17,096	05/31/2028	4.A FE
38101J-AE-6	Golden Entertainment, Inc.		06/28/2024	Direct	XXX	228	228	226	227	0	0	0	0	0	228	0	0	0	9	05/18/2030	3.C FE
39479U-AT-0	Greeneden U.S. Holdings II, LLC		04/30/2024	Various	XXX	578	578	576	0	0	0	0	0	0	578	0	0	0	8	12/01/2027	4.B FE
410346-AX-8	Hanesbrands Inc.		06/28/2024	Direct	XXX	2,383	2,383	2,365	330	0	1	0	1	0	2,383	0	0	0	90	02/14/2030	3.B FE
41151P-AP-0	Harbor Freight Tools USA, Inc.		06/11/2024	Direct	XXX	329,909	329,909	324,800	325,530	20	4,359	0	4,378	0	329,909	0	0	0	12,394	10/19/2027	4.B FE
41151P-AR-6	Harbor Freight Tools USA, Inc.		06/05/2024	UBS WARBURG LLC	XXX	174,000	174,000	173,565	0	0	3	0	3	0	173,568	0	432	432	0	06/05/2031	4.B FE
41587C-AR-9	Harsco Corporation		06/28/2024	Direct	XXX	338	338	331	338	0	1	0	1	0	338	0	0	0	13	03/10/2028	3.C FE
42236W-AU-1	Heartland Dental, LLC		06/01/2023	Various	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	2,506	04/28/2028	4.B FE
42236W-AW-7	Heartland Dental, LLC		06/28/2024	Direct	XXX	2,732	2,732	2,622	2,732	0	0	0	0	0	2,732	0	0	0	0	04/28/2028	4.C FE
42328D-AH-1	Helios Software Holdings, Inc.		01/25/2024	Adjustment	XXX	(170,996)	(176,558)	(173,909)	(173,997)	0	(32)	0	(32)	0	(174,029)	0	3,033	3,033	(1,390)	07/18/2030	4.B FE
42328D-AJ-7	Helios Software Holdings, Inc.		04/30/2024	Various	XXX	416,000	414,252	411,026	174,084	0	337	0	337	0	411,451	0	4,550	4,550	13,258	07/18/2030	4.B FE
42351E-AB-2	Help/Systems Holdings, Inc.		06/28/2024	Direct	XXX	1,189	1,189	1,144	0	0	(759)	0	(759)	0	425	0	764	764	20	11/19/2026	4.C FE
42703U-AH-8	Hercules Achievement, Inc.		06/25/2024	JEFFERIES	XXX	130,757	129,548	124,204	125,003	0	841	0	841	0	125,844	0	4,913	4,913	6,844	12/16/2026	4.C FE
42778E-AF-8	Herschend Entertainment Co LLC		06/28/2024	Direct	XXX	386	386	382	386	0	0	0	0	0	386	0	0	0	17	08/18/2028	4.A FE
43538J-AC-3	Holley Purchaser, Inc.		06/28/2024	Direct	XXX	10,499	10,499	9,505	10,282	123	94	0	217	0	10,499	0	0	0	413	11/10/2028	4.C FE
45173J-AR-5	Il-VI Incorporated		06/28/2024	Direct	XXX	4,098	4,098	4,073	4,098	0	1	0	1	0	4,098	0	0	0	56	07/02/2029	3.C FE
45323K-AE-0	Imprivata, Inc		06/28/2024	Redemption @ 100.00	XXX	290	290	281	284	0	0	0	0	0	285	0	5	5	2	12/01/2027	4.C FE
45567Y-AN-5	Micro Holding Corp.		06/28/2024	Direct	XXX	3,362	3,362	3,275	2,631	0	9	0	9	0	3,362	0	0	0	157	05/03/2028	4.B FE
45783U-AB-7	Instructure Holdings, Inc.		06/28/2024	Direct	XXX	937	937	928	936	0	1	0	1	0	937	0	0	0	25	10/30/2028	5.B
46583D-AF-6	Ivanti Software, Inc.		06/28/2024	Direct	XXX	1,495	1,495	1,318	1,453	22	20	0	42	0	1,495	0	0	0	73	12/01/2027	4.C FE
46583D-AG-4	Ivanti Software, Inc.		06/28/2024	JEFFERIES	XXX	967,901	1,031,007	926,540	929,993	0	7,070	0	7,070	0	937,063	0	30,838	30,838	38,948	12/01/2027	4.C FE
48242Y-AU-6	KBR, Inc.		06/28/2024	Direct	XXX	1,048	1,048	1,045	0	0	0	0	0	0	1,048	0	0	0	28	01/13/2031	3.B FE
48254E-AB-7	KKR Apple Bidco, LLC		06/28/2024	Direct	XXX	405	405	395	404	0	1	0	1	0	405	0	0	0	17	09/22/2028	4.B FE
48254E-AF-8	KKR Apple Bidco, LLC		06/28/2024	Direct	XXX	1,193	1,193	1,190	1,192	0	0	0	0	0	1,193	0	0	0	53	09/22/2028	4.B FE
50011J-AD-2	Kodiak BP, LLC		06/28/2024	Direct	XXX	1,370	1,370	1,363	0	0	0	0	0	0	1,370	0	0	0	26	03/13/2028	4.B FE
50179J-AB-4	LBM Borrower, LLC		03/29/2024	Adjustment	XXX	0	0	0	0	0	0	0	0	0	(11)	0	0	0	(11)	12/31/2027	4.C FE
50226B-AH-1	LSF9 Atlantis Holdings, LLC		02/29/2024	Adjustment	XXX	(1,875,525)	(1,900,026)	(1,854,405)	(1,861,346)	0	(1,192)	0	(1,192)	0	(1,862,538)	0	(12,986)	(12,986)	(41,224)	03/31/2029	4.B FE
50226B-AJ-7	LSF9 Atlantis Holdings, LLC		06/28/2024	Direct	XXX	23,750	23,750	23,180	23,720	0	30	0	30	0	23,750	0	0	0	718	03/31/2029	4.B FE
51809E-AB-1	Lasership, Inc.		06/26/2024	Various	XXX	984,622	1,125,031	996,264	972,131	39,068	16,330	0	55,397	0	1,027,529	0	(42,906)	(42,906)	84,157	04/28/2028	5.A FE
53226G-AK-7	Lightstone Holdco LLC		06/28/2024	Direct	XXX	4,314	4,314	4,018	4,197	76	41	0	117	0	4,314	0	0	0	243	02/01/2027	4.C FE
53226G-AL-5	Lightstone Holdco LLC		06/28/2024	Direct	XXX	244	244	227	237	4	2	0	7	0	244	0	0	0	14	02/01/2027	4.C FE
55345L-AC-5	MRC Global (US) Inc.		05/31/2024	Direct	XXX	250,570	250,570	246,385	248,618	0	1,951	0	1,951	0	250,570	0	0	0	9,054	09/20/2024	4.C FE
55759V-AB-4	Madison IAQ LLC		03/13/2024	GOLDMAN SACHS AND CO.	XXX	0	0	0	0	0	(114)	0	(114)	0	(114)	0	114	114	2,250	06/16/2028	4.C FE
57165K-AB-2	RED PLANET BORROWER, LLC		06/28/2024	Direct	XXX	3,146	3,146	3,030	1,803	0	10	0	10	0	3,146	0	0	0	77	09/24/2028	4.C FE
57810J-AH-1	Term Loan B : MH JV Holdings		04/08/2024	TD Securities, Inc.	XXX	49,533	49,225	49,225	49,225	0	0	0	0	0	49,225	0	308	308	1,193	02/28/2028	4.C FE
59408U-AB-3	Michaels Stores, Inc.		06/28/2024	ROYAL BANK OF CANADA	XXX	405,810	432,147	425,860	357,581	70,486	406	0	70,891	0	428,473	0	(22,663)	(22,663)	10,722	04/07/2028	4.C FE

SCHEDULE D - PART 4

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

E058

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
60672H-AC-7	Mitnick Corporate Purchase, Inc.		06/28/2024	Various	XXX	173,237	178,418	174,794	168,270	6,778	303	0	7,080	0	175,350	0	(2,113)	(2,113)	8,980	05/02/2029	4.C FE
62014T-AB-6	Motus Operations, LLC.		06/28/2024	Various	XXX	412,826	412,568	395,619	395,699	0	1,197	0	1,197	0	398,427	0	14,399	14,399	9,235	11/03/2028	4.C FE
62922K-AF-7	NGL Energy Operating LLC		06/25/2024	Various	XXX	322,469	321,000	318,593	0	0	138	0	138	0	318,731	0	3,738	3,738	12,007	01/27/2031	4.B FE
62984C-AD-5	Naked Juice LLC		06/05/2024	Direct	XXX	280	280	265	35	0	0	0	0	0	280	0	0	0	2	01/24/2029	4.C FE
63035H-AC-3	Napa Management Services Corporation		06/28/2024	Direct	XXX	2,715	2,715	1,856	2,639	0	76	0	76	0	2,715	0	0	0	147	02/16/2029	4.C FE
66988Q-AB-5	Novae LLC		06/28/2024	Direct	XXX	112	112	98	110	0	1	0	1	0	112	0	0	0	6	12/22/2028	4.C FE
68250X-AB-7	19th Holdings Golf, LLC		06/28/2024	Direct	XXX	6,499	6,499	6,320	3,461	5	15	0	20	0	6,499	0	0	0	224	01/26/2029	4.B FE
68371Y-AP-8	Open Text Corporation		06/28/2024	MORGAN STANLEY AND CO INC.	XXX	101,257	101,094	98,061	99,986	0	296	0	296	0	100,282	0	975	975	2,706	01/31/2030	3.A FE
68764J-AH-4	Oryx Midstream Services Permian Basin LL		06/28/2024	Adjustment	XXX	(482,869)	(484,261)	(480,957)	(374,054)	0	(66)	0	(66)	0	(481,296)	0	(1,573)	(1,573)	(6,961)	10/05/2028	3.C FE
68778D-AB-4	Oscar AcquisitionCo LLC		06/28/2024	Direct	XXX	4,265	4,265	4,128	4,253	0	12	0	12	0	4,265	0	0	0	202	04/16/2029	4.B FE
69403H-AL-4	Pacific Bells LLC		06/28/2024	Direct	XXX	2,665	2,665	2,625	2,083	0	4	0	4	0	2,665	0	0	0	123	10/14/2028	4.C FE
69417W-AC-5	Pacific Dental Services, LLC		06/10/2024	BMO CAPITAL MARKETS	XXX	247,060	244,930	244,318	0	0	34	0	34	0	244,355	0	2,704	2,704	3,265	03/07/2023	4.B FE
70477B-AE-2	Vision Solutions, Inc.		06/28/2024	Direct	XXX	1,448	1,448	1,403	534	0	4	0	4	0	1,448	0	0	0	42	04/24/2028	4.C FE
71913B-AJ-1	Phoenix Guarantor Inc.		06/28/2024	Various	XXX	1,339,575	1,352,235	1,338,831	45	0	274	0	274	0	1,339,134	0	440	440	8,864	02/13/2031	4.A FE
72431H-AD-2	Cornerstone Building Brands, Inc.		06/28/2024	Direct	XXX	1,361	1,361	1,280	918	0	8	0	8	0	1,361	0	0	0	44	04/12/2028	4.B FE
72813N-AJ-9	PlayPower, Inc.		06/28/2024	Redemption @ 100.00	XXX	2,837	2,837	2,833	2,482	353	0	0	353	0	2,835	0	1	1	159	05/08/2026	5.A FE
72814C-AF-5	Playtika Holding Corp.	C	04/01/2024	Direct	XXX	298	298	295	298	0	0	0	0	0	298	0	0	0	6	03/13/2028	3.B FE
74006L-AS-1	Pre-Paid Legal Services, Inc.		06/28/2024	Direct	XXX	2,526	2,526	2,499	1,399	0	2	0	2	0	2,526	0	0	0	87	12/07/2028	4.C FE
74142K-AK-5	Pretium PKG Holdings, Inc.		05/31/2024	UBS WARBURG LLC	XXX	0	0	0	0	0	216	0	216	0	216	0	(216)	(216)	1,888	10/02/2028	5.B FE
74338U-AG-6	Project Leopard Holdings, Inc.		06/28/2024	Direct	XXX	2,424	2,424	2,212	1,950	33	16	0	50	0	2,424	0	0	0	107	07/20/2029	4.C FE
74339D-AK-4	Project Alpha Intermediate Holdings		06/28/2024	Direct	XXX	3,679	3,679	3,610	3,678	0	1	0	1	0	3,679	0	0	0	0	10/28/2030	4.B FE
74339U-AW-0	Project Ruby Ultimate Parent Corp.		06/28/2024	Direct	XXX	2,621	2,621	2,608	0	0	1	0	1	0	2,621	0	0	0	89	03/10/2028	4.B FE
74339V-AB-4	Cloudera, Inc.		04/30/2024	Direct	XXX	1,171	1,171	1,147	1,169	0	2	0	2	0	1,171	0	0	0	36	10/10/2028	4.C FE
74530D-AH-8	Stubhub Holdings, Inc.	C	06/28/2024	Redemption @ 100.00	XXX	5,451	5,451	5,424	0	0	1	0	1	0	5,451	0	0	0	125	03/12/2028	4.C FE
74772Z-AA-5	Quartz Holding Company		06/28/2024	Direct	XXX	2,838	2,838	2,824	0	0	1	0	1	0	2,838	0	0	0	70	10/02/2028	4.C FE
74834Y-AN-2	Quest Software US Holdings Inc.		04/30/2024	Various	XXX	3,798	3,798	3,075	2,462	277	43	0	320	0	3,798	0	0	0	175	02/01/2029	5.A FE
75049E-AM-6	RadNet Management, Inc.		04/18/2024	Direct	XXX	510,433	510,433	507,537	508,064	0	2,369	0	2,369	0	510,433	0	0	0	20,759	04/28/2028	4.A FE
75523K-AK-1	RE/Max, LLC		06/28/2024	Direct	XXX	459	459	443	0	0	1	0	1	0	459	0	0	0	10	07/21/2028	4.A FE
75620F-AB-4	STG Logistics, Inc.		06/25/2024	ANTARES CAPITAL HOLDINGS	XXX	461,779	602,250	584,760	399,917	187,500	1,915	0	189,415	0	589,331	0	(127,553)	(127,553)	34,876	04/28/2028	4.C FE
75972J-AJ-3	Renaissance Holding Corp		06/28/2024	Adjustment	XXX	(183,509)	(187,481)	(183,523)	(183,994)	0	(61)	0	(61)	0	(183,951)	0	442	442	(2,195)	04/08/2030	4.C FE
76100L-AH-5	Research Now T/L B (Survey Sampling)		02/08/2024	Various	XXX	0	0	0	0	0	35,924	0	35,924	0	35,924	0	(35,924)	(35,924)	1,460	12/20/2024	5.B FE
76133M-AB-7	Restoration Hardware Inc.		06/28/2024	Direct	XXX	1,258	1,258	1,238	0	0	1	0	1	0	1,258	0	0	0	18	10/20/2028	4.A FE
76680Y-AG-7	Ring Container Technologies Group, LLC		06/28/2024	Direct	XXX	861	861	856	860	0	0	0	0	0	861	0	0	0	39	08/04/2028	4.B FE
77313D-AW-1	Rocket Software, Inc.		06/07/2024	Mitsubishi UFJ Securities USA, Inc.	XXX	351,724	349,117	345,459	39,479	195	143	0	338	0	345,631	0	6,093	6,093	10,647	11/28/2028	4.C FE
78466D-BJ-2	SS&C Technologies Holdings, Inc.		06/28/2024	UBS WARBURG LLC	XXX	322,108	320,548	320,548	0	0	0	0	0	0	320,548	0	1,560	1,560	62	05/02/2031	3.A FE
78466Y-AN-8	SRS Distribution Inc.		04/01/2024	Various	XXX	104,288	103,511	101,441	101,600	0	138	0	138	0	101,738	0	2,550	2,550	2,913	05/19/2028	4.C FE
78466Y-AQ-1	SRS Distribution Inc.		04/03/2024	BANK OF AMERICA	XXX	145,140	144,060	140,777	141,168	0	202	0	202	0	141,370	0	3,771	3,771	3,815	06/02/2028	4.C FE
81989L-AE-8	Sharp Midco LLC		06/28/2024	Direct	XXX	5,793	5,793	5,694	5,789	0	4	0	4	0	5,793	0	0	0	125	12/29/2028	4.C FE
83304C-AB-8	Snap One Holdings Corp.		06/14/2024	MORGAN STANLEY AND CO INC.	XXX	1,610,191	1,609,421	1,543,977	1,379,064	12,340	57,397	0	69,737	0	1,608,401	0	1,790	1,790	70,180	12/31/2028	4.B FE
83417U-AK-2	SolarWinds Holdings, Inc.		01/23/2024	Adjustment	XXX	(228,162)	(228,425)	(228,162)	(228,172)	0	(5)	0	(5)	0	(228,177)	0	15	15	(1,444)	02/05/2027	4.A FE
84673E-AB-5	PQ Performance Chemicals		06/18/2024	UBS WARBURG LLC	XXX	105,324	105,064	103,987	103,438	0	77	0	77	0	104,177	0	1,147	1,147	3,205	08/02/2028	4.A FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS, INC.		06/28/2024	Direct	XXX	388	388	369	386	0	2	0	2	0	388	0	0	0	18	10/05/2028	4.C FE
85769E-BB-6	Station Casinos LLC		06/28/2024	Direct	XXX	553	553	550	0	0	0	0	0	0	553	0	0	0	5	03/07/2031	3.B FE
86859C-AN-4	SupplyOne, Inc.		06/28/2024	Direct	XXX	2,475	2,475	2,457	0	0	0	0	0	0	2,475	0	0	0	33	03/27/2031	4.B FE
86880N-AZ-6	Surgery Center Holdings, Inc.		03/08/2024	JEFFERIES	XXX	0	0	0	0	0	(23)	0	(23)	0	(23)	0	23	23	813	12/05/2030	4.B FE
87167X-AC-7	Syndigo LLC		06/20/2024	JEFFERIES	XXX	301,661	303,676	292,186	290,815	3,601	1,408	0	5,009	0	295,824	0	5,837	5,837	13,661	12/10/2027	4.C FE
87339P-AB-9	Tacala Investments Corp		06/28/2024	BARCLAY INVESTMENTS, INC.	XXX	236,824	235,814	235,224	0	0	21	0	21	0	235,249	0	1,575	1,575	3,160	01/27/2031	4.C FE
87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L		05/16/2024	Redemption @ 100.00	XXX	2,359,496	2,359,496	2,292,954	2,273,261	37,927	48,275	0	86,202	0	2,359,463	0	33	33	124,841	05/28/2026	4.C FE
87403U-AD-5	Tailwind Smith Cooper Intermediate		05/21/2024	Direct	XXX	1,385,600	1,385,600	1,193,652	520,167	35,658	180,648	0	216,306	0	1,385,600	0	0	0	69,329	05/28/2027	5.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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	
87854H-AC-0	Technimark LLC		06/14/2024	Direct	XXX	384,624	384,624	375,043	375,947	217	8,461	0	8,677	0	384,624	0	0	0	16,506	07/31/2028	4.C FE	
88037H-AN-4	Tenneco Inc.		06/28/2024	Direct	XXX	5,495	5,495	5,038	1,139	0	35	0	35	0	5,495	0	0	0	107	11/17/2028	4.B FE	
88037H-AP-9	Tenneco Inc.		04/26/2024	Various	XXX	761,076	790,000	671,500	679,499	0	7,418	0	7,418	0	686,917	0	74,159	74,159	38,973	11/17/2028	4.B FE	
88233F-AK-6	Vistra Operations Company LLC		06/28/2024	Direct	XXX	169,563	168,939	167,249	0	0	102	0	102	0	167,370	0	2,193	2,193	4,899	12/20/2030	2.C FE	
88675U-AB-8	Tiger Acquisition, LLC		04/30/2024	Direct	XXX	1,125	1,125	1,100	1,123	0	2	0	2	0	1,125	0	0	0	33	05/24/2028	4.C FE	
89334G-BF-0	Trans Union LLC		06/11/2024	DEUTSCHE BANK	XXX	157,196	157,000	156,608	0	0	7	0	7	0	156,615	0	581	581	0	06/11/2031	3.B FE	
89435T-AB-0	Traverse Midstream Partners LLC		04/30/2024	Various	XXX	2,132	2,132	2,116	2,131	0	1	0	1	0	2,132	0	0	0	98	02/14/2028	4.B FE	
89841E-AB-1	UKG Inc.		05/23/2024	NMRA	XXX	103,499	102,728	102,600	0	0	5	0	5	0	102,604	0	894	894	1,657	05/04/2033	4.C FE	
90010L-AC-6	ThoughtWorks, Inc.		06/28/2024	Direct	XXX	5,934	5,934	5,895	0	0	2	0	2	0	5,934	0	0	0	104	03/31/2028	4.B FE	
90343K-AV-4	U.S. Silica Company		06/28/2024	Direct	XXX	3,858	3,858	3,833	539	0	1	0	1	0	3,858	0	0	0	100	02/28/2030	4.A FE	
90932R-AM-6	United Airlines, Inc.		06/28/2024	Direct	XXX	2,672	2,670	2,657	0	0	1	0	1	0	2,672	0	0	0	70	02/17/2031	3.A FE	
91301Q-AM-9	United Talent Agency LLC		06/28/2024	Direct	XXX	990	990	990	0	0	0	0	0	0	990	0	0	0	0	07/07/2028	4.B FE	
91678H-AF-9	Upstream Newco, Inc.		06/28/2024	Direct	XXX	4,098	4,098	3,703	3,997	45	56	0	101	0	4,098	0	0	0	205	11/20/2026	5.A FE	
91823J-AC-6	Illuminate Merger Sub Corp		06/28/2024	Direct	XXX	4,387	4,387	4,310	2,115	2	3	0	5	0	4,383	0	4	4	132	06/30/2028	4.B FE	
92639M-AB-3	Victorias Secret & Co		06/28/2024	Direct	XXX	2,915	2,915	2,882	1,857	0	4	0	4	0	2,915	0	0	0	85	06/30/2028	3.B FE	
92841D-AB-7	Vistra Operations Company LLC		06/28/2024	Direct	XXX	2,038	2,038	2,027	0	0	0	0	0	0	2,038	0	0	0	39	03/20/2031	3.B FE	
92943E-AB-2	GTCR W Merger Sub LLC		03/20/2024	Adjustment	XXX	0	0	0	(1)	0	1	0	1	0	0	0	0	0	0	01/31/2031	3.C FE	
92943H-AB-5	W.R. Grace & Co.		06/28/2024	Direct	XXX	2,328	2,328	2,289	2,325	0	3	0	3	0	2,328	0	0	0	109	08/11/2028	4.C FE	
93369P-AK-0	Wand NewCo 3, Inc.		05/07/2024	BANK OF AMERICA	XXX	468,736	465,000	463,838	0	0	39	0	39	0	463,876	0	4,860	4,860	10,673	01/31/2031	4.C FE	
94847D-AH-4	The Knot Worldwide Inc		06/28/2024	Direct	XXX	1,578	1,578	1,570	1,577	0	1	0	1	0	1,578	0	0	0	95	01/31/2028	4.B FE	
97360B-AD-7	Windsor Holdings III LLC		06/28/2024	BANK OF AMERICA	XXX	239,466	237,126	232,439	230,110	0	168	0	168	0	233,043	0	6,423	6,423	3,834	08/01/2030	4.B FE	
98309G-AD-8	Travel + Leisure Co.		04/01/2024	Adjustment	XXX	(106,446)	(109,175)	(106,446)	(106,427)	0	(397)	0	(397)	0	(106,823)	0	378	378	(9,883)	12/14/2029	3.C FE	
98919X-AB-7	Zayo Group, LLC		03/04/2024	ROYAL BANK OF CANADA	XXX	0	0	0	0	0	(811)	0	(811)	0	(811)	0	811	811	(22)	02/19/2027	4.C FE	
99AAE8-84-1	Motion Finco, LLC	C	02/06/2024	Adjustment	XXX	(57,695)	(59,614)	(57,244)	(58,320)	0	(45)	0	(45)	0	(58,364)	0	670	670	(572)	11/12/2026	4.A FE	
99AAE8-85-8	Motion Finco, LLC	C	02/06/2024	Adjustment	XXX	(445,661)	(460,473)	(442,180)	(450,486)	0	(344)	0	(344)	0	(450,830)	0	5,168	5,168	(4,420)	11/12/2026	4.A FE	
99AAE8-85-8	Motion Finco, LLC	C	02/06/2024	Adjustment	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/12/2026	5.B
99Z0V7-LM-4	IRON MOUNTAIN INFORMATION MANAGEMENT, LL		06/28/2024	Direct	XXX	1,323	1,323	1,313	1,322	0	1	0	1	0	1,323	0	0	0	49	01/31/2031	5.B	
BGH94P-DC-7	ASSETMARK FINANCIAL HOLD INC 2024 TERM L		06/04/2024	UBS GLOBAL ASSET MANAGEMENT	XXX	252,315	252,000	251,370	0	0	0	0	0	0	251,370	0	945	945	0	06/03/2031	4.B FE	
C0102M-AS-4	Air Canada		06/28/2024	Direct	XXX	1,285	1,285	1,282	0	0	0	0	0	0	1,285	0	0	0	24	04/30/2031	3.A FE	
C6907U-AB-7	Ontario Gaming GTA LP		06/28/2024	Direct	XXX	620	620	617	0	0	0	0	0	0	620	0	0	0	18	08/01/2030	4.C FE	
F6456U-AB-9	Banjijay Group SAS	C	06/28/2024	Direct	XXX	270	270	268	270	0	0	0	0	0	270	0	0	0	14	03/01/2028	5.B	
F6628D-AN-4	Numericable U.S. LLC	C	04/15/2024	Direct	XXX	1,128	1,128	1,122	1,014	113	0	0	113	0	1,128	0	0	0	62	08/15/2028	5.A FE	
G0472C-AB-1	Apex Group Treasury LLC	C	03/01/2024	J.P. MORGAN SECURITIES INC.	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	2,054	07/23/2028	4.C FE	
G4770Q-AL-9	Ineos Enterprises Holdings US Finco LLC	C	04/03/2024	Direct	XXX	1,020	1,020	1,005	1,019	0	1	0	1	0	1,020	0	0	0	24	06/21/2030	3.C FE	
G6368C-AE-9	LifeMiles Ltd.	C	06/28/2024	Redemption @ 99.97	XXX	36,488	36,498	35,510	36,172	156	171	0	326	0	36,498	0	(10)	(10)	2,042	08/14/2026	4.C FE	
L0323L-AJ-9	Archroma Finance S.a.r.l.	C	06/28/2024	Direct	XXX	91	92	88	90	2	1	0	2	0	92	0	(1)	(1)	14	06/30/2027	4.B FE	
L0527C-AB-0	Birkenstock GmbH & Co. KG	C	06/28/2024	Direct	XXX	476	476	475	476	0	0	0	0	0	476	0	0	0	25	04/27/2028	3.A FE	
L2210T-AK-1	Curium BidCo S.a.r.l.	C	06/28/2024	Direct	XXX	1,062	1,062	1,051	1,062	0	0	0	0	0	1,062	0	0	0	12	07/31/2029	4.C FE	
L6124K-AC-4	Luxembourg Investment Company 428 S.a.r		06/01/2024	Adjustment	XXX	0	0	0	25	0	(25)	0	(25)	0	0	0	0	0	0	01/03/2029	6. FE	
L9635L-AB-0	Venga Finance Sarl	C	06/21/2024	Direct	XXX	2,352	2,352	2,278	1,580	0	6	0	6	0	2,352	0	0	0	97	06/28/2029	4.B FE	
N8137F-AB-6	Hunter Douglas Inc.	C	06/28/2024	Direct	XXX	3,858	3,858	3,569	3,833	0	25	0	25	0	3,858	0	0	0	179	02/09/2029	4.B FE	
1909999999 – Bonds: Unaffiliated Bank Loans						30,825,217	31,227,643	29,733,758	19,010,964	532,148	761,823	0	1,293,971	0	30,732,500	0	92,716	92,716	1,165,747	XXX	XXX	
2509999997 – Subtotals - Bonds - Part 4						215,823,599	225,120,060	211,781,520	194,251,151	532,148	1,695,993	0	2,228,141	0	215,335,426	0	428,271	428,271	6,120,853	XXX	XXX	
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)																						
2509999999 – Subtotals - Bonds						215,823,599	225,120,060	211,781,520	194,251,151	532,148	1,695,993	0	2,228,141	0	215,335,426	0	428,271	428,271	6,120,853	XXX	XXX	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
11135F-10-1	BROADCOM ORD		05/20/2024	PIPER SANDLER & CO.	130.000	183,605	XXX	60,951	145,113	(84,162)	0	0	(84,162)	0	60,951	0	122,654	122,654	683	XXX	XXX	
46625H-10-0	JPMORGAN CHASE ORD		05/20/2024	PIPER SANDLER & CO.	990.000	194,228	XXX	152,020	168,399	(16,379)	0	0	(16,379)	0	152,020	0	42,209	42,209	2,178	XXX	XXX	
594918-10-4	MICROSOFT ORD		05/20/2024	PIPER SANDLER & CO.	445.000	188,981	XXX	136,258	167,338	(31,080)	0	0	(31,080)	0	136,258	0	52,723	52,723	668	XXX	XXX	
747525-10-3	QUALCOMM ORD		05/20/2024	PIPER SANDLER & CO.	1,415.000	280,207	XXX	188,721	204,651	(15,930)	0	0	(15,930)	0	188,721	0	91,486	91,486	1,132	XXX	XXX	
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	05/20/2024	PIPER SANDLER & CO.	1,050.000	286,841	XXX	173,360	241,164	(67,804)	0	0	(67,804)	0	173,360	0	113,481	113,481	1,970	XXX	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,133,862	XXX	711,310	926,665	(215,355)	0	0	(215,355)	0	711,310	0	422,553	422,553	6,630	XXX	XXX	
5989999997 – Subtotals - Common Stocks - Part 4						1,133,862	XXX	711,310	926,665	(215,355)	0	0	(215,355)	0	711,310	0	422,553	422,553	6,630	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
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																					
5989999999 – Subtotals Common Stocks						1,133,862	XXX	711,310	926,665	(215,355)	0	0	(215,355)	0	711,310	0	422,553	422,553	6,630	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks						1,133,862	XXX	711,310	926,665	(215,355)	0	0	(215,355)	0	711,310	0	422,553	422,553	6,630	XXX	XXX
6009999999 – Totals						216,957,461	XXX	212,492,829	195,177,816	316,793	1,695,993	0	2,012,786	0	216,046,735	0	850,824	850,824	6,127,483	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH
Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
KEYBANK – CLEVELAND, OH		0	0	0	60,310,284	64,475,432	53,158,072	XXX
ASSOCIATED BANK – GREEN BAY, WI		4.550	91,228	0	8,180,481	8,211,601	8,241,527	XXX
BMO HARRIS – CHICAGO, IL		4.930	128,658	0	10,495,637	10,539,463	10,582,053	XXX
FHLB – CINCINNATI, OH		4.800	21,112	0	1,552,406	1,559,597	1,613,633	XXX
FIRST NATIONAL BANK – HERMITAGE, PA		5.000	132,767	0	10,253,131	11,623,522	11,667,116	XXX
US BANK – MILWAUKEE, WI	SD	0	0	0	3,992,900	3,992,900	3,992,900	XXX
US BANK – BOSTON, MA		0	0	0	121,712	272,306	400,807	XXX
0199998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories			0	0	0	0	0	XXX
0199999 – Total Open Depositories			373,765	0	94,906,551	100,674,821	89,656,108	XXX
0299998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories			0	0	0	0	0	XXX
0299999 – Total Suspended Depositories			0	0	0	0	0	XXX
0399999 – Total Cash on Deposit			373,765	0	94,906,551	100,674,821	89,656,108	XXX
0499999 – Cash in Company's Office			XXX	XXX	0	0	0	XXX
0599999 – Total			373,765	0	94,906,551	100,674,821	89,656,108	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
60934N-50-0	FEDERATED HRMS TRS INST.....	%.....	06/28/2024.....	5.140.....	XXX.....	353,259,974.....	0.....	496,933.....
94975H-31-2	ALLSPRING:TRS+ MM S.....	%.....	06/28/2024.....	4.900.....	XXX.....	5,392,123.....	0.....	0.....
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO.....						358,652,097.....	0.....	496,933.....
All Other Money Market Mutual Funds								
09248U-70-0	BLACKROCK INSTL FED FUND #81.....	%.....	06/01/2024.....	4.030.....	XXX.....	27,963,416.....	0.....	1,910,176.....
26188J-20-6	DREYFUS CASH MGT INST.....	%SD.....	08/31/2022.....	5.240.....	XXX.....	700,630.....	0.....	18,159.....
8309999999 – All Other Money Market Mutual Funds.....						28,664,046.....	0.....	1,928,335.....
8609999999 – Total Cash Equivalents.....						387,316,143.....	0.....	2,425,268.....

Physicians



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

			1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			Direct Premiums Written	Direct Premiums Earned	3	4	Direct Losses Incurred	6	7	Direct Losses Incurred But Not Reported
States, Etc.					Amount	Number of Claims		Amount Reported	Number of Claims	
1.	Alabama	AL	0	0	0	0	0	0	0	6,398
2.	Alaska	AK	0	0	0	0	0	0	0	0
3.	Arizona	AZ	0	0	0	0	0	0	0	142,028
4.	Arkansas	AR	6,561	54,541	0	0	(9,805)	0	0	156,173
5.	California	CA	75,514	60,997	160,000	1	(147,921)	85,000	2	628,338
6.	Colorado	CO	0	0	0	0	0	0	0	72,268
7.	Connecticut	CT	0	0	0	0	0	0	0	0
8.	Delaware	DE	0	878	0	0	(3,300)	0	0	10,959
9.	District of Columbia	DC	11,546	5,752	0	0	6,466	0	0	28,338
10.	Florida	FL	0	7,255	0	0	(263)	0	0	8,473
11.	Georgia	GA	45,840	27,503	0	0	(12,834)	0	0	67,287
12.	Hawaii	HI	0	0	0	0	0	0	0	0
13.	Idaho	ID	0	2,584	0	0	82	0	0	13,071
14.	Illinois	IL	6,023	2,998	0	0	(10,331)	0	0	16,802
15.	Indiana	IN	0	0	0	0	0	0	0	0
16.	Iowa	IA	0	0	0	0	0	0	0	0
17.	Kansas	KS	0	0	0	0	0	0	0	0
18.	Kentucky	KY	0	0	0	0	0	0	0	1,318
19.	Louisiana	LA	0	0	0	0	0	0	0	0
20.	Maine	ME	0	4,079	0	0	(3,933)	0	0	9,897
21.	Maryland	MD	0	6,391	0	0	(3,792)	0	0	174,534
22.	Massachusetts	MA	0	4,099	0	0	(1,708)	0	0	14,434
23.	Michigan	MI	13,134	26,277	0	0	55,678	50,000	1	113,504
24.	Minnesota	MN	0	3,037	0	0	615	0	0	14,509
25.	Mississippi	MS	0	0	492,000	1	492,000	0	1	8,734
26.	Missouri	MO	0	2,584	0	0	(796)	0	0	(1,327)
27.	Montana	MT	0	0	0	0	0	50,102	2	8,541
28.	Nebraska	NE	0	0	0	0	0	0	0	9,922
29.	Nevada	NV	0	2,545	0	0	(3,555)	0	0	3,815
30.	New Hampshire	NH	0	0	0	0	0	0	0	(5,367)
31.	New Jersey	NJ	0	9,742	0	0	(60,438)	0	0	(61,220)
32.	New Mexico	NM	0	0	0	0	0	0	0	(10,690)
33.	New York	NY	0	0	0	0	0	0	0	0
34.	North Carolina	NC	73,379	73,338	0	0	(5,162)	5,001	2	71,645
35.	North Dakota	ND	0	0	0	0	0	0	0	1,258
36.	Ohio	OH	0	44,239	0	0	142,406	190,000	4	94,063
37.	Oklahoma	OK	0	5,123	0	0	(4,148)	0	0	14,829
38.	Oregon	OR	0	0	0	0	0	0	0	18,113
39.	Pennsylvania	PA	0	3,164	0	0	235	0	0	8,296
40.	Rhode Island	RI	0	0	0	0	29,790	0	0	44,054
41.	South Carolina	SC	0	0	0	0	0	0	0	(31,095)
42.	South Dakota	SD	0	0	0	0	0	0	0	0
43.	Tennessee	TN	37,163	32,233	0	0	(6,749)	0	0	47,530
44.	Texas	TX	3,593	28,451	0	0	(5,711)	0	0	95,956
45.	Utah	UT	0	3,063	0	0	(222)	0	0	17,241
46.	Vermont	VT	0	0	0	0	0	0	0	0
47.	Virginia	VA	42,265	52,408	0	0	(3,404)	0	0	181,153
48.	Washington	WA	12,596	6,274	0	0	153	0	0	34,057
49.	West Virginia	WV	0	0	0	0	0	0	0	0
50.	Wisconsin	WI	0	0	0	0	0	0	0	(4,924)
51.	Wyoming	WY	0	558	0	0	(803)	0	0	7,531
52.	American Samoa	AS	0	0	0	0	0	0	0	0
53.	Guam	GU	0	0	0	0	0	0	0	0
54.	Puerto Rico	PR	0	0	0	0	0	0	0	0
55.	US Virgin Islands	VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	0	0	0	0	0	0	0	0
57.	Canada	CAN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien	OT	0	0	0	0	0	0	0	0
59.	Totals		327,614	470,113	652,000	2	442,550	380,103	12	2,030,446
Details of Write-Ins										
58001.			0	0	0	0	0	0	0	0
58002.			0	0	0	0	0	0	0	0
58003.			0	0	0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		0	0	0	0	0	0	0	0

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

NONE

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

NONE

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

NONE

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

NONE

Other health care facilities



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

			1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			Direct Premiums Written	Direct Premiums Earned	3 Amount	4 Number of Claims	Direct Losses Incurred	6 Amount Reported	7 Number of Claims	Direct Losses Incurred But Not Reported
States, Etc.										
1.	Alabama	AL	97,838	45,702	27,500	1	(17,144)	50,000	1	89,440
2.	Alaska	AK	20,150	17,120	0	0	(14,716)	0	0	34,457
3.	Arizona	AZ	33,028	35,512	0	0	(123,064)	0	0	(40,964)
4.	Arkansas	AR	50,156	40,064	0	0	(7,202)	0	0	70,415
5.	California	CA	2,603,404	2,437,543	2,091,630	6	4,410,602	5,857,702	29	4,884,281
6.	Colorado	CO	103,532	45,689	0	0	(146,361)	0	0	27,302
7.	Connecticut	CT	59,476	35,481	0	0	1,213	25,000	1	77,158
8.	Delaware	DE	1,499	1,855	0	0	(6,969)	0	0	(717)
9.	District of Columbia	DC	63,906	61,367	0	0	68,988	0	0	119,341
10.	Florida	FL	245,815	361,316	195,000	1	29,411	25,000	2	768,460
11.	Georgia	GA	57,670	80,150	47,500	2	135,100	425,000	2	164,795
12.	Hawaii	HI	1,502	675	0	0	(19,904)	0	0	584
13.	Idaho	ID	34,980	54,325	0	0	51,722	100,000	1	104,904
14.	Illinois	IL	11,521	29,539	1,119,226	9	47,425	901,667	11	58,745
15.	Indiana	IN	3,595	12,466	0	0	(982)	0	0	24,076
16.	Iowa	IA	2,177	1,030	0	0	(19,539)	0	0	(6,044)
17.	Kansas	KS	9,650	8,796	0	0	234	0	0	18,781
18.	Kentucky	KY	41,720	62,275	0	0	(51,732)	275,000	2	29,799
19.	Louisiana	LA	12,793	8,682	0	0	(40,689)	0	0	19,640
20.	Maine	ME	16,323	23,897	0	0	(23,039)	0	0	53,504
21.	Maryland	MD	74,796	144,836	0	0	(75,943)	10,000	1	176,851
22.	Massachusetts	MA	116,791	93,061	0	0	(38,778)	0	0	206,261
23.	Michigan	MI	138,134	155,227	0	0	34,042	500	0	282,516
24.	Minnesota	MN	47,183	81,644	0	0	16,541	0	0	168,364
25.	Mississippi	MS	25,598	30,775	0	0	4,947	0	0	55,378
26.	Missouri	MO	64,777	75,992	500,000	1	326,590	0	0	167,995
27.	Montana	MT	16,556	32,841	0	0	(24,601)	0	0	57,976
28.	Nebraska	NE	4,573	5,883	0	0	(1,806)	0	0	4,415
29.	Nevada	NV	25,583	35,142	0	0	(49,095)	0	0	76,005
30.	New Hampshire	NH	1,499	1,367	0	0	669	0	0	2,142
31.	New Jersey	NJ	30,674	61,862	66,845	1	(443,043)	0	0	235,642
32.	New Mexico	NM	0	0	350,000	1	275,000	0	0	19,098
33.	New York	NY	88,140	337,298	0	0	(9,237)	1,766,000	13	653,563
34.	North Carolina	NC	64,951	73,913	0	0	9,914	0	0	228,733
35.	North Dakota	ND	2,230	9,706	0	0	(3,125)	0	0	18,946
36.	Ohio	OH	684,027	395,090	0	0	17,152	200,000	1	919,379
37.	Oklahoma	OK	29,211	125,521	0	0	128,383	455,000	1	268,159
38.	Oregon	OR	118,353	112,342	0	0	(51,029)	5,000	1	213,465
39.	Pennsylvania	PA	143,568	129,794	0	0	9,625	0	0	266,017
40.	Rhode Island	RI	1,500	20,583	0	0	0	0	0	0
41.	South Carolina	SC	55,415	39,252	0	0	618,099	775,000	2	60,244
42.	South Dakota	SD	9,794	17,711	350,000	1	144,484	0	0	41,086
43.	Tennessee	TN	30,613	20,623	150,000	1	45,682	400,000	2	38,046
44.	Texas	TX	114,931	131,055	0	0	(26,306)	25,000	1	243,329
45.	Utah	UT	39,778	35,793	0	0	(2,590)	0	0	71,719
46.	Vermont	VT	3,075	16,343	0	0	(3,085)	0	0	31,043
47.	Virginia	VA	64,049	79,646	0	0	(5,171)	2	2	128,694
48.	Washington	WA	542,409	493,211	0	0	37,026	25,000	0	1,034,437
49.	West Virginia	WV	0	0	0	0	0	0	0	0
50.	Wisconsin	WI	67,268	44,677	0	0	(111,053)	200,000	1	82,481
51.	Wyoming	WY	1,761	2,748	0	0	(3,955)	0	0	2,707
52.	American Samoa	AS	0	0	0	0	0	0	0	0
53.	Guam	GU	0	0	0	0	0	0	0	0
54.	Puerto Rico	PR	0	0	0	0	0	0	0	0
55.	US Virgin Islands	VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	0	0	0	0	0	0	0	0
57.	Canada	CAN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien	OT	0	0	0	0	0	0	0	0
59.	Totals		6,077,972	6,167,420	4,897,701	24	5,092,691	11,520,871	74	12,252,648
Details of Write-Ins										
58001.			0	0	0	0	0	0	0	0
58002.			0	0	0	0	0	0	0	0
58003.			0	0	0	0	0	0	0	0
58998.	Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		0	0	0	0	0	0	0	0



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended 06/30/2024

NAIC Group Code: 3494
Company Name: JAMES RIVER INSURANCE COMPANY

NAIC Company Code: 12203

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
\$..... 41,465	\$..... 42,711	\$..... 0

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:.....\$..... 0
2.32 Amount estimated using reasonable assumptions:.....\$..... 0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability
coverage provided in CMP packaged policies.....\$..... 0